

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) _____ ☐ 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 XPO PENSION PLAN	1b Three-digit plan number (PN) ▶ 005
		1c Effective date of plan 11/01/1955
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) XPO CNW, INC. PO BOX 3745 PORTLAND, OR 97208-3745 2055 NW SAVIER STREET PORTLAND, OR 97209	2b Employer Identification Number (EIN) 94-1444798 2c Plan Sponsor's telephone number 503-450-4102 2d Business code (see instructions) 488990

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

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

SIGN HERE	Filed with authorized/valid electronic signature.	10/06/2025	MARESA SAFRIT
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE	Filed with authorized/valid electronic signature.	10/06/2025	MARESA SAFRIT
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE

3a Plan administrator's name and address ☒ 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 22519
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) 4421 6a(2) 3810 6b 10889 6c 3740 6d 18439 6e 2349 6f 20788 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:

1A 1D 1E 1I 3H 3J

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

9a Plan funding arrangement (check all that apply) (1) ☐ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☒ Trust (4) ☐ General assets of the sponsor	9b Plan benefit arrangement (check all that apply) (1) ☐ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☒ Trust (4) ☐ General assets of the sponsor

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

a Pension Schedules

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

b General Schedules

- (1) ☒ **H** (Financial Information)
- (2) ☐ **I** (Financial Information – Small Plan)
- (3) ☐ **A** (Insurance Information) – Number Attached _____
- (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 SB (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Single-Employer Defined Benefit Plan Actuarial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code). ▶ File as an attachment to Form 5500 or 5500-SF.	OMB No. 1210-0110 2024 This Form is Open to Public Inspection

For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024	
▶ Round off amounts to nearest dollar.	
▶ Caution: A penalty of \$1,000 will be assessed for late filing of this report unless reasonable cause is established.	
A Name of plan XPO PENSION PLAN	B Three-digit plan number (PN) ▶ 005
C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF XPO CNW, INC.	D Employer Identification Number (EIN) 94-1444798
E Type of plan: ☒ Single ☐ Multiple-A ☐ Multiple-B	F Prior year plan size: ☐ 100 or fewer ☐ 101-500 ☒ More than 500

Part I	Basic Information			
1	Enter the valuation date: Month 01 Day 01 Year 2024			
2	Assets:			
a	Market value	2a	1507033282	
b	Actuarial value	2b	1550801518	
3	Funding target/participant count breakdown	(1) Number of participants	(2) Vested Funding Target	(3) Total Funding Target
a	For retired participants and beneficiaries receiving payment	12870	936420035	936420035
b	For terminated vested participants	5277	242352679	242352679
c	For active participants	4421	252713551	262067195
d	Total	22568	1431486265	1440839909
4	If the plan is in at-risk status, check the box and complete lines (a) and (b). ☐			
a	Funding target disregarding prescribed at-risk assumptions	4a		
b	Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor	4b		
5	Effective interest rate	5	5.10 %	
6	Target normal cost			
a	Present value of current plan year accruals	6a	0	
b	Expected plan-related expenses	6b	5150000	
c	Target normal cost	6c	5150000	

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

SIGN HERE	Signature of actuary BRYAN KOZLAK FSA EA MAAA Type or print name of actuary MERCER Firm name 501 MERRITT 7 NORWALK, CT 06856 Address of the firm	06/27/2025 Date 23-08399 Most recent enrollment number 203-229-6000 Telephone number (including area code)

Liquidity shortfall as of end of quarter of this plan year			
(1) 1st	(2) 2nd	(3) 3rd	(4) 4th

Part V Assumptions Used to Determine Funding Target and Target Normal Cost**21** Discount rate:**a** Segment rates:1st segment:
4.75 %2nd segment:
4.87 %3rd segment:
5.59 %☐ N/A, full yield curve used**b** Applicable month (enter code)**21b**

4

22 Weighted average retirement age**22**

62

23 Mortality table(s) (see instructions)☐

Prescribed - combined

☒

Prescribed - separate

☐

Substitute

Part VI Miscellaneous Items**24** Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment.....☒

Yes

☐

No

25 Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment.....☐

Yes

☒

No

26 Demographic and benefit information**a** Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment.☒

Yes

☐

No

b Is the plan required to provide a projection of expected benefit payments? If "Yes," see instructions regarding required attachment ...☒

Yes

☐

No

27 If the plan is subject to alternative funding rules, enter applicable code and see instructions regarding attachment.....**27****Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years****28** Unpaid minimum required contributions for all prior years**28****29** Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a).....**29****30** Remaining amount of unpaid minimum required contributions (line 28 minus line 29).....**30**

0

Part VIII Minimum Required Contribution For Current Year**31** Target normal cost and excess assets (see instructions):**a** Target normal cost (line 6c)**31a**

5150000

b Excess assets, if applicable, but not greater than line 31a**31b**

5150000

32 Amortization installments:

Outstanding Balance

Installment

a Net shortfall amortization installment

0

0

b Waiver amortization installment

0

0

33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount**33****34** Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33).....**34**

Carryover balance

Prefunding balance

Total balance

35 Balances elected for use to offset funding requirement

0

0

0

36 Additional cash requirement (line 34 minus line 35)**36****37** Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)**37****38** Present value of excess contributions for current year (see instructions)**a** Total (excess, if any, of line 37 over line 36)**38a**

0

b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances**38b**

0

39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)**39**

0

40 Unpaid minimum required contributions for all years**40**

0

Part IX Pension Funding Relief Under the American Rescue Plan Act of 2021 (See Instructions)**41** If an election was made to use the extended amortization rule for a plan year beginning on or before December 31, 2021, check the box to indicate the first plan year for which the rule applies. ☐ 2019 ☐ 2020 ☒ 2021

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 XPO PENSION PLAN	B Three-digit plan number (PN) ▶	005
C Plan sponsor's name as shown on line 2a of Form 5500 XPO CNW, INC.	D Employer Identification Number (EIN) 94-1444798	

Part I	Service Provider Information (see instructions)

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

- a Check "Yes" or "No" to indicate whether you are excluding a person from the remainder of this Part because they received only eligible indirect compensation for which the plan received the required disclosures (see instructions for definitions and conditions).. ☐ 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)

FIDELITY INVESTMENTS INSTITUTIONAL

04-2647786

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
		1581442	Yes ☐ No ☐	Yes ☐ No ☐	0	Yes ☐ No ☐

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

PACIFIC INVESTMENT MANAGEMENT CO

33-0629048

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28		1326853	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

WESTERN ASSET MANAGEMENT COMPANY

95-2705767

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "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		682081	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

MERCER

13-2834414

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
11 16		570546	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

ARROWSTREET CAPITAL LP

04-3472863

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28		499035	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

DODGE & COX

94-1441976

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "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		400857	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

NORTHERN TRUST COMPANY

36-1561860

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
21		397058	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

CAPITAL INTERNATIONAL INC

95-4154361

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "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		360962	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

LAZARD ASSET MANAGEMENT LLC

05-0530199

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "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		135418	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

SEYFARTH SHAW LLP

36-2152202

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
		19759	Yes ☐ No ☐	Yes ☐ No ☐	0	Yes ☐ No ☐

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

STATE STREET RESEARCH & MGT CO

13-3142135

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "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		7950	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
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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:	KBF CPAS LLP	b EIN:	82-1030164
c Position:	PLAN AUDITOR		
d Address:	5285 MEADOWS ROAD, SUITE 420 LAKE OSWEGO, OR 97035	e Telephone:	503-963-4720

Explanation: KBF CPAS LLP WENT THROUGH A RESTRUCTURING AND IS NOW OPERATING UNDER AN ALTERNATIVE PRACTICE STRUCTURE WHEREBY KBF CPAS - AUDIT, LLP IS NOW A SEPARATE LEGAL ENTITY. WITH A NEW EIN NUMBER.

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

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

For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024		
A Name of plan XPO PENSION PLAN	B Three-digit plan number (PN) ▶	005
C Plan or DFE sponsor's name as shown on line 2a of Form 5500 XPO CNW, INC.	D Employer Identification Number (EIN) 94-1444798	

Part I	Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs) (Complete as many entries as needed to report all interests in DFEs)		
a Name of MTIA, CCT, PSA, or 103-12 IE: CF S&P 500 FLAGSHIP NL FUND			
b Name of sponsor of entity listed in (a): FLAGSHIP			
c EIN-PN 04-0025081-004	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 55608224	
a Name of MTIA, CCT, PSA, or 103-12 IE: CF ARROWSTREET INTERNATIONAL EQUITY			
b Name of sponsor of entity listed in (a): ARROWSTREET			
c EIN-PN 46-6500555-003	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 26463902	
a Name of MTIA, CCT, PSA, or 103-12 IE: SHORT TERM INVESTMENT FUND			
b Name of sponsor of entity listed in (a): NORTHERN TRUST			
c EIN-PN 46-6138589-004	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 23669837	
a Name of MTIA, CCT, PSA, or 103-12 IE: SMALL MID CORE COLLECTIVE INVESTMEN			
b Name of sponsor of entity listed in (a): WILLIAM BLAIR			
c EIN-PN 27-6331814-016	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 13581263	
a Name of MTIA, CCT, PSA, or 103-12 IE:			
b Name of sponsor of entity listed in (a):			
c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	
a Name of MTIA, CCT, PSA, or 103-12 IE:			
b Name of sponsor of entity listed in (a):			
c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	
a Name of MTIA, CCT, PSA, or 103-12 IE:			
b Name of sponsor of entity listed in (a):			
c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	

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

Part II Information on Participating Plans (to be completed by DFEs, other than DCGs)

(Complete as many entries as needed to report all participating plans. DCGs must report each participating plan using Schedule DCG.)

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

SCHEDULE H (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Financial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110
		2024
		This Form is Open to Public Inspection

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

A Name of plan XPO PENSION PLAN	B Three-digit plan number (PN) ▶ 005
C Plan sponsor's name as shown on line 2a of Form 5500 XPO CNW, INC.	D Employer Identification Number (EIN) 94-1444798

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	2525889	8281100
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)		
(2) Participant contributions.....	1b(2)		
(3) Other	1b(3)	110902397	67399188
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	6012223	-1881889
(2) U.S. Government securities	1c(2)	383071757	365475477
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	21056925	17169013
(B) All other	1c(3)(B)	881591529	812480980
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)	720453	419508
(B) Common	1c(4)(B)	20266080	19626570
(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)	131701397	119323226
(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)	27608211	11418204
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)		
(15) Other.....	1c(15)	77140155	85629778

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	1662597016	1505341155
Liabilities			
g Benefit claims payable	1g		
h Operating payables	1h		
i Acquisition indebtedness.....	1i		
j Other liabilities.....	1j	117900643	75490463
k Total liabilities (add all amounts in lines 1g through 1j)	1k	117900643	75490463
Net Assets			
l Net assets (subtract line 1k from line 1f).....	1l	1544696373	1429850692

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)		
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit).....	2b(1)(A)	264681	
(B) U.S. Government securities	2b(1)(B)	11084706	
(C) Corporate debt instruments	2b(1)(C)	47431926	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)	7860071	
(G) Total interest. Add lines 2b(1)(A) through (F).....	2b(1)(G)		66641384
(2) Dividends: (A) Preferred stock.....	2b(2)(A)	28081	
(B) Common stock	2b(2)(B)	501443	
(C) Registered investment company shares (e.g. mutual funds).....	2b(2)(C)	948350	
(D) Total dividends. Add lines 2b(2)(A) , (B), and (C)	2b(2)(D)		1477874
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: (A) Aggregate proceeds	2b(4)(A)	1102480888	
(B) Aggregate carrying amount (see instructions).....	2b(4)(B)	1126975929	
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result	2b(4)(C)		-24495041
(5) Unrealized appreciation (depreciation) of assets: (A) Real estate	2b(5)(A)		
(B) Other	2b(5)(B)	-42666169	
(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)		

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		18943615
(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)		665716
c Other income	2c		-1348255
d Total income. Add all income amounts in column (b) and enter total	2d		19219124

Expenses

e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	125558369	
(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)		125558369
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)	1582642	
(3) Recordkeeping fees	2i(3)		
(4) IQPA audit fees	2i(4)		
(5) Investment advisory and investment management fees	2i(5)	5664447	
(6) Bank or trust company trustee/custodial fees	2i(6)	397058	
(7) Actuarial fees	2i(7)	570546	
(8) Legal fees	2i(8)	19758	
(9) Valuation/appraisal fees	2i(9)		
(10) Other trustee fees and expenses	2i(10)		
(11) Other expenses	2i(11)	271985	
(12) Total administrative expenses. Add lines 2i(1) through (11)	2i(12)		8506436
j Total expenses. Add all expense amounts in column (b) and enter total	2j		134064805

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		-114845681
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: **KBF CPAS - AUDIT, LLP**

(2) EIN: **33-2366711**

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.)		☒	
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.)		☒	
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.)		☒	
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.)		☒	
e Was this plan covered by a fidelity bond?	☒		10000000
f Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?		☒	
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?		☒	
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?		☒	
i Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	☒		
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.)	☒		
k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?		☒	
l Has the plan failed to provide any benefit when due under the plan?		☒	
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)		☒	
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.		☒	

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 558339.

SCHEDULE R (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation		Retirement Plan Information This schedule is required to be filed under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6058(a) of the Internal Revenue Code (the Code). ▶ File as an attachment to Form 5500.		OMB No. 1210-0110 2024 This Form is Open to Public Inspection.	
For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024					
A Name of plan XPO PENSION PLAN				B Three-digit plan number (PN) ▶	005
C Plan sponsor's name as shown on line 2a of Form 5500 XPO CNW, INC.				D Employer Identification Number (EIN) 94-1444798	
Part I Distributions					
All references to distributions relate only to payments of benefits during the plan year.					
1 Total value of distributions paid in property other than in cash or the forms of property specified in the instructions.....				1	
2 Enter the EIN(s) of payor(s) who paid benefits on behalf of the plan to participants or beneficiaries during the year (if more than two, enter EINs of the two payors who paid the greatest dollar amounts of benefits): EIN(s): 36-1561860					
Profit-sharing plans, ESOPs, and stock bonus plans, skip line 3.					
3 Number of participants (living or deceased) whose benefits were distributed in a single sum, during the plan year				3	1283
Part II Funding Information (If the plan is not subject to the minimum funding requirements of section 412 of the Internal Revenue Code or ERISA section 302, skip this Part.)					
4 Is the plan administrator making an election under Code section 412(d)(2) or ERISA section 302(d)(2)? ☐ Yes ☒ No ☐ N/A If the plan is a defined benefit plan, go to line 8.					
5 If a waiver of the minimum funding standard for a prior year is being amortized in this plan year, see instructions and enter the date of the ruling letter granting the waiver. Date: Month _____ Day _____ Year _____ If you completed line 5, complete lines 3, 9, and 10 of Schedule MB and do not complete the remainder of this schedule.					
6 a Enter the minimum required contribution for this plan year (include any prior year accumulated funding deficiency not waived)				6a	
b Enter the amount contributed by the employer to the plan for this plan year				6b	
c Subtract the amount in line 6b from the amount in line 6a. Enter the result (enter a minus sign to the left of a negative amount).....				6c	
If you completed line 6c, skip lines 8 and 9.					
7 Will the minimum funding amount reported on line 6c be met by the funding deadline? ☐ Yes ☐ No ☐ N/A					
8 If a change in actuarial cost method was made for this plan year pursuant to a revenue procedure or other authority providing automatic approval for the change or a class ruling letter, does the plan sponsor or plan administrator agree with the change? ☐ Yes ☒ No ☐ N/A					
Part III Amendments					
9 If this is a defined benefit pension plan, were any amendments adopted during this plan year that increased or decreased the value of benefits? If yes, check the appropriate box. If no, check the "No" box..... ☐ Increase ☐ Decrease ☐ Both ☒ No					
Part IV ESOPs (see instructions). If this is not a plan described under section 409(a) or 4975(e)(7) of the Internal Revenue Code, skip this Part.					
10 Were unallocated employer securities or proceeds from the sale of unallocated securities used to repay any exempt loan? ☐ Yes ☐ No					
11 a Does the ESOP hold any preferred stock? ☐ Yes ☐ No					
b If the ESOP has an outstanding exempt loan with the employer as lender, is such loan part of a "back-to-back" loan? (See instructions for definition of "back-to-back" loan.) ☐ Yes ☐ No					
12 Does the ESOP hold any stock that is not readily tradable on an established securities market? ☐ Yes ☐ No					
For Paperwork Reduction Act Notice, see the Instructions for Form 5500.				Schedule R (Form 5500) 2024 v. 240311	

Part V Additional Information for Multiemployer Defined Benefit Pension Plans

13 Enter the following information for each employer that (1) contributed more than 5% of total contributions to the plan during the plan year or (2) was one of the top-ten highest contributors (measured in dollars). See instructions. *Complete as many entries as needed to report all applicable employers.*

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

- 14** Enter the number of deferred vested and retired participants (inactive participants), as of the beginning of the plan year, whose contributing employer is no longer making contributions to the plan for:

a The current plan year. Check the box to indicate the counting method used to determine the number of inactive participants: ☐ last contributing employer ☐ alternative ☐ reasonable approximation (see instructions for required attachment).....

14a

b The plan year immediately preceding the current plan year. ☐ Check the box if the number reported is a change from what was previously reported (see instructions for required attachment).....

14b

c The second preceding plan year. ☐ Check the box if the number reported is a change from what was previously reported (see instructions for required attachment).....

14c

- 15** Enter the ratio of the number of participants under the plan on whose behalf no employer had an obligation to make an employer contribution during the current plan year to:

a The corresponding number for the plan year immediately preceding the current plan year.....

15a

b The corresponding number for the second preceding plan year.....

15b

- 16** Information with respect to any employers who withdrew from the plan during the preceding plan year:

a Enter the number of employers who withdrew during the preceding plan year.....

16a

b If line 16a is greater than 0, enter the aggregate amount of withdrawal liability assessed or estimated to be assessed against such withdrawn employers.....

16b

- 17** If assets and liabilities from another plan have been transferred to or merged with this plan during the plan year, check box and see instructions regarding supplemental information to be included as an attachment..... ☐

Part VI Additional Information for Single-Employer and Multiemployer Defined Benefit Pension Plans

- 18** If any liabilities to participants or their beneficiaries under the plan as of the end of the plan year consist (in whole or in part) of liabilities to such participants and beneficiaries under two or more pension plans as of immediately before such plan year, check box and see instructions regarding supplemental information to be included as an attachment..... ☐

- 19** If the total number of participants is 1,000 or more, complete lines (a) and (b):

a Enter the percentage of plan assets held as:

Public Equity: 8.9 % Private Equity: _____ % Investment-Grade Debt and Interest Rate Hedging Assets: 79.3 %

High-Yield Debt: 2.8 % Real Assets: _____ % Cash or Cash Equivalents: 8.9 % Other: 0.1 %

b Provide the average duration of the Investment-Grade Debt and Interest Rate Hedging Assets:

☐ 0-5 years ☒ 5-10 years ☐ 10-15 years ☐ 15 years or more

- 20 PBGC missed contribution reporting requirements.** If this is a multiemployer plan or a single-employer plan that is not covered by PBGC, skip line 20.

a Is the amount of unpaid minimum required contributions for all years from Schedule SB (Form 5500) line 40 greater than zero? ☐ Yes ☐ No

b If line 20a is "Yes," has PBGC been notified as required by ERISA sections 4043(c)(5) and/or 303(k)(4)? Check the applicable box:

☐ Yes.

☐ No. Reporting was waived under 29 CFR 4043.25(c)(2) because contributions equal to or exceeding the unpaid minimum required contribution were made by the 30th day after the due date.

☐ No. The 30-day period referenced in 29 CFR 4043.25(c)(2) has not yet ended, and the sponsor intends to make a contribution equal to or exceeding the unpaid minimum required contribution by the 30th day after the due date.

☐ No. Other. Provide explanation.....

Part VII IRS Compliance Questions

- 21a** Does the plan satisfy the coverage and nondiscrimination tests of Code sections 410(b) and 401(a)(4) by combining this plan with any other plans under the permissive aggregation rules? ☐ Yes ☐ No

- 21b** If this is a Code section 401(k) plan, check all boxes that apply to indicate how the plan is intended to satisfy the nondiscrimination requirements for employee deferrals and employer matching contributions (as applicable) under Code sections 401(k)(3) and 401(m)(2).

☐ Design-based safe harbor method

☐ "Prior year" ADP test

☐ "Current year" ADP test

☐ N/A

- 22** If the plan sponsor is an adopter of a pre-approved plan that received a favorable IRS Opinion Letter, enter the date of the Opinion Letter ___/___/___ (MM/DD/YYYY) and the Opinion Letter serial number_____.



XPO PENSION PLAN

Financial Statements and Supplemental Schedules

December 31, 2024 and 2023

With Independent Auditor's Report

XPO PENSION PLAN
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*Other schedules required by 29 CFR 2520.103-10 of the Department of Labor's ("DOL") Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974 ("ERISA") have been omitted because they are not applicable.



Independent Auditor's Report

To the Plan Administrator and Participants
XPO Pension Plan:

Scope and Nature of the ERISA Section 103(a)(3)(C) Audit

We have performed audits of the financial statements of XPO Pension Plan (the "Plan"), an employee benefit plan subject to the Employee Retirement Income Security Act of 1974 ("ERISA"), as permitted by ERISA Section 103(a)(3)(C) (ERISA Section 103(a)(3)(C) audit). The financial statements comprise the statements of net assets available for benefits as of December 31, 2024 and 2023, and the related statements of changes in net assets available for benefits for the years then ended, and the related notes to the financial statements.

Management, having determined it is permissible in the circumstances, has elected to have the audits of XPO Pension Plan's financial statements performed in accordance with ERISA Section 103(a)(3)(C) pursuant to 29 CFR 2520.103-8 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA. As permitted by ERISA Section 103(a)(3)(C), our audits need not extend to any statements or information related to assets held for investment of the Plan (investment information) by a bank or similar institution or insurance carrier that is regulated, supervised, and subject to periodic examination by a state or federal agency, provided that the statements or information regarding assets so held are prepared and certified to by the bank or similar institution or insurance carrier in accordance with 29 CFR 2520.103-5 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA (qualified institution).

Management has obtained certifications from a qualified institution as of December 31, 2024 and 2023, and for the years then ended, stating that the certified investment information, as described in Note 11 to the financial statements, is complete and accurate.

Opinion

In our opinion, based on our audits and on the procedures performed as described in the Auditor's Responsibilities for the Audit of the Financial Statements section,

- the amounts and disclosures in the accompanying financial statements, other than those agreed to or derived from the certified investment information, are presented fairly, in all material respects, in accordance with accounting principles generally accepted in the United States of America.
- the information in the accompanying financial statements related to assets held by and certified to by a qualified institution agrees to, or is derived from, in all material respects, the information prepared and certified by an institution that management determined meets the requirements of ERISA Section 103(a)(3)(C).

Basis for Opinion

We conducted our audits in accordance with auditing standards generally accepted in the United States of America ("GAAS"). Our responsibilities under those standards are further described in the Auditor's Responsibilities for the Audit of the Financial Statements section of our report. We are required to be independent of XPO Pension Plan and to meet our other ethical responsibilities, in accordance with the relevant ethical requirements relating to our audits. We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our ERISA Section 103(a)(3)(C) audit opinion.

Responsibilities of Management for the Financial Statements

Management is responsible for the preparation and fair presentation of the financial statements in accordance with accounting principles generally accepted in the United States of America, and for the design, implementation, and maintenance of internal control relevant to the preparation and fair presentation of financial statements that are free from material misstatement, whether due to fraud or error. Management's election of the ERISA Section 103(a)(3)(C) audit does not affect management's responsibility for the financial statements.

In preparing the financial statements, management is required to evaluate whether there are conditions or events, considered in the aggregate, that raise substantial doubt about XPO Pension Plan's ability to continue as a going concern for one year after the date that the financial statements are available to be issued.

Management is also responsible for maintaining a current plan instrument, including all plan amendments, administering the Plan, and determining that the Plan's transactions that are presented and disclosed in the financial statements are in conformity with the Plan's provisions, including maintaining sufficient records with respect to each of the participants, to determine the benefits due or which may become due to such participants.

Auditor's Responsibilities for the Audit of the Financial Statements

Except as described in the Scope and Nature of the ERISA Section 103(a)(3)(C) Audit section of our report, our objectives are to obtain reasonable assurance about whether the financial statements as a whole are free from material misstatement, whether due to fraud or error, and to issue an auditor's report that includes our opinion. Reasonable assurance is a high level of assurance but is not absolute assurance and therefore is not a guarantee that an audit conducted in accordance with GAAS will always detect a material misstatement when it exists. The risk of not detecting a material misstatement resulting from fraud is higher than for one resulting from error, as fraud may involve collusion, forgery, intentional omissions, misrepresentations, or the override of internal control. Misstatements are considered material if, there is a substantial likelihood that, individually or in the aggregate, they could reasonably be expected to influence the economic decisions of users made on the basis of these financial statements.

In performing an audit in accordance with GAAS, we:

- Exercise professional judgment and maintain professional skepticism throughout the audit.

- Identify and assess the risks of material misstatement of the financial statements, whether due to fraud or error, and design and perform audit procedures responsive to those risks. Such procedures include examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements.
- Obtain an understanding of internal control relevant to the audit in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the XPO Pension Plan's internal control. Accordingly, no such opinion is expressed.
- Evaluate the appropriateness of accounting policies used and the reasonableness of significant accounting estimates made by management, as well as evaluate the overall presentation of the financial statements.
- Conclude whether, in our judgment, there are conditions or events, considered in the aggregate, that raise substantial doubt about XPO Pension Plan's ability to continue as a going concern for a reasonable period of time.

Our audits did not extend to the certified investment information, except for obtaining and reading the certification, comparing the certified investment information with the related information presented and disclosed in the financial statements, and reading the disclosures relating to the certified investment information to assess whether they are in accordance with the presentation and disclosure requirements of accounting principles generally accepted in the United States of America.

Accordingly, the objective of an ERISA Section 103(a)(3)(C) audit is not to express an opinion about whether the financial statements as a whole are presented fairly, in all material respects, in accordance with accounting principles generally accepted in the United States of America.

We are required to communicate with those charged with governance regarding, among other matters, the planned scope and timing of the audit, significant audit findings, and certain internal control-related matters that we identified during the audit.

Other Matter — Supplemental Schedules Required by ERISA

The supplemental schedule of assets (held at end of year) as of December 31, 2024 and the schedule of reportable transactions for the year ended December 31, 2024, are presented for purposes of additional analysis and are not a required part of the financial statements but are supplementary information required by the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA. Such information is the responsibility of management and was derived from and relates directly to the underlying accounting and other records used to prepare the financial statements. The information included in the supplemental schedules, other than that agreed to or derived from the certified investment information, has been subjected to auditing procedures applied in the audits of the financial statements and certain additional procedures, including comparing and reconciling such information directly to the underlying accounting and other records used to prepare the financial statements or to the financial statements themselves, and other additional procedures in accordance with GAAS. For information included in the supplemental schedules that agreed to or is derived from the certified investment information, we compared such information to the related certified investment information.

In forming our opinion on the supplemental schedules, we evaluated whether the supplemental schedules, other than the information agreed to or derived from the certified investment information, including their form and content, are presented in conformity with the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA.

In our opinion:

- the form and content of the supplemental schedules, other than the information in the supplemental schedules that agreed to or is derived from the certified investment information, are presented, in all material respects, in conformity with the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA.
- the information in the supplemental schedules related to assets held by and certified to by a qualified institution agrees to, or is derived from, in all material respects, the information prepared and certified by an institution that management determined meets the requirements of ERISA Section 103(a)(3)(C).

KBF CPAs - Audit, LLP

KBF CPAs – Audit, LLP
Lake Oswego, Oregon

October 13, 2025

XPO PENSION PLAN
STATEMENTS OF NET ASSETS AVAILABLE FOR BENEFITS
AS OF DECEMBER 31, 2024 AND 2023

	<u>2024</u>	<u>2023</u>
Assets:		
Investments, at fair value	\$ 1,391,960,235	\$ 1,511,560,341
Net assets held in 401(h) accounts	37,700,632	37,608,389
Cash and cash equivalents	8,281,100	2,525,889
Receivables:		
Accrued interest and dividends	15,745,325	15,612,891
Receivable for forward foreign exchange contracts	37,414,294	57,415,946
Due from brokers	<u>14,239,569</u>	<u>37,873,560</u>
Total receivables	<u>67,399,188</u>	<u>110,902,397</u>
Total assets	1,505,341,155	1,662,597,016
Liabilities:		
Payable for forward foreign exchange contracts	(37,066,674)	(57,516,334)
Due to brokers	(38,423,789)	(60,384,309)
Amounts related to obligation of 401(h) accounts	<u>(37,700,632)</u>	<u>(37,608,389)</u>
Total liabilities	<u>(113,191,095)</u>	<u>(155,509,032)</u>
Net assets available for benefits	<u>\$ 1,392,150,060</u>	<u>\$ 1,507,087,984</u>

See accompanying independent auditor's report and notes to financial statements.

XPO PENSION PLAN
STATEMENTS OF CHANGES IN NET ASSETS AVAILABLE FOR BENEFITS
FOR THE YEARS ENDED DECEMBER 31, 2024 AND 2023

	<u>2024</u>	<u>2023</u>
Additions:		
Investment income:		
Dividend and interest income	\$ 66,605,170	\$ 64,929,081
Net (depreciation) appreciation in fair value of investments	<u>(49,754,710)</u>	<u>77,527,536</u>
Total investment income	<u>16,850,460</u>	<u>142,456,617</u>
Total additions	16,850,460	142,456,617
Deductions:		
Benefits paid to participants	(123,327,449)	(102,112,191)
Administrative expenses	<u>(8,460,935)</u>	<u>(7,798,854)</u>
Total deductions	<u>(131,788,384)</u>	<u>(109,911,045)</u>
Net (decrease) increase	(114,937,924)	32,545,572
Net assets available for benefits:		
Beginning of the year	<u>1,507,087,984</u>	<u>1,474,542,412</u>
End of the year	<u><u>\$ 1,392,150,060</u></u>	<u><u>\$ 1,507,087,984</u></u>

See accompanying independent auditor's report and notes to financial statements.

XPO PENSION PLAN
Notes to Financial Statements
December 31, 2024 and 2023

1. Description of Plan

The following description of the XPO Pension Plan (the "Plan") is provided for general information purposes only. Participants should refer to the Plan document for a more complete description of the Plan's provisions. The terms "XPO" or "Company" refer to the entity known as XPO, Inc. and its subsidiaries.

General

The Plan, sponsored by XPO CNW, Inc., is a defined benefit pension plan covering substantially all eligible full-time and part-time United States employees of XPO who were participants in the Plan as of December 31, 2006. The Plan is subject to the applicable provisions of ERISA.

Overall responsibility for overseeing the Plan rests with the XPO, Inc. Administrative Committee which is appointed by the Chief Executive Officer of XPO.

Eligibility

The Plan is limited to those qualified employees participating on or before December 31, 2006. Credited service will not increase for all participants after December 31, 2006.

Vesting

Certain participants continue to vest in their early retirement subsidies.

Retirement Benefits

Annual normal retirement benefits, which are payable to members at age 65, are equal to the sum of (a) 1.1% of the participant's average final earnings (based on the average of the five highest annual rates of pay during the ten years prior to retirement) up to the participant's average Social Security wage base multiplied by the participant's number of years of credited service under the Plan to a maximum of 35 years, (b) 1.4% of the participant's average final earnings in excess of the participant's average Social Security wage base multiplied by the participant's years of credited service under the Plan to a maximum of 35 years, and (c) 1.4% of the participant's final average earnings multiplied by the participant's years of credited service that are earned after completing 35 years of service. For this calculation, credited service is limited to the amount accrued as of December 31, 2006.

In August 2024, the Plan was amended to provide an optional one-time lump sum payment opportunity for certain participants who terminated their employment before June 30, 2024, have not already commenced payment of vested benefit, have a vested benefit with an actuarially equivalent value of more than \$7,000, met specific plan criteria, and elect the optional payment form between August 27, 2024 and October 11, 2024.

Effective October 1, 2021, active participants who have attained age 59 ½ are permitted to commence receiving benefits without having to terminate employment.

Effective April 30, 2009, the Company amended the Plan to permanently curtail benefits associated with future increases in employee compensation. Compensation used to determine the final average earnings

is limited to a participant's earnings through April 30, 2009.

Participants can continue to earn service for vesting and early retirement eligibility. For terminations and retirements on October 1, 2006 and later, the highest five years of earnings used for the calculation of final average earnings are no longer required to be consecutive years. Employees who rehire with XPO after April 30, 2009 and who were previously participants in the Plan will retain the benefit they had accrued while a participant, but their age 65 benefit will not increase further after their rehire. Rehires may earn service for vesting and early retirement eligibility following their rehire, depending on the length of their break in service, in accordance with Plan provisions.

Participants who were transferred into the Plan from another plan sponsored by the Company have separate benefit calculations that take into account the separate provisions of each of the other plans. Generally, participant benefits earned under the prior plans are paid by the prior plans and the benefits earned while covered under the Plan are paid from the Plan's funds.

In addition, participants who were members of the Plan prior to January 1, 1984 who made employee contributions into the Plan are eligible to withdraw these amounts upon termination of employment. Participants who are fully vested and who terminate employment are eligible to withdraw their employee contributions at an amount equal to their employee contributions plus accumulated interest at the Plan interest rate (5% per annum), and receive a reduced employer-funded retirement benefit equal to the normal retirement benefit less the actuarial equivalent of the amount refunded.

Participants may elect an early retirement date on or after attaining age 55 and completing ten years of service. Annual pension benefits for participants retiring early are subject to a reduction factor as defined by the Plan. Participants who retire after attaining age 55 whose age at retirement plus their years of service total at least 85 years ("Rule of 85") will receive a retirement benefit unreduced for early retirement. Vested participants who terminate employment before their normal retirement date but before achieving eligibility for early retirement will also be able to commence benefits at age 55, but using a different set of early retirement factors.

For benefit payments based on payment dates starting after September 30, 2012, a participant's benefit, determined as of the benefit date, will be the greater of: (i) the benefit determined using the Plan's definition of actuarial equivalence in effect for benefit starting dates on September 1, 2012, or (ii) the benefit determined using the Plan's definition of actuarial equivalence in effect for benefit starting dates on October 1, 2012.

The Company amended the Plan for pre-retirement spouse death benefits, effective for death benefits payable for participants who die on or after October 1, 2012 but before beginning their pension payments. If the participant had attained the age of 55 and completed ten years of service, the benefit to the surviving spouse shall be the greater of (i) an amount equal to 100% of the benefit the participant would have received had the participant commenced receiving the benefit as a 100% contingent annuity with the spouse on the day before the death or (ii) a monthly annuity for the life of the surviving spouse equal to 50% of the participants basic benefit on the date of death. For surviving spouses where the participant's death is before October 1, 2012, the surviving spouse's annuity shall be the greater of (i) an amount equal to 50% of the benefit the participant would have received had the participant commenced receiving the benefit as a 50% contingent annuity with the spouse on the date before the death, or (ii) a monthly annuity for the life of the surviving spouse equal to 50% of the participant's basic benefit on the date of death, adjusted by various factors. Benefits for the surviving spouse would be reduced for those

participants that had not yet attained the age of 55.

Participants eligible for and receiving disability benefits under the Company's long-term disability policy continue to accrue benefits until the later of the following: attaining age 65, receiving long-term disability benefits for the maximum period allowed by the disability policy, receiving a lump-sum settlement, or termination of the disability. However, in no event shall any participant receive credited service after December 31, 2006.

Employees may elect to receive their pension benefits in the form of single life annuities or various forms of joint life annuities, single life annuities with either 60 or 120 months certain, or a level income option. If the actuarial equivalent of the employee's pension benefit does not exceed the non-consensual threshold on the benefit starting date, the only form of benefit is a lump-sum. The non-consensual threshold is \$7,000 for lump sum benefits paid with benefit start dates after December 31, 2023, and \$5,000 for lump sum benefits paid with benefit start dates prior to January 1, 2024. If the actuarial equivalent of the employee's pension benefit is greater than the non-consensual threshold, but not in excess of \$10,000 (\$50,000 beginning in January 2025) on the benefit starting date, then the available forms of benefit are a lump-sum; three forms of joint annuity (50%, 75% and 100%); or a single life annuity with 60 or 120 months certain. At the same time the Plan's definition of actuarial equivalence was updated, the Company amended the Plan to add the 100% option for benefits first commencing on or after October 1, 2012.

Menlo Pension Plan

Effective June 29, 2018, the assets of the Menlo Worldwide Forwarding, Inc. Hourly Employees Pension Plan ("Menlo Pension Plan"), were merged into the Plan.

The participants of the Menlo Pension Plan retained their retirement benefits after the Menlo Pension Plan was merged into the Plan. There are currently no active employees participating in the Plan.

Retirement Benefits

Participants are entitled to monthly benefit payments as determined by the following formulas:

Normal Retirement Benefit (beginning at age 65) - \$11 per month for each year of credited service. Certain contractual employees receive \$20 to \$50 per month for each year of credited service.

Early Retirement Benefit - A participant with 10 years of service can retire early, on or after age 55. Retirement benefits for participants retiring early are subject to a reduction factor as defined by the Plan. Vested participants who terminate employment before their normal retirement date and before achieving eligibility for early retirement can also commence benefits as early as age 55, using a different set of early retirement factors, depending on the terms of their contract.

For benefit payments based on payment dates starting after September 30, 2012, a participant's benefit, determined as of the benefit date, is the greater of: (i) the benefit determined using the Plan's definition of actuarial equivalence in effect for benefit starting dates on September 1, 2012, or (ii) the benefit determined using the Plan's definition of actuarial equivalence in effect for benefit starting dates on October 1, 2012.

The Menlo Pension Plan also provides for death benefits as defined by the Plan document. Employees can elect to receive their pension benefits in the form of single life annuities or various forms of joint life

annuities. If the actuarial equivalent of the employee's pension benefit does not exceed the non-consensual threshold on the benefit starting date, the only form of benefit is a lump-sum. The non-consensual threshold is \$7,000 for lump sum benefits paid with benefit start dates after December 31, 2023, and \$5,000 for lump sum benefits paid with benefit start dates prior to January 1, 2024. If the actuarial equivalent of the employee's pension benefit is greater than the non-consensual threshold but not in excess of \$10,000 on the benefit starting date, then the available forms of benefit are a lump-sum, two forms of joint annuity (50% and 75%), or a single life annuity.

2. Summary of Significant Accounting Policies

Basis of Presentation

The accompanying financial statements have been prepared using the accrual method of accounting in accordance with accounting principles generally accepted in the United States of America ("GAAP").

Cash and cash equivalents

Cash and cash equivalents consist of cash on hand and highly liquid investments with original maturities of ninety (90) days or less at date of acquisition.

Risks and Uncertainties

The Plan assets are invested in a variety of investments in securities that are generally exposed to various risks, such as interest rate, credit and overall market volatility risks. Due to the level of risk associated with certain investment securities, it is reasonably possible that changes in the values of investment securities will occur in the near term and that such changes could materially affect the amounts reported in the statements of net assets available for benefits.

The Plan may invest in asset-backed securities, collateralized mortgage obligations, commercial mortgaged backed securities and various derivative instruments. The fair value, liquidity and related income of these securities are sensitive to changes in economic conditions, including real estate values, delinquencies or defaults, or both, and may be adversely affected by shifts in investors' perceptions of the issuers and changes in interest rates.

Plan contributions are made and the actuarial present value of accumulated plan benefits are reported based on certain assumptions pertaining to asset returns, interest rates, inflation rates and employee demographics, all of which are subject to change. Due to uncertainties inherent in the estimations and assumptions process, it is at least reasonably possible that changes in these estimates and assumptions in the near term could be material to the financial statements.

Income Recognition and Valuation of Investments

Investments are reported at fair value. Fair value is the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. See Note 6, "Fair Value Measurement," for a discussion of fair value measurements.

Net (depreciation) appreciation in fair value of investments consists of the net change in unrealized gains or losses during the year and the realized gain or loss on investments sold during the year. Purchases and sales of securities are recorded on a trade-date basis. Interest income is recorded on the accrual basis. Dividends are recorded on the ex-dividend date.

Benefit Payments

Benefit payments to participants are recorded upon distribution.

Administrative Expenses

During 2024 and 2023, all fees related to the Plan were either paid by the Company or the Plan. Expenses that are paid directly by the Company are excluded from these financial statements. At the discretion of the Company, the Plan pays certain administrative expenses, primarily premiums to the Pension Benefit Guaranty Corporation ("PBGC").

Use of Estimates

The preparation of financial statements in conformity with GAAP requires management to make estimates and assumptions that affect the reported amounts of assets, liabilities and changes in those amounts, disclosure of contingent assets and liabilities, and the actuarial present value of accumulated plan benefits at the date of the financial statements. Actual results could differ from those estimates.

3. Funding Policy

Contributions to the Plan, if necessary, are made to meet or exceed the minimum funding standards of ERISA and the Internal Revenue Code (the "Code"). In determining the amount and timing of its pension contributions, the Company considers both the ERISA- and GAAP-based measures of funded status as well as the tax deductibility of contributions. For the Plan years ended December 31, 2024 and 2023, the Company was not required to make any contributions to the Plan.

4. Actuarial Present Value of Accumulated Plan Benefits

Accumulated plan benefits are those future periodic payments that are attributable under the Plan's provisions to the service rendered by retired and non-retired participants. Accumulated plan benefits include benefits expected to be paid to employees or their beneficiaries upon retirement, termination or death.

The actuarial present value of accumulated plan benefits as of December 31, 2023 (beginning-of-the-year presentation) was as follows:

Vested benefits:

Terminated participants currently receiving payments	\$ 922,378,955
Active and terminated participants entitled to deferred benefits	<u>500,088,098</u>
Total vested benefits	1,422,467,053
Nonvested benefits	<u>9,586,539</u>
Total actuarial present value of accumulated plan benefits as of December 31, 2023	<u><u>\$ 1,432,053,592</u></u>

The following table presents the changes in actuarial present value of accumulated plan benefits:

Actuarial present value of accumulated plan benefits as of	
December 31, 2022	\$ 1,410,083,201
Increase (decrease) during the year attributable to:	
Increase in interest due to the decrease in the discount period	72,101,812
Other actuarial losses	7,478,857
Benefit payments to participants	(91,701,530)
Change in actuarial assumptions	34,091,252
Net increase	21,970,391
Actuarial present value of accumulated plan benefits as of	
December 31, 2023	<u>\$ 1,432,053,592</u>

The actuarial present value of accumulated plan benefits is determined by Mercer, the Plan's actuary, and is the amount that results from applying actuarial assumptions to adjust the accumulated plan benefits to reflect the time value of money (through discounts for interest) and the probability of payment (by means of decrements such as death, withdrawal, or retirement) between the valuation date and the expected date of payment.

The following significant assumptions were changed since the year ended December 31, 2022:

- *Discount rate* – Changed from 5.30% to 5.05%

Significant actuarial assumptions used in determining the actuarial present value of accumulated plan benefits as of December 31, 2023 were as follows:

- *Actuarial cost method* – Projected unit credit method
- *Discount rate* – 5.05% compounded annually
- *Mortality Pre-commencement – XPO Pension participants* – PRI-2012 table with a 80% blue and 20% white collar adjustment.
- *Mortality Pre-commencement – Menlo Pension participants* – PRI-2012 table with a 100% blue collar adjustment.
- *Mortality Post-commencement – XPO Pension participants* – Mortality is assumed to follow the Mercer Industry Longevity Experience Study 2010 rates for the auto, industrial goods and transportation industry group with a 80% blue and 20% white collar adjustment.
- *Mortality Post-commencement – Menlo Pension participants* – Mortality is assumed to follow the Mercer Industry Longevity Experience Study 2010 rates for the auto, industrial goods and transportation industry group with a 100% blue collar adjustment
- *Future mortality improvements* – for disabled participants utilizes the MP-2021 projection scale and for healthy participants utilizes the MMP-2021 projection scale.

The discount rate of 5.05% is net of anticipated administrative expenses associated with providing benefits.

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

prepared as of January 1, 2024. Had the valuation been prepared as of December 31, 2023, there would be no material differences.

5. Plan Termination

In the event that the Plan terminates, the net assets of the Plan will be allocated, as prescribed by ERISA and its related regulations, generally to provide the following benefits in the order indicated:

- a. Annuity benefits that former employees or their beneficiaries have been receiving for at least three years, or that employees eligible to retire for that three-year period would have been receiving if they had retired with benefits in the normal form of annuity under the Plan. The priority amount is limited to the lowest benefit that was payable (or would have been payable) during those three years. The amount is further limited to the lowest benefit that would be payable under Plan provisions in effect at any time during the five years preceding Plan termination.
- b. Other vested benefits insured by the PBGC, a U.S. Government agency, up to the applicable limitations discussed below.
- c. All other vested benefits not insured by the PBGC.
- d. All nonvested benefits.

Certain benefits under the Plan are insured by the PBGC if the Plan terminates. Generally, the PBGC guarantees most vested normal-age retirement benefits, early retirement benefits, and certain disability and survivors' pensions. However, the PBGC does not guarantee all types of benefits under the Plan, and the amount of benefit protection is subject to certain limitations. Vested benefits under the Plan are guaranteed at the level in effect on the date of the Plan's termination. However, there is a statutory ceiling, which is adjusted periodically, on the amount of an individual's monthly benefit that the PBGC guarantees.

Whether all participants receive their benefits under a Plan termination would depend on the sufficiency, at that time, of the Plan's net assets to provide for accumulated benefit obligations and may also depend on the financial condition of the Plan sponsor and the level of benefits guaranteed by the PBGC.

6. Fair Value Measurement

FASB Accounting Standards Codification ("ASC") 820, *Fair Value Measurement*, establishes a framework for fair value measurement, which provides a fair value hierarchy that prioritizes the inputs to valuation techniques used to measure fair value. The hierarchy gives the highest priority to unadjusted quoted prices in active markets for identical assets or liabilities (Level 1 measurements) and the lowest priority to unobservable inputs (Level 3 measurements). The three levels of the fair value hierarchy under ASC 820 are described below:

Level 1 — inputs to the valuation methodology are unadjusted quoted prices for identical assets or liabilities in active markets that the Plan has the ability to access.

Level 2 — inputs to the valuation methodology include:

- Quoted prices for similar assets or liabilities in active markets;

- Quoted prices for identical or similar assets or liabilities in inactive markets;
- Inputs other than quoted prices that are observable for the asset or liability;
- Inputs that are derived principally from or corroborated by observable market data by correlation or other means.

If the asset or liability has a specified (contractual) term, the Level 2 input must be observable for substantially the full term of the asset or liability.

Level 3 — inputs to the valuation methodology are unobservable and significant to the fair value measurement.

The asset's fair value measurement level within the fair value hierarchy is based on the lowest level of any input that is significant to the fair value measurement. Valuation techniques used need to maximize the use of observable inputs and minimize the use of unobservable inputs.

The following is a description of the valuation methodologies used for the investment assets measured at fair value. There have been no changes in the methods used to measure fair value at December 31, 2024 and 2023.

- *U.S. Government securities, mutual funds and corporate stocks*: valued at the closing price reported in active markets on which the individual securities are traded or using observable bid-ask spreads.
- *Corporate debt securities, preferred stock (included with corporate stocks), mortgaged backed and asset backed securities, international government securities and municipal bonds*: valued using observable bid-ask spreads, broker-provided pricing, market approach using matrix pricing, which considers a security's relationship to other securities for which quoted prices in an active market may be available, or income approach. Investments in corporate debt securities consist primarily of high-quality U.S. corporate debt instruments in a variety of industries.
- *Swap agreements*: valued at the present value of the expected cash flows and is the amount the holder would receive or pay to exit the agreement on the reporting date.
- *Bank loans*: valued by discounting the future cash flows at the current market rate and is the estimated amount that the holder would receive to exit the agreement on the reporting date.
- *Common collective trusts and private registered investment company fund*: valued at their net asset value ("NAV") per unit based on the value of the underlying investments held by the fund less liabilities. These investments are not publicly traded and do not have readily determinable fair values. The NAV is used as a practical expedient to estimate fair value. Common collective trusts combine the assets of various institutional investors to create a larger, well-diversified portfolio. Each investor owns a participating interest that is calculated in units and represents a portion of the holdings of the fund. The investments in common collective trusts can generally be redeemed without restriction; however, in certain cases, redemption or purchase may be limited to prevent excess and/or short-term trading.
- *Futures and other assets*: consist of investments with market-based prices and observable market-based inputs for similar assets, presented net of pending trade purchases.

The following tables summarize the investment assets within the fair value hierarchy. There were no investments classified as Level 3:

Investments at Fair Value as of December 31, 2024				
	Level 1	Level 2	Level 3	Total
Investments, at fair value:				
U.S. government securities	\$ 265,796,191	\$ 74,724,813	\$ -	\$ 340,521,004
Corporate debt securities	-	790,715,656	-	790,715,656
Corporate stocks	19,626,571	419,507	-	20,046,078
Municipal bonds	-	30,792,224	-	30,792,224
Mutual funds	6,401,534	-	-	6,401,534
International government securities	-	4,747,095	-	4,747,095
Swap agreements	-	7,543,824	-	7,543,824
Mortgaged backed and asset backed securities	-	62,969,637	-	62,969,637
Bank loans	-	4,719,323	-	4,719,323
Futures and other assets	-	4,381,483	-	4,381,483
Total investments, at fair value	<u>\$ 291,824,296</u>	<u>\$ 981,013,562</u>	<u>\$ -</u>	<u>1,272,837,858</u>
Investments, at NAV:				
Common collective trusts				114,159,057
Private registered investment company fund				4,963,320
Total investments				<u>\$1,391,960,235</u>

Investments at Fair Value as of December 31, 2023				
	Level 1	Level 2	Level 3	Total
Investments, at fair value:				
U.S. government securities	\$ 295,723,135	\$ 27,199,612	\$ -	\$ 322,922,747
Corporate debt securities	-	858,143,623	-	858,143,623
Corporate stocks	20,266,080	720,453	-	20,986,533
Municipal bonds	-	37,969,003	-	37,969,003
Mutual funds	6,457,574	-	-	6,457,574
International government securities	-	35,429,810	-	35,429,810
Swap agreements	-	(1,676,924)	-	(1,676,924)
Mortgaged backed and asset backed securities	-	66,158,694	-	66,158,694
Bank loans	-	5,139,028	-	5,139,028
Futures and other assets	-	10,073,941	-	10,073,941
Total investments, at fair value	<u>\$ 322,446,789</u>	<u>\$1,039,157,240</u>	<u>\$ -</u>	<u>1,361,604,029</u>
Investments, at NAV:				
Common collective trusts				128,858,938
Private registered investment company fund				21,097,374
Total investments				<u>\$1,511,560,341</u>

The following table provides information regarding redemptions of investments where the NAV practical expedient has been used to measure fair value as of December 31:

	Fair Value		Redemption Frequency	Redemption Notice Period
	2024	2023		
Common collective trusts	\$ 114,159,057	\$ 128,858,938	Daily	1 - 2 days
Private registered investment company fund	4,963,320	21,097,374	Daily	1 - 2 days

7. Investments

The Plan's investments are managed using a long-term liability-driven investment strategy that seeks to mitigate the funded status volatility by increasing participation in fixed income investments as the Plan's funded status increases. This strategy was developed by analyzing a variety of diversified asset-class combinations with the projected liabilities. The investment strategy is to achieve an investment mix of approximately 90% in fixed income securities and 10% of investments in equity securities. The fixed income allocation consists primarily of domestic fixed income securities and targets to hedge approximately 100% of projected liabilities. The target allocations for equity securities includes approximately 50% in U.S. equities and approximately 50% in non-U.S. equities. Investments in equity and fixed income securities consist of individual securities held in managed separate accounts and commingled investment funds. Generally, the investment strategy does not include an allocation to cash and cash equivalents but a cash allocation may arise periodically in response to timing considerations regarding contributions, investments, and the payment of benefits and eligible plan expenses. Management periodically evaluates the Plan's asset portfolios for significant concentrations of risk. Types of investment concentration risks that are evaluated include concentrations in a single issuer, specific security, asset class, credit rating, duration, industry/sector, currency, foreign country or individual fund manager. As of December 31, 2024, the defined benefit plan assets had no significant concentrations of risk.

The Plan's investment policy does not allow investment managers to use market-timing strategies or financial derivative instruments for speculative purposes but financial derivative instruments are used to manage risk and achieve stated investment objectives for duration, yield curve, credit, foreign exchange and equity exposures. Generally, the investment managers are prohibited from short selling, trading on margin, and trading commodities, warrants or other options, except when acquired as a result of the purchase of another security, or in the case of options, when sold as part of a covered position.

The Plan uses derivative instruments to manage foreign currency, interest rate and credit exposures. Derivative instruments held by the Plan are not designated as hedging instruments under ASC 815. The Plan investments are exposed to the following financial instrument risks:

Interest Rate Risk — Interest rate risk is the risk of change in the market value of the assets due to a change in interest rates. Bond futures, interest rate swaps, options, and interest rate swaptions are generally used to manage interest rate risk or adjust portfolio duration. A futures contract is an agreement between two parties to buy and sell a financial instrument at a set price on a future date. Interest rate swap agreements involve the exchange by the Plan, with a counterparty, of respective

commitments to pay or receive interest, e.g., an exchange of floating rate payments for fixed rate payments, with respect to the notional amount of principal. Interest rate swaptions are options to enter into an interest rate swap based on predetermined conditions.

Credit Risk — Credit risk is the risk of change in the market value of assets due to the change in creditworthiness of the underlying issuer. Credit default swaps are used to manage the credit exposure of a security or basket of securities. Credit default swap agreements involve one party (referred to as the buyer of protection) making a stream of payments to another party (the seller of protection) in exchange for the right to receive a specified return in the event of a default or other credit event for the referenced entity, obligation, or index.

Foreign Currency Risk — Currency risk is the risk of a change in market value due to the change in foreign currency exchange rates. Generally, currency futures and forward contracts are used to achieve the desired currency exposure or generate value-added performance. Foreign currency futures and forwards are agreements between two parties to buy and sell a set of currencies at a set exchange rate on a specified future date. A currency option gives the buyer the right, but not the obligation, to buy one currency or sell another currency at a set exchange rate on or before a given date.

The Plan utilized foreign exchange derivative contracts, which are reflected in the Plan's financial statements as follows:

	As of December 31, 2024			For the Year Ended December 31, 2024
	Notional Amount	Receivable	Payable	Realized and Unrealized Gain
Forward contracts	\$ 29,505,980	\$ 37,414,294	\$(37,066,674)	\$ 1,082,079

	As of December 31, 2023			For the Year Ended December 31, 2023
	Notional Amount	Receivable	Payable	Realized and Unrealized Loss
Forward contracts	\$ 15,036,664	\$ 57,415,946	\$(57,516,334)	\$ (123,175)

The Plan also uses other derivative instruments to manage risk. The fair value of these derivative contracts was not material to the financial statements at December 31, 2024 and 2023.

The Plan enters into master netting or similar agreements and collateral agreements with counterparties that provide the Plan, in the event of a counterparty default (such as bankruptcy or a counterparty's failure to pay or perform), with the right to net a counterparty's rights and obligations under such agreement and liquidate and set off collateral held by the Plan against the net amount owed by the counterparty. The fair value of the derivative contracts covered under these agreements was not material to the financial statements at December 31, 2024 and 2023.

8. Related-Party Transactions and Party-In-Interest Transactions

Certain Plan investments are managed by the trustees of the Plan. Additionally, certain investment fees are paid by the trustees and are reflected in the investment income for the year. Therefore, these managed investments and investment transactions qualify as party-in-interest transactions which are exempt from the prohibited transaction rules. The Plan sponsor, XPO CNW, Inc., is a party-in-interest to the Plan; however, there are no transactions with the Plan sponsor other than the funding of contributions to the Plan and payment of certain administrative expenses of the Plan.

9. Income Tax Status

The Internal Revenue Service (“IRS”) has determined and informed the Company by a letter dated April 28, 2014, that the Plan and related trust are designed in accordance with applicable sections of the Code. The Plan has been amended since receiving the determination letter. However, the Plan administrator believes that the Plan is designed and is currently being operated in compliance with the applicable requirements of the Code. Therefore, the Plan administrator believes that the Plan was qualified and the related trust was tax exempt as of the financial statement date.

Assuming it meets certain initial and ongoing requirements, the Plan is generally exempt from federal and state income taxes. However, GAAP requires Plan management to evaluate tax positions taken by the Plan and recognize a tax liability (or asset) if the Plan has taken an uncertain position that more likely than not would not be sustained upon examination by the IRS. The Plan is subject to routine audits by taxing jurisdictions; however, there are currently no audits for any tax periods in progress.

10. Retiree Health Savings Account

The Plan includes a medical benefit that funds a portion of the post-retirement obligation for retirees and their beneficiaries in accordance with Section 401(h) of the Code. Two separate accounts have been established and maintained in the Plan for the net assets related to the medical benefit (the “401(h) Accounts”). In accordance with Code Section 401(h), the Plan’s investments in the 401(h) Accounts may not be used for, or diverted to, any other purpose other than providing health benefits for retirees and their beneficiaries. Plan participants do not contribute to the 401(h) Accounts and do not direct the investment choices. Employer contributions to the 401(h) Accounts are determined annually at the discretion of XPO and are subject to certain limitations as defined by the Code.

Upon reaching age 45, completing five or more years of service and completing 1,000 or more paid hours of service in the Plan year, each noncontractual employee is eligible for a retiree medical allocation with respect to that Plan year. Retiree medical allocations for each 401(h) Plan participant are equal, except for allocations to participants retiring in the current plan year, for whom the allocation will be a pro-rata portion of the amount allocated to other participants based on the number of quarters employed in the year of retirement. Benefits to individual participants are limited to the total accumulated retiree medical allocation, plus interest credited quarterly based on the five-year Treasury Constant Maturity rate as published by the Federal Reserve Board. In order to access their benefit balance during retirement, a participant must be at least age 55 with at least ten years of service at retirement, or be at least age 65 at retirement. Any remaining unclaimed benefit will be forfeited to the Plan upon a participant’s death or termination of employment prior to retirement eligibility.

There were no contributions made to the 401(h) Accounts for the years ended December 31, 2024 or 2023.

See the discussion of fair value measurements at Note 6, “Fair Value Measurement.”

The following tables summarize the valuation of 401(h) investments within the fair value hierarchy. There were no investments classified as Level 3.

Investments at Fair Value as of December 31, 2024			
	Level 1	Level 2	Total
U.S. Government Securities	\$ 9,508,884	\$ -	\$ 9,508,884
Mutual fund	53,350	-	53,350
Corporate and municipal bonds	-	13,657,390	13,657,390
Mortgaged backed and asset backed securities	-	14,038,210	14,038,210
Other	-	(4,721,371)	(4,721,371)
	<u>\$ 9,562,234</u>	<u>\$ 22,974,229</u>	<u>32,536,463</u>
Investments, at NAV:			
Common collective trust			5,164,169
Total investments			<u>\$ 37,700,632</u>

Investments at Fair Value as of December 31, 2023			
	Level 1	Level 2	Total
U.S. Government Securities	\$ 4,825,899	\$ -	\$ 4,825,899
Mutual fund	53,263	-	53,263
Corporate and municipal bonds	-	15,892,336	15,892,336
Mortgaged backed and asset backed securities	-	13,864,393	13,864,393
Other	-	130,039	130,039
	<u>\$ 4,879,162</u>	<u>\$ 29,886,768</u>	<u>34,765,930</u>
Investments, at NAV:			
Common collective trust			2,842,459
Total investments			<u>\$ 37,608,389</u>

The following table provides information regarding redemptions of investments where the NAV practical expedient has been used to measure fair value as of December 31:

	Fair Value		Redemption Frequency	Redemption Notice Period
	2024	2023		
Common collective trust	\$ 5,164,169	\$ 2,842,459	Daily	1 - 2 days

11. Summary of Information Certified by the Trustee

The Plan administrator has elected the method of annual reporting compliance permitted by 29 CFR 2520.103-8 of the DOL's Rules and Regulations for Reporting and Disclosure under ERISA. The following information included in the financial statements as of December 31, 2024 and 2023 and for the years then ended, was provided and certified by Northern Trust, the trustee, as complete and accurate:

- Investments, at fair value
- Net assets held in 401(h) Accounts
- Cash and cash equivalents
- Accrued interest and dividends
- Receivable and payable for forward foreign exchange contracts
- Due to/from brokers
- Amounts related to obligation of 401(h) accounts
- Investment income (loss)
- Benefits paid to participants
- Administrative expenses
- Schedule of assets (held at end of year)
- Schedule of reportable transactions

12. Reconciliation to Form 5500

The following is a reconciliation of net assets available for benefits as of December 31:

	2024	2023
Net assets available for benefits per the financial statements	\$1,392,150,060	\$1,507,087,984
Net assets held in the 401(h) Accounts included as assets in the Form 5500	37,700,632	37,608,389
Net assets available for benefits per the Form 5500	<u>\$1,429,850,692</u>	<u>\$1,544,696,373</u>

The assets in the 401(h) Accounts included in Form 5500 are not available to pay pension benefits and can be used only to pay retiree health benefits. The following are reconciliations of certain changes in net assets available for benefits for the years ended:

For the Year Ended December 31, 2024			
	Financial Statements	Retiree Health Savings Accounts (401(h) Accounts)	Form 5500
Interest and dividend income	\$ 66,605,170	\$ 1,514,088	\$ 68,119,258
Net (depreciation) appreciation in fair value of investments	(49,754,710)	854,576	(48,900,134)
Benefits paid to participants	(123,327,449)	(2,230,920)	(125,558,369)
Administrative expenses	(8,460,935)	(45,501)	(8,506,436)

For the Year Ended December 31, 2023			
	Financial Statements	Retiree Health Savings Accounts (401(h) Accounts)	Form 5500
Interest and dividend income	\$ 64,929,081	\$ 1,495,286	\$ 66,424,367
Net appreciation in fair value of investments	77,527,536	1,056,922	78,584,458
Benefits paid to participants	(102,112,191)	(2,459,136)	(104,571,327)
Administrative expenses	(7,798,854)	(58,641)	(7,857,495)

13. Subsequent Events

The Plan's management has performed an evaluation of subsequent events through October 13, 2025, which is the date these financial statements were available to be issued and there is nothing to report.

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

EIN # 94-1444798

PLAN # 005

(a)	(b) Identity of Issuer, Borrower, Lessor or Similar Party	(c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	(d) Cost	(e) Current Value
		Investments held at Northern Trust		
		See attached Northern Trust Company Statement	\$ 1,503,398,307	\$ 1,429,660,867
			<u>\$ 1,503,398,307</u>	<u>\$ 1,429,660,867</u>

See accompanying independent auditor's report and notes to financial statements.

◆ 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>			
ARS - Argentine peso	389.330	389.33	389.33
AUD - Australian dollar	1,880.370	1,880.37	1,880.37
CAD - Canadian dollar	0.870	0.87	0.87
CHF - Swiss franc	19,411.050	19,411.05	19,411.05
CNH - HK offshore Chinese Yuan Renminbi	-245.660	-245.66	-245.66
CNY - Chinese yuan renminbi	271.330	271.33	271.33
EUR - Euro	270,076.430	270,076.43	270,076.43
GBP - British pound sterling	106,088.220	106,088.22	106,088.22
HUF - Hungarian forint	5.290	5.29	5.29
JPY - Japanese yen	58,479.280	58,479.28	58,479.28
MXN - Mexican peso	13.630	13.63	13.63
NOK - Norwegian krone	106.780	106.78	106.78
PLN - Polish zloty	-0.030	-0.03	-0.03
THB - Thai baht	0.020	0.02	0.02
USD - United States dollar	-2,300,509.490	-2,300,509.49	-2,300,509.49
USD - United States dollar	0.000	5,491.07	5,491.07
ZAR - South African rand	0.050	0.05	0.05
Total - all currencies		-1,838,541.46	-1,838,541.46
Total Non-Interest Bearing Cash - USD		-1,838,541.46	-1,838,541.46

Receivables - Other - USD

Pending foreign exchange purchases: Brazilian real	0.000	2,894,009.68	2,819,477.79
Pending foreign exchange purchases: HK offshore Chinese Yuan Renminbi	0.000	195,913.00	194,808.25
Pending foreign exchange purchases: Euro	0.000	675,499.26	666,255.45
Pending foreign exchange purchases: British pound sterling	0.000	271,580.93	267,642.25
Pending foreign exchange purchases: Japanese yen	0.000	907,336.76	845,880.66

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Receivables - Other - USD			
Pending foreign exchange purchases: Mexican peso	0.000	642,407.24	604,309.29
Pending foreign exchange purchases: Swedish krona	0.000	37,450.42	37,293.73
Pending foreign exchange purchases: United States dollar	0.000	31,978,626.45	31,978,626.45
Total - all currencies		37,602,823.74	37,414,293.87
Pending trade sales: United States dollar	0.000	2,602,378.70	2,602,378.70
Total - all currencies		2,602,378.70	2,602,378.70
Pending trade sales: Hong Kong dollar	0.000	307.66	307.46
Pending trade sales: United States dollar	0.000	11,636,883.02	11,636,883.02
Total - all currencies		11,637,190.68	11,637,190.48
Total Receivables - Other - USD		51,842,393.12	51,653,863.05

U.S. Government Securities**United States - USD**

FANNIE MAE BX9727 5% 04-01-2053 CUSIP: 3140NEYZ2	653,314.800	623,507.31	631,396.95
FANNIE MAE FN BY0847 5% 05-01-2053 CUSIP: 3140NG5H9	688,524.980	655,604.87	664,925.62
FED HOME LN MTG 3% DUE 05-01-2052 CUSIP: 3133BANT4	2,347,925.470	2,112,399.21	1,992,502.76
FED HOME LN MTG 6.5% DUE 02-01-2054 CUSIP: 3132DWKQ5	3,295,712.810	3,366,905.35	3,366,478.06
FEDERAL HOME LN BKS CONS BD DTD 03-30-2026 SEDOL: BMXT900	350,000.000	350,000.00	339,662.46
FEDERAL HOME LN BKS CONS BD DTD 07-20-2026 SEDOL: BMC32N7	220,000.000	220,000.00	210,782.26
FEDERAL HOME LN BKS CONS BD DTD 10-28-2031 SEDOL: BPSRNF3	100,000.000	100,000.00	86,201.84

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
FEDERAL HOME LN MTG CORP POOL #SD8374 6.5% 10-01-2053 CUSIP: 3132DWJT1	1,131,074.380	1,155,507.37	1,155,302.41
FEDERAL HOME LOAN MORTGAGE CORP 5% 02-01-2053 CUSIP: 3132DWGG2	3,627,567.740	3,536,311.74	3,510,415.73
FEDERAL HOME LOAN MORTGAGE CORP 5% 02-01-2053 CUSIP: 3133BVHD0	1,070,381.180	1,034,172.20	1,035,506.46
FEDERAL NATIONAL MORTGAGE ASSOC 4.5% 07-01-2052 CUSIP: 3140QPSU2	1,613,505.970	1,445,726.55	1,520,517.06
FEDERAL NATIONAL MORTGAGE ASSOC 5% 04-01-2054 CUSIP: 3140QUFM3	92,545.770	89,796.50	89,367.12
FHLMC POOL #RJ1109 5.5% 03-01-2054 CUSIP: 3142GRGT1	940,470.930	916,628.51	928,156.48
FHLMC POOL #SD8331 5.5% 06-01-2053 CUSIP: 3132DWHG1	901,623.520	885,105.48	890,566.69
FHLMC PRIN STRIP PRIN PMT ON 6.875% DEB 2031 03-15-2031 (UNDDATE) SEDOL: BH7R4M2	200,000.000	91,526.00	149,705.52
FNMA DTD 11/03/2000 6.625 11-15-2030 CUSIP: 31359MGK3	4,200,000.000	5,517,288.00	4,654,653.40
FNMA POOL #AT5897 3% DUE 06-01-2043 REG CUSIP: 3138WTRT5	175,589.550	171,090.10	154,737.35
FNMA POOL #AU3195 3% 08-01-2043 BEO CUSIP: 3138X2RR7	193,003.620	188,027.75	170,067.92
FNMA POOL #BS5591 3.85% DUE 09-01-2037 BEO CUSIP: 3140LGF98	2,901,000.000	2,613,166.41	2,564,560.47
FNMA POOL #BS8281 4.75% 05-01-2038 CUSIP: 3140LKFX6	2,339,000.000	2,175,818.20	2,263,738.28
FNMA POOL #FM2983 4% 05-01-2049 BEO CUSIP: 3140X6J51	5,184,268.750	4,820,154.87	4,822,843.41
FNMA POOL #MA1890 4% 05-01-2034 BEO CUSIP: 31418BC46	263,456.960	255,964.92	256,001.96
FNMA POOL #MA4700 4% 08-01-2052 BEO CUSIP: 31418EGJ3	3,609,684.450	3,185,828.54	3,305,305.39
FNMA POOL #MA4867 4.5% 01-01-2053 BEO CUSIP: 31418EMR8	2,799,468.930	2,623,408.57	2,633,767.64
FNMA POOL #MA4894 6% 01-01-2053 BEO CUSIP: 31418ENL0	4,573,839.210	4,631,369.53	4,601,036.81

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

◆ 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			
FNMA POOL #MA5138 5.5% 09-01-2053 BEO CUSIP: 31418EV80	1,784,781.180	1,753,477.78	1,762,504.77
FNMA POOL #MA5355 6.5% 05-01-2054 BEO CUSIP: 31418E5R7	1,704,794.440	1,720,776.88	1,741,942.10
FNMA POOL# CB6989 5.5% 06-01-2053 CUSIP: 3140QSXT3	433,884.580	425,935.67	428,828.37
FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES FEBRUARY SEDOL: BMF76H8	3,500,000.000	2,975,128.91	2,968,662.55
FNMA SINGLE FAMILY MORTGAGE 4.5% MAT 30 YEARS SETTLES FEBRUARY SEDOL: BFYZPB1	670,000.000	627,810.94	629,669.05
FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES MARCH SEDOL: B3L6WH8	3,210,000.000	2,935,645.31	2,933,101.26
FNMA 30 YEAR PASS-THROUGHS 6.5% 30 YEARS SETTLES FEBRUARY SEDOL: B8J5WD8	1,500,000.000	1,527,509.77	1,530,814.11
FREDDIE MAC FR QG8742 5.5% 08-01-2053 CUSIP: 3133C9WB5	966,548.290	949,331.65	955,973.40
FREDDIE MAC POOL# WA3243 4.83% 01-01-2039 CUSIP: 3132WWZH8	2,322,026.850	2,353,591.89	2,228,984.58
FREDDIE MAC RJ0639 5.5% 01-01-2054 CUSIP: 3142GQV90	373,616.720	373,499.96	368,756.66
GNMA REMIC TR SR 2019-H16 CL CF FLTG 10-20-2069 CUSIP: 38380LF65	626,346.020	616,225.70	623,291.46
GNMA SER 19-H09 CL FG FLTG RT 05-20-2069 CUSIP: 38380LUC5	268,366.140	254,669.01	269,359.12
GNMA SER 21-H03 CL LF FLTG 02-20-2071 CUSIP: 38380QZT2	828,829.520	837,726.04	841,914.50
GNMA 2020-H13 REMIC PASSTHRU CTF 4.89004% 07-20-2070 CUSIP: 38380QGU0	86,703.140	86,567.69	85,442.79
GNMA 5.1231% 03-20-2072 CUSIP: 38382YST1	757,305.770	734,864.54	751,291.70
RESOLUTION FDG CORP FED BOOK ENTRY PRIN STRIPS GENERIC PRIN PMT 01-15-2030 SEDOL: 2172413	1,200,000.000	743,340.00	949,900.12
RESOLUTION FDG CORP FED BOOK ENTRY PRIN STRIPS GENERIC PRIN PMT 04-15-2030 SEDOL: 2739852	900,000.000	552,303.00	704,499.51
TSY INFL IX N/B TREAS BONDS 0.75% 02-15-2045 SEDOL: BVXLS02	2,900,000.000	3,094,011.08	2,816,798.26

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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			
TSY INFL IX N/B 0.125% 02-15-2052 SEDOL: BNYF3S0	600,000.000	433,160.49	368,947.33
UNITED STATES OF AMER TREAS BILLS 0% T-BILL 04-03-2025 SEDOL: BL54JW8	570,000.000	563,916.80	563,912.48
UNITED STATES OF AMER TREAS BOND 3.125% 11-15-2028 SEDOL: BGRW840	56,319,000.000	62,771,167.39	53,883,643.10
UNITED STATES OF AMER TREAS BONDS 4.125% 08-15-2044 SEDOL: BSLSLK5	14,856,200.000	14,415,800.69	13,458,788.69
UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 SEDOL: BRT3QH7	2,400,000.000	2,187,798.18	2,141,156.26
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 SEDOL: BQYLTM5	3,450,000.000	3,262,741.41	2,809,324.24
UNITED STATES OF AMER TREAS BONDS 3.625%02-15-2053 SEDOL: BQXLPR3	4,315,000.000	4,235,539.46	3,511,836.92
UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 SEDOL: BS2G1C0	2,405,000.000	2,205,929.89	2,197,756.63
UNITED STATES OF AMER TREAS BONDS 4.5% 02-15-2044 SEDOL: BPG5RX5	2,678,000.000	2,620,146.58	2,558,745.31
UNITED STATES OF AMER TREAS BONDS 4.5% 11-15-2054 CUSIP: 912810UE6	3,953,000.000	3,960,705.83	3,775,732.66
UNITED STATES OF AMER TREAS NOTES DTD 11/15/2022 4.125%11-15-2032 SEDOL: BQXS7B2	23,400,000.000	24,340,805.74	22,823,226.50
UNITED STATES OF AMER TREAS NOTES 2.875%DUE 05-15-2032 REG SEDOL: BPSLLY0	20,252,000.000	20,607,216.25	18,188,036.46
UNITED STATES OF AMER TREAS NOTES 4.125% 10-31-2029 SEDOL: BSZ7PN9	790,000.000	786,183.92	780,803.91
UNITED STATES OF AMER TREAS NOTES 4.125% 11-30-2031 SEDOL: BTG00S4	0.000	0.00	0.00
UNITED STATES OF AMER TREAS NOTES 4.25% 11-15-2034 SEDOL: BTKW387	13,327,600.000	13,244,249.36	12,983,997.82
UNITED STATES OF AMER TREAS NOTES 4.5% 04-15-2027 SEDOL: BQBC9Y3	110,000.000	108,891.41	110,541.41
UNITED STATES OF AMER TREAS NOTES 4.5% 12-31-2031 SEDOL: BS60BL7	564,000.000	566,142.42	564,440.63
UNITED STATES OF AMER TREAS NOTES 4.625%04-30-2029 SEDOL: BLDCKH6	10,100,000.000	10,084,839.40	10,195,476.51

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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 OF AMER TREAS NOTES 5% DUE 10-31-2025 SEDOL: BMWPY04	40,000.000	39,950.00	40,230.62
UNITED STATES OF AMER TREAS TIPS 04-15-2029 SEDOL: BRJFGX9	5,690,000.000	5,842,551.95	5,813,744.51
UNITED STATES TREAS BD STRIPPED PRIN PMTZCP 11-15-2043 REG SEDOL: BN801K9	17,960,000.000	8,138,811.85	7,244,362.30
UNITED STATES TREAS BDS DTD 11/15/2023 4.75% 11-15-2043 SEDOL: BP0VPN5	2,101,000.000	2,224,928.97	2,076,625.12
UNITED STATES TREAS BDS 4.625% 11-15-2044 SEDOL: BTPH0B9	678,000.000	671,885.47	658,083.75
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG SEDOL: BM96PV8	82,570,000.000	79,127,059.27	69,445,885.75
UNITED STATES TREAS NTS 2.75% 08-15-2032 SEDOL: BQHM4D1	34,600,000.000	31,111,882.82	30,684,523.52
UNITED STATES TREAS NTS 4.25% 11-30-2026 SEDOL: BTG00T5	4,350,000.000	4,350,169.91	4,348,810.54
UNITED STS TREAS BILLS 0% T-BILL 04-17-2025 SEDOL: BRJFGZ1	4,500,000.000	4,289,264.37	4,445,389.17
US TREASURY N/B 3.375% 05-15-2033 SEDOL: BQYLTK3	4,600,000.000	4,468,468.75	4,227,687.50
US TREASURY N/B 3.875% 08-15-2034 SEDOL: BR2NN62	4,200,000.000	4,090,775.33	3,972,281.25
US TREASURY N/B 4.25% 08-15-2054 SEDOL: BR2NN95	11,908,000.000	11,728,173.92	10,893,959.38
UTD STATES TREAS ZERO CPN 0% DUE 08-15-2042 SEDOL: BN7ZZC5	800,000.000	327,050.80	328,456.66
UTD STATES TREAS ZERO CPN 0% DUE 11-15-2042 SEDOL: BN7ZZ70	900,000.000	345,825.00	364,296.38
UTD STATES TREAS ZERO CPN 0% DUE 11-15-2043 SEDOL: BQ1K378	8,750,000.000	2,533,912.50	3,378,580.54
UTD STATES TREAS 4.375% DUE 12-31-2029 SEDOL: BS60BM8	1,642,000.000	1,641,582.94	1,640,973.75
WI TREASURY SEC 3.875% 05-15-2043 SEDOL: BLB3TM9	460,000.000	444,367.19	405,285.16
Total United States - USD		393,099,620.06	365,475,477.12
Total U.S. Government Securities		393,099,620.06	365,475,477.12

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Preferred</i>			
United Kingdom - USD			
ASTRAZENECA PLC 4% SNR 17/01/2029 USD2000 SEDOL: BGHJW49	354,000.000	342,376.58	344,384.35
LLOYDS BANK PLC 0%-VAR SNR 02/04/2032 USD SEDOL: B7KDP57	400,000.000	306,000.00	262,862.38
Total United Kingdom - USD		648,376.58	607,246.73
United States - USD			
ALABAMA PWR CO 4.3% DUE 01-02-2046 SEDOL: BDFY6J8	475,000.000	476,354.50	394,694.59
ANTHEM INC 4.55% 03-01-2048 SEDOL: BGB6FS1	240,000.000	239,181.60	197,362.18
ANTHEM INC 4.65% DUE 01-15-2043 SEDOL: BLSP6D8	2,005,000.000	2,188,397.35	1,742,220.89
BURL NORTHN DEB 5.05 DUE 03-01-2041 SEDOL: B3N60C7	530,000.000	561,901.41	501,670.63
BURL NORTHN SANTA 4.95% DUE 09-15-2041 SEDOL: B61QXW1	725,000.000	785,929.00	675,383.79
BURL NORTHN SANTA 5.75% DUE 05-01-2040 SEDOL: B4PXK12	725,000.000	908,345.25	744,886.01
BURL NORTHN 4.4 DUE 03-15-2042 SEDOL: B787QZ8	275,000.000	300,190.00	238,752.51
BURLINGTON NORTHN SANTA 4.55 09-01-2044 SEDOL: BQ26P46	385,000.000	441,006.40	335,767.75
CAROLINA PWR & LT 4.1% DUE 03-15-2043 SEDOL: B8L5GP6	710,000.000	689,340.49	580,745.65
CENTERPOINT ENERGY HOUSTON ELEC LLC 4.25% 02-01-2049 SEDOL: BJ52166	270,000.000	268,361.10	218,130.66
CENTERPOINT ENERGY 4.5% DUE 04-01-2044 SEDOL: BKRW213	260,000.000	258,801.74	224,199.45
CHUBB CORP 6.5% DUE 05-15-2038 SEDOL: B87C800	775,000.000	1,037,359.37	855,146.84
CN LT & PWR CO 4.3% DUE 04-15-2044 SEDOL: BLRVSV9	160,000.000	160,000.00	133,815.63
COMWLTH EDISON CO 6.45% DUE 01-15-2038 SEDOL: BG48VJ7	887,000.000	1,120,584.68	958,347.75
CONSUMERS ENERGY CO 2.5% DUE 05-01-2060 REG SEDOL: BKPD531	117,000.000	114,446.41	64,565.10

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Preferred			
United States - USD			
DTE ELEC CO FIXED 3.25% DUE 04-01-2051 SEDOL: BKVD2T0	280,000.000	277,662.00	191,186.41
DTE ELEC CO 3.75% DUE 08-15-2047 SEDOL: BF08MX5	430,000.000	429,767.80	323,963.95
DUKE ENERGY IND LLC 3.25% DUE 10-01-2049 SEDOL: BKDP7D3	200,000.000	195,526.00	134,626.18
DUKE ENERGY OHIO INC 4.3% DUE 02-01-2049REG SEDOL: BHZRWQ4	220,000.000	219,586.40	176,917.04
DUKE ENERGY PROGRESS LLC 1ST MTG BD 2.9%08-15-2051 SEDOL: BM8DBZ6	150,000.000	149,730.00	92,875.63
DUKE ENERGY 3.75% DUE 06-01-2045 SEDOL: BYV3C76	500,000.000	529,170.00	382,782.87
DUKE ENERGY 4.375% DUE 03-30-2044 SEDOL: BJZD6S6	330,000.000	330,462.00	277,895.30
ENTERGY LA LLC FIXED 2.9% DUE 03-15-2051 SEDOL: BJN50H1	693,000.000	660,564.76	426,771.15
ENTERGY LA LLC 4.2% 04-01-2050 SEDOL: BJKGSC8	602,000.000	497,449.57	475,324.41
ENTERGY TEXAS INC 5.8% 09-01-2053 SEDOL: BQV0JS1	160,000.000	159,449.60	160,325.36
EVERGY KANS CENT INC 5.7% 03-15-2053 SEDOL: BMXMYK4	150,000.000	149,124.00	147,371.15
HOME DEPOT INC 4.4 DUE 03-15-2045 REG SEDOL: BR30BC4	300,000.000	295,341.00	256,655.98
JPMORGAN CHASE & CO 5.5 DUE 10-15-2040 SEDOL: B9L4NM6	725,000.000	864,352.93	721,898.54
MIDAMERICAN ENERGY CO 4.25% 07-15-2049 SEDOL: BJ1STS6	120,000.000	119,268.00	97,443.88
OHIO EDISON CO 8.25% DUE 10-15-2038 SEDOL: B3F3YS0	120,000.000	182,409.60	147,952.86
PFIZER INC NT 7.2 DUE 03-15-2039 SEDOL: B8MJDB2	170,000.000	242,668.38	198,788.97
PUB SVC ELEC & GAS 3.6% DUE 12-01-2047 SEDOL: BD1DFD6	300,000.000	326,847.00	221,520.28
PUB SVC ELEC GAS CO FIXED 3.85% 05-01-2049 REG SEDOL: BJXS069	103,000.000	106,327.53	79,016.92

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Preferred			
United States - USD			
SAN DIEGO GAS & ELEC CO 1ST MTG BD SER MMM 4.3 DUE 04-01-2042 SEDOL: B52NTT3	910,000.000	924,442.00	752,517.86
SAN DIEGO GAS & FIXED 3.32% DUE 04-15-2050 SEDOL: BM7SRR6	180,000.000	179,760.60	121,743.65
SAN DIEGO GAS & 3.75% DUE 06-01-2047 SEDOL: BF4SP32	500,000.000	514,738.00	375,112.05
SHELL FIN US INC NT 4.55% 08-12-2043 SEDOL: BR4TTY8	50,000.000	53,719.56	43,733.94
STATE STR CORP 4.33% 10-22-2027 SEDOL: BN6M572	600,000.000	600,000.00	596,416.60
TRAVELERS FIXED 2.55% DUE 04-27-2050 SEDOL: BMDWQN1	77,000.000	76,407.87	45,465.59
UNITEDHEALTH GROUP FIXED 4.25% DUE 06-15-2048 SEDOL: BG08PD3	658,000.000	648,256.56	528,689.22
UNITEDHEALTH GROUP 4.25% DUE 03-15-2043 SEDOL: B97GZH5	480,000.000	435,280.80	405,116.44
UNITEDHEALTH GROUP 6.875% DUE 02-15-2038 SEDOL: BG49598	1,090,000.000	1,527,813.34	1,232,083.42
WELLPOINT INC 5.1% DUE 01-15-2044 SEDOL: BCSCZN9	90,000.000	87,221.27	81,880.85
Total United States - USD		20,333,545.87	16,561,765.93
Total Corporate Debt Instruments - Preferred		20,981,922.45	17,169,012.66
Corporate Debt Instruments - Other			
Australia - USD			
BHP BILLITON FIN USA LTD 5.5% 09-08-2053 SEDOL: BRJRLD0	441,000.000	435,528.28	431,120.53
CARBON REVOLUTION 8.5% DUE 05-15-2027 CUSIP: 14115DAA2	111,935.000	111,932.88	112,214.84
COMMONWEALTH BANK AUST 11/03/2041 3.305%03-11-2041 CUSIP: 202712BQ7	260,000.000	260,000.00	191,247.62
PVTPL COMMONWEALTH BK AUSTRALIA SR NT 144A 3.743% DUE 09-12-2039 BEO CUSIP: 202712BL8	390,000.000	390,000.00	310,621.44
PVTPL CSL FINANCE PLC 4.625% DUE 04-27-2042/04-27-2022 BEO SEDOL: BPWCPX6	240,000.000	239,968.80	210,964.84

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Australia - USD			
PVTPL CSL FINANCE PLC 4.95% DUE 04-27-2062/04-27-2022 BEO SEDOL: BPWCPR0	280,000.000	279,129.20	241,604.14
PVTPL GLENCORE FUNDING LLC 1.625% DUE 04-27-2026 BEO SEDOL: BLPKF28	100,000.000	100,292.00	95,889.71
PVTPL GLENCORE FUNDING LLC 2.626% 09-23-2031 SEDOL: BPBJLG3	40,000.000	39,909.20	33,757.51
PVTPL GLENCORE FUNDING LLC 3.375% 09-23-2051 SEDOL: BPBJK11	200,000.000	197,026.00	130,932.28
PVTPL GOODMAN US FIN THREE LLC 3.7% DUE 03-15-2028 SEDOL: BD35F63	500,000.000	498,155.00	476,264.14
PVTPL GOODMAN US FINANCE SIX LLC 5.125% 10-07-2034 SEDOL: BSVM066	300,000.000	298,656.00	289,458.76
PVTPL SANTOS FINANCE LTD 3.649% DUE 04-29-2031 BEO CUSIP: 803014AA7	800,000.000	801,652.00	704,558.90
PVTPL SANTOS FINANCE LTD 6.875% 09-19-2033 CUSIP: 803014AB5	300,000.000	298,782.00	318,521.19
PVTPL WOODSIDE FIN LTD FIXED 4.5% 03-04-2029 BEO CUSIP: 980236AQ6	100,000.000	99,817.00	96,877.12
PVTPL WOODSIDE FIN LTD GTD NT 3.7% 03-15-2028 CUSIP: 980236AP8	100,000.000	99,931.00	95,267.75
PVTPL XSTRATA FIN CDA LTD NT 6 DUE 11-15-2041 BEO SEDOL: B4JV9R1	1,068,000.000	1,034,813.17	1,058,507.14
WESTPAC BKG CORP 1.15% DUE 06-03-2026 CUSIP: 961214ER0	220,000.000	220,442.20	209,899.23
WESTPAC BKG FIXED 2.668% DUE 11-15-2035 CUSIP: 961214EP4	190,000.000	190,000.00	161,666.38
WOODSIDE FIN LTD 5.1% 09-12-2034 CUSIP: 980236AR4	1,200,000.000	1,196,928.00	1,141,288.57
Total Australia - USD		6,792,962.73	6,310,662.09
Belgium - USD			
ANHEUSER BUSCH INBEV WOR 5.55% 01-23-2049 SEDOL: BJ555R4	750,000.000	779,257.26	740,679.61
ANHEUSER BUSCH INBEV WORLDWIDE INC 5.0% 06-15-2034 SEDOL: BQ9D7Y4	298,000.000	296,796.08	294,831.85
ANHEUSER BUSCH INC 4.439% DUE 10-06-2048 SEDOL: BF7MH35	380,000.000	385,008.40	322,175.64

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Corporate Debt Instruments - Other			
Belgium - USD			
ANHEUSER BUSCH 5.8% DUE 01-23-2059 SEDOL: BJ555P2	920,000.000	916,734.00	937,348.10
Total Belgium - USD		2,377,795.74	2,295,035.20
Brazil - USD			
PETROBRAS GLOBAL FIN B V 6.9% 03-19-2049 SEDOL: BJDS8N2	1,240,000.000	1,313,495.14	1,161,516.56
PETROBRAS INTL FIN 6.75% DUE 01-27-2041 SEDOL: BF2H6B6	1,125,000.000	1,120,264.81	1,067,439.71
PVTPL BANCO BTG PACTUAL S A CAYMAN IS BRH 4.5% DUE 01-10-2025 CUSIP: 05971AAE1	300,000.000	303,000.00	298,456.29
PVTPL RIO OIL FIN TR 8.2% DUE 04-06-2028 CUSIP: 76716XAC6	609,180.000	196,343.40	623,283.13
RIO OIL FIN TR 9.75% 01-06-2027 SEDOL: BSRG578	474,152.090	466,414.21	490,354.82
VALE OVERSEAS LTD 6.875% DUE 11-10-2039 SEDOL: B5B54D9	59,000.000	63,867.50	62,588.44
YARA INTERNATIONAL ASA 144A 4.75% DUE 06-01-2028 BE CUSIP: 984851AF2	100,000.000	99,748.00	98,503.10
Total Brazil - USD		3,563,133.06	3,802,142.05
Canada - USD			
BANK NOVA SCOTIA B C 1.05% DUE 03-02-2026 REG SEDOL: BKQN745	220,000.000	218,741.60	211,034.13
BANK NOVA SCOTIA VAR RT 10-27-2082 CUSIP: 0641598S8	900,000.000	903,579.55	955,252.10
BANK OF MONTREAL 7.3% 11-26-2084 CUSIP: 06368L5Q5	630,000.000	630,000.00	644,133.42
BARRICK N AMER FIN 5.7% DUE 05-30-2041 SEDOL: B4TYCN7	370,000.000	356,640.99	363,131.94
BARRICK N AMER FIN 5.75% DUE 05-01-2043 SEDOL: BCRWZ96	630,000.000	638,118.29	623,086.66
BROOKFIELD CAP FIN LLC SR NT 6.087% 06-14-2033 SEDOL: BRXGXF9	100,000.000	100,000.00	103,535.80
BROOKFIELD FIN INC FIXED 4.7% 09-20-2047 SEDOL: BZ0WZL6	700,000.000	706,424.00	603,654.51

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Canada - USD			
BROOKFIELD FIN INC 3.9% DUE 01-25-2028 SEDOL: BD0FYX6	900,000.000	964,206.00	875,489.99
BROOKFIELD FIN INC 5.968% 03-04-2054 SEDOL: BSLL988	1,275,000.000	1,285,200.25	1,290,515.19
CANADIAN IMPERIAL BK COMM TORONTO BRH 1.25% 06-22-2026 CUSIP: 13607HVE9	110,000.000	110,116.60	104,682.64
CANADIAN NATIONAL RAILWAYS CO 6.125% DUE11-01-2053 SEDOL: BQ6C3B3	250,000.000	249,285.00	269,437.42
CANADIAN NATL RAILWAY 4.375% 09-18-2034 SEDOL: BMZMBB2	231,000.000	230,556.48	217,332.93
CANADIAN PAC RY CO NEW 3.1% 12-02-2051 SEDOL: BP8KQ20	893,000.000	891,516.64	581,556.06
CDN NAT RES LTD FIXED 4.95% DUE 06-01-2047 SEDOL: BF47XX5	43,000.000	45,753.45	36,908.43
CDN NAT RES LTD 6.25% DUE 03-15-2038 SEDOL: B7YB643	200,000.000	216,134.00	204,386.99
CDN PAC RY CO NEW 5.75% DUE 01-15-2042 SEDOL: B6SWNL1	1,275,000.000	1,457,173.50	1,246,382.43
CDN PAC RY CO NEW 5.95% DUE 05-15-2037 SEDOL: B1X9JN6	835,000.000	1,051,124.00	865,683.72
CI FINANCIAL CORP 7.5% 05-30-2029 CUSIP: 125491AT7	1,630,000.000	1,614,626.00	1,705,322.24
CI FINL CORP 3.2% DUE 12-17-2030 SEDOL: BL6LGW7	830,000.000	836,806.15	706,288.68
FAIRFAX FINANCIAL HLDGS LTD 4.62% DUE 04-29-2030 CUSIP: 303901BF8	700,000.000	700,000.00	682,885.60
FAIRFAX FINL HLDGS LTD USD SR NT 144A 6.1% 03-15-2055 CUSIP: 303901BQ4	500,000.000	497,925.00	494,032.97
FAIRFAX FINL HLDGS LTD 6.0% 12-07-2033 CUSIP: 303901BN1	300,000.000	297,756.00	309,235.73
NUTRIEN LTD 5.8% DUE 03-27-2053 SEDOL: BRJG2L2	87,000.000	86,449.29	85,785.19
PVTPL AIR CDA 10.5% DUE 07-15-2026 BEO CUSIP: 008911BD0	120,000.000	128,700.00	127,650.00
PVTPL ANTARES HOLDINGS 6.35% 10-23-2029 SEDOL: BSF06C4	250,000.000	249,050.00	248,084.49

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Canada - USD			
PVTPL XSTRATA FIN CDA LTD C CRP XTAL 6.96.9% DUE 11-15-2037 BEO SEDOL: B298075	110,000.000	125,106.02	118,912.75
PVTPL 6297782 LLC 6.176% 10-01-2054 SEDOL: BSMNPNO	386,000.000	391,315.49	374,126.14
ROGERS COMMUNICATIONS INC 3.8% 03-15-2032 CUSIP: 775109CH2	500,000.000	498,885.00	449,598.51
ROGERS COMMUNICATIONS INC 5.3% 02-15-2034 SEDOL: BPGLSV8	620,000.000	614,537.80	604,734.78
ROYAL BANK OF CANADA 1.2% 04-27-2026 CUSIP: 78016EZQ3	220,000.000	220,386.10	210,468.98
TECK RESOURCES LTD 6.25% DUE 07-15-2041 SEDOL: B7VFK35	780,000.000	984,830.38	769,763.75
TORONTO DOMINION FIXED 8.125% DUE 10-31-2082 CUSIP: 89117F8Z5	920,000.000	925,282.07	964,651.06
TORONTO-DOMINION BANK TRANCHE # TR 005561.2% 06-03-2026 CUSIP: 89114TZD7	260,000.000	259,887.60	247,720.15
TRANSALTA CORP 6.5% DUE 03-15-2040 SEDOL: B640X20	290,000.000	302,596.88	290,565.80
TRANSCANADA TR FLTGT RT 5.3% DUE 03-15-2077 CUSIP: 89356BAC2	2,825,000.000	2,819,031.25	2,711,274.82
TRANSCANADA TR FLTGT RT 5.5% DUE 09-15-2079 CUSIP: 89356BAE8	400,000.000	434,500.00	384,388.84
TRANSCANADA TR FLTGT RT 5.875% DUE 08-15-2076 SEDOL: BQ98578	450,000.000	432,562.50	444,002.94
TRANSCANADA TR SUB TR NT SER 2015-A DUE 05-20-2075/05-20-2025 REG CUSIP: 89356BAA6	950,000.000	945,909.00	942,376.73
YAMANA GOLD INC FIXED 4.625% 12-15-2027 CUSIP: 98462YAD2	850,000.000	858,623.82	835,033.45
YAMANA GOLD INC 2.63% 08-15-2031 CUSIP: 98462YAF7	100,000.000	100,000.00	84,172.07
Total Canada - USD		24,379,336.70	22,987,280.03
Cayman Islands - USD			
AGL CLO 13 LTD / AGL CLO 13 LLC SR SECD NT CL A-1 FLTGT RATE 5.71478% 10-20-2034 CUSIP: 00120JAA1	510,000.000	496,212.50	510,904.18
BALLYROCK CLO 2018-1 LTD / SR SECD NT CLA-2 FLTGT 144A 6.15478% 04-20-2031 CUSIP: 05875HAC7	290,000.000	286,085.00	290,991.13

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Cayman Islands - USD			
BATTERY PK CLO LTD FLTG RT 5.70198% DUE 07-15-2036 CUSIP: 07133YAL4	100,000.000	100,000.00	100,350.34
MIDOCEAN CR CLO VIII / MIDOCEAN CR 0% 02-20-2031 CUSIP: 59801MAL2	104,136.830	102,106.16	104,293.19
NEUBERGER BERMAN LN ADVISERS CLO 42 5.66919% 07-16-2035 CUSIP: 64133WAA3	125,000.000	125,337.50	125,261.93
OCTAGON INVT PARTNERS 35 LTD / SR SECD NT CL A-1A FLTG 5.61478% 01-20-2031 CUSIP: 67591TAA8	110,441.330	109,336.91	110,579.71
PVTPL EMPOWER CLO 2023-2 LTD SER 23-A CL A1 FLTG RT 07-15-2036 CUSIP: 29247BAA5	170,000.000	170,000.00	171,256.59
PVTPL LCM 27 LTD/LCM 27 LLC SER NT CLS A1 FLTG 144A DUE 07-16-2031 CUSIP: 50200JAC5	119,474.410	119,653.61	119,694.40
PVTPL NEUBERGER BERMAN LN ADVISERS CLO 40 LTD VAR RT DUE 04-15-2033 BEO CUSIP: 64134JAA1	246,019.080	246,634.13	246,065.53
Total Cayman Islands - USD		1,755,365.81	1,779,397.00
Chile - USD			
PVTPL CORPORACION NACIONAL DEL COBRE DE CHILE NT 144A 5.625% DUE 10-18-2043 BEO SEDOL: BFPCY03	575,000.000	665,982.58	523,996.21
PVTPL SOCIEDAD QUIMICA Y MINERA DE CHILE S A NT 3.5% 09-10-2051 CUSIP: 833636AL7	1,090,000.000	1,081,031.80	718,738.81
Total Chile - USD		1,747,014.38	1,242,735.02
China - USD			
ALIBABA GROUP HLDG LTD 3.15% DUE 02-09-2051 SEDOL: BLH23L7	1,060,000.000	1,059,798.60	683,513.82
ALIBABA GROUP HLDG 2.7% DUE 02-09-2041 SEDOL: BLH23R3	1,460,000.000	1,433,132.00	991,898.29
NXP B V/NXP FDG LLC/NXP USA INC 4.3% 06-18-0209 CUSIP: 62954HAY0	500,000.000	498,270.00	485,441.75
NXP B V/NXP FUNDING LLC/NXP USA INC 3.15% 05-01-2027 CUSIP: 62954HAX6	200,000.000	199,602.00	192,297.94
NXP B.V./NXP FUNDING LLC 5.55% 12-01-2028 CUSIP: 62947QBC1	200,000.000	199,518.00	203,460.98
PROSUS N V 4.987% 01-19-2052 CUSIP: 74365PAJ7	1,575,000.000	1,473,001.99	1,228,562.87

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
China - USD			
PVTPL PROSUS N V 4.027% DUE 08-03-2050/08-03-2020 BEO SEDOL: BQXS1C1	1,400,000.000	1,387,604.88	941,649.09
PVTPL TENCENT HLDGS LTD MEDIUM TERM NTS TRANCHE # TR 27 3.84% DUE 04-22-2051 CUSIP: 88032WBC9	370,000.000	369,870.50	274,483.91
Total China - USD		6,620,797.97	5,001,308.65
Colombia - USD			
ECOPETROL S A 5.875% DUE 05-28-2045 SEDOL: BMQXLW5	451,000.000	442,341.35	310,705.37
Total Colombia - USD		442,341.35	310,705.37
Finland - USD			
PVTPL NORDEA BK ABP 6.3% 12-31-2049 CUSIP: 65558RAK5	480,000.000	480,000.00	458,598.77
Total Finland - USD		480,000.00	458,598.77
France - USD			
CR AGRICOLE S A FLTG RT 1.907% DUE 06-16-2026 CUSIP: 22535WAG2	250,000.000	254,760.00	246,350.57
LAFARGE S A 7.125% DUE 07-15-2036 CUSIP: 505861AC8	2,700,000.000	3,240,000.00	2,987,270.79
PVTPL BNP PARIBAS SR NON PFD MED 4.4% 08-14-2028 CUSIP: 09659W2F0	400,000.000	397,856.00	388,669.15
PVTPL BNP PARIBAS SUB MED TERM NT PROGRAM 2.588% DUE 08-12-2035 CUSIP: 09659T2B6	325,000.000	285,194.00	272,180.44
PVTPL BNP PARIBAS 2.219% DUE 06-09-2026/06-09-2025 REG CUSIP: 09659W2L7	200,000.000	205,980.00	197,414.64
PVTPL BNP PARIBAS 4.625% 03-13-2027 SEDOL: BYVL6P6	750,000.000	799,223.23	738,032.03
PVTPL BNP PARIBAS 5.738% 02-20-2035 CUSIP: 09659W2X1	1,300,000.000	1,300,000.00	1,303,949.00
PVTPL BNP PARIBAS 5.894% 12-05-2034 CUSIP: 05581KAG6	1,250,000.000	1,252,105.40	1,279,498.75
PVTPL BNP PARIBAS 7.75% DUE 12-30-2049 BEO CUSIP: 05565AM34	480,000.000	480,000.00	490,692.00

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
France - USD			
PVTPL BNP PARIBAS 9.25% DUE 12-31-2049 BEO CUSIP: 05565AS20	340,000.000	340,000.00	362,884.38
PVTPL BPCE SA 3.116% 10-19-2032 CUSIP: 05578QAF0	270,000.000	270,000.00	223,510.34
PVTPL BPCE SA 5.716% 01-18-2030 CUSIP: 05571AAV7	250,000.000	250,000.00	251,227.30
PVTPL BPCE SA 7.003% 10-19-2034 CUSIP: 05571AAS4	500,000.000	500,000.00	533,002.39
PVTPL CREDIT AGRICOLE S A LONDON BRH 4.631% 09-11-2028 CUSIP: 22535WAL1	250,000.000	250,000.00	246,835.64
PVTPL CREDIT AGRICOLE SA 5.365% 03-11-2034 CUSIP: 22534PAK9	280,000.000	281,839.60	279,818.75
PVTPL CREDIT AGRICOLE SA 5.514% 07-05-2033 CUSIP: 22534PAG8	370,000.000	371,468.62	372,934.74
TOTAL CAP INTL 3.127% DUE 05-29-2050 REG SEDOL: BMYC5X3	746,000.000	746,000.00	489,461.21
TOTALENERGIES CAPITAL S.A. 5.275% 09-10-2054 SEDOL: BQYKPK2	571,000.000	571,000.00	528,759.41
TOTALENERGIES CAPITAL SA 5.488% 04-05-2054 SEDOL: BPW6WH1	1,153,000.000	1,153,000.00	1,106,973.39
Total France - USD		12,948,426.85	12,299,464.92
Germany - USD			
BAYER US FIN II 4.875% DUE 06-25-2048 SEDOL: BD103H7	1,975,000.000	2,027,075.30	1,540,862.93
DEUTSCHE BK AG N Y BRANCH 4.999% 09-11-2030 CUSIP: 251526CX5	900,000.000	900,739.50	879,953.59
DEUTSCHE BK AG N Y BRANCH 5.403% 09-11-2035 SEDOL: BP4YNS1	150,000.000	150,000.00	142,297.80
PVPTL BAYER US FIN II LLC 4.625% 06-25-2038 SEDOL: BYZMHJ6	1,375,000.000	1,353,495.00	1,145,589.06
PVTPL ALLIANZ SE 5.6% 09-03-2054 CUSIP: 018820AD2	400,000.000	400,000.00	394,196.00
PVTPL ALLIANZ SE 6.35% 09-06-2053 CUSIP: 018820AC4	600,000.000	600,000.00	625,209.00
PVTPL BAYER US FIN LLC 6.5% 11-21-2033 CUSIP: 07274EAL7	1,400,000.000	1,396,346.00	1,424,070.13

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Germany - USD			
PVTPL BAYER US FIN LLC 6.875% 11-21-2053 SEDOL: BLFDKP5	275,000.000	277,846.25	277,694.71
PVTPL BAYER US FINANCE LLC 6.375% 11-21-2030 CUSIP: 07274EAK9	200,000.000	204,062.00	205,794.86
PVTPL DAIMLER TRUCKS FIN NORTH AMER 2.0% 12-14-2026 SEDOL: BM8JRJ0	600,000.000	597,390.00	568,479.93
PVTPL RWE FINANCE US LLC 6.25% 04-16-2054 SEDOL: BPBSCD4	1,060,000.000	1,058,431.20	1,048,159.76
PVTPL ZF NORTH AMER CAP INC NT 144A 4.75% DUE 04-29-2025 BEO CUSIP: 98877DAC9	340,000.000	324,000.00	338,284.26
PVTPL ZF NORTH AMER CAP INC 6.875% 04-23-2032 CUSIP: 98877DAG0	750,000.000	750,000.00	711,181.68
Total Germany - USD		10,039,385.25	9,301,773.71
Hong Kong - USD			
PVTPL AIA GROUP LTD GLOBAL MEDIUM TERM NTS BOO 3.2% DUE 09-16-2040 CUSIP: 00131LAK1	440,000.000	439,291.60	328,360.53
PVTPL AIA GROUP LTD GLOBAL MEDIUM TERM NTS BOO 3.375 DUE 04-07-2030 CUSIP: 00131LAJ4	300,000.000	299,118.00	278,066.63
PVTPL AIA GROUP LTD 5.4% 09-30-2054 CUSIP: 00131LAS4	550,000.000	547,008.00	510,269.89
PVTPL MELCO RESORTS FIN LTD 5.375% DUE 12-04-2029 BEO CUSIP: 58547DAD1	1,270,000.000	1,287,589.45	1,159,392.95
PVTPL MELCO RESORTS FIN LTD 7.625% 04-17-2032 CUSIP: 58547DAH2	480,000.000	480,197.07	481,719.37
SANDS CHINA LTD FIXED 5.125% DUE 08-08-2025 CUSIP: 80007RAF2	410,000.000	341,325.00	408,299.80
Total Hong Kong - USD		3,394,529.12	3,166,109.17
India - USD			
PVTPL ADANI ELECTRICITY MUMBAI LTD SR SECD NT 144A 3.949% DUE 02-12-2030 CUSIP: 00654GAA1	349,000.000	349,000.00	278,747.00
PVTPL RELIANCE INDS LTD SR NT 3.625% 01-12-2052 CUSIP: 759470BD8	850,000.000	838,202.00	586,687.00
Total India - USD		1,187,202.00	865,434.00

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Ireland - USD			
AERCAP IRELAND CAP 3.5% 01-15-2025 SEDOL: BF0QCP1	300,000.000	291,582.00	299,831.36
AERCAP IRELAND CAP/GLOBA 2.45% DUE 10-29-2026 BEO SEDOL: BNVW1S0	150,000.000	146,380.50	143,589.19
AERCAP IRELAND CAP/GLOBA 3.85% DUE 10-29-2041 BEO SEDOL: BNVW1X5	550,000.000	552,206.44	431,157.87
AERCAP IRELAND CAPITAL DAC GTD SR NT 3.4% 10-29-2033 SEDOL: BNVW1W4	290,000.000	288,753.00	247,055.44
AVOLON HLDGS FDG 2.875% DUE 02-15-2025 CUSIP: 05401AAH4	300,000.000	299,643.00	299,015.21
AVOLON HLDGS FDG 4.25% DUE 04-15-2026 CUSIP: 05401AAL5	100,000.000	105,219.00	98,793.15
AVOLON HLDGS FDG 5.5% DUE 01-15-2026 CUSIP: 05401AAK7	1,200,000.000	1,199,076.00	1,203,251.96
DELOS AIRCRAFT DESIGNATED ACTIVITY COMPANY TERM LOAN SR SECD TL 10-14-2027 CUSIP: L2324EAF8	360,000.000	355,500.00	361,094.40
PVTPL AVOLON HLDGS FDG LTD 2.528% DUE 11-18-2027 CUSIP: 05401AAR2	172,000.000	164,212.98	159,476.46
PVTPL SMURFIT KAPPA TREASURY UNLIMITED CO 5.777% 04-03-2054 CUSIP: 83272GAB7	360,000.000	359,522.53	356,292.66
SETANTA AIRCRAFT LEASING DESIGNATED ACTIVITY CO TL B SENIOR SECURED 11 MAY 2028 CUSIP: LX2326374	350,000.000	349,125.00	351,001.00
Total Ireland - USD		4,111,220.45	3,950,558.70
Israel - USD			
TEVA PHARMACEUTICAL INDST LTD 4.1% BDS 10-01-2046 USD2000 SEDOL: BD3GSZ6	940,000.000	679,450.00	675,765.61
Total Israel - USD		679,450.00	675,765.61
Italy - USD			
PVTPL ENEL FIN INTL S A GTD NT 144A 6.8%DUE 09-15-2037/09-20-2007 BEO CUSIP: 29268BAC5	600,000.000	750,000.00	644,951.68
PVTPL ENEL FINANCE INTERNATIONAL N.V 5.125% 06-26-2029 CUSIP: 29278GBD9	800,000.000	791,024.00	798,896.25
PVTPL ENEL FINANCE INTL NV 7.75% DUE 10-14-2052 BEO CUSIP: 29278GBB3	350,000.000	332,552.50	412,826.73

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Corporate Debt Instruments - Other			
Italy - USD			
PVTPL ENI S P A 5.5% 05-15-2034 CUSIP: 26874RAN8	200,000.000	198,666.00	197,726.02
PVTPL ENI S P A 5.95% 05-15-2054 CUSIP: 26874RAP3	807,000.000	800,067.95	776,705.27
PVTPL FIBERCOP SPA 7.721% 06-04-2038 CUSIP: 683879AH3	1,061,000.000	1,177,506.36	1,115,344.90
PVTPL INTESA SANPAOLO S P A RCPTS CL X 144A 4.375% DUE 01-12-2048 BEO CUSIP: 46115HBE6	1,770,000.000	1,530,032.81	1,233,383.58
PVTPL INTESA SANPAOLO S P A RCPTS CL X 4.7% DUE 09-23-2049 BEO CUSIP: 46115HBN6	400,000.000	397,595.30	297,636.36
PVTPL INTESA SANPAOLO S P A 7.8% 11-28-2053 CUSIP: 46115HCF2	1,560,000.000	1,661,467.43	1,747,070.43
PVTPL INTESA SANPAOLO SPA 4.95% DUE 06-01-2042 BEO CUSIP: 46115HBS5	1,400,000.000	1,415,300.00	1,076,477.44
PVTPL UNICREDIT SPA 5.459% DUE 06-30-2035/06-30-2030 BEO CUSIP: 904678AS8	750,000.000	781,800.00	724,450.18
PVTPL1 ENEL FINANCE INTL NV 6.0% 10-07-2039/10-07-2009 BEO SEDOL: B4SR7B0	1,475,000.000	1,788,021.75	1,476,703.89
TELECOM ITALIA CAP 7.721% DUE 06-04-2038 SEDOL: B39NQJ1	175,000.000	194,721.91	180,768.00
UNICREDIT SPA 7.296% DUE 04-02-2034 CUSIP: 904678AQ2	1,225,000.000	1,225,000.00	1,279,556.31
Total Italy - USD		13,043,756.01	11,962,497.04
Japan - USD			
MITSUBISHI UFJ FINANCIAL GROUP INC 5.406% DUE 04-19-2034 CUSIP: 606822DC5	600,000.000	600,000.00	606,701.45
MITSUBISHI UFJ 5.133% DUE 07-20-2033 CUSIP: 606822CK8	2,100,000.000	2,100,000.00	2,086,006.23
MIZUHO FINL GROUP INC SUB NT 2.564% 09-13-2031 SEDOL: BMHNB7	700,000.000	700,000.00	585,811.83
NOMURA HLDGS INC FLTG 07-02-2027 CUSIP: 65535HBQ1	600,000.000	600,000.00	604,962.00
NTT FIN CORP 1.162% 04-03-2026 CUSIP: 62954WAC9	200,000.000	197,564.00	191,499.69
PVTPL MEIJI YASUDA LIFE INSURA CO 5.8% 09-11-2054 CUSIP: 585270AD3	550,000.000	550,000.00	551,302.95

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Corporate Debt Instruments - Other			
Japan - USD			
PVTPL NIPPON LIFE INS CO 2.75% 01-21-2051 CUSIP: 654579AH4	360,000.000	360,000.00	303,717.55
PVTPL NIPPON LIFE INS CO 6.25% 09-13-2053C CUSIP: 654579AM3	280,000.000	280,000.00	289,720.12
PVTPL NIPPON LIFE INSURANCE BDS 144A 3.4% DUE 01-23-2050/01-23-2030 BEO CUSIP: 654579AG6	200,000.000	200,000.00	181,528.56
PVTPL OSCAR US FDG XIII LLC NT CL A-4 1.27% 09-11-2028 CUSIP: 68785BAD5	221,577.000	222,477.16	216,922.68
SUMITOMO MITSUI FINL GROUP INC 5.424% 07-09-2031 SEDOL: BS6Z6V7	600,000.000	600,000.00	606,624.08
SUMITOMO MITSUI FINL GROUP INC 5.71% 01-13-2030 CUSIP: 86562MCW8	1,300,000.000	1,300,000.00	1,331,920.62
TOYOTA MTR CORP 1.339% DUE 03-25-2026 BEO SEDOL: BN776F1	90,000.000	90,367.20	86,554.79
Total Japan - USD		7,800,408.36	7,643,272.55
Jersey, Channel Islands - USD			
BRIGHTWOOD CAP MM VAR RT 0% DUE 10-15-2035 CUSIP: 108928AC6	100,000.000	100,000.00	93,045.00
Total Jersey, Channel Islands - USD		100,000.00	93,045.00
Luxembourg - USD			
JAB HLDGS B V SUSTAINABILITY LKD SR NT 4.5% 04-08-2052 CUSIP: 46653KAC2	500,000.000	359,630.00	374,778.23
Total Luxembourg - USD		359,630.00	374,778.23
Macau - USD			
PVTPL MGM CHINA HLDGS LTD 5.25% DUE 06-18-2025/06-18-2022 BEO CUSIP: 55300RAE1	600,000.000	600,250.00	597,164.74
SANDS CHINA LTD FIXED 5.4% DUE 08-08-2028 CUSIP: 80007RAE5	800,000.000	734,124.36	791,077.68
SANDS CHINA LTD SR NT 3.1% 03-08-2029 CUSIP: 80007RAQ8	200,000.000	199,494.00	178,293.94
SANDS CHINA LTD SR NT 3.25% 08-08-2031 SEDOL: BTJWT91	950,000.000	949,306.50	812,282.87

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Macau - USD			
SANDS CHINA LTD 4.3% 01-08-2026 CUSIP: 80007RAK1	200,000.000	199,802.00	196,146.58
Total Macau - USD		2,682,976.86	2,574,965.81
Mexico - USD			
AMER MOVIL SAB DE CV 6.125% 03-30-2040 SEDOL: B8C3GC6	400,000.000	438,219.22	410,621.63
GRUPO TELEVISA S A 6.125% DUE 01-31-2046 SEDOL: BZ1N3D6	950,000.000	979,404.20	798,070.97
PVTPL BANCO MERCANTIL DEL NORTE GRAND CAY 8.75% 12-31-2049 CUSIP: 05971PAE8	360,000.000	360,000.00	358,361.68
PVTPL FRESNILLO PLC 4.25% DUE 10-02-2050/04-02-2050 BEO CUSIP: 358070AB6	750,000.000	735,037.50	534,091.22
PVTPL GRUMA SAB DE CV 5.761% 12-09-2054 CUSIP: 400131AJ7	630,000.000	631,275.00	595,350.00
Total Mexico - USD		3,143,935.92	2,696,495.50
Netherlands - USD			
ING GROEP N V 5.55% 03-19-2035 SEDOL: BRQN2X8	1,200,000.000	1,200,000.00	1,193,698.90
KONINKLIJKE 6.875% DUE 03-11-2038 SEDOL: B3C8RK1	1,350,000.000	1,831,981.05	1,454,680.07
NEXT E GO MOBILE 9.75% DUE 06-30-2027 CUSIP: 652935AA5	100,000.000	99,250.00	96,237.00
PVTPL OCI N V 6.7% 03-16-2033 CUSIP: 67116NAA7	247,000.000	246,589.98	249,062.40
RABOBANK NEDERLAND 1.339% DUE 06-24-2026 CUSIP: 74977RDH4	250,000.000	253,610.00	245,718.62
Total Netherlands - USD		3,631,431.03	3,239,396.99
Norway - USD			
EQUINOR ASA FIXED 3.7% DUE 04-06-2050 SEDOL: BM8MM72	249,000.000	247,169.85	184,715.95
Total Norway - USD		247,169.85	184,715.95

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Peru - USD			
SOUTHN COPPER CORP 5.25% DUE 11-08-2042 SEDOL: B8FM8R9	940,000.000	829,815.43	849,907.51
Total Peru - USD		829,815.43	849,907.51
Qatar - USD			
PVTPL RAS LAFFAN LIQUIFIED NAT GAS 6.332SNR BDS 30/09/27 USD1000 'REGS' SEDOL: B1FKZP1	164,150.000	176,666.44	166,770.43
Total Qatar - USD		176,666.44	166,770.43
Saudi Arabia - USD			
GREENSAIF PLINE NT 144A 6.51% 02-23-2042 CUSIP: 39541EAC7	320,000.000	320,000.00	324,233.77
PVTPL GREENSAIF PIPELINES BIDCO S A R L 6.1027% 08-23-2042 CUSIP: 39541EAE3	590,000.000	590,000.00	575,255.90
Total Saudi Arabia - USD		910,000.00	899,489.67
South Africa - USD			
PVTPL ANGLO AMERN CAP PLC 6.0% 04-05-2054 CUSIP: 034863BF6	220,000.000	216,957.40	217,416.24
PVTPL PROSUS N V 3.832% DUE 02-08-2051/12-08-2020 BEO CUSIP: 74365PAE8	2,350,000.000	2,282,849.23	1,519,217.43
PVTPL SASOL FING USA LLC 8.75% 05-03-2029 SEDOL: BRJTY60	690,000.000	690,000.00	698,607.75
Total South Africa - USD		3,189,806.63	2,435,241.42
Spain - USD			
BANCO BILBAO VISCAYA ARG 6.033% 03-13-2035 SEDOL: BSLM0D3	400,000.000	400,000.00	399,841.64
BANCO SANTANDER S A 9.625% 12-31-2049 SEDOL: BNKB906	800,000.000	800,000.00	922,106.40
BANCO SANTANDER S FIXED 2.746% DUE 05-28-2025 SEDOL: BLB6SQ5	400,000.000	400,000.00	396,169.33
PVTPL CAIXABANK SA 6.037% 06-15-2035 CUSIP: 12803RAH7	566,000.000	573,755.54	570,760.34

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Spain - USD			
TELEFONICA EMISIONES S A U 4.665% 03-06-2038 SEDOL: BDF0C65	340,000.000	327,875.60	302,365.49
TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG SEDOL: BYWMQF8	570,000.000	573,909.34	507,619.75
Total Spain - USD		3,075,540.48	3,098,862.95
Switzerland - USD			
CREDIT SUISSE AG NEW YORK BRH MEDIUM TER7.5% DUE 02-15-2028 SEDOL: BL69K85	1,600,000.000	1,596,336.00	1,713,387.33
PVTPL ROCHE HOLDINGS INC 2.607% 12-13-2051 SEDOL: BLDBF01	250,000.000	250,000.00	149,004.75
PVTPL UBS GROUP AG VAR RT 05-14-2032 CUSIP: 225401AU2	1,110,000.000	1,093,655.83	966,094.05
PVTPL UBS GROUP AG VAR RT DUE 02-11-2043 BEO CUSIP: 902613AL2	200,000.000	200,000.00	144,226.45
PVTPL UBS GROUP AG 2.746% DUE 02-11-2033BEO CUSIP: 902613AK4	875,000.000	688,840.64	730,666.65
PVTPL UBS GROUP AG 5.379% 09-06-2045 CUSIP: 902613BM9	1,000,000.000	1,000,000.00	953,722.54
PVTPL UBS GROUP AG 6.301% 09-22-2034 CUSIP: 225401BG2	500,000.000	500,000.00	523,084.82
PVTPL UBS GROUP AG 6.537% 08-12-2033 CUSIP: 225401AZ1	805,000.000	823,512.75	853,992.34
PVTPL UBS GROUP AG 9.016% 11-15-2033 CUSIP: 225401BB3	500,000.000	552,422.50	606,522.55
PVTPL UBS GROUP AG 9.25% 12-31-2049 CUSIP: 902613BE7	640,000.000	640,000.00	733,395.84
PVTPL UBS GROUP FUNDING 4.125% 09-24-2025 BEO CUSIP: 90351DAB3	200,000.000	199,626.00	199,068.82
UBS AG LONDON BRH 4.5% 06-26-2048 CUSIP: 902674A26	400,000.000	513,288.00	340,481.98
UBS GROUP AG FLTG RT 5.617% DUE 09-13-2030 CUSIP: 902613BL1	400,000.000	399,832.00	406,315.01
UBS GROUP AG 6.442% 08-11-2028 CUSIP: 225401AV0	1,250,000.000	1,182,925.00	1,291,809.88
UBS GROUP AG 6.442%-FRN SNR 11/08/28 USD SEDOL: BNBVCT5	250,000.000	242,947.50	258,361.98

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Switzerland - USD			
UBS GROUP AG 7.125% 07-15-2032 SEDOL: 2970208	10,000.000	12,494.74	11,083.92
Total Switzerland - USD		9,895,880.96	9,881,218.91
Taiwan - USD			
TSMC ARIZ CORP SR NT 3.25% 10-25-2051 SEDOL: BN7DNP8	490,000.000	483,424.20	352,596.18
TSMC ARIZONA CORP NEW ISSUE 20YR 3.125% 10-25-2041 SEDOL: BN7DNL4	660,000.000	652,726.80	505,208.09
Total Taiwan - USD		1,136,151.00	857,804.27
United Kingdom - GBP			
BARCLAYS PLC 5.851%-FRN SNR 21/03/35 GBP SEDOL: BSHSL21	200,000.000	257,953.79	251,860.91
ROLLS ROYCE 5.75% GTD SNR 15/10/27 GBP SEDOL: BMTLNX1	300,000.000	451,129.25	381,635.27
TESCO PROP FIN 6 PLC 5.4111% BDS 13/07/2044 GBP100000 SEDOL: B9JST33	174,670.470	207,510.75	207,882.28
TESCO PROPERTY 1 7.6227% M/BKD 13/07/39 GBP SEDOL: B60ZTR6	300,452.690	440,955.48	416,528.35
TESCO PROPERTY 2 6.0517% M/BKD 13/10/39 GBP SEDOL: B41QB01	213,983.230	357,629.30	270,558.82
VIRGIN MEDIA SEC F 4.25% GTD 15/01/2030 GBP SEDOL: BKLXG54	300,000.000	369,690.00	330,927.16
Total United Kingdom - GBP		2,084,868.57	1,859,392.79
United Kingdom - USD			
ASTRAZENECA FIN FIXED 2.25% DUE 05-28-2031 CUSIP: 04636NAB9	19,000.000	18,976.25	16,194.81
ASTRAZENECA FIN LLC NT 4.9% 02-26-2031 SEDOL: BPK6YH7	50,000.000	49,938.50	49,952.67
ASTRAZENECA FIN LLC 5.0% 02-26-2034 SEDOL: BMG7M46	321,000.000	321,096.29	317,536.70
ASTRAZENECA FINANCE LLC. 4.875% DUE 03-03-2028 SEDOL: BQXHYW9	1,183,000.000	1,180,610.34	1,190,099.17

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United Kingdom - USD			
ASTRAZENECA PLC FIXED 1.375% DUE 08-06-2030 SEDOL: BLB60S1	17,000.000	14,152.84	14,156.25
ASTRAZENECA PLC 4% DUE 01-17-2029 SEDOL: BDTYM07	421,000.000	424,063.99	409,564.44
B A T CAP CORP FIXED 3.734% DUE 09-25-2040 SEDOL: BM9MPG1	460,000.000	456,388.90	348,081.37
B A T CAP CORP NT 5.65% 03-16-2052 SEDOL: BNNMNV5	225,000.000	217,131.75	206,294.24
B A T CAP CORP 4.39% 08-15-2037 SEDOL: BLR99P4	1,135,000.000	1,016,086.70	980,185.54
B A T CAP CORP 4.54% 08-15-2047 SEDOL: BLR9BY7	750,000.000	767,570.00	596,345.02
B A T CAP CORP 4.758% DUE 09-06-2049 SEDOL: BJSFMZ8	1,448,000.000	1,538,783.75	1,173,846.42
B A T INTL FIN PLC FIXED 1.668% DUE 03-25-2026 SEDOL: BM8V3L0	200,000.000	201,431.00	192,403.78
BARCLAYS PLC FIXED 6.224% 05-09-2033 SEDOL: BQYLTG9	1,600,000.000	1,600,000.00	1,643,753.82
BARCLAYS PLC 4.836% 05-09-2028 SEDOL: BDGKSN3	400,000.000	388,060.00	392,906.62
BARCLAYS PLC 5.2% DUE 05-12-2026 SEDOL: BD8ZS14	850,000.000	857,269.50	850,945.23
BARCLAYS PLC 7.119% 06-27-2034 SEDOL: BRJTTN2	575,000.000	574,098.00	610,360.29
BAT CAPITAL CORPORATION 7.079% DUE 08-02-2043 SEDOL: BRJ50F9	320,000.000	320,000.00	346,072.51
BAT CAPITAL CORPORATION 7.081% DUE 08-02-2053 SEDOL: BRJ50G0	241,000.000	238,404.39	264,475.43
BRITISH TELECOMMUNICATIONS P L C NT STEPUP 12-15-2030 12-12-2000 SEDOL: B23XQ67	280,000.000	444,406.50	339,744.25
HSBC HLDGS PLC 2.804% DUE 05-24-2032 REG SEDOL: BN44R07	240,000.000	240,000.00	203,968.54
HSBC HLDGS PLC 5.719% DUE 03-04-2035 SEDOL: BQBDYM9	500,000.000	500,000.00	503,666.74
HSBC HLDGS PLC 6.5% DUE 05-02-2036 SEDOL: B9KBXK6	4,200,000.000	5,347,015.76	4,365,661.27

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United Kingdom - USD			
HSBC HLDGS PLC 6.5% DUE 09-15-2037 SEDOL: BFN0JF9	580,000.000	742,092.60	596,068.67
HSBC HLDGS PLC 6.95% 12-31-2049 CUSIP: 404280EJ4	260,000.000	260,000.00	260,413.24
HSBC HLDGS PLC 7.625% DUE 05-17-2032 SEDOL: BG5GXL6	10,000.000	14,072.60	11,181.76
HSBC HOLDINGS PLC 5.402% DUE 08-11-2033 SEDOL: BP4ZFB1	1,200,000.000	1,200,000.00	1,188,014.46
HSBC HOLDINGS PLC 6.332% 03-09-2044 SEDOL: BPH14Q4	1,202,000.000	1,199,735.72	1,269,975.70
LLOYDS BANKING GROUP PLC FORMERLY LLOYDS 7.5% 12-31-2049 CUSIP: 539439AU3	750,000.000	750,000.00	755,900.25
LLOYDS BKG GROUP FIXED 7.953% DUE 11-15-2033 SEDOL: BP6WW19	575,000.000	613,319.50	641,997.19
LLOYDS BKG GROUP PLC FORMERLY 4.55% 08-16-2028 REG SEDOL: BDDJGY0	600,000.000	598,188.00	588,771.94
LLOYDS BKG GROUP PLC 5.679% 01-05-2035 SEDOL: BRJC5M2	500,000.000	500,775.00	498,052.05
LLOYDS BKG GROUP 5.3% DUE 12-01-2045 SEDOL: BD84H70	275,000.000	286,857.96	249,037.09
NATIONAL GRID PLC 5.809% 06-12-2033 SEDOL: BQWSLD3	1,400,000.000	1,400,000.00	1,428,886.27
NATWEST GROUP PLC SR GLBL COCO 5.076% 01-27-2030 SEDOL: BF19XW3	400,000.000	400,000.00	395,846.45
NATWEST GROUP PLC 5.778% 03-01-2035 SEDOL: BQBBVP5	1,500,000.000	1,500,000.00	1,509,895.19
PVTPL ASHTEAD CAP INC 5.8% 04-15-2034 SEDOL: BPG9Q52	200,000.000	208,946.00	200,203.10
PVTPL BAE SYSTEMS PLC 5.5% 03-26-2054 CUSIP: 05523RAM9	750,000.000	763,020.00	731,292.34
PVTPL SANTANDER UK GROUP HLDGS PLC 5.625% DUE 09-15-2045 BEO CUSIP: 80281LAB1	568,000.000	577,298.31	473,824.59
PVTPL VMED O2 UK FING I PLC 4.25% DUE 01-31-2031 CUSIP: 92858RAA8	500,000.000	500,000.00	426,697.88
REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045 SEDOL: BZ0HGQ3	300,000.000	302,014.75	286,081.90

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United Kingdom - USD			
REYNOLDS AMERN INC 8.125% DUE 05-01-2040 SEDOL: BD6GVS7	470,000.000	608,962.50	543,366.61
SANTANDER UK GROUP HOLDINGS PLC 6.534% 01-10-2029 SEDOL: BQD01L6	600,000.000	618,276.00	618,447.28
SHELL INTL FIN B V 3% DUE 11-26-2051 SEDOL: BMZQFB2	205,000.000	174,418.10	129,976.35
VODAFONE GROUP PLC NEW 4.875% DUE 06-19-2049 REG SEDOL: BJQ2JX8	400,000.000	393,004.00	345,030.61
VODAFONE GROUP PLC VAR RT 5.125% DUE 06-04-2081 CUSIP: 92857WBX7	625,000.000	625,000.00	474,898.19
VODAFONE GROUP PLC 7% DUE 04-04-2079 SEDOL: BJWZHR1	650,000.000	650,000.00	665,646.03
Total United Kingdom - USD		31,601,465.50	29,305,720.25
United States - USD			
DEFAULTED PVTPL C3 NANO INC SR NT SER 2023-G 10.0% 09-15-2027 CUSIP: 12656VAD5	100,800.000	100,800.00	97,776.00
ABBVIE INC FIXED 4.7% DUE 05-14-2045 SEDOL: BXDZFZ2	460,000.000	459,779.20	406,404.31
ABBVIE INC 4.05% DUE 11-21-2039 REG SEDOL: BJDRSG2	650,000.000	647,705.50	555,950.37
ABBVIE INC 4.25% DUE 11-21-2049 REG SEDOL: BJDRSH3	3,530,000.000	3,584,317.25	2,874,332.82
ABBVIE INC 4.45% DUE 05-14-2046 SEDOL: BYP8MQ6	300,000.000	263,151.00	255,342.12
ABBVIE INC 5.05% 03-15-2034 SEDOL: BSNSFL2	700,000.000	697,795.00	692,259.13
ABBVIE INC 5.35% 03-15-2044 SEDOL: BSNTZ71	770,000.000	768,937.40	751,474.24
ABBVIE INC 5.4% 03-15-2054 SEDOL: BSNSFM3	4,467,000.000	4,515,773.53	4,301,213.15
ABBVIE INC 5.5% 03-15-2064 SEDOL: BSNTZ60	1,150,000.000	1,145,699.00	1,100,511.73
ACCENTURE CAP INC 4.5% 10-04-2034 SEDOL: BRXF8P1	751,000.000	750,256.79	713,763.44
AEP TEX INC SR NT SER J 3.45% 05-15-2051 SEDOL: BMTQPS5	225,000.000	224,329.50	149,448.13

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
AEP TRANSM CO LLC FIXED 3.65% DUE 04-01-2050 SEDOL: BM5JB68	150,000.000	149,946.00	108,518.19
AEP TRANSM CO LLC 4.25% DUE 09-15-2048 SEDOL: BG0ZDS5	700,000.000	825,489.00	559,998.70
AEP TRANSMISSION CO LLC SR NT SER O 4.5% 06-15-2052 SEDOL: BPQCM64	220,000.000	218,598.60	182,432.87
AEP TRANSMISSION CO LLC 2.75% 08-15-2051 SEDOL: BM9STY5	50,000.000	30,718.00	30,059.13
AES CORP SR NT 1.375% 01-15-2026 SEDOL: BL55SH9	1,200,000.000	1,124,448.00	1,155,193.00
AES CORP 6.95% 07-15-2055 SEDOL: BQT6828	310,000.000	309,953.50	303,186.64
AGL CAP CORP 4.4% DUE 06-01-2043 SEDOL: B98CZ49	1,600,000.000	1,325,456.00	1,347,641.28
AIR LEASE CORP 1.875% 08-15-2026 SEDOL: BKPG8Z3	100,000.000	99,275.00	95,315.15
AIR LEASE CORP 6.0% 12-31-2049 SEDOL: BSSFKP7	400,000.000	400,216.25	386,912.63
ALABAMA POWER CO SR NT 3% 03-15-2052 SEDOL: BMV9VD9	1,150,000.000	1,136,824.06	739,488.04
ALABAMA POWER CO 3.7% 12-01-2047 SEDOL: BZ4F287	575,000.000	574,258.25	429,550.85
ALEXANDRIA REAL ESTATE E 2.0% DUE 05-18-2032 SEDOL: BLH1NS1	210,000.000	209,351.10	167,468.17
ALEXANDRIA REAL ESTATE EQUITIES INC 5.625% 05-15-2054 SEDOL: BPGLSJ6	440,000.000	439,749.20	421,868.30
ALEXANDRIA REAL ESTATE EQUITIES INC 3.0% 05-18-2051 SEDOL: BM8SR08	770,000.000	766,827.60	472,138.24
ALEXANDRIA REAL 3.375% DUE 08-15-2031 SEDOL: BJQV463	400,000.000	399,436.00	358,082.52
ALLSTATE CORP 6.5% 05-15-2067 CUSIP: 020002AU5	90,000.000	88,696.29	92,314.26
ALLY FINANCIAL INC 8.0% DUE 11-01-2031 BEO SEDOL: B2PWM42	200,000.000	260,275.00	220,914.55
ALLY FINL INC SR NT FIXED / FLTG 6.992% 06-13-2029 CUSIP: 02005NBT6	400,000.000	400,000.00	416,836.66

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Corporate Debt Instruments - Other			
United States - USD			
ALLY FINL INC 5.8% DUE 05-01-2025 SEDOL: BL96VB3	700,000.000	686,371.00	700,805.82
ALLY FINL INC 6.848% 01-03-2030 CUSIP: 02005NBU3	700,000.000	700,000.00	725,611.24
ALTRIA GROUP INC FIXED 4.4% DUE 02-14-2026 SEDOL: BFZ57X6	200,000.000	226,374.00	199,018.70
ALTRIA GROUP INC 3.4% DUE 02-04-2041 SEDOL: BKPSXY3	1,030,000.000	993,679.10	744,284.16
ALTRIA GROUP INC 3.7% DUE 02-04-2051/02-04-2021 REG SEDOL: BKPSY06	2,240,000.000	1,580,285.89	1,524,046.12
ALTRIA GROUP INC 4.25% DUE 08-09-2042 SEDOL: B8K84P2	300,000.000	261,263.75	239,468.39
ALTRIA GROUP INC 4.45% DUE 05-06-2050/05-06-2020 REG CUSIP: 02209SBK8	225,000.000	223,195.50	174,721.98
ALTRIA GROUP INC 5.8% DUE 02-14-2039 SEDOL: BFZ57Z8	1,350,000.000	1,347,343.16	1,332,885.00
ALTRIA GROUP INC 5.95% DUE 02-14-2049 SEDOL: BFZ5800	1,745,000.000	1,883,855.26	1,705,590.60
ALTRIA GROUP INC 6.2% DUE 02-14-2059 SEDOL: BFZ5811	428,000.000	436,869.51	418,896.44
AMAZON COM INC NT 3.1% 05-12-2051 CUSIP: 023135CB0	1,010,000.000	1,019,683.56	682,231.48
AMAZON COM INC NT 3.25% 05-12-2061 SEDOL: BNVX8J3	70,000.000	69,426.00	45,639.61
AMAZON COM INC 2.5% DUE 06-03-2050 CUSIP: 023135BT2	1,120,000.000	1,108,542.40	669,341.23
AMAZON COM INC 4.05% 08-22-2047 CUSIP: 023135BJ4	240,000.000	238,226.40	198,538.55
AMAZON.COM INC 3.95% 04-13-2052 SEDOL: BLPP103	320,000.000	318,662.40	252,756.47
AMERICAN INTERNATIONAL 5.125% 03-27-2033 SEDOL: BRF4ML0	131,000.000	128,496.59	129,578.95
AMERICAN TOWER CORP NEW 2.3% 09-15-2031 SEDOL: BPPK702	500,000.000	497,220.00	415,810.84
AMERICAN TOWER CORP NEW 5.65% 03-15-2033 SEDOL: BQ0L651	500,000.000	497,720.00	506,666.54

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Corporate Debt Instruments - Other			
United States - USD			
AMERICAN TOWER CORP 2.95% DUE 01-15-2025 SEDOL: BJMJ7X9	900,000.000	892,692.00	899,421.17
AMERICAN TOWER CORP 3.65% DUE 03-15-2027 SEDOL: BJLV1Q7	800,000.000	796,136.00	780,969.30
AMERICAN TOWER CORP 5.25% DUE 07-15-2028 SEDOL: BRJVGL5	900,000.000	897,408.00	905,623.34
AMERICO LIFE INC SR NT 144A 3.45% DUE 04-15-2031 SEDOL: BN4MZ63	210,000.000	209,437.20	176,560.58
AMERN AIRLS 2017-1 4.95% DUE 08-15-2026 SEDOL: BL59053	157,215.000	152,105.50	157,041.50
AMERN ELEC PWR CO 4.3% DUE 12-01-2028 SEDOL: BGPVD00	1,030,000.000	1,028,776.50	1,006,119.12
AMERN INTL GROUP 4.375% DUE 06-30-2050 SEDOL: BMCTM02	579,000.000	584,787.26	479,158.21
AMERN INTL GROUP 4.75% DUE 04-01-2048 SEDOL: BFXCMM3	425,000.000	408,102.75	376,360.73
AMERN TOWER CORP FIXED 3.95% DUE 03-15-2029 SEDOL: BJQN856	900,000.000	876,585.00	862,487.80
AMERN TOWER CORP 3.375% DUE 10-15-2026 SEDOL: BDGNML8	700,000.000	674,401.78	683,727.57
AMFAM HLDGS INC SR NT 144A 2.805% DUE 03-11-2031 SEDOL: BN6J2V6	80,000.000	80,000.00	62,299.60
AMGEN INC FIXED 3.15% DUE 02-21-2040 CUSIP: 031162CR9	403,000.000	401,400.09	300,608.79
AMGEN INC NEW ISSUE 30YR 4.2% DUE 02-22-2052 SEDOL: BN7KZX1	186,000.000	187,662.10	143,845.90
AMGEN INC 2.77% DUE 09-01-2053 SEDOL: BN0THC8	21,000.000	12,190.50	12,249.51
AMGEN INC 3.375% DUE 02-21-2050 CUSIP: 031162CS7	383,000.000	364,234.38	262,155.38
AMGEN INC 4.4% DUE 02-22-2062 BEO SEDOL: BPY0TJ2	525,000.000	527,967.28	407,997.23
AMGEN INC 4.4% DUE 05-01-2045 CUSIP: 031162BZ2	190,000.000	188,871.40	157,719.43
AMGEN INC 4.663% DUE 06-15-2051 CUSIP: 031162CF5	334,000.000	343,493.82	280,319.82

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
AMGEN INC 4.875% 03-01-2053 CUSIP: 031162DK3	2,057,000.000	1,986,264.97	1,766,354.07
AMGEN INC 5.15% DUE 11-15-2041 SEDOL: B76M525	172,000.000	229,181.40	160,222.49
AMGEN INC 5.25% DUE 03-01-2033 SEDOL: BMTY608	2,400,000.000	2,392,440.00	2,383,354.94
AMGEN INC 5.6% DUE 03-01-2043 SEDOL: BMTY5V2	1,110,000.000	1,103,795.10	1,083,070.37
AMGEN INC 5.65% 03-02-2053 SEDOL: BMTY5X4	2,316,000.000	2,316,851.60	2,234,079.52
AMGEN INC 5.75% DUE 03-02-2063 SEDOL: BMTY619	1,700,000.000	1,684,262.55	1,635,866.41
AMPHENOL CORP 5.375% 11-15-2054 SEDOL: BRBJQ39	706,000.000	692,849.67	672,467.50
ANALOG DEVICES INC 2.8% DUE 10-01-2041/10-05-2021 BEO SEDOL: BPBK6K5	567,000.000	563,452.19	401,591.56
ANALOG DEVICES INC 2.95% 10-01-2051 SEDOL: BPBK6M7	726,000.000	730,353.51	461,889.16
ANALOG DEVICES INC 5.3% 04-01-2054 SEDOL: BPRBTZ8	1,818,000.000	1,808,546.40	1,734,796.25
ANTHEM INC FIXED 4.625% DUE 05-15-2042 SEDOL: B87XCP6	605,000.000	620,042.07	522,997.91
ANTHEM INC 4.55% 05-15-2052 SEDOL: BP4C341	710,000.000	707,191.69	573,811.29
AON CORP/AON GLOBAL HOLD AON 3.9% 02-28-2052 SEDOL: BNR46Q3	933,000.000	846,916.38	685,888.88
AON NORTH AMER INC 5.3% 03-01-2031 SEDOL: BMFF906	300,000.000	299,220.00	301,261.80
AON NORTH AMER INC 5.75% 03-01-2054 SEDOL: BMFF928	2,629,000.000	2,612,879.77	2,572,219.25
APACHE CORP 5.25% DUE 02-01-2042 SEDOL: B434WV1	60,000.000	62,156.32	52,021.60
APOLLO GLOBAL MGMT 5.8% 05-21-2054 SEDOL: BQFPG3	330,000.000	330,000.00	331,730.63
APOLLO GLOBAL MGMT 6.0% 12-15-2054 SEDOL: BT7KJL9	170,000.000	170,000.00	167,488.81

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
APPLE INC 2.65% DUE 05-11-2050 REG CUSIP: 037833DW7	670,000.000	662,745.40	417,675.34
AREIT 2023-CRE8 7.2118% DUE 02-17-2028 CUSIP: 04002BAA3	492,982.350	490,517.44	493,640.73
ARES MANAGEMENT CORPORATION 5.6% 10-11-2054 SEDOL: BT25M09	890,000.000	883,227.10	847,471.88
ARTHUR J GALLAGHER & CO 5.55% 02-15-2055 SEDOL: BNM6CJ9	2,727,000.000	2,705,410.14	2,632,091.21
AT&T INC 1.7% DUE 03-25-2026 BEO SEDOL: BMW32G0	260,000.000	260,415.00	250,615.12
AT&T INC 2.55% DUE 12-01-2033 CUSIP: 00206RMM1	30,000.000	24,360.90	24,180.95
AT&T INC 3.5% DUE 09-15-2053 REG CUSIP: 00206RKJ0	6,293,000.000	5,707,064.94	4,239,735.88
AT&T INC 3.55% DUE 09-15-2055 SEDOL: BNSLT2	1,010,000.000	728,258.90	681,455.29
AT&T INC 3.65% DUE 06-01-2051 SEDOL: BMHWV76	160,000.000	131,653.60	113,126.56
AT&T INC 3.65% DUE 09-15-2059 CUSIP: 00206RLV2	7,058,000.000	5,421,852.16	4,687,328.75
AT&T INC 3.8% 12-01-2057 CUSIP: 00206RMN9	1,210,000.000	1,135,446.50	836,522.74
AT&T INC 3.85% DUE 06-01-2060 SEDOL: BMHWTR2	60,000.000	47,388.00	41,590.87
AT&T INC 4.35% DUE 06-15-2045 SEDOL: BBNC4H4	44,000.000	40,272.32	36,105.99
AT&T INC 4.5% DUE 03-09-2048 SEDOL: BD3HCY6	1,883,000.000	1,755,242.35	1,556,580.20
AT&T INC 4.8% DUE 06-15-2044 SEDOL: BN8KPY1	448,000.000	445,270.98	389,974.58
AT&T INC 5.7% DUE 03-01-2057 SEDOL: BDCL4M1	100,000.000	123,419.00	96,152.49
AT&T INC 6.375% DUE 03-01-2041 SEDOL: BD8P278	240,000.000	343,951.20	251,552.72
ATHENE HLDG LTD 6.25% 04-01-2054 SEDOL: BQBDXL1	760,000.000	755,566.90	763,360.86

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
BALL CORP FIXED 3.125% 09-15-2031 SEDOL: BNTFKF1	320,000.000	320,000.00	271,599.99
BANK AMER CORP 2.482% 09-21-2036 SEDOL: BN4J4R8	750,000.000	750,000.00	612,152.41
BANK AMER CORP 2.572% DUE 10-20-2032 BEO SEDOL: BMGDBJ2	1,015,000.000	967,902.79	857,036.04
BANK AMER CORP 2.687% DUE 04-22-2032 CUSIP: 06051GJT7	200,000.000	200,000.00	171,991.69
BANK AMER CORP 2.831% 10-24-2051 SEDOL: BN6NBF5	440,000.000	429,705.32	270,908.62
BANK AMER CORP 3.311% DUE 04-22-2042 CUSIP: 06051GJW0	2,395,000.000	2,395,000.00	1,792,690.32
BANK AMER CORP 3.366% 01-23-2026 CUSIP: 06051GGZ6	30,000.000	29,950.80	29,971.68
BANK AMER CORP 4.083% 03-20-2051 CUSIP: 06051GJA8	1,150,000.000	1,163,563.03	901,883.43
BANK AMER CORP 5.015% DUE 07-22-2033/01-22-2023 BEO CUSIP: 06051GKY4	300,000.000	300,000.00	294,126.54
BANK AMER CORP 5.518% 10-25-2035 SEDOL: BQNL6S1	490,000.000	490,000.00	478,364.08
BANK OF AMERICA CORP MTN 1.197% 10-24-2026 SEDOL: BLR95F6	210,000.000	206,765.40	204,016.79
BANK OF AMERICA CORP 1.922% 10-24-2031 SEDOL: BLR8X26	173,000.000	169,540.66	144,539.60
BANK OF AMERICA CORP 2.299% 07-21-2032 SEDOL: BMGDBK3	1,322,000.000	1,327,075.51	1,102,868.96
BANK OF AMERICA CORP 2.884% 10-22-2030 SEDOL: BLPLD72	1,600,000.000	1,600,000.00	1,444,914.21
BANK OF AMERICA CORP 4.571% 04-27-2033 CUSIP: 06051GKQ1	900,000.000	900,000.00	855,742.59
BANK OF AMERICA CORPORATION 1.319% 06-19-2026 SEDOL: BMGDBZ8	180,000.000	181,294.20	177,058.44
BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG SEDOL: BMYXXT8	765,000.000	586,541.25	531,927.18
BANK OF AMERICA CORPORATION 4.33% 03-15-2050 CUSIP: 06051GHS1	50,000.000	50,000.00	40,987.47

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
BANK OF AMERICA CORPORATION 4.443%01-20-2048 SEDOL: BYMX8C2	820,000.000	820,000.00	691,477.10
BANK OF AMERICA CORPORATION 5.288% 04-25-2034 CUSIP: 06051GLH0	2,750,000.000	2,741,090.00	2,731,448.89
BANK OF AMERICA CORPORATION 5.468% 01-23-2035 CUSIP: 06051GMA4	2,522,000.000	2,524,664.90	2,525,410.71
BANK OF AMERICA CORPORATION 5.872% 09-15-2034 CUSIP: 06051GLU1	1,100,000.000	1,100,000.00	1,129,638.16
BANK OF AMERICA CORPORATION 6.11% 01-29-2037 SEDOL: B83ZNK8	450,000.000	503,190.00	466,774.55
BANK ONE CORP FIXED 8.75% DUE 09-01-2030 SEDOL: BD0BFX1	250,000.000	346,082.50	293,193.73
BAXTER INTERNATIONAL INC 2.539% 2-01-2032 BEO SEDOL: BPNTJ90	394,000.000	322,026.14	328,640.08
BAXTER INTERNATIONAL INC 3.132% 12-01-2051 SEDOL: BMH0WZ5	751,000.000	693,011.32	466,872.93
BBCMS TR 2015-SRCH FLTG RT 4.95655% DUE 08-10-2035 CUSIP: 05547HAN1	200,000.000	201,229.80	179,133.26
BBCMS TR 2015-SRCH 4.197% DUE 08-10-2035 SEDOL: BFMD852	300,000.000	308,977.20	286,814.76
BECTON DICKINSON & CO 5.11% 02-08-2034 SEDOL: BPSR609	976,000.000	970,602.60	962,275.48
BECTON DICKINSON & 4.669% DUE 06-06-2047 SEDOL: BF2KB43	220,000.000	220,000.00	188,539.97
BECTON DICKINSON & 4.685% DUE 12-15-2044 SEDOL: BTDFT52	1,293,000.000	1,373,873.81	1,118,630.23
BECTON DICKINSON & 4.875% DUE 05-15-2044 SEDOL: BXVMC54	91,000.000	103,529.79	78,499.81
BELRON FINANCE US LLC USD TERM LOAN B SENIOR SECURED 10-01-2031 CUSIP: 08078UAM5	598,500.000	597,003.75	603,365.81
BERKSHIRE HATHAWAY FIN CORP 4.2% DUE 08-15-2048 REG SEDOL: BYW5431	420,000.000	415,205.70	348,023.26
BERKSHIRE HATHAWAY FINANCE CORP 3.85% 03-15-2052 SEDOL: BKP9NP7	929,000.000	925,720.63	703,933.95
BERKSHIRE HATHAWAY 4.5% DUE 02-01-2045 SEDOL: BVXY748	1,650,000.000	1,776,481.71	1,431,776.59

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Corporate Debt Instruments - Other			
United States - USD			
BERRY GLOBAL INC 1.57% DUE 01-15-2026 SEDOL: BMHSQ68	200,000.000	199,932.00	193,006.23
BGC GROUP INC 6.6% 06-10-2029 SEDOL: BRXWVB9	300,000.000	299,709.00	307,363.06
BGC GROUP INC 8.0% 05-25-2028 SEDOL: BS3CR85	200,000.000	199,793.84	212,316.76
BIRCH GROVE CLO 4 FLTG RT 0% DUE 07-15-2037 CUSIP: 09077CAQ5	100,000.000	100,000.00	100,598.77
BK NEW YORK MELLON FLTG RT 5.225% DUE 11-20-2035 SEDOL: BTPH0F3	1,753,000.000	1,753,000.00	1,743,814.56
BK OF AMER NA 6 DUE 10-15-2036 SEDOL: B8YB6B7	250,000.000	307,539.18	259,725.30
BLACK HILLS CORP 3.05% DUE 10-15-2029 SEDOL: BJV1DR2	500,000.000	498,280.00	457,204.74
BLACKROCK FUNDING INC 5.25% 03-14-2054 SEDOL: BPBJYZ3	170,000.000	168,297.74	160,851.60
BLACKROCK FUNDING INC. 5.35% 01-08-2055 SEDOL: BRC16H8	270,000.000	269,244.00	258,240.40
BLOCK FINANCIAL LLC 2.5% DUE 07-15-2028 BEO SEDOL: BL597S5	1,000,000.000	995,394.36	909,513.50
BLUE OWL FIN LLC 4.375% 02-15-2032 SEDOL: BMCG1H3	700,000.000	691,355.00	649,068.55
BOEING CO FIXED 2.196% DUE 02-04-2026 SEDOL: BKPSXR6	200,000.000	200,000.00	193,949.28
BOEING CO FIXED 5.705% DUE 05-01-2040 SEDOL: BM8XFQ5	560,000.000	710,386.52	533,260.44
BOEING CO FIXED 5.805% DUE 05-01-2050 SEDOL: BM8R6R5	543,000.000	562,486.97	504,041.53
BOEING CO 2.75% DUE 02-01-2026 SEDOL: BMHXMW1	300,000.000	311,301.80	292,638.55
BOEING CO 3.75% DUE 02-01-2050 SEDOL: BJGV2H0	530,000.000	418,319.29	362,797.44
BOEING CO 3.9% 05-01-2049 SEDOL: BK1WJ8	714,000.000	696,827.65	497,716.48
BOEING CO 5.93% DUE 05-01-2060 SEDOL: BM8R6Q4	524,000.000	490,025.18	485,617.66

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
BOEING CO 6.858% 05-01-2054 CUSIP: 097023DT9	2,800,000.000	2,800,000.00	2,981,766.93
BOEING CO 6.875% DUE 03-15-2039 SEDOL: BC7H609	210,000.000	291,059.13	221,326.35
BOOZ ALLEN HAMILTON INC 5.95% 08-04-2033 SEDOL: BRT3NQ5	200,000.000	198,487.00	204,451.27
BOSTON PPTYS LTD PARTNERSHIP 5.75% 01-15-2035 SEDOL: BS60CN6	1,200,000.000	1,210,827.22	1,176,747.76
BOSTON PPTYS LTD PARTNERSHIP 6.5% 01-15-2034 SEDOL: BMXP3L7	632,000.000	630,085.04	662,430.11
BP CAP MKTS AMER INC 3.0% DUE 02-24-2050 SEDOL: BLGM4V5	470,000.000	460,768.07	299,309.85
BP CAP MKTS AMER INC 4.893% 09-11-2033 SEDOL: BMCJWJ1	967,000.000	959,518.83	935,652.15
BP CAPITAL MARKETS PLC 6.125% 12-31-2049 SEDOL: BTFZSM0	320,000.000	319,971.20	314,511.14
BPR TR 2022-OANA FLTG RT 6.20986% DUE 04-15-2037 SEDOL: BNTX1P2	150,000.000	146,484.38	150,562.50
BRISTOL MYERS FIXED 4.25% DUE 10-26-2049 SEDOL: BMW2G98	480,000.000	475,958.40	388,468.37
BRISTOL MYERS FIXED 4.35% DUE 11-15-2047 SEDOL: BMXWR94	100,000.000	88,795.00	82,648.02
BRISTOL MYERS SQUIBB CO 5.5% 02-22-2044 SEDOL: BPGKT01	130,000.000	129,018.50	129,258.15
BRISTOL MYERS SQUIBB CO 5.55% 02-22-2054 SEDOL: BPK6XT2	3,564,000.000	3,560,453.05	3,458,417.40
BRISTOL MYERS SQUIBB CO 5.875% 02-22-2064 SEDOL: BPK6XW5	725,000.000	722,572.47	699,385.45
BRISTOL MYERS SQUIBB CO 6.4% 11-15-2063 SEDOL: BNDS035	901,000.000	900,864.85	966,870.18
BRISTOL MYERS 2.55% DUE 11-13-2050 SEDOL: BMXF715	373,000.000	232,458.19	216,163.46
BRISTOL-MYERS SQUIBB CO 3.7% 03-15-2052 SEDOL: BP96199	368,000.000	275,689.50	268,265.51
BRISTOL-MYERS SQUIBB CO 6.25% DUE 11-15-2053 SEDOL: BNDS024	1,158,000.000	1,164,310.88	1,227,539.54

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Corporate Debt Instruments - Other			
United States - USD			
BROADCOM INC FIXED 4.15% DUE 11-15-2030 SEDOL: BKPVPKP2	423,000.000	422,530.47	404,612.85
BROADCOM INC TERM LOAN 08-14-2026 CUSIP: 11134NAU9	149,937.190	149,562.35	149,187.50
BROADCOM INC 4.75% 04-15-2029 SEDOL: BKXB3J9	832,000.000	826,702.20	826,600.90
BROADCOM INC 4.8% 10-15-2034 SEDOL: BRSF3Y0	242,000.000	241,499.06	233,552.20
BSTN SCIENTIFIC 2.65% DUE 06-01-2030 SEDOL: BLBCYV0	1,000,000.000	889,070.00	892,536.81
BSTN SCIENTIFIC 7.375% DUE 01-15-2040 SEDOL: B52PWD4	925,000.000	1,286,562.77	1,084,913.45
BURLINGTON NORTHERN SANTA FE LLC 5.5% 03-15-2055 SEDOL: BR3XVJ0	275,000.000	273,542.50	270,982.08
BURLINGTON NORTHN SANTA FE LLC 3.3% 09-15-2051 SEDOL: BN7GF39	350,000.000	357,728.00	240,361.47
BURLINGTON NORTHN SANTA FE LLC 4.9 DUE 04-01-2044 REG SEDOL: BKH0LR6	250,000.000	272,410.00	229,286.96
BX COML MTG TR 2021-CIP 5.34748% 12-15-2038 CUSIP: 12434FAA5	142,501.080	137,736.20	142,501.08
BX TR 2021-ACNT 5.27648% 11-15-2038 CUSIP: 05609QAA4	129,877.010	124,113.71	129,755.25
BX 2021-21M MTG TR FLTG RT 5.15648% DUE 10-15-2036 SEDOL: BNTYXF9	107,986.340	103,261.94	107,378.92
CA INST TECH 4.7% DUE 11-01-2111 SEDOL: B795LF6	240,000.000	232,874.40	195,850.86
CALIFORNIA INSTITUTE OF TECHNOLOGY 3.65%09-01-2119 SEDOL: BJX9954	590,000.000	588,507.30	375,551.90
CAMPBELL SOUP CO 5.25% 10-13-2054 SEDOL: BP5WWW1	440,000.000	436,766.00	398,139.87
CANTOR FITZGERALD L P SR NT 144A 4.5% 04-14-2027 SEDOL: BQ7ZPP9	300,000.000	299,043.00	293,730.67
CAPITAL ONE FINANCIAL CORP 5.817% DUE 02-01-2034 SEDOL: BPQT8D4	975,000.000	929,628.87	979,822.45
CAPITAL ONE FINANCIAL CORP 6.377% 06-08-2034 CUSIP: 14040HDA0	677,000.000	700,578.76	703,216.94

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United States - USD			
CAPITAL ONE FINL CORP 6.051% 02-01-2035 SEDOL: BQWNK64	225,000.000	225,000.00	228,669.32
CARDINAL HLTH INC 4.9% DUE 09-15-2045 SEDOL: BYNQPM9	180,000.000	159,006.60	155,891.49
CARDINAL HLTH INC 5.75% DUE 11-15-2054 SEDOL: BTPH0R5	440,000.000	438,262.00	421,551.66
CARNIVAL CORPORATION (2027) TERM LOAN SENIOR SECURED 08-08-2027 CUSIP: LX2299332	213,736.190	212,667.51	214,871.13
CARRIER GLOBAL CORP 3.37% DUE 04-05-2040 SEDOL: BMT6MR3	500,000.000	482,570.59	386,541.40
CARRIER GLOBAL CORP 3.577% DUE 04-05-2050 SEDOL: BNG21Z2	732,000.000	730,937.60	525,887.85
CARRIER GLOBAL CORP 6.2% 03-15-2054 SEDOL: BPVFWH9	144,000.000	143,762.40	152,411.61
CATHOLIC HEALTH INITIATI 4.35 DUE 11-01-2042 SEDOL: B8BB1R1	500,000.000	475,920.16	417,991.18
CDW LLC/CDW FIN FIXED 3.569% DUE 12-01-2031 SEDOL: BPLVD52	400,000.000	400,000.00	356,008.18
CENTENE CORP DEL SR NT 4.25% 12-15-2027 SEDOL: BMCTMH9	300,000.000	297,480.00	291,060.12
CENTENE CORP DEL 3.375% DUE 02-15-2030/05-06-2020 REG SEDOL: BMVX1F3	500,000.000	500,517.60	445,339.88
CENTENE CORP DEL 3% DUE 10-15-2030 SEDOL: BKVDKR4	680,000.000	680,000.00	586,913.98
CENTERPOINT ENER HOUSTON 5.3% DUE 04-01-2053 SEDOL: BN7T2Q0	100,000.000	99,924.00	94,572.74
CENTERPOINT ENERGY HOUSTON ELEC LLC 4.95% 04-01-2033 SEDOL: BRQNXB3	110,000.000	109,731.60	107,512.41
CENTERPOINT ENERGY HOUSTON ELECTRIC 5.05% 03-01-2035 SEDOL: BT03MK5	150,000.000	149,485.50	146,701.08
CF INDS INC 5.375% DUE 03-15-2044 SEDOL: BKL56J4	200,000.000	246,000.00	186,197.01
CHARLES SCHWAB CORP 5.853% 05-19-2034 SEDOL: BP4YBS7	700,000.000	700,989.84	721,197.02
CHARTER COMM OPT LLC/CAP 3.9% DUE 06-01-2052 REG CUSIP: 161175CA0	180,000.000	121,683.60	115,744.84

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Corporate Debt Instruments - Other			
United States - USD			
CHARTER COMMUNICATIONS ENTMT I L P 3.5% 03-01-2042 CUSIP: 161175CE2	420,000.000	416,862.60	285,666.19
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 3.95% 06-30-2062 CUSIP: 161175CG7	90,000.000	89,267.40	54,912.54
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 5.25% 04-01-2053 SEDOL: BPCTJS0	1,076,000.000	881,082.60	869,753.68
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 5.5% 04-01-2063 SEDOL: BPCTJF7	420,000.000	416,949.28	334,769.01
CHARTER COMMUNICATIONS OPER LLC 6.55% 06-01-2034 CUSIP: 161175CR3	630,000.000	628,557.30	644,604.43
CHARTER COMMUNICATIONS OPER LLC/CHARTE 3.7% DUE 04-01-2051/04-17-2020 REG CUSIP: 161175BV5	2,666,000.000	2,110,565.80	1,667,915.37
CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.2% DUE 03-15-2028 BEO SEDOL: BFFFBV2	130,000.000	147,368.00	125,815.24
CHARTER COMMUNICATIONS OPERATING LLC TERM LOAN B5 SENIOR SECURED 11-21-2031 CUSIP: LX2539539	2,637,381.150	2,623,964.65	2,629,680.00
CHARTER COMMUNICATIONS OPERATING LLC AKA CCO ERM LOAN B2 DUE 02-01-27 CUSIP: 16117LXB6	0.000	0.00	0.00
CHARTER FIXED 3.85% DUE 04-01-2061 CUSIP: 161175BY9	110,000.000	99,647.90	66,393.97
CHARTER FIXED 5.75% DUE 04-01-2048 CUSIP: 161175BN3	2,956,000.000	3,018,487.09	2,529,236.78
CHARTER 3.5% DUE 06-01-2041 CUSIP: 161175BZ6	600,000.000	590,592.26	411,530.90
CHARTER 4.908% DUE 07-23-2025 SEDOL: BZ06JV6	14,000.000	15,934.66	13,983.62
CHARTER 5.375% 05-01-2047 SEDOL: BFF9P78	800,000.000	802,833.99	657,338.06
CHARTER 6.384% DUE 10-23-2035 CUSIP: 161175AZ7	40,000.000	42,994.27	39,943.15
CHARTER 6.484% DUE 10-23-2045 SEDOL: BYQ7R23	140,000.000	155,440.28	132,405.42
CHENIERE CORPUS CHRISTI HLDGS LLC 3.7% 11-15-2029 SEDOL: BMBTPN7	900,000.000	899,472.00	844,712.10
CHENIERE CORPUS CHRISTI HLDGS LLC 5.125% 06-30-2027 SEDOL: BDRJN78	100,000.000	100,000.00	100,544.31

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
CHENIERE ENERGY PARTNERS LP 5.95% 06-30-2033 SEDOL: BSLJM38	1,200,000.000	1,197,288.00	1,229,129.58
CHENIERE ENERGY 5.65% DUE 04-15-2034 SEDOL: BR4TWM7	200,000.000	199,578.00	201,871.00
CHEVRON CORP NEW FIXED 3.078% DUE 05-11-2050 SEDOL: BLB4PD5	257,000.000	271,070.99	170,357.42
CHEVRON U S A INC 2.343% DUE 08-12-2050 REG SEDOL: BPKC1G3	490,000.000	487,505.00	275,823.15
CHOICE HOTELS INTL INC 5.85% 08-01-2034 SEDOL: BSMW0T8	100,000.000	98,929.00	100,228.66
CHUBB INA HLDGS INC 5.0% 03-15-2034 SEDOL: BM8K6Y1	1,225,000.000	1,226,985.07	1,210,839.67
CHUBB INA HOLDINGS INC 3.05% DUE 12-15-2061 SEDOL: BMWK7M2	360,000.000	358,009.20	219,088.58
CIGNA CORP NEW CORP 4.8% 08-15-2038 SEDOL: BKPHS23	620,000.000	619,001.80	562,258.56
CIGNA CORP NEW CORP 4.9% 12-15-2048 SEDOL: BKPHS34	1,790,000.000	1,832,430.62	1,527,456.71
CIGNA CORP NEW FIXED 3.4% DUE 03-15-2050 SEDOL: BL6BBV1	590,000.000	588,209.07	388,511.71
CIGNA CORP NEW 3.875% DUE 10-15-2047 REG SEDOL: BMCC9V1	350,000.000	349,080.42	255,260.73
CIGNA CORP NEW 4.5% DUE 02-25-2026 BEO SEDOL: BLCB7N9	196,000.000	223,237.79	195,481.46
CIGNA GROUP 5.25% 02-15-2034 SEDOL: BNKX0X0	490,000.000	489,769.70	480,689.98
CIMAREX ENERGY CO 4.375% 03-15-2029 SEDOL: BHRT2V3	360,000.000	387,511.20	330,854.41
CISCO SYS INC 5.3% 02-26-2054 SEDOL: BMG7QR7	803,000.000	799,771.94	781,136.55
CISCO SYSTEMS INC 5.35% 02-26-2064 SEDOL: BMG9FF4	955,000.000	950,778.90	916,596.08
CITIBANK N A 5.57% 04-30-2034 CUSIP: 17325FBG2	440,000.000	440,000.00	445,017.58
CITIGROUP CAP III 7.625% DUE 12-01-2036 SEDOL: 2301637	710,000.000	855,656.50	778,917.53

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◆ Schedule of Assets Held for Investment Purposes

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
CITIGROUP INC 1.462% DUE 06-09-2027 BEO CUSIP: 172967NA5	400,000.000	396,457.60	380,844.51
CITIGROUP INC 2.52% 11-03-2032 SEDOL: BNHX0P7	458,000.000	342,019.12	381,867.44
CITIGROUP INC 2.561% DUE 05-01-2032 BEO CUSIP: 172967MY4	21,000.000	21,000.00	17,790.16
CITIGROUP INC 2.904% 11-03-2042 SEDOL: BNHX0S0	170,000.000	170,000.00	119,192.69
CITIGROUP INC 3.106% DUE 04-08-2026 CUSIP: 172967MQ1	180,000.000	193,341.60	179,136.39
CITIGROUP INC 3.4% DUE 05-01-2026 SEDOL: BDGKYT1	140,000.000	152,933.00	137,574.84
CITIGROUP INC 3.668% 07-24-2028 SEDOL: BF347Y6	600,000.000	600,000.00	581,175.34
CITIGROUP INC 4.075% 04-23-2029 SEDOL: BLPNK77	1,000,000.000	1,000,000.00	970,091.90
CITIGROUP INC 4.65% DUE 07-23-2048 SEDOL: BD366H4	370,000.000	366,369.02	317,570.25
CITIGROUP INC 4.658% DUE 05-24-2028 BEO SEDOL: BPMP6Y3	30,000.000	30,000.00	29,808.56
CITIGROUP INC 5.449% 06-11-2035 CUSIP: 172967PL9	1,800,000.000	1,800,000.00	1,785,560.15
CITIGROUP INC 5.61% 09-29-2026 SEDOL: BQ3SHW3	35,000.000	35,171.85	35,190.13
CITIGROUP INC 6.125% DUE 08-25-2036 SEDOL: B1CDG16	369,000.000	363,550.34	376,135.07
CITIGROUP INC 6.625 DUE 06-15-2032 BEO SEDOL: BG48R11	1,825,000.000	2,269,613.47	1,950,660.32
CITIGROUP INC 8.125% DUE 07-15-2039 SEDOL: B8G0DX3	683,000.000	1,016,983.86	843,519.21
CITY OF HOPE 5.623% DUE 11-15-2043 SEDOL: BCGD4C6	390,000.000	400,806.50	371,683.51
CLAREMONT MCKENNA 3.775% DUE 01-01-2122 SEDOL: BN95W66	70,000.000	58,788.90	45,334.97
CLEV CLINIC FNDTN 4.858% DUE 01-01-2114 SEDOL: BYT8J72	100,000.000	100,000.00	83,273.49

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Corporate Debt Instruments - Other			
United States - USD			
CLI FDG IX LLC 5.63% DUE 07-20-2049 CUSIP: 12571WAA1	96,141.660	96,128.92	95,592.93
CLI FDG VIII LLC 2.72% DUE 01-18-2047 CUSIP: 12565KAE7	75,813.250	75,775.15	68,076.27
CLI FDG VIII LLC 6.31% DUE 06-18-2048 CUSIP: 12565KAG2	87,667.850	87,595.18	87,678.33
COCA COLA CO 5.3% 05-13-2054 SEDOL: BS5WKY0	1,695,000.000	1,685,169.00	1,637,815.12
COCA COLA CO 5.4% 05-13-2064 SEDOL: BS56224	435,000.000	438,084.15	419,339.39
COCA-COLA CO/THE 5.2% 01-14-2055 SEDOL: BRXJJY9	2,259,000.000	2,257,034.67	2,148,224.52
COLUMBIA CENT CLO FLTG RT 5.89317% DUE 04-20-2037 CUSIP: 19737PAA2	100,000.000	100,550.00	100,502.24
COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047 SEDOL: BFWQ3V2	686,000.000	697,511.08	520,221.97
COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049 SEDOL: BFW31L9	1,152,000.000	1,192,682.08	872,531.72
COMCAST CORP NEW 2.8% DUE 01-15-2051/05-28-2020 REG SEDOL: BL6D441	450,000.000	447,783.50	268,386.83
COMCAST CORP NEW 2.887% 11-01-2051 BEO SEDOL: BQ7XHB3	3,005,000.000	2,279,280.01	1,810,820.96
COMCAST CORP NEW 2.937% 11-01-2056 CUSIP: 20030NDU2	932,000.000	616,490.78	544,423.76
COMCAST CORP NEW 2.987% 11-01-2063 SEDOL: BQB4RF6	2,263,000.000	1,675,750.85	1,279,313.53
COMCAST CORP NEW 3.75% DUE 04-01-2040 CUSIP: 20030NDH1	100,000.000	99,456.00	80,505.40
COMCAST CORP NEW 4.049% DUE 11-01-2052 SEDOL: BFWQ3S9	1,791,000.000	1,887,652.51	1,348,794.76
COMCAST CORP NEW 5.65% 06-01-2054 SEDOL: BS3FND1	2,292,000.000	2,379,436.54	2,218,313.46
COMCAST CORP 5.35% 05-15-2053 CUSIP: 20030NEF4	1,330,000.000	1,320,150.90	1,233,558.48
COMMONBOND STUDENT LOAN TRUST 2021- PVT CR STUD LN BACKED 144A 1.17% 09-25-2051 CUSIP: 20268AAA0	126,209.010	126,181.32	104,238.51

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Corporate Debt Instruments - Other			
United States - USD			
COMMONSPIRIT HEALTH 5.548% 12-01-2054 SEDOL: BRRGQ34	310,000.000	309,046.00	296,509.19
COMMONSPIRIT HLTH 3.91% DUE 10-01-2050 SEDOL: BLN7JS5	100,000.000	100,000.00	73,736.50
COMMONWEALTH EDISON CO 1ST MTG BD SER 130 3.125% 03-15-2051 SEDOL: BMBZ728	1,050,000.000	1,048,572.00	681,266.07
COMMONWEALTH EDISON CO 3.2% DUE 11-15-2049 SEDOL: BJVBFBZ4	300,000.000	297,651.00	199,633.41
COMMONWEALTH EDISON CO 3.85% 03-15-2052 SEDOL: BPQG0Y0	375,000.000	374,336.25	277,825.01
COMMONWEALTH EDISON CO 4.0% DUE 03-01-2048 REG SEDOL: BFYRYPY0	270,000.000	269,948.70	210,850.51
COMMONWEALTH EDISON CO 5.3% 02-01-2053 SEDOL: BMTX122	160,000.000	159,611.20	150,970.05
COMMONWEALTH EDISON CO 5.65% 06-01-2054 SEDOL: BS5WKX9	200,000.000	198,704.00	197,606.56
COMWLTH EDISON CO FIXED 3% DUE 03-01-2050 SEDOL: BKMGBX5	1,025,000.000	1,023,585.50	662,004.84
COMWLTH EDISON CO 4.35% DUE 11-15-2045 SEDOL: BYQ6HF3	775,000.000	768,970.50	650,523.83
CONNECTICUT LIGH 2.05% DUE 07-01-2031 SEDOL: BND8HX3	225,000.000	224,392.50	188,100.59
CONNECTICUT LIGHT & POWER CO 4.95% 08-15-2034 SEDOL: BSMRWS6	75,000.000	74,683.50	73,151.48
CONOCOPHILLIPS CO 3.99% 03-15-2052 SEDOL: BPLD6W6	1,166,000.000	1,064,320.94	852,606.98
CONOCOPHILLIPS CO 5.55% 03-15-2054 SEDOL: BQD1VB9	200,000.000	198,175.93	192,973.22
CONOCOPHILLIPS CO 5.7% 09-15-2063 SEDOL: BQD1VC0	300,000.000	299,181.00	288,134.89
CONOCOPHILLIPS COMPANY 5.5% 01-15-2055 SEDOL: BTBKC38	738,000.000	737,231.42	701,927.09
CONOCOPHILLIPS 5.9% DUE 05-15-2038 SEDOL: BG48SD0	210,000.000	261,585.91	217,197.79
CONSTELLATION BRANDS INC 4.9% 05-01-2033 SEDOL: BQYLSJ5	440,000.000	439,222.70	425,119.14

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United States - USD			
CONSTELLATION ENERGY GENERATION LLC 5.8% DUE 03-01-2033 CUSIP: 210385AC4	300,000.000	299,928.00	306,729.76
CONSTELLATION ENERGY GENERATION LLC 6.5% 10-01-2053 CUSIP: 210385AE0	210,000.000	209,916.00	223,309.72
CONSUMERS ENERGY CO 4.625% 05-15-2033 SEDOL: BP29957	550,000.000	546,980.50	530,636.39
CONTL RES INC 4.9% DUE 06-01-2044 SEDOL: BYN68H5	250,000.000	284,225.80	202,432.42
CRH AMER INC 5.125% DUE 05-18-2045 SEDOL: BX8Z1C6	975,000.000	979,583.30	886,332.14
CROWN CASTLE INC 5.2% 09-01-2034 SEDOL: BSWVLR0	900,000.000	893,988.00	877,326.27
CROWN CASTLE INC 5.8% 03-01-2034 SEDOL: BS4CSJ2	460,000.000	468,128.20	468,904.80
CROWN CASTLE INTL CORP NEW 2.9% DUE 04-01-2041 REG SEDOL: BKPR157	500,000.000	349,395.00	348,120.34
CSX CORP FIXED 4.3% DUE 03-01-2048 CUSIP: 126408HK2	725,000.000	679,049.50	597,721.77
CSX CORP 2.5% DUE 05-15-2051 SEDOL: BKY5RH6	124,000.000	123,006.76	71,823.12
CSX CORP 3.35% 09-15-2049 CUSIP: 126408HR7	92,000.000	91,361.52	63,919.82
CSX CORP 3.8% DUE 11-01-2046 SEDOL: BYMPHS7	250,000.000	245,645.00	192,517.80
CSX CORP 4.5% 11-15-2052 SEDOL: BNDW393	140,000.000	139,091.40	118,253.42
CSX CORP 4.5% DUE 03-15-2049 CUSIP: 126408HP1	420,000.000	424,276.00	356,695.48
CSX CORP 4.75% DUE 05-30-2042 SEDOL: B56PH80	300,000.000	316,785.00	271,647.03
CSX CORP 4.75% DUE 11-15-2048 CUSIP: 126408HN6	405,000.000	401,527.75	357,014.30
CSX CORP 6.15% DUE 05-01-2037 SEDOL: B92WJC1	2,600,000.000	3,331,246.58	2,764,010.05
CVS CAREMARK CORP 5.3 DUE 12-05-2043 SEDOL: BH458J4	470,000.000	469,088.20	410,318.03

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CVS HEALTH CORP SR NT 6% 06-01-2063 SEDOL: BQ0MLF9	665,000.000	651,707.10	606,174.12
CVS HEALTH CORP 3% DUE 08-15-2026 SEDOL: BK5R458	340,000.000	364,959.40	329,336.64
CVS HEALTH CORP 4.78% DUE 03-25-2038 SEDOL: BF4JK96	2,840,000.000	2,842,438.90	2,456,047.74
CVS HEALTH CORP 5.05% DUE 03-25-2048 SEDOL: BF4JKH4	1,530,000.000	1,598,142.83	1,261,812.40
CVS HEALTH CORP 5.125% DUE 07-20-2045 SEDOL: BYPFC45	580,000.000	578,889.42	488,302.84
CVS HEALTH CORP 5.625% 02-21-2053 SEDOL: BNGF9D5	450,000.000	449,352.00	399,709.24
CVS HEALTH CORP 5.875% 06-01-2053 SEDOL: BQ0MLB5	825,000.000	775,350.00	756,872.68
CVS HEALTH CORP 6.75% 12-10-2054 SEDOL: BQ2KSC7	200,000.000	200,000.00	196,107.61
CVS HLTH FIXED 6.05% 06-01-2054 SEDOL: BSCC010	380,000.000	377,530.00	357,462.16
DCP MIDSTREAM OPER LP GTD SR NT 3.25% 02-15-2032 SEDOL: BP6MDL6	320,000.000	320,000.00	275,059.97
DEFAULTED MAGNA IMPERIO SYS CORP 7.0% 06-29-2026 CUSIP: 55921QAA0	100,000.000	99,000.00	96,801.00
DEFAULTED PVTPL BLAST MOTION INC SR NT SER 2023-B 10.0% 08-15-2026 CUSIP: 09345BAD2	134,166.670	134,166.67	130,141.67
DEFAULTED PVTPL COOKS VENTURE INC 8.75% 06-15-2027 CUSIP: 216378AB5	100,000.000	100,000.00	97,000.00
DELL INTL L L C/EMC CORP 4.9% DUE 10-01-2026 SEDOL: BL98272	500,000.000	498,715.00	501,454.63
DELL INTL L L C/EMC CORP 8.1% 07-15-2036 USD SEDOL: BL98216	206,000.000	316,947.91	244,374.54
DELPHI FINANCIAL GROUP INC FLTG RT DUE 05-15-2037 SEDOL: B1XXGL5	12,275.000	306,752.25	303,192.50
DELTA AIR LINES INC DEL 3.75% DUE 10-28-2029 SEDOL: BK8VSG6	290,000.000	288,825.50	270,489.70
DEVON ENERGY CORP FIXED 5% DUE 06-15-2045 SEDOL: BYNCY2	200,000.000	218,150.44	167,204.74

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DEVON ENERGY CORP 4.75% DUE 05-15-2042 SEDOL: BFN08Q3	1,380,000.000	1,255,879.90	1,148,405.19
DEVON ENERGY CORP 5.6 DUE 07-15-2041 SEDOL: B3Q7W10	610,000.000	643,811.22	564,891.45
DEVON ENERGY CORP 5.75% 09-15-2054 SEDOL: BQB3TL3	340,000.000	339,598.80	309,115.93
DEVON ENERGY CORP 5.85% DUE 12-15-2025 SEDOL: BYQ1PX2	190,000.000	222,395.30	191,266.11
DIAMONDBACK ENERGY FIXED 6.25% DUE 03-15-2053 SEDOL: BPG3Z35	560,000.000	566,312.87	559,188.37
DIAMONDBACK ENERGY INC SR NT 4.4% 03-24-2051 CUSIP: 25278XAQ2	200,000.000	199,372.29	155,198.66
DIAMONDBACK ENERGY INC 5.75% 04-18-2054 SEDOL: BMDPVW4	1,003,000.000	996,936.74	943,082.99
DIRECTV FING LLC TERM LOAN SENIOR SECURED TL 08-02-2029 CUSIP: 25460HAD4	0.000	0.00	0.00
DISNEY WALT CO SR NT 5.4% 10-01-2043 SEDOL: BJQX544	80,000.000	99,240.00	78,640.66
DISNEY WALT CO SR NT 6.15% 03-01-2037 SEDOL: BK24PP9	400,000.000	529,472.00	425,659.24
DISNEY WALT CO SR NT 6.4% 12-15-2035 SEDOL: BKMDXP2	161,000.000	217,234.08	176,952.78
DISNEY WALT CO SR NT 6.65% 11-15-2037 CUSIP: 254687EH5	10,000.000	13,936.80	11,153.14
DOMINION ENERGY SOUTH 6.25% 10-15-2053 SEDOL: BRX92H3	310,000.000	309,429.80	334,357.88
DOMINION ENERGY 4.85% DUE 08-15-2052 SEDOL: BPQXMZ6	375,000.000	370,155.00	322,481.09
DOMINION RES INC 4.7% DUE 12-01-2044 SEDOL: BSR9GC9	2,030,000.000	2,326,357.00	1,724,293.69
DOMINION RES INC 5.95% DUE 06-15-2035 SEDOL: B0BSGX7	10,000.000	11,774.70	10,283.98
DOW CHEM CO NT 9.4 DUE 05-15-2039 SEDOL: BG48TR1	675,000.000	1,121,047.45	895,068.59
DOW CHEM CO 5.25% DUE 11-15-2041 SEDOL: B76L298	800,000.000	853,669.46	743,179.34

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United States - USD			
DOW CHEMICAL CO 5.6% 02-15-2054 SEDOL: BSHRL95	926,000.000	922,515.74	876,663.48
DUKE ENERGY CAROLINAS LLC 2.55% DUE 04-15-2031 BEO SEDOL: BKP32K7	369,000.000	368,575.65	319,804.90
DUKE ENERGY CAROLINAS LLC 5.35% DUE 01-15-2053 SEDOL: BQ0N1J6	1,097,000.000	1,095,025.40	1,044,794.10
DUKE ENERGY CAROLINAS LLC 5.4% DUE 01-15-2054 SEDOL: BPW7P75	170,000.000	169,382.90	163,607.06
DUKE ENERGY CORP 3.75% DUE 09-01-2046 SEDOL: BD381P3	400,000.000	433,772.84	294,822.94
DUKE ENERGY CORP 3.95% DUE 08-15-2047 SEDOL: BF46ZJ2	400,000.000	366,072.00	298,200.26
DUKE ENERGY CORP 5% DUE 08-15-2052 SEDOL: BNG9CJ4	175,000.000	174,270.25	152,959.76
DUKE ENERGY FLA LLC 5.95% DUE 11-15-2052BEO SEDOL: BM9B9B1	700,000.000	689,568.00	712,688.72
DUKE ENERGY FLA LLC 6.2% 11-15-2053 SEDOL: BN12KG1	290,000.000	288,236.80	306,062.12
DUKE ENERGY FLA 4.2% DUE 07-15-2048 CUSIP: 26444HAF8	200,000.000	199,722.00	160,380.15
DUKE ENERGY INDIANA LLC 5.4% DUE 04-01-2053 SEDOL: BRRFZJ0	140,000.000	139,874.00	132,874.50
DUKE ENERGY OHIO INC 5.6% 03-15-2054 SEDOL: BS9DJW0	350,000.000	349,086.50	338,320.26
DUKE ENERGY OHIO INC 5.65% 04-01-2053 SEDOL: BMF9RC6	170,000.000	170,617.10	166,630.36
DUKE ENERGY PROGRESS LLC 2.5% DUE 08-15-2050 SEDOL: BMTV8X6	70,000.000	40,742.80	40,575.91
DUKE ENERGY PROGRESS LLC 3.45% 03-15-2029 SEDOL: BJLV5M1	725,000.000	722,013.00	686,963.98
DUKE ENERGY PROGRESS LLC 5.35% 03-15-2053/03-09-2023 SEDOL: BNKD9L3	110,000.000	109,347.70	104,107.47
DUKE ENERGY 3.2% DUE 08-15-2049 SEDOL: BKFV9W2	323,000.000	298,579.35	215,479.37
EATON CORP OHIO 4.15 DUE 11-02-2042 REG SEDOL: BGLPFR7	290,000.000	272,678.75	244,811.21

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
EDISON INTERNATIONAL 5.375% 12-31-2049 SEDOL: BMCDH43	1,080,000.000	1,075,425.00	1,064,964.35
EDISON INTL 5.0% 12-31-2049 SEDOL: BP9RHS3	290,000.000	290,300.00	282,670.80
EDISON INTL 5.45% 06-15-2029 SEDOL: BQD3LP9	400,000.000	399,716.00	403,782.35
EDISON INTL 8.125% 06-15-2053 CUSIP: 281020AX5	500,000.000	500,000.00	515,663.50
EL PASO NAT GAS CO 8.375% DUE 06-15-2032 SEDOL: 2787237	200,000.000	289,630.00	235,060.01
ELEVANCE HEALTH INC 5.2% 02-15-2035 SEDOL: BT259Z3	600,000.000	597,876.00	586,074.87
ELEVANCE HEALTH INC 5.375% 06-15-2034 SEDOL: BSWYK49	225,000.000	224,838.00	223,073.12
ELEVANCE HEALTH INC 5.7% 02-15-2055 SEDOL: BQPCQF9	846,000.000	841,397.68	816,462.93
ELEVANCE HEALTH INC 5.85% 11-01-2064 SEDOL: BT25B35	781,000.000	778,719.48	755,606.76
ELEVANCE HLTH INC FIXED 6.1% DUE 10-15-2052 SEDOL: BNTB0H1	560,000.000	572,780.38	566,848.03
ELI LILLY & CO 4.95% 02-27-2063 SEDOL: BQMRY20	260,000.000	256,477.00	233,665.67
ELI LILLY & CO 5.2% 08-14-2064 SEDOL: BSLSJZ6	240,000.000	239,918.40	223,715.83
ELI LILLY AND CO 4.875% DUE 02-27-2053 SEDOL: BQMRY08	140,000.000	139,911.80	126,999.59
ELI LILLY AND COMPANY 5.0% 02-09-2054 SEDOL: BSHRLF1	1,370,000.000	1,362,204.70	1,259,884.52
ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045 SEDOL: BYQ24Q1	570,000.000	609,054.93	563,218.23
ENERGY TRANSFER L P 0.0% DUE 12-31-2049 REG SEDOL: BMHR7W8	1,040,000.000	1,033,062.55	1,043,653.52
ENERGY TRANSFER L P 6.55% 12-01-2033 SEDOL: BR3TGZ9	650,000.000	649,259.00	691,987.14
ENERGY TRANSFER L P 6.75% 12-31-2099 USD SEDOL: BNLZ3S3	940,000.000	942,840.00	930,966.92

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
ENERGY TRANSFER LP 5.55% 05-15-2034 SEDOL: BQHNMV8	400,000.000	398,640.00	397,951.74
ENERGY TRANSFER LP 5.75% DUE 02-15-2033 BEO SEDOL: BPLKW30	2,000,000.000	1,997,820.00	2,027,415.64
ENERGY TRANSFER LP 5.95% 05-15-2054 SEDOL: BQHNMW9	750,000.000	746,422.50	725,060.65
ENERGY TRANSFER 2.9% DUE 05-15-2025 SEDOL: BL3BQ64	100,000.000	104,634.00	99,229.73
ENERGY TRANSFER 4.9% DUE 03-15-2035 SEDOL: BWBXR55	170,000.000	158,385.60	160,121.66
ENERGY TRANSFER 5.8% DUE 06-15-2038 SEDOL: BNR46V8	50,000.000	51,469.70	49,143.62
ENERGY TRANSFER 6.25% DUE 04-15-2049 SEDOL: BJCYMJ5	30,000.000	30,089.03	30,111.80
ENERGY TRANSFER 6.625% DUE 10-15-2036 SEDOL: BG48VD1	190,000.000	212,976.70	202,070.24
ENERGY TRANSFER 6% DUE 06-15-2048 SEDOL: BFXCN75	500,000.000	494,500.00	483,618.11
ENERGY TRANSFER 7.5% DUE 07-01-2038 SEDOL: BG48VF3	40,000.000	45,152.00	45,289.20
ENERGY CORP NEW 3.75% DUE 06-15-2050 SEDOL: BMFYH09	125,000.000	123,000.00	88,734.96
ENTERGY LA LLC 5.7% 03-15-2054 SEDOL: BQKW030	600,000.000	599,136.00	593,407.10
ENTERGY TEX INC 1.75% DUE 03-15-2031 SEDOL: BLB20M3	100,000.000	99,630.00	82,436.44
ENTERGY TEXAS INC 5.55% 09-15-2054 SEDOL: BMYKZ26	160,000.000	159,841.70	155,342.86
ENTERPRISE PRODS FIXED 3.95% DUE 01-31-2060 SEDOL: BL39936	400,000.000	402,036.41	288,322.58
ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046 SEDOL: BYZ5J66	410,000.000	416,390.20	365,869.13
ENTERPRISE PRODS OPER LLC 3.7% 02-15-2026 SEDOL: BYMLL16	250,000.000	274,890.00	247,593.87
ENTERPRISE PRODS OPER LLC 4.25% 02-15-2048 SEDOL: BFY1ZL9	190,000.000	189,743.50	152,648.08

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049 SEDOL: BF39VN8	460,000.000	457,194.00	396,440.93
ENTERPRISE PRODS OPER LLC 5.375% 02-15-2078 SEDOL: BYWF668	880,000.000	805,951.15	840,486.15
ENTERPRISE PRODS OPER LLC 5.55% 02-16-2055 SEDOL: BT8P849	670,000.000	667,742.10	645,606.26
ENTERPRISE PRODS 3.7% DUE 01-31-2051 SEDOL: BL397H6	720,000.000	717,196.94	517,249.99
ENTERPRISE PRODS 4.15% DUE 10-16-2028 SEDOL: BFY5JK8	80,000.000	92,437.60	78,087.76
ENTERPRISE PRODS 4.85% DUE 03-15-2044 SEDOL: B9M5X40	170,000.000	194,333.80	152,161.85
ENTERPRISE PRODS 5.1% DUE 02-15-2045 SEDOL: BJT1608	120,000.000	145,742.40	110,704.56
ENTERPRISE PRODS 5.7% DUE 02-15-2042 SEDOL: B56MMZ3	550,000.000	593,430.45	549,966.56
ENTERPRISE PRODS 5.95% DUE 02-01-2041 SEDOL: B3P4VB5	390,000.000	505,193.40	400,832.68
ENTERPRISE PRODS 6.125% DUE 10-15-2039 SEDOL: B4RMRV6	280,000.000	319,540.20	290,916.42
ENTERPRISE PRODS 7.55% DUE 04-15-2038 SEDOL: B57FW28	70,000.000	105,436.10	81,976.26
ENTERPRISE PRODUCTS OPER L P 3.3% 02-15-2053 SEDOL: BMHBC36	20,000.000	19,834.00	13,172.41
ENTERPRISE PRODUCTS OPER L P 4.95% 02-15-2035 SEDOL: BT8P667	170,000.000	168,980.00	164,599.87
EOG RES INC 4.95% DUE 04-15-2050 SEDOL: BLB9JH2	550,000.000	618,486.00	489,805.22
EOG RESOURCES INC 5.65% 12-01-2054 SEDOL: BRWLH64	1,013,000.000	1,017,781.16	993,359.30
EPR PTYS 4.75% DUE 12-15-2026 SEDOL: BDRYQ07	200,000.000	196,858.00	198,400.15
EPR PTYS 4.95% DUE 04-15-2028 SEDOL: BFNSMR6	400,000.000	354,928.00	393,204.64
EQT CORP 5.75% 02-01-2034 SEDOL: BRBG3M8	400,000.000	399,688.00	398,198.28

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
EQUIFAX INC FIXED 3.1% DUE 05-15-2030 SEDOL: BMDWPD4	200,000.000	199,620.00	181,268.48
EQUINIX INC FIXED 3.2% 11-18-2029 CUSIP: 29444UBE5	400,000.000	399,592.00	367,686.46
EQUINIX INC SR NT 3.4% 02-15-2052 CUSIP: 29444UBT2	246,000.000	243,977.88	167,067.29
ERP OPER LTD 4.5% DUE 07-01-2044 SEDOL: BNH7PZ4	1,235,000.000	1,283,745.60	1,067,142.86
ESSENT GROUP LTD NT 6.25% 07-01-2029 SEDOL: BR2NPG6	300,000.000	298,896.00	306,517.62
ESSEX PORTFOLIO L P 4.0% 03-01-2029 SEDOL: BFMWWB3	400,000.000	402,868.00	384,547.21
EVERSOURCE ENERGY 5.5% 01-01-2034 SEDOL: BRBK4K5	250,000.000	249,109.50	248,078.49
EXELON CORP 4.45% DUE 04-15-2046 SEDOL: BD073T1	30,000.000	31,201.50	24,997.27
EXELON CORP 4.7% DUE 04-15-2050 CUSIP: 30161NAY7	500,000.000	594,515.00	422,310.68
EXELON CORP 5.1% DUE 06-15-2045 SEDOL: BYVF9K4	1,200,000.000	1,255,301.79	1,087,525.94
EXELON CORP 5.6% DUE 03-15-2053 SEDOL: BN45Q25	525,000.000	513,022.50	506,064.54
EXELON CORP 5.625% DUE 06-15-2035 SEDOL: B0LK7L8	150,000.000	168,233.51	150,610.55
EXELON GENERATION 5.6 DUE 06-15-2042 SEDOL: B715FY1	363,000.000	353,698.78	350,466.60
EXPAND ENERGY CORPORATION 5.375% 03-15-2030 SEDOL: BMDVV88	90,000.000	87,187.50	88,335.27
EXPEDIA GROUP INC 3.25% DUE 02-15-2030 SEDOL: BLTZ2F1	400,000.000	396,900.00	368,722.87
EXTENDED STAY AMER TR 2021-ESH MTG PASS THRU CTF CL A 144A 5.50648% 07-15-2038 SEDOL: BP7L958	132,118.610	127,370.59	132,201.18
EXTRA SPACE STORAGE INC 5.35% 01-15-2035 SEDOL: BQ1P0R2	500,000.000	499,865.00	493,313.08
EXXON MOBIL CORP 2.995% DUE 08-16-2039 SEDOL: BK81HN6	270,000.000	270,000.00	204,237.27

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
EXXON MOBIL CORP 3.095% DUE 08-16-2049 SEDOL: BJP4010	160,000.000	160,000.00	106,769.48
EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG SEDOL: BMDSC31	1,130,000.000	1,160,251.56	793,326.91
EXXON MOBIL CORP 4.114% DUE 03-01-2046 SEDOL: BYYD0G8	180,000.000	180,435.24	146,156.45
FEDEX CORP 4.1% DUE 02-01-2045 SEDOL: BV9HFG9	725,000.000	728,458.25	567,690.65
FEDEX CORP 4.4% DUE 01-15-2047 SEDOL: BYYPSG0	1,125,000.000	1,163,223.09	911,347.26
FEDEX CORP 4.75% DUE 11-15-2045 SEDOL: BYPJYG3	575,000.000	595,126.99	493,723.43
FIRSTENERGY CORP FIXED 2.25% DUE 09-01-2030 SEDOL: BMBWWL3	607,000.000	593,463.70	520,626.21
FIRSTENERGY CORP 4.85% 07-15-2047 SEDOL: BDC3P80	1,080,000.000	1,098,857.40	921,098.42
FL PWR & LT CO 3.15% DUE 10-01-2049 SEDOL: BKTC8V3	360,000.000	357,706.80	243,112.90
FLEX LTD 4.875% DUE 06-15-2029 CUSIP: 33938XAA3	300,000.000	321,867.00	293,888.84
FLORIDA POWER & LIGHT COMPANY 2.875% 12-04-2051 SEDOL: BPG96F2	1,425,000.000	1,381,938.05	892,257.72
FLORIDA POWER & LIGHT COMPANY 5.3% DUE 04-01-2053 SEDOL: BPYT0N0	1,146,000.000	1,111,156.56	1,094,161.33
FLORIDA POWER & LIGHT COMPANY 5.6% 06-15-2054 SEDOL: BQKMPC4	730,000.000	728,401.30	729,872.92
FORD CR FLOORPLAN 4.92% DUE 05-15-2028 CUSIP: 34528QHV9	110,000.000	109,999.15	110,523.96
FORD HLDGS INC 9.3% DUE 03-01-2030 SEDOL: B02FN14	40,000.000	43,777.96	45,425.31
FORD MOTOR CREDIT CO LLC 2.9% DUE 02-10-2029 BEO SEDOL: BPR9SM2	340,000.000	339,993.20	304,461.53
FORD MOTOR CREDIT CO LLC 5.85% 05-17-2027 SEDOL: BPJK481	1,000,000.000	998,810.00	1,010,472.55
FORD MOTOR CREDIT CO LLC 6.8% DUE 05-12-2028 SEDOL: BNQN9H3	350,000.000	349,954.50	361,692.27

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
FORD MTR CO DEL NT 4.75 01-15-2043 SEDOL: B94Q0Z1	260,000.000	233,350.00	205,180.75
FORD MTR CO DEL 3.25% 02-12-2032 SEDOL: BPLHQR3	820,000.000	818,512.20	682,048.02
FORD MTR CR CO LLC 4.134% DUE 08-04-2025 SEDOL: BYZ5MH8	200,000.000	189,250.00	198,761.98
FORD MTR CR CO LLC 2.9% DUE 02-16-2028 BEO SEDOL: BNKBJZ1	600,000.000	538,224.00	553,841.00
FORD MTR CR CO LLC 4.271% DUE 01-09-2027 SEDOL: BKM3QM0	600,000.000	575,322.00	587,653.07
FORTINET INC NT 1% 03-15-2026 SEDOL: BMHLYG3	200,000.000	196,050.00	191,244.46
FOX CORP FIXED 3.05% DUE 04-07-2025 SEDOL: BM6QSH8	100,000.000	107,099.00	99,521.16
FOX CORP 5.476% DUE 01-25-2039 SEDOL: BMPRYX0	600,000.000	611,829.95	570,186.74
FREEPORT-MCMORAN INC 5.4% DUE 11-14-2034/11-14-2014 REG SEDOL: BSN4Q39	120,000.000	117,321.60	118,670.03
FREEPORT-MCMORAN 5.45% DUE 03-15-2043 SEDOL: BFPC4S1	570,000.000	587,034.30	538,028.65
GA GLOBAL FDG TR 1.625% DUE 01-15-2026 SEDOL: BMFDNF3	110,000.000	112,196.70	106,216.93
GALLAGHER ARTHUR J & CO SR NT 3.5% 05-20-2051 CUSIP: 363576AB5	197,000.000	196,085.01	135,696.68
GATX CORP 4.5% 03-30-2045 SEDOL: BVFB5C1	100,000.000	103,621.00	80,907.36
GCAT 2023-NQM4 TR 4.25% DUE 05-25-2067 CUSIP: 36171FAA1	911,872.660	833,749.79	843,354.00
GE HEALTHCARE HLDG LLC GTD SR NT 6.377% 11-22-2052 SEDOL: BQLPVD5	1,305,000.000	1,334,546.16	1,404,296.00
GEN DYNAMICS CORP FIXED 4.25% DUE 04-01-2040 SEDOL: BMFFMZ2	490,000.000	484,267.00	428,075.28
GENERAL DYNAMICS CORP NT 2.85% 06-01-2041 SEDOL: BNXM843	290,000.000	288,985.00	206,923.97
GENERAL ELEC CO 4.25% DUE 05-01-2040 SEDOL: BMWWSK3	30,000.000	26,200.20	25,174.55

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
GENERAL MTRS CO 5.95% DUE 04-01-2049 SEDOL: BGLRQ81	290,000.000	272,933.50	274,310.67
GENERAL MTRS CO 6.25% DUE 10-02-2043 SEDOL: BP8Y7Q3	290,000.000	306,978.98	287,706.27
GENERAL MTRS CO 6.6% DUE 04-01-2036 SEDOL: BYXXXG0	590,000.000	620,660.80	619,477.52
GENERAL MTRS CO 6.75% DUE 04-01-2046 SEDOL: BYXXXH1	230,000.000	256,666.96	240,259.55
GENERAL MTRS FINL CO INC 1.5% DUE 06-10-2026 BEO SEDOL: BNR5LK5	220,000.000	219,639.20	209,665.16
GEORGIA POWER CO 5.25% 03-15-2034 SEDOL: BLD74W4	159,000.000	158,488.12	157,902.09
GEORGIA PWR CO 3.7% 01-30-2050 SEDOL: BL2FJY6	600,000.000	607,056.50	441,213.95
GEORGIA PWR CO 4.95% 05-17-2033 SEDOL: BQPF7S8	275,000.000	271,165.36	269,396.83
GILEAD SCIENCES INC 2.8% DUE 10-01-2050/09-30-2020 REG SEDOL: BMDWBN6	1,178,000.000	768,652.52	725,304.25
GILEAD SCIENCES INC 5.55% 10-15-2053 SEDOL: BQBBGR2	1,633,000.000	1,669,257.22	1,608,879.15
GILEAD SCIENCES 4.5% DUE 02-01-2045 SEDOL: BSNBJW0	290,000.000	288,297.70	248,822.02
GILEAD SCIENCES 4.8% DUE 04-01-2044 SEDOL: BKHDRD3	330,000.000	329,359.80	295,626.76
GILEAD SCIENCES 4% DUE 09-01-2036 CUSIP: 375558BJ1	30,000.000	29,829.00	26,486.78
GILEAD SCIENCES 5.65% DUE 12-01-2041 SEDOL: B6S0304	230,000.000	257,355.73	230,128.48
GLOBAL PMTS INC FIXED 2.9% DUE 05-15-2030 SEDOL: BLCWGV3	100,000.000	99,673.00	89,033.35
GLOBAL PMTS INC 3.2% DUE 08-15-2029 REG SEDOL: BK0WRZ9	400,000.000	347,160.00	366,592.54
GLP CAP L P / GLP FING II INC 5.3% 01-15-2029 CUSIP: 361841AL3	500,000.000	499,925.00	496,353.30
GLP CAP L P / GLP 4% DUE 01-15-2030 SEDOL: BKDJ821	300,000.000	299,253.00	279,414.08

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Corporate Debt Instruments - Other			
United States - USD			
GLP CAP L P/GLP FING II INC 5.625% 09-15-2034 SEDOL: BR2NKK5	600,000.000	594,564.00	590,344.98
GLP CAPITAL LP/FIN II 3.25% 01-15-2032 SEDOL: BPNXM93	800,000.000	751,608.00	685,183.44
GOLDENTREE LN MGMT FLTG RT 0% DUE 10-20-2032 CUSIP: 38138DBA3	330,000.000	330,000.00	330,458.44
GOLDMAN SACHS GROUP INC SR NT FIXED / FLTG 2.65% 10-21-2032 CUSIP: 38141GYN8	240,000.000	238,172.46	202,899.61
GOLDMAN SACHS GROUP INC 1.948% 10-21-2027 SEDOL: BMGDCB1	40,000.000	38,627.60	37,949.88
GOLDMAN SACHS GROUP INC 2.383% 07-21-2032 SEDOL: BNW0354	620,000.000	620,000.00	517,381.20
GOLDMAN SACHS GROUP INC 3.691% 06-05-2028 SEDOL: BF6Q761	1,300,000.000	1,322,668.00	1,262,841.92
GOLDMAN SACHS GROUP INC 5.016% 10-23-2035 SEDOL: BSF0602	3,311,000.000	3,301,124.73	3,170,801.40
GOLDMAN SACHS GROUP INC 5.049% 07-23-2030 SEDOL: BRC1645	1,000,000.000	1,000,000.00	994,901.15
GOLDMAN SACHS GROUP INC 5.33% 07-23-2035 SEDOL: BRC1656	2,105,000.000	2,103,864.90	2,068,397.88
GOLDMAN SACHS GROUP INC 5.561% 11-19-2045 SEDOL: BT6NWN2	1,250,000.000	1,250,000.00	1,208,278.88
GOLDMAN SACHS GROUP INC 6.125% 12-31-2049 SEDOL: BP092R2	220,000.000	220,000.00	217,524.97
GOLDMAN SACHS 3.5% DUE 11-16-2026 SEDOL: BZ12537	200,000.000	218,040.00	195,532.28
GOLDMAN SACHS 4.8% DUE 07-08-2044 SEDOL: BP4W4X7	400,000.000	398,048.00	353,896.80
GOLDMAN SACHS 5.15% DUE 05-22-2045 SEDOL: BY58YT3	370,000.000	367,595.00	341,325.96
GOLDMAN SACHS 6.25% DUE 02-01-2041 SEDOL: B920YP3	1,140,000.000	1,255,372.94	1,200,736.78
GOLDMAN SACHS 6.75% DUE 10-01-2037 SEDOL: B9CMD63	140,000.000	140,760.23	150,477.68
HALLIBURTON CO 4.75% DUE 08-01-2043 SEDOL: BCR5XW4	410,000.000	405,956.22	357,507.50

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United States - USD			
HALLIBURTON CO 4.85% DUE 11-15-2035 SEDOL: BYNR6K7	80,000.000	80,156.61	76,059.68
HARRIS CORP DEL 4.854% DUE 04-27-2035 SEDOL: BX1DG11	200,000.000	200,705.88	190,232.12
HBR PK CLO LTD / FLTG RT 5.99317% DUE 01-20-2031 CUSIP: 41154XAS4	320,000.000	320,000.00	320,503.36
HCA INC SR SECD NT 4.625% 03-15-2052 SEDOL: BPLJR21	479,000.000	478,530.58	373,217.41
HCA INC 3.5% DUE 07-15-2051 BEO SEDOL: BND8HZ5	100,000.000	99,501.00	64,791.58
HCA INC 4.375% 03-15-2042 SEDOL: BQV4M28	201,000.000	197,836.26	164,200.71
HCA INC 5.125% 06-15-2039 SEDOL: BJJD6P9	270,000.000	267,532.20	246,047.34
HCA INC 5.25% DUE 06-15-2049 SEDOL: BJJD6M6	1,025,000.000	1,071,552.31	888,834.85
HCA INC 5.45% 09-15-2034 SEDOL: BQ1PKK5	1,400,000.000	1,397,956.00	1,363,378.79
HCA INC 5.5% DUE 06-01-2033 SEDOL: BQPF7W2	290,000.000	289,802.80	286,969.89
HCA INC 5.5% DUE 06-15-2047 SEDOL: BF2XWB6	1,575,000.000	1,675,290.39	1,434,554.90
HCA INC 5.9% 06-01-2053 SEDOL: BQPF7Y4	430,000.000	415,887.40	405,870.43
HCA INC 6.0% 04-01-2054 SEDOL: BLD74J1	880,000.000	874,922.40	839,548.60
HCA INC 7.5% DUE 11-06-2033 SEDOL: B039TZ1	200,000.000	210,000.00	221,857.24
HERTZ VEH FING III LLC 2021-2 RENT CAR AST BKD NT 1.68% 12-27-2027 CUSIP: 42806MAE9	300,000.000	302,359.43	281,531.73
HISTORIC TW INC STEP UP 01-15-2036 SEDOL: BD05NX9	650,000.000	676,994.50	690,447.56
HOAG MEM HOSP 3.803% DUE 07-15-2052 SEDOL: BJN4573	110,000.000	110,000.00	83,518.08
HOME DEPOT INC 2.375% 03-15-2051 SEDOL: BNRQN46	885,000.000	873,105.60	501,762.98

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
HOME DEPOT INC 3.125% DUE 12-15-2049 SEDOL: BKDX1Q8	1,322,000.000	1,242,569.64	886,498.03
HOME DEPOT INC 3.3% DUE 04-15-2040 REG SEDOL: BMQ5MC8	130,000.000	128,848.20	101,376.03
HOME DEPOT INC 3.35% DUE 04-15-2050 REG SEDOL: BK8TZG9	150,000.000	148,287.00	104,747.61
HOME DEPOT INC 4.5% DUE 12-06-2048 SEDOL: BHQFF46	430,000.000	422,698.60	367,751.87
HOME DEPOT INC 5.3% 06-25-2054 SEDOL: BPLZ1P0	2,681,000.000	2,661,541.63	2,571,598.53
HOME DEPOT INC 5.4% 06-25-2064 SEDOL: BPLZ1Q1	175,000.000	172,014.50	168,012.34
HONEYWELL INTERNATIONAL INC 5.25% 03-01-2054 SEDOL: BQBCWS8	530,000.000	528,807.50	497,206.34
HOST HOTELS & RESORTS L P 5.7% 07-01-2034 SEDOL: BSCC054	600,000.000	587,946.00	599,174.14
HOST HOTELS & 3.375% DUE 12-15-2029 SEDOL: BJYCNN8	500,000.000	496,090.00	457,013.76
HUDSON PAC PPTYS L P 5.95% 02-15-2028 SEDOL: BMHL9H9	300,000.000	249,865.00	255,954.42
HUMANA INC 4.8% DUE 03-15-2047 SEDOL: BYZKXY7	190,000.000	190,641.82	154,875.77
HUMANA INC 4.95% DUE 10-01-2044 SEDOL: BQZJCM9	390,000.000	388,120.20	331,617.85
HUMANA INC 5.5% 03-15-2053 SEDOL: BQMS2B8	290,000.000	286,250.30	259,245.08
HUMANA INC 5.875% DUE 03-01-2033 SEDOL: BP8JTQ2	210,000.000	218,011.50	210,795.79
ILFC E-CAP TR I ENHANCED CAP ADVANTAGED PFD 144A SECS DUE 12-21-2065 BEO CUSIP: 44965TAA5	1,230,000.000	1,026,025.00	1,014,015.57
ILFC E-CAPITAL TR II BD 144A DUE 12-21-2065/12-21-2005 BEO CUSIP: 44965UAA2	230,000.000	207,124.69	191,968.18
INDIANAPOLIS PWR & LT CO 1ST MTG BD SER 144A 5.7% 04-01-2054 SEDOL: BQKW0H4	370,000.000	368,934.40	363,987.20
INGERSOLL RAND INC 5.7% DUE 08-14-2033 SEDOL: BRF5C24	390,000.000	389,233.06	398,764.80

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
INOVA HEALTH SYS FNDTN TAXABLE BD SER 2022A 3/A4 DUE 05-15-2052/04-21-2022 REG SEDOL: BPBQGL4	270,000.000	270,000.00	214,855.62
INTEL CORP SR NT 3.2% 08-12-2061 CUSIP: 458140BX7	480,000.000	486,413.95	260,932.55
INTEL CORP 2.8% DUE 08-12-2041/08-12-2021 BEO SEDOL: BL59332	540,000.000	539,508.60	344,586.15
INTEL CORP 3.734% SEDOL: BFMFJQ6 12-08-2047 BEO	337,000.000	309,174.26	222,492.54
INTEL CORP 4.9% 08-05-2052 SEDOL: BQHM3Q7	440,000.000	439,106.80	347,920.91
INTEL CORP 4.95% DUE 03-25-2060 CUSIP: 458140BN9	20,000.000	19,634.20	15,654.36
INTEL CORP 5.82% SEDOL: BMX7HF5 02-10-2053	90,000.000	89,961.30	79,710.74
INTERCONTINENTAL EXCHANGE INC NEW ISSUE 30YR 4.95% 06-15-2052 SEDOL: BMTWJ25	328,000.000	322,174.34	293,190.70
INTERCONTINENTAL EXCHANGE INC 5.2% 06-15-2062 SEDOL: BMTWJ58	240,000.000	238,481.53	218,281.97
INTERSTATE PWR & LT CO 5.45% SEDOL: BP4YH12 09-30-2054	170,000.000	169,447.70	161,005.96
INTUIT INC 5.5% SEDOL: BNNJDM7 09-15-2053	460,000.000	456,191.20	451,136.17
INVITATION HOMES OPER PARTNERSHIP LP 5.5% 08-15-2033 SEDOL: BRV0GM1	400,000.000	394,568.00	397,262.95
INVITATION HOMES 4.15% 04-15-2032 SEDOL: BN4LCV4	100,000.000	88,680.00	92,210.91
J G WENTWORTH XXXIX LLC 2017-2 AST BACKED NT CL B 5.09% 09-17-2074 CUSIP: 46620VAB0	202,401.070	179,630.95	178,283.61
J P MORGAN CHASE COML MTG SECS TR COML MTG PASSTHRU CTF CL A 4.90836 04-15-2037 CUSIP: 466317AA2	976,279.570	907,634.91	954,618.37
JABIL INC 5.45% 02-01-2029 SEDOL: BNLYV53	100,000.000	99,426.00	100,897.73
JOHNSON & JOHNSON 2.25% SEDOL: BMGYMY7 09-01-2050	262,000.000	249,340.52	150,166.89
JOHNSON & JOHNSON 5.25% 06-01-2054 SEDOL: BR82SP7	2,255,000.000	2,256,999.57	2,206,649.53

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
JOHNSON CTLS INTL PLC/TYCO FIRE & SEC F 4.9% DUE 12-01-2032 BEO SEDOL: BP9RX18	157,000.000	156,626.68	152,925.30
JOHNSON CTLS INTL 5.125% DUE 09-14-2045 SEDOL: BDH2HN1	370,000.000	396,210.72	330,777.69
JP MORGAN CHASE BK NA 5.11% 12-08-2026 SEDOL: BSBHV79	3,000,000.000	3,000,000.00	3,031,716.00
JPMORGAN CHASE & CO 2.083% DUE 04-22-2026/10-22-2020 REG SEDOL: BMDLWG3	565,000.000	582,668.45	560,139.51
JPMORGAN CHASE & CO 2.545% DUE 11-08-2032 SEDOL: BMGDC33	341,000.000	341,000.00	287,703.22
JPMORGAN CHASE & CO 3.157% 04-22-2042 SEDOL: BKKVPW5	830,000.000	826,929.00	610,027.66
JPMORGAN CHASE & CO 3.328% 04-22-2052 CUSIP: 46647PCE4	250,000.000	242,574.98	171,560.46
JPMORGAN CHASE & CO 3.897% 01-23-2049 SEDOL: BDRJGF7	540,000.000	541,698.30	415,704.17
JPMORGAN CHASE & CO 3.964% 11-15-2048 CUSIP: 46647PAL0	370,000.000	383,432.70	289,534.42
JPMORGAN CHASE & CO 4.26% 02-22-2048 CUSIP: 46647PAA4	550,000.000	550,000.00	455,752.83
JPMORGAN CHASE & CO 4.505% 10-22-2028 SEDOL: BS55CX2	825,000.000	825,000.00	817,702.71
JPMORGAN CHASE & CO 4.586% 04-26-2033 CUSIP: 46647PDC7	955,000.000	916,337.58	916,477.88
JPMORGAN CHASE & CO 4.912% DUE 07-25-2033/07-25-2032 BEO SEDOL: BN101H3	900,000.000	900,000.00	879,718.30
JPMORGAN CHASE & CO 4.946% 10-22-2035 SEDOL: BS55CQ5	649,000.000	644,572.16	625,195.41
JPMORGAN CHASE & CO 4.995% 07-22-2030 CUSIP: 46647PEJ1	200,000.000	200,000.00	199,216.15
JPMORGAN CHASE & CO 5.53% 07-22-2035 SEDOL: BSWWSY9	2,512,000.000	2,537,939.15	2,485,192.99
JPMORGAN CHASE & CO 5.534% 11-29-2045 SEDOL: BR4Y0J5	1,940,000.000	1,940,000.00	1,895,294.24
JPMORGAN CHASE & CO 5.571% 04-22-2028 CUSIP: 46647PEE2	360,000.000	368,812.80	366,147.08

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
JPMORGAN CHASE & CO 5.766% 04-22-2035 CUSIP: 46647PEH5	550,000.000	555,518.34	562,747.50
JPMORGAN CHASE & CO. 5.336% 01-23-2035 SEDOL: BQWR431	1,000,000.000	1,000,000.00	995,417.04
JPMORGAN CHASE & CO. 5.35% 06-01-2034 SEDOL: BRBH8L5	3,350,000.000	3,349,595.75	3,351,474.27
JPMORGAN CHASE & FLTG RT 1.045% DUE 11-19-2026 SEDOL: BM9BPB3	310,000.000	303,571.70	300,008.52
JPMORGAN CHASE & FLTG RT 6.254% DUE 10-23-2034 SEDOL: BLB0WL0	1,610,000.000	1,610,000.00	1,701,869.40
JPMORGAN CHASE & 4.95% DUE 06-01-2045 SEDOL: BYR8P32	690,000.000	695,789.13	626,726.61
JPMORGAN CHASE & 5.581% DUE 04-22-2030 SEDOL: BSLSDT8	1,000,000.000	1,011,300.00	1,020,126.99
KAISER FNDTN HOSPS 2.81% DUE 06-01-2041 SEDOL: BMF8YY4	230,000.000	230,000.00	162,939.24
KAISER FNDTN HOSPS 3.266% DUE 11-01-2049 SEDOL: BKS7M84	230,000.000	230,323.32	159,658.92
KAISER FNDTN HOSPS 4.15% DUE 05-01-2047 SEDOL: BF0YLL4	500,000.000	495,255.00	408,239.55
KENVUE INC SR NT 5.5% 03-22-2025 SEDOL: BQS8YQ1	400,000.000	399,852.00	400,695.52
KENVUE INC 5.2% 03-22-2063 SEDOL: BQS8YG1	260,000.000	258,393.80	240,671.97
KEURIG DR PEPPER INC 3.8% DUE 05-01-2050BEO SEDOL: BL0MLQ5	139,000.000	138,232.72	102,394.82
KILROY RLTY L P 4.75% DUE 12-15-2028 SEDOL: BGPVDD3	200,000.000	176,000.00	195,179.39
KILROY RLTY L P 6.25% 01-15-2036 SEDOL: BP2TBG2	107,000.000	106,013.03	106,184.81
KINDER MORGAN INC DEL SR NT 3.6% 02-15-2051 CUSIP: 49456BAT8	20,000.000	19,368.59	13,530.23
KINDER MORGAN INC DEL SR NT 5.1% 08-01-2029 SEDOL: BNM9JH5	1,000,000.000	998,430.00	1,000,750.19
KINDER MORGAN INC 5.2% 03-01-2048 SEDOL: BFXCNC0	980,000.000	1,096,739.60	866,568.72

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United States - USD			
KINDER MORGAN INC 5.3% DUE 12-01-2034 SEDOL: BSWG9S2	390,000.000	322,043.23	380,507.47
KINDER MORGAN 5.5 DUE 03-01-2044 SEDOL: BJZXT76	2,250,000.000	2,267,564.06	2,086,133.83
KINDER MORGAN 5.625% DUE 09-01-2041 SEDOL: B6R37R9	490,000.000	518,077.59	462,318.74
KINDER MORGAN 6.5% DUE 02-01-2037 SEDOL: B1PKMT4	500,000.000	427,675.00	522,726.84
KINDER MORGAN 6.95% DUE 01-15-2038 SEDOL: B1Z54W6	450,000.000	524,696.88	488,010.96
KINDER MORGAN 7.3% DUE 08-15-2033 SEDOL: 2187310	400,000.000	482,068.00	445,130.06
KLA CORP 4.95% 07-15-2052 SEDOL: BQ5J5X1	340,000.000	336,885.60	309,480.56
KRAFT HEINZ FOODS CO GTD SR NT 4.875% 10-01-2049 SEDOL: BKSYG05	1,900,000.000	1,721,802.00	1,626,523.60
KRAFT HEINZ FOODS CO GTD SR NT 5.5% 06-01-2050 SEDOL: BNG49V0	650,000.000	656,603.07	610,654.32
KRAFT HEINZ FOODS 5.2% DUE 07-15-2045 CUSIP: 50077LAM8	1,475,000.000	1,584,705.24	1,334,077.19
KROGER CO 5.358% 09-15-2034 SEDOL: BQXJV91	158,000.000	158,411.07	152,846.71
KROGER CO 5.5% 09-15-2054 SEDOL: BSFVBC2	670,000.000	667,229.00	631,851.03
KROGER CO 5.65% 09-15-2064 SEDOL: BSFVBD3	590,000.000	588,102.56	555,715.96
KYNDRYL HLDGS INC 4.1% 10-15-2041 SEDOL: BQP9KH0	490,000.000	486,295.89	388,475.85
LABORATORY CORP AMER HLDGS 4.8% 10-01-2034 SEDOL: BMZLFM8	100,000.000	99,755.00	94,791.53
LAM RESH CORP 3.125% DUE 06-15-2060 SEDOL: BKY6M52	70,000.000	69,790.70	42,933.80
LAS VEGAS SANDS CORP 6.0% 08-15-2029 SEDOL: BQ1JDH5	1,230,000.000	1,230,101.90	1,245,795.61
LAS VEGAS SANDS CORP 6.2% 08-15-2034 SEDOL: BQ1JDK8	400,000.000	398,904.00	402,727.62

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
LAS VEGAS SANDS 2.9% DUE 06-25-2025 SEDOL: BKV8626	410,000.000	413,539.90	405,539.00
LAS VEGAS SANDS 3.5% DUE 08-18-2026 SEDOL: BKM8MD8	1,590,000.000	1,537,213.50	1,547,705.84
LAS VEGAS SANDS 3.9% DUE 08-08-2029 SEDOL: BKPHQ07	680,000.000	688,352.44	632,170.73
LAZARD GROUP LLC 6.0% 03-15-2031 SEDOL: BP9QDN7	200,000.000	199,920.00	205,350.22
LEIDOS INC FIXED 4.375% DUE 05-15-2030 SEDOL: BLNB3J6	100,000.000	98,716.00	95,671.02
LIBERTY MUT GROUP INC SR NT 144A 3.951% 10-15-2050 SEDOL: BKM7Z2	100,000.000	92,457.34	72,868.54
LILLY ELI & CO 5.05% 08-14-2054 SEDOL: BSLSJY5	600,000.000	597,060.00	556,764.88
LILLY ELI & CO 5.1% 02-09-2064 SEDOL: BSHRLG2	660,000.000	659,138.23	604,322.86
LIQUIGLIDE INC 5.5% DUE 02-24-2026 CUSIP: 53636CAA2	100,000.000	100,000.00	93,725.00
LITHIA MTRS INC SR NT 144A 3.875% 06-01-2029 SEDOL: BM9BQR6	140,000.000	145,250.00	127,873.80
LOCKHEED MARTIN CORP SR NT 4.3% 06-15-2062 SEDOL: BN7T9V4	990,000.000	983,214.43	785,481.86
LOCKHEED MARTIN CORP 5.2% 02-15-2055 SEDOL: BRJVG1	449,000.000	445,587.60	423,189.40
LOCKHEED MARTIN CORP 5.2% 02-15-2064 SEDOL: BPG2H14	1,880,000.000	1,875,271.30	1,748,314.72
LOCKHEED MARTIN CORP 5.7% DUE 11-15-2054 SEDOL: BQXQQS6	404,000.000	406,004.85	411,743.80
LOCKHEED MARTIN 4.5% DUE 05-15-2036 SEDOL: BDB6BN7	60,000.000	58,874.40	56,314.53
LOCKHEED MARTIN 5.9% DUE 11-15-2063 SEDOL: BQXQQT7	222,000.000	220,088.58	232,295.92
LOWE'S COMPANIES INC 2.8% 09-15-2041 SEDOL: BNG50S7	50,000.000	49,947.00	34,339.22
LOWES COS INC 3% DUE 10-15-2050 SEDOL: BN4NTS6	1,400,000.000	1,412,455.70	871,241.46

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United States - USD			
LOWES COS INC 4.25% 04-01-2052 SEDOL: BJN46V4	350,000.000	349,762.00	273,687.23
L3HARRIS TECHNOLOGIES INC 5.4% 07-31-2033 SEDOL: BNXJJF2	20,000.000	19,978.60	19,957.44
L3HARRIS TECHNOLOGIES INC 5.6% 07-31-2053 SEDOL: BNXJJR4	230,000.000	229,270.90	223,160.46
MA INST TECH FIXED 2.294% DUE 07-01-2051 SEDOL: BL0CVC1	438,000.000	438,000.00	252,014.43
MA INST TECH 4.678% DUE 07-01-2114 SEDOL: BM7SF38	340,000.000	340,000.00	287,988.91
MA INST TECH 5.6% DUE 07-01-2111 SEDOL: B4LWP63	50,000.000	61,678.87	50,379.94
MARKEL GROUP INC 6.0% 05-16-2054 SEDOL: BNSP223	200,000.000	199,282.00	198,666.97
MARRIOTT INTERNATIONAL 5.35% 03-15-2035 CUSIP: 571903BS1	245,000.000	243,515.30	242,085.36
MARRIOTT INTL INC 3.5% DUE 10-15-2032 CUSIP: 571903BF9	400,000.000	408,248.00	352,965.77
MARSH & MCLENNAN COS INC SR NT 2.9% 12-15-2051 SEDOL: BMG7990	499,000.000	482,092.98	311,116.10
MARSH & MCLENNAN COS INC 5.35% 11-15-2044 SEDOL: BT05PH9	1,110,000.000	1,109,844.60	1,078,169.97
MARSH & MCLENNAN COS INC 5.4% 03-15-2055 SEDOL: BT03MT4	3,529,000.000	3,510,863.82	3,386,900.30
MARSH & MCLENNAN COS INC 5.7% 09-15-2053 SEDOL: BMHGNF0	865,000.000	862,405.00	868,268.72
MASCO CORP NT 7.75 DUE 08-01-2029 BEO SEDOL: 2486073	150,000.000	165,750.00	165,829.13
MASTERCARD INC FIXED 4.875% 05-09-2034 SEDOL: BSD3KY5	313,000.000	309,344.60	308,230.46
MASTERCARD INC 2.95% DUE 03-15-2051 SEDOL: BMV3M61	250,000.000	247,632.50	161,779.89
MASTERCARD INC 3.85% DUE 03-26-2050 REG SEDOL: BMH9H80	390,000.000	427,199.40	302,243.66
MASTERCARD INC 4.55% 01-15-2035 SEDOL: BTFJ457	298,000.000	298,993.04	284,778.49

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United States - USD			
MAYO CLINIC 4% DUE 11-15-2047 SEDOL: B9BC364	90,000.000	90,000.00	73,344.86
MCDONALD'S CORP FIXED 4.45% DUE 09-01-2048 SEDOL: BYVN663	660,000.000	651,184.77	550,961.04
MCDONALDS CORP 4.45% DUE 03-01-2047 REG SEDOL: BDFC7W2	1,000,000.000	971,274.00	840,196.10
MCDONALDS CORP FIXED 4.6% DUE 05-26-2045 SEDOL: BY3R500	130,000.000	161,231.20	112,839.34
MCDONALDS CORP MEDIUM TERM NTS BOOK 3.625% DUE 09-01-2049 SEDOL: BK0WS12	449,000.000	490,474.20	324,154.12
MCDONALDS CORP 4.875% DUE 12-09-2045 SEDOL: BYWKW98	340,000.000	340,000.00	306,092.07
MCDONALDS CORP 5.15% DUE 09-09-2052 BEO SEDOL: BMTWYS6	884,000.000	846,233.41	809,961.47
MERCK & CO INC 2.9% DUE 12-10-2061 SEDOL: BLHM7R1	510,000.000	508,561.80	293,055.58
MERCK & CO INC NEW FIXED 2.45% DUE 06-24-2050 SEDOL: BMBQJZ8	306,000.000	296,441.28	176,377.61
MERCK & CO INC NEW 4.0% 03-07-2049 SEDOL: BJ0KX25	207,000.000	231,395.25	162,411.87
MERCK & CO INC NEW 5.0% 05-17-2053 SEDOL: BP487M5	329,000.000	327,680.71	299,882.97
META PLATFORMS INC 5.4% 08-15-2054 SEDOL: BT3NPB4	2,010,000.000	1,987,833.67	1,947,756.86
META PLATFORMS INC 5.55% 08-15-2064 CUSIP: 30303M8W5	180,000.000	179,469.47	176,223.14
METLIFE INC SR NT 5.3% 12-15-2034 SEDOL: BRF3SD1	275,000.000	273,856.00	274,120.41
METLIFE INC 5.0% 07-15-2052 SEDOL: BP9RBD6	455,000.000	454,221.95	412,445.28
METLIFE INC 5.25% DUE 01-15-2054 SEDOL: BQ0N1M9	300,000.000	274,938.00	281,296.08
METLIFE INC 6.4% 12-15-2066 SEDOL: B1L8RP3	440,000.000	450,210.58	448,436.56
MICRON TECH INC 4.663% DUE 02-15-2030 CUSIP: 595112BQ5	350,000.000	360,734.50	341,638.10

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Corporate Debt Instruments - Other			
United States - USD			
MICRON TECHNOLOGY INC 2.703% 04-15-2032 SEDOL: BMDGZ69	140,000.000	140,000.00	117,372.55
MICRON TECHNOLOGY INC 3.366% 11-01-2041 SEDOL: BMDWFL2	130,000.000	130,000.00	95,038.88
MIDAMERICAN ENERGY CO 3.15% DUE 04-15-2050 SEDOL: BKT2JL0	280,000.000	278,420.80	188,181.86
MIDAMERICAN ENERGY CO 5.3% 02-01-2055 SEDOL: BNRPM13	565,000.000	562,604.40	534,585.62
MIDAMERICAN ENERGY 5.15% DUE 11-15-2043 SEDOL: BMJ6RW3	975,000.000	1,106,730.22	926,166.82
MIDAMERICAN ENERGY 5.858% 09-15-2054 SEDOL: BNSP5G8	100,000.000	103,227.00	101,853.16
MIDAMERICAN ENERGY 6.125% DUE 04-01-2036 SEDOL: B1FTHZ2	1,309,000.000	1,535,995.71	1,377,783.59
MISSISSIPPI PWR CO SER 2021B SR NT 3.1% 07-30-2051 SEDOL: BMB5VG0	750,000.000	742,005.00	487,624.88
MOLSON COORS 4.2% DUE 07-15-2046 SEDOL: BYT4Q46	1,350,000.000	1,299,225.23	1,078,991.13
MOLSON COORS 5 DUE 05-01-2042 SEDOL: BG49491	350,000.000	334,537.00	321,985.74
MONDELEZ INTL INC FIXED 2.625% DUE 09-04-2050 SEDOL: BN6LBZ9	150,000.000	149,166.00	87,968.94
MORGAN STANLEY .985% DUE 12-10-2026 SEDOL: BMQC6W7	450,000.000	440,947.50	433,974.07
MORGAN STANLEY BK N A 4.447% 10-15-2027 SEDOL: BSF06J1	1,197,000.000	1,197,000.00	1,189,193.69
MORGAN STANLEY FIXED 3.217% DUE 04-22-2042 CUSIP: 61772BAC7	892,000.000	785,300.30	660,900.31
MORGAN STANLEY FIXED 5.516% 11-19-2055 SEDOL: BRWK9T8	1,870,000.000	1,877,078.80	1,806,113.00
MORGAN STANLEY SR NT FXD/FLTG 2.63% 02-18-2026 SEDOL: BP2TR53	55,000.000	54,793.20	54,838.48
MORGAN STANLEY VAR RT 07-22-2028 SEDOL: BZ9P8W8	400,000.000	400,000.00	385,687.28
MORGAN STANLEY 2.239% 07-21-2032 SEDOL: BNZKG63	490,000.000	490,000.00	406,132.20

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
MORGAN STANLEY 2.484% 09-16-2036 CUSIP: 61747YEF8	730,000.000	730,000.00	593,862.35
MORGAN STANLEY 4.654% 10-18-2030 CUSIP: 61747YFU4	900,000.000	900,000.00	880,676.76
MORGAN STANLEY 5.042% 07-19-2030 CUSIP: 61747YFS9	2,700,000.000	2,700,000.00	2,690,378.20
MORGAN STANLEY 5.25% 04-21-2034 CUSIP: 61747YFE0	400,000.000	400,000.00	393,740.10
MORGAN STANLEY 5.32% 07-19-2035 CUSIP: 61747YFT7	675,000.000	678,292.68	664,177.08
MORGAN STANLEY 5.424% 07-21-2034 CUSIP: 61747YFG5	30,000.000	30,000.00	29,798.07
MORGAN STANLEY 5.831% 04-19-2035 SEDOL: BLDCHK8	658,000.000	664,745.00	671,731.32
MORGAN STANLEY 5.94% 02-07-2039 SEDOL: BP7H7C7	290,000.000	290,000.00	291,360.81
MORGAN STANLEY 5.948% 01-19-2038 SEDOL: BL0NRR1	290,000.000	290,433.82	290,790.78
MORGAN STANLEY 6.342% 10-18-2033 CUSIP: 61747YFY7	1,380,000.000	1,380,000.00	1,460,218.09
MPLX LP FIXED 5.2% DUE 03-01-2047 SEDOL: BYXT874	20,000.000	20,496.78	17,827.99
MPLX LP 4.5% 04-15-2038 SEDOL: BYZGJX6	1,210,000.000	1,211,416.85	1,054,928.48
MPLX LP 4.875% DUE 06-01-2025 SEDOL: BYYHPS7	200,000.000	225,436.00	199,864.81
NASDAQ INC 6.1% 06-28-2063 CUSIP: 63111XAL5	180,000.000	180,674.17	183,444.11
NATIONAL RETAIL PPTYS INC 3.5% 10-15-2027 SEDOL: BFXQN99	300,000.000	298,779.00	289,665.34
NATIONWIDE FINL 3.9% DUE 11-30-2049 SEDOL: BJXCM10	400,000.000	398,032.00	293,849.13
NAVIENT PRIVATE ED LN TR 2020-I 5.42634%04-15-2069 CUSIP: 63942AAB2	150,190.180	151,457.40	150,048.43
NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043 SEDOL: B7W15J3	37,000.000	46,066.11	31,543.57

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Corporate Debt Instruments - Other			
United States - USD			
NEIGHBORLY ISSUER LLC 2023-1 SR SECD NT CL A-2 7.308% 01-30-2053 CUSIP: 64016NAE7	108,075.000	105,913.50	109,712.73
NETFLIX INC 4.9% 08-15-2034 SEDOL: BR2NKN8	700,000.000	697,298.00	686,489.68
NETFLIX INC 5.4% 08-15-2054 SEDOL: BR2NKZ0	247,000.000	246,481.30	241,521.62
NEW ISSUE HOME DEPOT 30YR USD 3.625% 04-15-2052 SEDOL: BLFG827	510,000.000	499,101.30	370,102.23
NEWMONT CORP/NEWCREST FIN PTY LTD 3.25% 05-13-2030 SEDOL: BMZLBP3	100,000.000	99,578.42	91,897.26
NEXTERA ENERGY CAP HLDGS INC 3.0% 01-15-2052 SEDOL: BN912H5	650,000.000	648,576.50	406,525.82
NEXTERA ENERGY CAP HLDGS INC 2.25% DUE 06-01-2030/05-12-2020 REG SEDOL: BMDX623	100,000.000	99,963.00	86,476.81
NEXTERA ENERGY CAP HLDGS INC 5.55% 03-15-2054 SEDOL: BQWPXV6	1,250,000.000	1,242,062.50	1,199,003.56
NEXTERA ENERGY CAP 5.38% 02-28-2053 SEDOL: BN6KV01	1,625,000.000	1,490,677.75	1,493,737.67
NORDSTROM INC 5% DUE 01-15-2044 SEDOL: BNF1H8	1,879,000.000	1,805,764.62	1,404,762.91
NORFOLK SOUTHERN CORP 4.55% 06-01-2053 SEDOL: BNNXRV6	650,000.000	648,799.30	545,349.75
NORFOLK SOUTHERN CORP 5.35% 08-01-2054 SEDOL: BRZW957	815,000.000	798,298.17	777,045.37
NORFOLK SOUTHN CORP SR NT 2.9% 08-25-2051 SEDOL: BMW6YY1	925,000.000	917,655.50	570,212.65
NORFOLK SOUTHN CORP 3.155% DUE 05-15-2055 SEDOL: BN79088	389,000.000	282,021.82	246,352.82
NORFOLK SOUTHN CORP 4.15% 02-28-2048 CUSIP: 655844BY3	230,000.000	225,761.10	183,227.12
NORFOLK SOUTHN CORP 5.95% 03-15-2064 SEDOL: BNTZTQ5	280,000.000	279,218.80	287,854.86
NORFOLK SOUTHN FIXED 3.942% DUE 11-01-2047 SEDOL: BGD1QK3	320,000.000	321,449.60	246,283.88
NORFOLK SOUTHN 3.4% DUE 11-01-2049 SEDOL: BJN4W49	1,025,000.000	1,015,662.25	709,450.73

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
NORFOLK SOUTHN 4.8 DUE 08-15-2043 SEDOL: BCZZSP4	188,000.000	205,461.44	166,188.94
NORFOLK SOUTHN 4.837% DUE 10-01-2041 SEDOL: B6TW1K5	1,825,000.000	2,030,690.50	1,666,375.65
NORTHERN STS PWR CO MINN 1ST MTG BD 5.1%05-15-2053 SEDOL: BQPF863	90,000.000	85,392.00	83,392.18
NORTHERN STS PWR CO MINN 2.6% DUE 06-01-2051 REG SEDOL: BMC8VZ7	250,000.000	186,023.90	149,427.60
NORTHERN STS PWR CO MINN 5.4% 03-15-2054 SEDOL: BSNSPW3	748,000.000	744,204.97	720,065.85
NORTHN STS PWR CO 2.9% DUE 03-01-2050 SEDOL: BKLMSY4	818,000.000	541,926.58	524,220.96
NORTHROP GRUMMAN CORP 5.2% 06-01-2054 SEDOL: BS2G0M3	900,000.000	896,526.00	837,152.08
NORTHROP GRUMMAN 4.03% DUE 10-15-2047 SEDOL: BF15KD1	1,090,000.000	1,088,299.60	856,348.48
NORTHROP GRUMMAN 4.75% DUE 06-01-2043 SEDOL: BB9ZSW0	150,000.000	172,893.00	134,544.75
NORTHWELL HEALTHCARE INC 3.809% 11-01-2049 SEDOL: BK6WWH0	200,000.000	200,000.00	147,760.63
OCCIDENTAL PETE CORP SR NT 6.45% 09-15-2036 SEDOL: BK8VN61	680,000.000	721,434.37	697,293.79
OCCIDENTAL PETE CORP SR NT 6.6% 03-15-2046 SEDOL: BKVKRK7	1,600,000.000	1,926,623.33	1,616,433.60
OCCIDENTAL PETE CORP 6.05% 10-01-2054 SEDOL: BPDY898	100,000.000	99,552.00	94,878.98
OCCIDENTAL PETE FIXED 7.875% DUE 09-15-2031 SEDOL: BKXCDZ8	80,000.000	100,785.16	88,669.87
OCCIDENTAL PETE 4.1% DUE 02-15-2047 SEDOL: BZ1C623	410,000.000	394,831.24	280,331.23
OCCIDENTAL PETE 4.625% DUE 06-15-2045 SEDOL: BYQ27T5	140,000.000	139,183.07	106,002.18
OCCIDENTAL PETE 6.2% DUE 03-15-2040 SEDOL: BJCRNM4	180,000.000	199,878.42	177,417.86
OCCIDENTAL PETE 7.95% DUE 06-15-2039 SEDOL: BK8VN72	1,170,000.000	1,516,793.07	1,334,486.79

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
OCCIDENTAL PETROLEUM CORP 4.3% DUE 08-15-2039 SEDOL: BJ9NFR4	90,000.000	90,208.44	72,464.03
OGLETHORPE PWR CORP 6.2% 12-01-2053 SEDOL: BR502C9	420,000.000	413,817.60	433,205.75
OHIO POWER CO SR NT 2.9% 10-01-2051 SEDOL: BNVXB50	800,000.000	796,168.00	481,343.55
OMEGA HEALTHCARE INVESTORS 3.625% DUE 10-01-2029 SEDOL: BKXCFB8	300,000.000	295,626.00	276,682.26
OMEGA HEALTHCARE INVS INC 4.75% 01-15-2028 SEDOL: BDVPZZ4	500,000.000	495,732.14	493,192.84
ONCOR ELEC DELIVERY CO LLC 3.1% 09-15-2049 SEDOL: BK6FDG5	80,000.000	79,596.80	52,541.75
ONCOR ELEC FIXED 4.6% DUE 06-01-2052 SEDOL: BPX1TR4	310,000.000	307,200.70	259,973.43
ONEMAIN FIN CORP 7.875% 03-15-2030 SEDOL: BP0R3H3	300,000.000	298,239.00	312,947.22
ONEOK INC NEW 4.25% 09-15-2046 SEDOL: BSNW020	560,000.000	555,051.40	430,624.98
ONEOK INC NEW 4.75% 10-15-2031 SEDOL: BRQPM56	1,900,000.000	1,891,716.00	1,838,347.51
ONEOK INC NEW 4.95% DUE 07-13-2047 SEDOL: BF0NYC3	100,000.000	106,401.00	84,678.52
ONEOK INC NEW 6.05% 09-01-2033 SEDOL: BMZ6BN6	1,400,000.000	1,399,664.00	1,440,991.26
ONEOK INC 6.1% DUE 11-15-2032 BEO SEDOL: BP399N4	400,000.000	399,676.00	414,348.47
ONEOK INC 6.625% DUE 09-01-2053 SEDOL: BMZ6BW5	840,000.000	835,858.80	884,200.75
ONEOK PARTNERS L P 6.125 DUE 02-01-2041 SEDOL: B4MRWJ9	800,000.000	912,172.00	797,373.62
ORACLE CORP FIXED 3.65% DUE 03-25-2041 SEDOL: BMYLXB4	2,700,000.000	2,681,802.00	2,107,529.85
ORACLE CORP FIXED 3.85% DUE 04-01-2060 SEDOL: BM5M639	600,000.000	597,690.00	412,975.94
ORACLE CORP FIXED 4.1% DUE 03-25-2061 SEDOL: BMYLXD6	690,000.000	690,183.05	496,909.52

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
ORACLE CORP FIXED 6.9% DUE 11-09-2052 SEDOL: BQ69756	950,000.000	949,598.27	1,066,102.97
ORACLE CORP 1.65% 03-25-2026 SEDOL: BMYLK57	90,000.000	90,758.70	86,778.03
ORACLE CORP 3.95% DUE 03-25-2051 SEDOL: BMYLXC5	3,020,000.000	2,996,474.59	2,238,763.48
ORACLE CORP 4% DUE 07-15-2046 SEDOL: BY7RD02	1,070,000.000	1,149,461.86	824,330.47
ORACLE CORP 5.375% 09-27-2054 SEDOL: BLFBZX2	550,000.000	548,454.50	506,872.91
ORACLE CORP 5.55% 02-06-2053 SEDOL: BMWS9B9	1,110,000.000	1,104,372.30	1,051,034.28
PAC GAS & ELEC CO FIXED 3.15% DUE 01-01-2026 CUSIP: 694308JP3	4,000,000.000	4,211,424.00	3,929,559.48
PAC GAS & ELEC CO FIXED 3.5% DUE 06-15-2025 SEDOL: BZ0XXK4	100,000.000	106,262.00	99,290.71
PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050 CUSIP: 694308JN8	2,425,000.000	2,216,951.67	2,102,497.04
PAC GAS & ELEC CO 3.3% DUE 08-01-2040 SEDOL: BMYXXQ5	1,816,000.000	1,536,480.58	1,360,516.00
PAC GAS & ELEC CO 3.5% DUE 08-01-2050 SEDOL: BMYR011	4,588,000.000	4,168,284.03	3,149,080.79
PAC GAS & ELEC CO 5.9% DUE 10-01-2054 SEDOL: BTFK546	729,000.000	739,859.91	720,758.96
PACIFIC GAS & ELEC CO 1ST MTG BD 3% 06-15-2028 SEDOL: BN0WWD3	75,000.000	75,611.25	70,262.22
PACIFIC GAS & ELEC CO 2.5% DUE 02-01-2031/06-19-2020 REG SEDOL: BMYXXW1	800,000.000	799,168.00	684,285.04
PACIFIC GAS & ELEC CO 3.95% 12-01-2047 SEDOL: BD24YZ3	100,000.000	96,812.00	74,782.33
PACIFIC GAS & ELEC CO 4.75% DUE 02-15-2044 SEDOL: BJZ7ZR0	200,000.000	222,460.00	170,899.36
PACIFIC GAS & ELEC CO 6.7% 04-01-2053 SEDOL: BN7B2Q6	440,000.000	438,420.40	476,852.59
PACIFIC GAS & ELEC CO 6.75% 01-15-2053 SEDOL: BNNMQV6	690,000.000	718,633.40	753,069.11

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Corporate Debt Instruments - Other			
United States - USD			
PACIFICORP FIXED 3.3% DUE 03-15-2051 SEDOL: BL96VF7	150,000.000	98,623.50	97,755.06
PACIFICORP 2.9% 06-15-2052 USD SEDOL: BL544T0	28,000.000	17,934.84	16,681.48
PACIFICORP 5.3% 02-15-2031 SEDOL: BRXGPP3	1,000,000.000	998,270.00	1,009,055.22
PACIFICORP 5.35% DUE 12-01-2053 SEDOL: BPCPZ91	1,441,000.000	1,334,126.67	1,326,911.25
PACIFICORP 5.5% 05-15-2054 SEDOL: BNBXR85	1,280,000.000	1,231,777.33	1,196,843.43
PACIFICORP 5.8% 01-15-2055 SEDOL: BRXGPG4	4,436,000.000	4,412,157.95	4,319,235.69
PAYPAL HLDGS INC FIXED 3.25% DUE 06-01-2050 CUSIP: 70450YAJ2	870,000.000	798,869.68	589,877.72
PAYPAL HLDGS INC 5.05% 06-01-2052 SEDOL: BP5H680	200,000.000	199,354.00	184,984.26
PAYPAL HLDGS INC 5.25% 06-01-2062 CUSIP: 70450YAN3	130,000.000	120,397.70	118,373.88
PEAR 2023-1 LLC 7.42% DUE 07-15-2035 CUSIP: 70473AAA6	73,623.530	73,623.53	73,718.38
PECO ENERGY CO 5.25% 09-15-2054 SEDOL: BTFK5B3	1,056,000.000	1,047,935.44	1,000,826.78
PFIZER INC 2.55% DUE 05-28-2040 SEDOL: BM9ZYF2	100,000.000	99,379.00	69,321.04
PFIZER INC 3.45% 03-15-2029 SEDOL: BJ1G656	425,000.000	424,001.25	405,278.16
PFIZER INC 4.125% DUE 12-15-2046 SEDOL: BZ3FFH8	200,000.000	199,652.00	161,314.80
PFIZER INC 4.4% DUE 05-15-2044 SEDOL: BMMB3K5	170,000.000	169,501.71	147,265.41
PFIZER INVESTMENT ENTER 5.11% 05-19-2043 SEDOL: BQ66T73	50,000.000	49,000.00	47,004.21
PFIZER INVESTMENT ENTER 5.3% 05-19-2053 SEDOL: BQ66T84	5,496,000.000	5,441,818.59	5,154,143.41
PFIZER INVESTMENT ENTER 5.34% 05-19-2063 SEDOL: BQ66TB7	830,000.000	813,873.10	763,137.32

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Corporate Debt Instruments - Other			
United States - USD			
PG&E CORP 7.375% 03-15-2055 SEDOL: BQXJKM7	270,000.000	277,730.10	277,082.64
PG&E WILDFIRE RECOVERY FDG LLC SR SECD RECOVERY BD SER 5.099% 06-01-2054 SEDOL: BPK8GX3	150,000.000	149,985.87	141,845.39
PG&E WILDFIRE RECOVERY FDG LLC SR SECD RECOVERY BD SER 5.212% 12-01-2049 SEDOL: BPK8GW2	130,000.000	129,998.17	124,603.46
PG&E WILDFIRE RECOVERY FDG LLC 4.022% DUE 06-01-2031 SEDOL: BPK8GY4	54,858.430	54,857.02	53,569.76
PG&E WILDFIRE 5.081% DUE 06-01-2043 SEDOL: BMG3WQ6	220,000.000	219,989.11	214,708.76
PHILIP MORRIS INTERNATIONAL INC 3.875 BDS DUE 08-21-2042 USD1000 SEDOL: B90G0K0	510,000.000	493,662.82	403,755.72
PHILIP MORRIS INTL .875% DUE 05-01-2026 SEDOL: BMHX856	100,000.000	97,424.00	95,152.71
PHILIP MORRIS INTL FIXED 5.75% DUE 11-17-2032 SEDOL: BP39CF7	513,000.000	512,538.30	528,187.66
PHILIP MORRIS INTL INC 4.875 DUE 11-15-2043 SEDOL: BGM0MQ9	350,000.000	358,071.00	313,754.07
PHILIP MORRIS INTL INC 4.9% 11-01-2034 SEDOL: BT03N80	1,073,000.000	1,046,652.24	1,031,345.19
PHILIP MORRIS INTL INC 5.25% 02-13-2034 SEDOL: BPG5N93	781,000.000	761,068.91	772,205.22
PHILIP MORRIS INTL INC 5.625% 09-07-2033 SEDOL: BNSP5T1	380,000.000	383,742.75	386,092.00
PHILIP MORRIS INTL 4.125% DUE 03-04-2043 SEDOL: B83KB65	2,488,000.000	2,338,595.88	2,023,492.22
PHILIP MORRIS INTL 4.25% DUE 11-10-2044 SEDOL: BSMTK33	10,000.000	10,862.70	8,194.51
PHYSICIANS RLTY L 3.95% 01-15-2028 SEDOL: BD3JBP6	300,000.000	284,808.00	291,075.79
PIEDMONT NAT GAS CO INC SR NT 5.05% 05-15-2052 SEDOL: BQ0QFQ0	320,000.000	317,212.80	281,258.15
PINNACLE W CAP FLTG RT 5.226248% DUE 06-10-2026 SEDOL: BS4D7J8	700,000.000	700,000.00	702,852.38
PIONEER NAT RES CO 1.125% DUE 01-15-2026 REG SEDOL: BMXYHH8	100,000.000	100,014.00	96,533.13

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PLAINS ALL AMERN FIXED 6.125% DUE 12-31-2049 CUSIP: 726503AE5	120,000.000	109,500.00	119,109.84
PLAINS ALL AMERN 6.7% DUE 05-15-2036 SEDOL: B1LGQ83	90,000.000	106,864.20	94,733.94
PNC FINL SVCS FLTG RT 5.582% DUE 06-12-2029 CUSIP: 693475BR5	40,000.000	40,000.00	40,694.70
PNC FINL SVCS FLTG RT 5.812% DUE 06-12-2026 CUSIP: 693475BQ7	10,000.000	10,000.00	10,042.51
PRESIDENT & FELLOWS HARVARD COLLEGE 2.517% DUE 10-15-2050/04-21-2020 REG SEDOL: BMCQ6F6	185,000.000	185,000.00	111,928.05
PROCTER & GAMBLE CO 4.15% 10-24-2029 SEDOL: BSY6JV3	1,085,000.000	1,082,960.20	1,072,365.22
PROCTER & GAMBLE CO 4.35% 01-29-2029 SEDOL: BQWNHF2	555,000.000	554,755.80	552,304.93
PROGRESS ENERGY 6.5% DUE 02-01-2042 SEDOL: B5L3ZK7	200,000.000	183,574.00	207,289.86
PROGRESS ENERGY 7.75% DUE 03-01-2031 SEDOL: 2747822	550,000.000	707,591.50	620,542.59
PROLOGIS L P FIXED 2.125% DUE 10-15-2050 SEDOL: BMFFQ94	230,000.000	226,407.40	120,774.15
PROLOGIS L P 4.375% DUE 09-15-2048 CUSIP: 74340XBJ9	500,000.000	493,910.00	413,573.30
PROLOGIS L P 4.75% 06-15-2033 SEDOL: BP6V8D0	207,000.000	206,617.05	200,522.35
PROLOGIS L P 5.25% 03-15-2054 SEDOL: BPDYZG4	365,000.000	355,341.00	340,983.05
PROLOGIS L P 5.25% 06-15-2053 SEDOL: BP6V8F2	1,139,000.000	1,118,540.12	1,064,584.03
PROVIDENCE ST JOSEPH HEALTH OBLIGATED GROUP 5.403% 10-01-2033 SEDOL: BRJSN59	300,000.000	300,000.00	299,786.84
PRUDENTIAL FINL FIXED 4.35% DUE 02-25-2050 SEDOL: BMFDH84	445,000.000	443,945.35	363,165.51
PRUDENTIAL FINL INC 3.7% DUE 03-13-2051 REG SEDOL: BKVJXR3	231,000.000	230,364.30	167,427.00
PUBLIC SERVICE CO OF COLORADO 5.25% 04-01-2053 SEDOL: BNVTVM5	725,000.000	657,083.37	673,957.90

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
PUBLIC SERVICE COLORADO 5.75% 05-15-2024 SEDOL: BPRBV18	300,000.000	299,596.62	299,721.80
PUBLIC STORAGE 2.3% DUE 05-01-2031 BEO SEDOL: BMDV3B5	167,000.000	167,119.32	142,667.07
PUBLIC SVC CO COLO FIXED 2.7% DUE 01-15-2051 SEDOL: BMWRF74	317,000.000	196,357.98	187,794.10
PUBLIC SVC CO COLO 3.2% DUE 03-01-2050 CUSIP: 744448CS8	100,000.000	65,167.25	66,535.81
PVPTL DELTA AIR LINES/SKYMILES 4.75% DUE 10-20-2028 SEDOL: BMT8BV6	100,000.000	100,000.00	98,648.40
PVPTL SPRINT SPECTRUM CO LLC / SPRINT 4.738% 144A 03-20-2025 SEDOL: BFY1RH9	18,750.000	18,750.00	18,739.35
PVTPL AADVANTAGE LOYALTY IP LTD/AMERN AIRLS 5.5% DUE 04-20-2026 BEO SEDOL: BM8H716	114,999.980	116,019.53	114,748.07
PVTPL AADVANTAGE LOYALTY IP LTD/AMERN AIRLS 5.75% 04-20-2029 SEDOL: BM8H783	220,000.000	220,475.00	218,171.19
PVTPL AMERICAN AIRLS INC 8.5% 05-15-2029 SEDOL: BMJ0L90	280,000.000	280,075.00	293,981.35
PVTPL AMERICAN ASSETS TR L P 3.375% DUE 02-01-2031/01-26-2021 REG SEDOL: BM9QFV8	1,200,000.000	1,187,220.00	1,044,054.19
PVTPL AMERICAN MONEY MANAGEMENT CORP SR 20-23A CL BR2 FLTG RT 04-17-2035 CUSIP: 00177JBN4	340,000.000	340,000.00	340,882.27
PVTPL AMERICAN TRANSMISSION SYSTEMS 2.65% 01-15-2032 SEDOL: BP2RQ61	300,000.000	299,172.00	254,373.77
PVTPL AMFAM HOLDINGS INC 3.833% 03-11-2051 SEDOL: BNNHSD7	290,000.000	286,178.79	175,398.27
PVTPL APEX CR CLO LTD SER 20-1A CLA R FLTG RT 04-20-2035 CUSIP: 03756ABC0	100,000.000	100,000.00	100,149.78
PVTPL APIDOS CLO LTD SER 13-12A CL BRR FLTG RT04-15-2031 CUSIP: 03764DAP6	410,000.000	410,000.00	410,411.31
PVTPL APOLLO DEBT SOLUTIONS BDC 6.7% 07-29-2031 SEDOL: BS4DJ70	300,000.000	299,982.00	308,067.63
PVTPL APOLLO DEBT SOLUTIONS BDC 6.9% 04-13-2029 SEDOL: BPTKWD2	300,000.000	312,093.00	310,456.30
PVTPL ARES FIN CO II LLC SR NT 144A 3.25% DUE 06-15-2030/06-15-2020 BEO SEDOL: BLFJCK2	200,000.000	199,542.00	180,902.51

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Corporate Debt Instruments - Other			
United States - USD			
PVTPL ARES STRATEGIC INCOME FD 5.6% 02-15-2030 SEDOL: BL6JQM1	300,000.000	296,406.00	296,427.36
PVTPL ATHENE GLOBAL FDG 5.526% 07-11-2031 SEDOL: BS6VK91	100,000.000	100,000.00	100,222.72
PVTPL ATHENE GLOBAL FUNDING 5.322% 11-13-2031 SEDOL: BL9YPS2	300,000.000	300,000.00	294,956.57
PVTPL ATLAS WAREHOUSE LENDING CO. LP 6.25% 01-15-2030 SEDOL: BS9GD61	280,000.000	279,633.20	278,261.39
PVTPL AVIATION CAPITAL GROUP 6.25% DUE 04-15-2028 SEDOL: BMB3ZS4	500,000.000	495,995.00	515,884.51
PVTPL BABSON CLO LTD SER 2015- SR CL A-R FLTG 01-20-2031 BEO CUSIP: 056162AN0	115,301.370	114,321.30	115,438.43
PVTPL BALBOA BAY LOAN FUNDING LTD SER 20-1A CL A1RR FLTG 10-20-2035 CUSIP: 05766BAU2	100,000.000	100,000.00	100,291.12
PVTPL BASSWOOD PK CLO LTD/BASSWOOD PK CLO LL SER 21-1A CL A FLTG RT 04-20-2034 CUSIP: 070252AA9	100,000.000	100,250.00	100,249.21
PVTPL BLACKSTONE HLDGS FIN CO L L C 6.2%DUE 04-22-2033/11-03-2022 BEO SEDOL: BNVSWH4	1,100,000.000	1,098,108.00	1,155,133.55
PVTPL BLACKSTONE HLDGS FIN L L C SR NT 144A 5% DUE 06-15-2044 BEO SEDOL: BLF7604	150,000.000	147,882.00	136,284.98
PVTPL BLACKSTONE HOLDINGS FINANCE 3.2% DUE 01-30-2052 BEO SEDOL: BMTYSL3	310,000.000	309,104.10	202,713.89
PVTPL BOEING CO THE 7.008% 05-01-2064 SEDOL: BT25ZY4	230,000.000	230,000.00	244,488.67
PVTPL BRISTOL PK CLO LTD SER 16-1A CL BR FRN 144A 04-15-2029 BEO CUSIP: 11014PAL9	410,000.000	402,005.00	410,410.94
PVTPL BROADCOM INC AVGO 3.187 11/15/36 3.187% DUE 11-15-2036/09-30-2021 BEO SEDOL: BMCP6S6	254,000.000	248,876.87	204,677.61
PVTPL BROADCOM INC NEW ISSUE 10YR 144A 4.15% 04-15-2032 SEDOL: BNDB2F9	173,000.000	172,621.13	162,344.32
PVTPL BROADCOM INC NT 4.926% 05-15-2037 SEDOL: BPCTV84	539,000.000	531,206.06	512,939.58
PVTPL BROADCOM INC 2.6% DUE 02-15-2033/01-19-2021 BEO SEDOL: BMCGSY9	100,000.000	99,824.00	82,681.02
PVTPL BROADCOM INC 3.137% DUE 11-15-2035 BEO SEDOL: BMCP6P3	568,000.000	511,162.76	463,957.99

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United States - USD			
PVTPL BROADCOM INC 3.469% DUE 04-15-2034BEO SEDOL: BKMQRW6	1,680,000.000	1,446,469.86	1,456,428.29
PVTPL CAMERON LNG LLC 144A 3.701% 01-15-2039 SEDOL: BKPK093	270,000.000	270,000.00	217,706.67
PVTPL CANTOR FITZGERALD LP 7.2% 12-12-2028 SEDOL: BSBH2L0	500,000.000	499,030.00	522,558.81
PVTPL CARGILL INC .75% DUE 02-02-2026 BEO SEDOL: BMGWDN7	100,000.000	97,114.00	96,100.28
PVTPL CARLYLE HLDGS II FIN L L C SR NT 144A 5.625% DUE 03-30-2043 BEO SEDOL: B9M2Z34	50,000.000	53,833.03	48,191.08
PVTPL CARVAL CLO LTD SER 24-3A CL A1 FLTG RT 10-20-2037 CUSIP: 14688RAA8	180,000.000	180,000.00	180,687.51
PVTPL CARVAL CLO LTD SR 23-1A CL A1R FLTG RT 07-20-2037 CUSIP: 14686BAN7	150,000.000	150,000.00	150,825.26
PVTPL CHENIERE ENERGY PARTNERS L P 5.75%08-15-2034 SEDOL: BSQMNJ5	800,000.000	798,560.00	805,349.60
PVTPL CIFC FUNDING LTD SR 21-1A CL A1R FRN 07-25-2037 CUSIP: 12563EAN3	200,000.000	200,000.00	200,674.24
PVTPL CMO AREIT 2021-CRE5 LTD/AREIT AREIT 2021-C SR NT CL A VAR RT 07-17-2026 CUSIP: 04002PAA2	148,450.940	141,840.23	148,206.44
PVTPL CMO ASHFORD HOSPITALITY TR SER-2018-KEYS CL-A VAR 05-15-2035 BEO CUSIP: 04410CAA7	27,455.420	27,438.26	27,329.96
PVTPL CMO BX COML MTG TR 2021-VINO 15/05/2038 VAR RT DUE 05-15-2038 BEO SEDOL: BPXZYK4	26,092.580	24,967.34	26,068.12
PVTPL CMO BX TR 2021-VIEW SR 2021-VIEW CL A VAR RT DUE 06-15-2023 BEO CUSIP: 05606GAA9	330,000.000	330,000.00	328,391.09
PVTPL CMO COMM MORTGAGE TRUST SER 2015 3BP CL A 3.178% DUE 02-10-2035 BEO SEDOL: BYXVT99	1,300,000.000	1,217,785.16	1,271,912.98
PVTPL CMO INTOWN 2022-STAY MTG TR SER 22-STAY CLS A FLTG RT 08-15-2037 CUSIP: 46117NAA0	1,500,000.000	1,492,499.93	1,500,937.50
PVTPL CMO MHC COML MTG TR 2021-MHC VAR RT DUE 04-15-2026 BEO SEDOL: BNKF8Y5	36,565.250	36,576.67	36,542.40
PVTPL CMO MHP COML MTG TR 2021-STOR SR 21-STOR CL A VAR RT 07-15-2038 CUSIP: 55293BAB1	150,000.000	143,531.25	149,859.38
PVTPL CMO MSSG TR 2017-237P COML MTG CTF CL A 144A 3.397% 09-13-2039 SEDOL: BF8K653	700,000.000	603,750.00	644,078.05

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United States - USD			
PVTPL CMO RAM 2024-1 LLC 6.669% DUE 02-15-2039 BEO SEDOL: BSNSFV2	56,205.290	56,205.29	56,509.15
PVTPL CMO SER 23-NQM8 CL A1 STP UP 09-25-2063 CUSIP: 67118CAA9	470,939.130	470,931.27	477,457.87
PVTPL CMO VERUS SECURITIZATION TR 2022-2SR 22-2 CL A1 VAR RT DUE 02-25-2067 BEO CUSIP: 92538XAA3	416,155.980	365,762.08	392,405.87
PVTPL COLLEGE AVE STUDENT LNS SER 23-A CL A2 5.48% 05-25-2055 CUSIP: 193938AB3	102,272.180	102,252.04	101,297.94
PVTPL COLLEGE AVE STUDENT LNS 2019-A LLC ASSET NT CL A-2 3.28% 12-28-2048 CUSIP: 19421UAB0	143,410.270	148,071.09	134,624.15
PVTPL COLUMBIA PIPELINES OPER CO LLC 6.544% 11-15-2053 SEDOL: BRYQ9Q1	230,000.000	230,856.02	241,387.70
PVTPL COMMONBOND STUDENT LN TR 2020-A-GS 1.98% DUE 08-25-2050 BEO CUSIP: 20267WAA3	134,142.140	136,154.28	115,238.21
PVTPL CONTINENTAL RESOURCES INC 2.875% DUE 04-01-2032 BEO SEDOL: BM92GG8	580,000.000	579,547.60	476,446.65
PVTPL COX COMMUNICATIONS INC NEW COXENT 3.6 2051-06-15 SEDOL: BMBP1H1	750,000.000	767,977.50	493,827.26
PVTPL COX COMMUNICATIONS INC NEW NT 144A8.375% DUE 03-01-2039 BEO SEDOL: B527QK5	1,130,000.000	1,571,918.34	1,324,216.94
PVTPL COX COMMUNICATIONS INC NEW NT 4.8% DUE 02-01-2035 BEO SEDOL: BTKHKS1	300,000.000	304,626.00	273,871.61
PVTPL CREDIT ACCEPTANCE 9.25% 12-15-2028 SEDOL: BSD6YS6	300,000.000	300,000.00	317,312.10
PVTPL CVS HEALTH CORP 5.926% DUE 01-10-2034 SEDOL: B6ZPTD7	970,056.890	1,085,122.70	961,482.72
PVTPL DCP MID STREAM OPERATING 11-03-2036 SEDOL: B1GC716	90,000.000	94,500.00	92,591.19
PVTPL ELMWOOD CLO I LTD SR 19-1A CL A1R FRN 04-20-2037 CUSIP: 290015AW6	100,000.000	100,000.00	100,698.52
PVTPL FNA VII LLC NT CL A SER 2023-1 144A VAR RT DUE 04-15-2038 BEO CUSIP: 30327HAB1	59,215.910	59,215.81	58,798.96
PVTPL FORTRESS TRANSN & INFRASTRUCTURE INVS LL 7.875% 12-01-2030 SEDOL: BMVMLH2	400,000.000	397,332.00	421,006.78
PVTPL FOUNDRY JV HOLDCO LLC 6.4% 01-25-2038 SEDOL: BP2C2M4	930,000.000	935,353.50	939,977.61

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PVTPL GIGSKY INC 10.0% 02-23-2028 CUSIP: 37519HAA6	110,000.000	108,900.00	111,871.10
PVTPL GLOBAL ATLANTIC FIN CO 6.75% 03-15-2054 SEDOL: BP9R1N6	490,000.000	491,926.00	498,037.62
PVTPL GLOBAL ATLANTIC FIN CO 7.95% 10-15-2054 SEDOL: BRDZX12	340,000.000	340,000.00	355,497.20
PVTPL GOODGREEN TRUST SR 21-1A CL A 2.66% 10-20-2056 CUSIP: 38217UAA0	67,632.400	67,615.26	54,908.88
PVTPL GOODGREEN 2019-2 SER 19-2A CLS A 2.76% 04-15-2055 CUSIP: 38218EAA5	83,621.240	70,346.37	69,499.95
PVTPL HPEFS EQUIPMENT TRUST SER 23-1A CLA2 5.43% 08-20-2025 CUSIP: 40443DAB8	28,097.650	28,094.48	28,114.85
PVTPL INTERNATIONAL FLAVORS & FRAGRANCES INC 3.468% DUE 12-01-2050 BEO SEDOL: BMDM750	190,000.000	189,982.90	124,779.46
PVTPL J G WENTWORTH XLII LLC SR 18-2A CLB 4.7% DUE 10-15-2077 CUSIP: 46590UAB8	75,942.660	66,544.76	66,609.28
PVTPL JACK IN THE BOX FDG LLC SR SECD NT SER 2019-1 144A 4.476 DUE 08-25-2049 BEO SEDOL: BHKDGG5	96,250.000	90,941.22	94,365.44
PVTPL JACK IN THE BOX FDG LLC SR SECD NT SER 2019-1 144A 4.97% DUE 08-25-2049 BEO SEDOL: BHL1S17	134,750.000	142,919.20	127,607.76
PVTPL JANE STR GROUP LLC/JSG FIN INC 6.125% 11-01-2032 SEDOL: BN6MM59	360,000.000	360,125.00	356,648.81
PVTPL JANE STR GROUP LLC/JSG FIN INC 7.125% 04-30-2031 SEDOL: BLDCK76	600,000.000	600,000.00	616,600.07
PVTPL JERSEY CENT PWR & LT CO 5.1% 01-15-2035 SEDOL: BPG4QX5	50,000.000	49,824.00	48,823.87
PVTPL JERSEY CENTRAL POWER & LIGHT CO 2.75% DUE 03-01-2032 BEO SEDOL: BKP8XD2	456,000.000	461,664.48	387,469.19
PVTPL KKR GROUP FIN CO II LLC 5.5 DUE 02-01-2043 SEDOL: B94CGZ1	280,000.000	304,396.40	268,556.35
PVTPL KKR GROUP FIN CO III LLC SR NT 144A 5.125 DUE 06-01-2044/05-29-2014 BEO SEDOL: BMSSMK3	100,000.000	101,398.28	91,439.41
PVTPL KKR GROUP FIN CO LLC 3.25% 12-15-2051 SEDOL: BP6NLS2	190,000.000	189,692.89	124,265.32
PVTPL KKR GROUP FIN CO VII LLC 3.625% 02-25-2050 SEDOL: BL4SDQ3	150,000.000	148,132.50	105,357.53

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PVTPL LBJ INFRASTRUCTURE GROUP LLC SR SECD NT 144A 3.797% 12-31-2057 SEDOL: BMG7978	270,000.000	270,000.00	181,552.94
PVTPL LOGAN CLO I LTD SR 21-1A CL AR1 FRN 04-20-2037 CUSIP: 289913AC9	150,000.000	150,000.00	151,135.46
PVTPL MADISON PK FDG XL LTD/MADISON PK FDG X CL A-R-2 FLTG RT DUE 05-28-2030 CUSIP: 55821CAA2	152,202.000	152,202.00	152,490.74
PVTPL MAGNETITE CLO LTD SR 16-17A CL AR2 FLT 04-20-2037 CUSIP: 55954EAY5	140,000.000	140,000.00	141,324.79
PVTPL MASS MUTUAL LIFE INS CO SURPLUS NT 4.9% DUE 04-01-2077 SEDOL: BYXK3K5	710,000.000	715,576.00	574,339.33
PVTPL METROPOLITAN LIFE GLOBAL FDG I MEDIUM TE 1.55% DUE 01-07-2031 BEO SEDOL: BLB3DN8	754,000.000	750,735.18	617,625.79
PVTPL MILEAGE PLUS HLDGS LLC/MILEAGE PLUS IN 6.5% DUE 06-20-2027 SEDOL: BMGHHT6	350,000.000	345,625.00	352,206.03
PVTPL MONONGAHELA POWER CO 5.85% 02-15-2034 BEO SEDOL: BNQSK8	1,400,000.000	1,397,494.00	1,431,413.49
PVTPL MONONGAHELA PWR 5.4 DUE 12-15-2043 BEO SEDOL: BGMTTQ5	900,000.000	898,371.00	850,806.07
PVTPL NATIONWIDE MUT INS CO SURPLUS NT 144A 9.375% DUE 08-15-2039 REG SEDOL: B3YCMZ1	40,000.000	61,401.20	50,982.93
PVTPL NAVIENT PRIVATE ED REFI LN TR 2021-B SER 21-BA CL A .94% 07-15-2069 CUSIP: 63942LAA0	176,939.280	148,629.01	158,533.28
PVTPL NELNET STUDENT LOAN TRUST SR 21-CA CL AFL FLTG DUE 04-20-2062 BEO CUSIP: 64035GAA7	92,460.700	92,460.70	92,003.67
PVTPL NESTLE CAPITAL CORPORATION 5.1% 03-12-2054 SEDOL: BPBJYQ4	988,000.000	984,838.40	931,839.18
PVTPL NEW YORK LIFE GLOBAL FDG MEDIUM TERM NTS 1.2% DUE 08-07-2030 BEO SEDOL: BMB0SZ3	523,000.000	522,116.13	429,735.50
PVTPL NEW YORK LIFE GLOBAL FDG 4.55% 01-28-2033 SEDOL: BPP33D2	500,000.000	499,085.00	477,990.17
PVTPL NEW YORK LIFE INS CO SURPLUS NT 4.45% 05-15-2069 SEDOL: BJHK061	230,000.000	228,684.90	178,043.92
PVTPL NEW YORK LIFE INS CO 3.75% DUE 05-15-2050 SEDOL: BLGYKF7	258,000.000	224,062.14	187,860.05
PVTPL NORTHWESTERN MUT GLOBAL FDG .8% DUE 01-14-2026 BEO SEDOL: BL6JRW8	1,198,000.000	1,199,780.50	1,153,022.65

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PVTPL NORTHWESTERN MUT LIFE INS CO 3.625% 09-30-205 SEDOL: BJXLHN4	190,000.000	189,204.15	127,356.49
PVTPL NORTHWESTERN MUT LIFE INS CO SURPLUS 3.85% 09-30-2047 SEDOL: BD6NK03	1,540,000.000	1,534,313.57	1,155,425.50
PVTPL OAKTREE CLO LTD SR 24-25A CL A FLTG04-20-2037 CUSIP: 67402PAA5	100,000.000	100,000.00	100,817.45
PVTPL OHA CR FDG 7 LTD/OHA CR FDG 7 LLC SER 20-7A CL AR FLTG RT 02-24-2037 CUSIP: 67098WAN1	250,000.000	243,500.00	250,425.63
PVTPL OHA LN FDG 2013-2 LTD SR 13-2A CL AR FLTG RT 05-23-2031 CUSIP: 67104LAE7	193,516.200	193,293.65	193,496.09
PVTPL OHIO EDISON CO 5.5% DUE 01-15-2033BEO SEDOL: BPWBGR4	250,000.000	249,477.50	249,943.11
PVTPL ONCOR ELECTRIC DELIVERY CO 5.55% 06-15-2054 SEDOL: BSY1XL6	740,000.000	739,689.20	719,562.58
PVTPL PACIFIC LIFECORP SR NT 3.35% 09-15-2050 SEDOL: BKSDMB5	100,000.000	99,232.00	66,506.62
PVTPL PALMER SQUARE LOAN FUNDING LTD SR 24-1A CL A1 FLTG RT 10-15-2032 CUSIP: 69703NAA2	140,000.000	140,000.00	140,287.95
PVTPL PARK AVENUE TRUST SERIES 2017-245P CLASS A 3.508% 06-05-2037 CUSIP: 90187LAA7	100,000.000	89,699.22	95,426.35
PVTPL PARK BLUE CLO LTD SR 22-2A CL A1R FLTG RT 07-20-2037 CUSIP: 70018CAQ9	110,000.000	110,000.00	110,603.68
PVTPL PARSLEY ENERGY LLC/PARSLEY FIN CORP 4.125% DUE 02-15-2028 BO SEDOL: BKLJ953	560,000.000	560,000.00	540,916.87
PVTPL POINT AU ROCHE PARK CLO, LTD SER 21-1A A FLTG 07-20-2034 CUSIP: 73052VAA3	210,000.000	210,250.00	210,460.72
PVTPL ROCHE HLDGS INC 5.21% DUE 03-08-2054 BEO SEDOL: BM8H4B5	2,093,000.000	2,135,260.22	2,002,460.86
PVTPL ROCKET MTG LLC/ROCKET MTG CO-ISSUER INC 2.875%DUE 10-15-2026 BEO SEDOL: BP815Z9	440,000.000	440,000.00	417,492.57
PVTPL ROCKET MTG LLC/ROCKET MTG 4.0% 10-15-2033 SEDOL: BP6QRV6	160,000.000	160,000.00	133,258.31
PVTPL ROYAL CARIBBEAN CRUISES LTD 6.0% 02-01-2033 CUSIP: 780153BV3	180,000.000	181,125.00	179,572.52
PVTPL SER 18-22A CL A-1 FLTG 144A VAR RTDUE 01-17-2031 BEO CUSIP: 67111VAC0	94,173.990	93,261.68	94,209.83

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United States - USD			
PVTPL SMB PRIVATE ED LN TR 2020-B 1.29% 07/15/2053 1.29% DUE 07-15-2053 BEO CUSIP: 78449XAA0	243,121.640	243,795.93	225,526.54
PVTPL SMB PRIVATE EDUCATION LN TR 2023-C NT CL B 6.36% 11-15-2052 CUSIP: 83207DAC2	190,000.000	189,964.20	195,896.54
PVTPL SOUTHERN NAT GAS CO L L C 03-15-2047 SEDOL: BF2CLS3	170,000.000	190,442.50	141,804.31
PVTPL STORE MASTER FDG I LLC SER 23-1A CL A1 6.19% 06-20-2053 CUSIP: 86212XAF7	99,208.270	99,193.85	101,023.38
PVTPL TARGA RES PARTNERS LP 4.875% 08-30-2021 SEDOL: BP6T4Q9	270,000.000	273,240.00	260,715.67
PVTPL TEACHERS INS & 4.9% DUE 09-15-2044 SEDOL: BQVC9R6	550,000.000	553,232.62	491,576.12
PVTPL TENNESSEE GAS PIPELINE CO SR NT 144A 2.9% DUE 03-01-2030 SEDOL: BL1LY06	700,000.000	698,607.00	627,560.75
PVTPL TRAFIGURA SECURITISATION FINAN SR 24-1A CL A2 5.89% 11-15-2027 CUSIP: 892725AX0	200,000.000	201,835.94	203,596.40
PVTPL TRESTLES CLO SER 24-7A CL A1 FLTG RT 10-25-2037 CUSIP: 89532XAC1	120,000.000	120,000.00	120,361.74
PVTPL TRINITAS CLO XXV LTD/TRINITAS CLO XXV SR 23-25A CL A1 FLTG 01-23-2037 CUSIP: 89640BAA2	100,000.000	100,000.00	100,747.95
PVTPL TRP LLC 2.07% DUE 06-19-2051 SEDOL: BNBVL78	173,416.190	173,402.64	161,242.18
PVTPL UNIQUIFY INC SR NT SER 2023-F 10.0% 08-15-2026 CUSIP: 90915UAB4	106,866.670	106,866.67	103,660.67
PVTPL UNITED AIRLINES INC 4.625% DUE 04-15-2029 BEO SEDOL: BMG8788	180,000.000	181,700.00	171,141.53
PVTPL VB-S1 ISSUER LLC SECD TOWER REV NT2022-1 C-2-I 3.156% 02-15-2052 CUSIP: 91823AAU5	100,000.000	100,000.00	94,478.87
PVTPL VENTURE GLOBAL CALCASIEU PASS LLC 3.875% DUE 08-15-2029 SEDOL: BMXTTB1	600,000.000	515,750.00	551,230.72
PVTPL VENTURE GLOBAL LNG INC 7.0% 01-15-2030 SEDOL: BNM9JV9	800,000.000	807,000.00	811,983.28
PVTPL VENTURE GLOBAL LNG INC 8.125% DUE 06-01-2028 SEDOL: BRK41K7	900,000.000	867,250.00	936,263.64
PVTPL VENTURE GLOBAL LNG INC 8.375% DUE 06-01-2031 SEDOL: BRK4301	300,000.000	288,500.00	312,877.97

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
PVTPL VENTURE GLOBAL LNG INC 9.5% 02-01-2029 SEDOL: BQ80PR5	100,000.000	111,000.00	110,526.60
PVTPL VERDELITE STATIC CLO LTD SER 24-1A CL B FLTG 07-20-2032 CUSIP: 92338VAC5	420,000.000	420,000.00	420,718.24
PVTPL VICI PROPERTIES INC 4.5% 09-01-2026 SEDOL: BMGMNH1	500,000.000	548,750.00	494,908.90
PVTPL VICI PROPERTIES INC 5.75% DUE 02-01-2027 BEO SEDOL: BMGMNJ3	200,000.000	231,250.00	201,719.89
PVTPL VISTRA OPERATIONS CO LLC 6.95% DUE10-15-2033 BEO SEDOL: BNNJDS3	200,000.000	204,354.00	215,177.20
PVTPL VITA INCLINATA TECHNOLOGIES INC 10.5% 05-01-2027 CUSIP: 92845VAA5	100,000.000	98,605.20	98,605.20
PVTPL VOYA CLO 2017-3 LTD/VOYA CLO 2017-3 LL SR SECD NT CL 04-20-2034 CUSIP: 92915QAU7	150,000.000	150,000.00	150,243.95
PVTPL WEA FIN LLC / 4.75% DUE 09-17-2044 CUSIP: 92890HAD4	1,610,000.000	1,516,763.70	1,289,700.39
PVTPL WELLFLEET CLO LTD SER 20-2A CL AR FLTG 07-15-2034 CUSIP: 94950AAN0	250,000.000	242,250.00	250,086.25
PVTPL WMRK 2022-WMRK A SER 22-WMRK CL A FLTG RT 11-15-2027 CUSIP: 929342AA1	150,000.000	150,093.75	151,449.27
PVTPL WOODMONT TRUST SR 23-12A CL A1R FLTG RT 10-25-2032 CUSIP: 979926AN2	100,000.000	100,000.00	100,014.66
PVTPL WYNN RESORTS FIN LLC/WYNN RESORTS 7.125% 02-15-2031 SEDOL: BMZMHS1	1,250,000.000	1,289,937.50	1,301,762.43
PVTPL ZIPLY FIBER ISSUER LLC SER 24-1A CL A2 6.64% 04-20-2054 CUSIP: 98979QAA1	100,000.000	99,972.12	102,473.01
QUALCOMM INC 4.5% 05-20-2052 SEDOL: BNG8GG6	440,000.000	430,412.40	369,466.25
RANGE RES CORP 4.875% DUE 05-15-2025 SEDOL: BDHC311	420,000.000	380,850.00	418,599.05
RAYMOND JAMES FINL 4.95% DUE 07-15-2046 SEDOL: BYP6KY4	180,000.000	184,628.12	161,730.49
REALTY INCOME CORP FIXED 2.2% DUE 06-15-2028 SEDOL: BMFRBQ2	600,000.000	592,699.83	548,973.23
REGAL REXNORD CORP 6.05% 02-15-2026 SEDOL: BS55Z66	130,000.000	132,017.60	131,165.78

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United States - USD			
ROYALTY PHARMA PLC SR NT 2.2% 09-02-2030 CUSIP: 78081BAK9	800,000.000	782,080.00	679,745.88
RTX CORPORATION 2.82% 09-01-2051 SEDOL: BP2BTQ4	579,000.000	576,193.90	351,782.83
RTX CORPORATION 3.03% 03-15-2052 SEDOL: BMYT813	720,000.000	493,299.60	456,218.12
RTX CORPORATION 3.125% 07-01-2050 SEDOL: BLBCYC1	447,000.000	394,754.59	293,276.63
RTX CORPORATION 3.75% 11-01-2046 SEDOL: BZ1JMC6	160,000.000	138,156.80	120,920.63
RTX CORPORATION 3.95% 08-16-2025 SEDOL: BYVN9D1	100,000.000	111,044.00	99,470.95
RTX CORPORATION 4.05% 05-04-2047 SEDOL: BD8Z3T7	350,000.000	398,657.00	275,137.77
RTX CORPORATION 4.15% 05-15-2045 SEDOL: BWTZ6W3	260,000.000	333,400.60	209,901.21
RTX CORPORATION 4.45% 11-16-2038 SEDOL: BYVN9N1	640,000.000	639,914.07	569,667.54
RTX CORPORATION 4.5% 06-01-2042 SEDOL: B8J6DZ0	200,000.000	208,713.38	173,285.89
RTX CORPORATION 4.625% 11-16-2048 SEDOL: BYVN9P3	510,000.000	508,383.30	433,911.91
RTX CORPORATION 5.375% 02-27-2053 SEDOL: BQS6QG9	390,000.000	389,305.80	370,903.81
RTX CORPORATION 6.4% 03-15-2054 SEDOL: BQHP8M7	2,593,000.000	2,617,485.94	2,824,771.68
S&P GLOBAL INC 3.25% DUE 12-01-2049 SEDOL: BKM1DP6	380,000.000	377,112.00	262,523.33
S&P GLOBAL INC 3.7% 03-01-2052 SEDOL: BQZC712	300,000.000	295,194.00	224,290.40
SABINE PASS FIXED 4.2% DUE 03-15-2028 SEDOL: BF43YT6	100,000.000	102,554.00	97,626.94
SABINE PASS 5.625% DUE 03-01-2025 CUSIP: 785592AM8	90,000.000	84,937.50	90,034.47
SAN DIEGO G & E FIXED 2.95% DUE 08-15-2051 SEDOL: BNSNRL1	50,000.000	42,159.80	32,200.92

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Corporate Debt Instruments - Other			
United States - USD			
SAN DIEGO GAS & ELEC CO 5.55% 04-15-2054 SEDOL: BPTK7J3	170,000.000	168,272.80	165,018.04
SANTANDER HLDGS FIXED 3.45% DUE 06-02-2025 SEDOL: BLF0HZ5	200,000.000	199,608.00	198,784.37
SCE RECOVERY FDG LLC 4.697% 06-15-2040 SEDOL: BMWGF82	221,410.690	221,390.78	212,969.91
SCE RECOVERY FDG LLC 5.112% 12-15-2047 SEDOL: BMV28B5	600,000.000	603,243.34	565,479.31
SCHWAB CHARLES CORP NEW DEP SHS REPSTG 1/100TH INT 4% 12-31-2250 SEDOL: BMHCD69	480,000.000	480,000.00	414,384.50
SCHWAB CHARLES CORP NEW 6.136% 08-24-2034 SEDOL: BLGYRK1	260,000.000	260,238.27	273,158.63
SCHWAB CHARLES FLTG RT 5.375% DUE 12-31-2049 SEDOL: BMDWQR5	970,000.000	949,258.50	963,939.97
SERVICEMASTER FDG LLC / 2020-1 SR SECD NT CL A-2-I 2.841% 01-30-2051 SEDOL: BMFK7H4	103,725.590	99,467.16	94,501.79
SERVICENOW INC 1.4% DUE 09-01-2030 SEDOL: BMFBHL1	602,000.000	596,445.31	500,288.37
SHELL FIN US INC NT 3.25% 04-06-2050 SEDOL: BT26H41	1,870,000.000	1,951,046.64	1,259,882.94
SHELL FIN US INC 4.375% 05-11-2045 SEDOL: BR4TTW6	660,000.000	669,389.94	552,487.96
SHELL INTL FIN B V 6.375% DUE 12-15-2038 SEDOL: B90FLN7	5,000.000	6,526.85	5,443.77
SHERWIN-WILLIAMS CO 2.9% 06-15-2052 SEDOL: BPLQR99	84,000.000	83,464.08	51,176.35
SHERWIN-WILLIAMS FIXED 3.8% 08-15-2049 SEDOL: BK9W8G8	350,000.000	349,009.50	256,902.75
SHERWIN-WILLIAMS 4.5% DUE 06-01-2047 SEDOL: BDGKT18	1,035,000.000	1,081,258.50	871,475.15
SIERRA PAC PWR CO 5.9% 03-15-2054 SEDOL: BRZWWS1	400,000.000	397,480.00	400,706.12
SKYMILES IP LTD DELTA AIR LINES INC DUE 10-20-2027 BEO-20-2027 BEO CUSIP: 24736CBS2	110,385.110	117,422.16	112,230.75
SLM PRIVATE CR STUDENT LN TR 2006-B A5 12-15-2039 BEO SEDOL: BF6DYP0	59,349.420	57,272.19	57,781.84

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United States - USD			
SLM PRIVATE CR STUDENT LN TR 2007-A STUDLN BACKED NT A-4 FLTG 12-16-2041BEO SEDOL: BFCB748	86,072.150	83,893.43	85,184.38
SLM PVT CR STUD LN TR 2006-A STUD LN BKDNT CL A-5 FLTG RT 06-15-2039 REG CUSIP: 78443CCL6	77,431.410	75,616.60	74,296.79
SMB PRIVATE ED LN TR 2021-A PVT ED LN BKD NT CL A-2A1 5.15813% 01-15-2053 CUSIP: 78448YAB7	62,150.670	60,985.35	61,343.26
SMB PRIVATE ED LN TR 2021-C 1.39% 01-15-2053 SEDOL: BNBVM39	123,160.820	123,093.48	110,449.02
SMUCKER J M CO 6.5% 11-15-2043 SEDOL: BMTQVH6	300,000.000	297,205.55	319,846.90
SOLVENTUM CORP 5.9% 04-30-2054 SEDOL: BTTMX99	840,000.000	836,430.00	818,331.62
SOLVENTUM CORP 6.0% 05-15-2064 SEDOL: BTTMXB1	530,000.000	527,540.80	517,819.40
SOUTHERN CAL EDISON 3.6% 02-01-2045 SEDOL: BVDPXD2	375,000.000	366,257.56	277,259.80
SOUTHERN CAL EDISON 3.65% 06-01-2051 SEDOL: BN6M4F3	250,000.000	238,374.50	177,192.88
SOUTHERN CALIF EDISON CO 3.65% 02-01-2050 SEDOL: BJVNJQ9	1,373,000.000	1,252,909.84	982,285.79
SOUTHERN CALIF EDISON CO 4.125% 03-01-2048 SEDOL: BFMZDC0	310,000.000	296,892.12	241,606.87
SOUTHERN CALIF EDISON CO 4.65 DUE 10-01-2043 SEDOL: BF6DYS3	10,000.000	9,931.20	8,675.85
SOUTHERN CALIF EDISON CO 4.875% 03-01-2049 SEDOL: BJMTK74	300,000.000	354,016.00	262,545.27
SOUTHERN CALIF EDISON CO 5.15% 06-01-2029 SEDOL: BRC2615	200,000.000	199,908.00	201,226.33
SOUTHERN CALIF EDISON CO 5.75% 04-15-2054 SEDOL: BRC25V8	603,000.000	604,046.76	592,864.14
SOUTHERN CALIF EDISON CO 6.03% DUE 03-01-2053 SEDOL: BQMS2D0	310,000.000	308,543.00	301,873.26
SOUTHERN CALIF GAS CO 5.2% 06-01-2033 SEDOL: BP4Y6K4	900,000.000	898,245.00	895,791.38
SOUTHERN CALIFORNIA EDISON CO 1ST & REF MTG BD SER 2022G 5.95% 11-01-2032 SEDOL: BP2TQ89	1,800,000.000	1,788,282.00	1,877,817.42

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SOUTHERN CO 4.4% DUE 07-01-2046 SEDOL: BYT1540	2,300,000.000	2,376,431.00	1,903,684.19
SOUTHERN CO 4.85% 03-15-2035 SEDOL: BQB6DF4	600,000.000	599,112.00	572,594.84
SOUTHN CAL EDISON 3.9 DUE 03-15-2043 SEDOL: B91R9M7	10,000.000	9,964.10	7,891.03
SOUTHN CAL EDISON 4.05% DUE 03-15-2042 SEDOL: B7RDY97	970,000.000	920,519.64	785,154.95
SOUTHN CAL EDISON 4% DUE 04-01-2047 SEDOL: BD9BPH6	630,000.000	559,065.90	485,389.51
SOUTHN CAL EDISON 6.05% DUE 03-15-2039 SEDOL: B65HYN8	400,000.000	524,528.00	413,858.13
SOUTHN NAT GAS CO 8% DUE 03-01-2032 SEDOL: 2006103	470,000.000	619,843.90	529,727.05
SOUTHWEST AIRLS CO 5.125% DUE 06-15-2027/06-08-2020 REG SEDOL: BKPVG76	800,000.000	916,432.00	803,635.83
SOUTHWESTERN ELEC PWR CO SR NT SER O 3.25% 11-01-2051 CUSIP: 845437BT8	775,000.000	772,202.25	492,031.66
SOUTHWESTERN ENERGY CO 5.375% 02-01-2029 SEDOL: BPGGBGP8	30,000.000	29,287.50	29,551.49
SPIRIT AEROSYSTEMS 3.85% DUE 06-15-2026 SEDOL: BYZ97L9	200,000.000	195,028.00	195,184.39
SPRINGCASTLE AMER FDG LLC / AST BACKED NT 2020-A CL A 1.97% 09-25-2037 SEDOL: BL6KR32	121,810.590	122,966.83	111,887.69
SPRINT CAP CORP 8.75% DUE 03-15-2032 SEDOL: BG49327	527,000.000	742,890.75	630,661.43
STATE STR CORP DEP SHS REPSTG 1/100TH PERP 6.7% 12-31-2049 SEDOL: BRC34T2	210,000.000	210,000.00	214,607.08
STATE STR CORP FLTG RT 5.159% DUE 05-18-2034 SEDOL: BNBXR52	472,000.000	472,000.00	468,785.97
STATE STREET BANK & TRUST 4.594% 11-25-2026 SEDOL: BTJ0H91	573,000.000	573,000.00	574,169.17
STATE STREET CORP 6.7% 12-31-2049 SEDOL: BNRPV50	240,000.000	240,000.00	244,954.56
STATION CASINOS LLC TERM B FACILITY SENIOR SECURED TERM LOAN 03-07-2031 CUSIP: 85769EBB6	297,750.000	296,261.25	297,892.92

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STIFEL FINL CORP FIXED 4% DUE 05-15-2030 SEDOL: BM8RQ31	100,000.000	99,285.00	94,343.78
SUNOCO LOGISTICS 5.35% DUE 05-15-2045 SEDOL: BSN4Q84	1,150,000.000	1,228,177.84	1,036,374.92
T-MOBILE USA INC FIXED 4.375% DUE 04-15-2040 CUSIP: 87264AAX3	60,000.000	58,815.00	52,048.02
T-MOBILE USA INC FIXED 5.8% DUE 09-15-2062 SEDOL: BN72M47	250,000.000	248,305.00	241,700.09
T-MOBILE USA INC TMUS 3.3% 02-15-2051 CUSIP: 87264ABN4	1,100,000.000	1,071,165.80	726,719.04
T-MOBILE USA INC 2.7% 03-15-2032 SEDOL: BMWDS40	300,000.000	250,794.00	254,140.71
T-MOBILE USA INC 3.0% DUE 02-15-2041 BEO SEDOL: BN0ZLS0	1,329,000.000	1,312,733.37	949,079.10
T-MOBILE USA INC 3.4% 10-15-2052 CUSIP: 87264ACT0	2,720,000.000	2,551,593.80	1,818,433.64
T-MOBILE USA INC 3.5% 04-15-2025 SEDOL: BMW1BM3	200,000.000	218,483.50	199,097.54
T-MOBILE USA INC 3.875% 04-15-2030 CUSIP: 87264ABF1	100,000.000	109,525.00	94,085.72
T-MOBILE USA INC 4.5% DUE 04-15-2050 CUSIP: 87264AAZ8	1,475,000.000	1,645,898.61	1,211,085.98
T-MOBILE USA INC 4.7% 01-15-2035 SEDOL: BLFCKY1	1,800,000.000	1,797,354.00	1,703,248.63
T-MOBILE USA INC 5.05% 07-15-2033 CUSIP: 87264ACY9	3,100,000.000	3,094,637.00	3,036,233.22
T-MOBILE USA INC 5.75% 01-15-2054 SEDOL: BQBCJR6	473,000.000	471,084.35	463,142.97
TARGA RES CORP 4.95% 04-15-2052 SEDOL: BMZM349	1,010,000.000	1,004,133.22	853,006.50
TARGA RES CORP 6.5% DUE 02-15-2053 SEDOL: BQ3PVG6	930,000.000	919,383.90	971,698.44
TARGA RES FIXED 6.25% DUE 07-01-2052 SEDOL: BPLH7L4	470,000.000	468,183.05	469,685.57
TARGA RES PARTNERS LP/TARGA RES FIN 5.5% SNR NTS 03-01-2030 USD SEDOL: BNNGWW1	300,000.000	300,000.00	300,943.52

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TD SYNEX CORP 2.375% 08-09-2028 SEDOL: BLB7192	600,000.000	600,000.00	544,301.54
TEACHERS INS & 3.3% DUE 05-15-2050 SEDOL: BMQ57B2	200,000.000	147,995.30	133,505.49
TEACHERS INS & 4.27% DUE 05-15-2047 SEDOL: BF19248	480,000.000	478,464.00	384,649.00
TEACHERS INS & 6.85% DUE 12-16-2039 SEDOL: B50WZ61	34,000.000	43,594.71	37,721.68
TEXAS ELEC MKT STABILIZATION FDG N LLC 5.167% DUE 02-01-2050 BEO SEDOL: BMF1H11	250,000.000	249,974.25	238,917.03
TEXAS INSTRS INC 3.875% 03-15-2039 CUSIP: 882508BF0	440,000.000	439,283.55	378,140.25
TEXAS INSTRS INC 5.15% 02-08-2054 SEDOL: BPSQRF8	834,000.000	827,328.00	782,401.90
TEXAS INSTRUMENTS INC 5.05% DUE 05-18-2063 SEDOL: BMCJZD6	380,000.000	376,960.00	343,022.04
TIME WARNER CABLE 4.5% DUE 09-15-2042 SEDOL: B8N2417	290,000.000	259,576.10	217,144.90
TIME WARNER CABLE 5.5% DUE 09-01-2041 SEDOL: B441BS1	560,000.000	554,704.99	476,114.05
TIME WARNER CABLE 6.55% DUE 05-01-2037 SEDOL: BBNBG20	580,000.000	665,957.15	560,583.68
TIME WARNER CABLE 6.75% DUE 06-15-2039 SEDOL: B62X8Y8	3,815,000.000	4,844,801.41	3,741,611.00
TIME WARNER CABLE 7.3% DUE 07-01-2038 SEDOL: B3B14R7	1,905,000.000	2,448,050.37	1,940,460.67
TIME WARNER ENTMT 8.375% DUE 07-15-2033 SEDOL: 2727266	640,000.000	862,751.66	719,962.34
TRANSCONTINENTAL GAS PIPE LINE CO LLC 3.95% DUE 05-15-2050 SEDOL: BN49122	600,000.000	596,544.00	444,201.64
TRANSCONTINENTAL GAS PIPE LINE CO LLC 4.45 DUE 08-01-2042 REG SEDOL: B96NB24	930,000.000	904,235.85	785,836.94
TRAVELERS COS INC 4.05% DUE 03-07-2048 CUSIP: 89417EAN9	1,005,000.000	961,423.50	805,387.71
TRAVELERS COS INC 5.45% DUE 05-25-2053 SEDOL: BRJVGK4	168,000.000	167,334.72	163,706.16

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TRAVELERS COS INC 6.25% DUE 06-15-2037 SEDOL: B8YTZQ9	550,000.000	714,857.00	591,873.73
TRCNTNTL GAS PIPE 7.85% DUE 02-01-2026 SEDOL: BYXR3R3	90,000.000	114,759.00	92,252.33
TRIMBLE INC FIXED 6.1% DUE 03-15-2033 SEDOL: BQQ8MN6	100,000.000	99,843.00	103,862.72
TRINITY RAIL LEASING 2021 LLC 5.78% 05-19-2054 CUSIP: 89656GAC8	107,975.540	107,954.92	108,657.64
TRUIST FINANCIAL CORPORATION 5.867% 06-08-2034 CUSIP: 89788MAP7	290,000.000	290,220.05	295,319.96
TRUIST FINL CORP SR MED TERM NTS 5.122% 01-26-2034 SEDOL: BPX1Z87	150,000.000	150,000.00	145,784.84
TRUIST FINL CORP VAR RT 1.267% DUE 03-02-2027 SEDOL: BLFCZ91	150,000.000	150,429.00	143,842.09
U S BANCORP MEDIUM VAR RT 4.653% DUE 02-01-2029 SEDOL: BPRB538	100,000.000	100,000.00	99,012.69
U S BANCORP 5.775% 06-12-2029 SEDOL: BRXDC97	20,000.000	20,000.00	20,455.32
UNION ELECTRIC COMPANY 5.125% 03-15-2055 SEDOL: BP5WWV0	712,000.000	689,824.04	653,366.16
UNION PAC CORP FIXED 2.95% 03-10-2052 SEDOL: BP9P0J9	265,000.000	270,151.60	167,632.12
UNION PAC CORP FIXED 2.973% DUE 09-16-2062 SEDOL: BMBMCQ8	380,000.000	295,894.12	219,066.94
UNION PAC CORP FIXED 3.75% DUE 02-05-2070 SEDOL: BKDMLC1	320,000.000	320,372.00	213,896.59
UNION PAC CORP FIXED 3.79% DUE 04-06-2071 SEDOL: BMCFFP6	290,000.000	239,973.46	197,129.88
UNION PAC CORP 3.25% DUE 02-05-2050 SEDOL: BKDMLD2	399,000.000	398,844.39	272,810.69
UNION PAC CORP 3.5% 02-14-2053 SEDOL: BNYF3J1	608,000.000	606,625.92	429,092.84
UNION PAC CORP 3.55% DUE 05-20-2061 SEDOL: BNHS0H4	475,000.000	472,582.25	317,157.18
UNION PAC CORP 3.799% DUE 10-01-2051 SEDOL: BDCWS88	1,025,000.000	1,012,911.24	765,802.58

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
UNION PAC CORP 3.839% DUE 03-20-2060 BEO SEDOL: BLF0CQ1	2,160,000.000	1,792,190.18	1,544,419.24
UNION PAC CORP 4.3% 03-01-2049 SEDOL: BGLC062	1,920,000.000	1,924,827.20	1,584,886.39
UNION PACIFIC CORP 3.375% 02-14-2042 SEDOL: BNYF3F7	360,000.000	359,532.00	274,061.47
UNION PACIFIC CORP 4.95% DUE 09-09-2052 BEO SEDOL: BPMQ873	145,000.000	144,035.75	133,061.84
UNITED AIR 2023-1 A PTT 5.8% DUE 07-15-2036 SEDOL: BRRH916	860,338.170	860,338.17	877,409.09
UNITED AIRLS 2020-1B PASS THRU TRS PASSTHRU CTF CL B 4.875% DUE 07-15-2027 SEDOL: BLBMJL5	108,000.000	108,000.00	107,824.09
UNITED PARCEL SVC INC 5.5% 05-22-2054 SEDOL: BT03SY1	225,000.000	225,339.75	219,677.17
UNITEDHEALTH GROUP INC 2.75% DUE 05-15-2040/05-18-2020 REG SEDOL: BM95BC8	140,000.000	135,917.60	99,060.13
UNITEDHEALTH GROUP INC 2.9% DUE 05-15-2050/05-18-2020 REG SEDOL: BM95BD9	1,329,000.000	1,292,124.79	826,327.35
UNITEDHEALTH GROUP INC 3.05% DUE 05-15-2041 BEO SEDOL: BLPK6R0	290,000.000	288,753.00	209,819.32
UNITEDHEALTH GROUP INC 3.25% DUE 05-15-2051 BEO SEDOL: BLPK6S1	508,000.000	501,075.21	335,899.41
UNITEDHEALTH GROUP INC 4.45% DUE 12-15-2048 REG SEDOL: BHSSQ40	270,000.000	268,893.00	222,622.74
UNITEDHEALTH GROUP INC 4.75% 05-15-2052 SEDOL: BNKBV00	861,000.000	853,251.00	738,983.13
UNITEDHEALTH GROUP INC 4.95% 05-15-2062 SEDOL: BNKBV11	1,040,000.000	1,029,808.00	897,737.61
UNITEDHEALTH GROUP INC 5.375% 04-15-2054 SEDOL: BQB5GF2	890,000.000	887,470.35	835,735.49
UNITEDHEALTH GROUP INC 5.625% 07-15-2054 SEDOL: BPDY7Z7	3,559,000.000	3,552,325.34	3,461,213.06
UNITEDHEALTH GROUP INC 5.778% 07-15-2044 SEDOL: BPDY8C1	480,000.000	475,588.80	466,478.15
UNITEDHEALTH GROUP 3.5% DUE 08-15-2039 SEDOL: BHKDKY1	280,000.000	277,457.40	221,536.73

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
UNITEDHEALTH GROUP 3.7% DUE 08-15-2049 SEDOL: BHKDL04	543,000.000	541,132.08	395,593.10
UNITEDHEALTH GROUP 3.875% DUE 08-15-2059 SEDOL: BHKDL15	840,000.000	833,807.67	595,403.67
UNITEDHEALTH GROUP 4.625% DUE 11-15-2041 SEDOL: B76MDD2	120,000.000	130,658.40	105,794.62
UNITEDHEALTH GROUP 5.75% DUE 07-15-2064 SEDOL: BPDY809	240,000.000	238,552.80	234,039.13
UNITEDHEALTH GROUP 5.8% DUE 03-15-2036 SEDOL: BG49576	400,000.000	491,016.00	412,792.67
UNITEDHEALTH GROUP 5.875% DUE 02-15-2053 SEDOL: BLBRZR8	720,000.000	714,535.20	722,957.82
UNITEDHEALTH GROUP 6.05% DUE 02-15-2063 SEDOL: BLBRZS9	722,000.000	778,236.00	738,223.36
UNIVERSITY MIAMI FLA 4.063% 04-01-2052 SEDOL: BMGW9Z1	100,000.000	100,000.00	79,948.57
US AIRWAYS GROUP FIXED 4.625% DUE 12-03-2026 SEDOL: B9581H5	620,395.850	608,918.53	618,325.65
US AWYS 2013-1 3.95 DUE 05-15-2027 SEDOL: B94MBG7	171,321.060	162,080.83	169,593.63
US BANCORP FIXED 3.15% 04-27-2027 SEDOL: BD3DT65	100,000.000	110,334.00	96,764.85
VA ELEC & PWR CO 4.45 02-15-2044 SEDOL: BJSVPB3	475,000.000	510,577.50	403,997.83
VA ELEC & PWR CO SR NT 2008 SER B 8.875 DUE 11-15-2038 SEDOL: B3FD1W3	970,000.000	1,572,471.65	1,258,991.52
VB-S1 ISSUER LLC 0% DUE 05-15-2054 CUSIP: 91823ABC4	200,000.000	202,000.00	200,269.62
VENTAS RLTY LTD 4.875% DUE 04-15-2049 SEDOL: BGSGVV9	100,000.000	99,770.00	86,179.66
VERIZON COMMUNICATIONS BNDS 5.25% DUE 03-16-2037 REG SEDOL: BYZKXZ8	560,000.000	561,717.78	546,744.11
VERIZON COMMUNICATIONS INC NT 2.355% 03-15-2032 CUSIP: 92343VGN8	598,000.000	592,597.55	496,039.34
VERIZON COMMUNICATIONS INC 2.85% 09-03-2041 SEDOL: BMG8DB3	70,000.000	69,908.51	48,434.95

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
VERIZON COMMUNICATIONS INC 2.875% DUE 11-20-2050 BEO SEDOL: BMWBBL2	1,100,000.000	902,086.78	676,874.56
VERIZON COMMUNICATIONS INC 2.987% 10-30-2056 USD SEDOL: BMXT869	2,799,000.000	1,896,765.41	1,663,468.23
VERIZON COMMUNICATIONS INC 3.875% 03-01-2052 SEDOL: BPP3C79	357,000.000	293,279.07	264,525.79
VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041 BEO SEDOL: BKY5H21	1,398,000.000	1,395,191.60	1,058,454.91
VERIZON COMMUNICATIONS 3.55% DUE 03-22-2051 BEO SEDOL: BKY5H09	1,507,000.000	1,528,220.48	1,066,669.29
VERIZON COMMUNICATIONS 3.7% DUE 03-22-2061 BEO SEDOL: BKY5GZ7	400,000.000	397,376.08	271,675.24
VERIZON COMMUNICATIONS 5.5% 02-23-2054 SEDOL: BP6GQM0	248,000.000	243,053.18	237,977.46
VERIZON COMMUNICATIONS 6.55 BDS DUE 09-15-2043 USD2000 BEO SEDOL: BF320B8	150,000.000	203,284.50	165,076.80
VERIZON 2.65% DUE 11-20-2040 SEDOL: BMWBBK1	190,000.000	189,823.30	130,066.17
VERIZON 4.125% DUE 08-15-2046 SEDOL: BY7RR99	1,030,000.000	908,586.20	816,786.63
VERIZON 4% DUE 03-22-2050 SEDOL: BLNP354	590,000.000	589,774.50	448,492.22
VERIZON 5.5% DUE 03-16-2047 SEDOL: BYZNV86	20,000.000	22,267.60	19,267.02
VIATRIS INC 4.0% 06-22-2050 SEDOL: BL5BGY0	556,000.000	397,423.24	379,391.33
VICI PPTYS LP SR NT 5.625% 05-15-2052 SEDOL: BP5JTP4	298,000.000	296,740.28	277,257.76
VICI PROPERTIES INC 5.125% 05-15-2032 SEDOL: BP5JTL0	700,000.000	698,694.00	681,574.26
VIRGINIA ELEC & PWR CO 2.95% 11-15-2051 SEDOL: BMHYKC0	600,000.000	598,698.00	374,204.33
VIRGINIA ELEC & PWR CO 4.625% 05-15-2052 SEDOL: BP5H5X8	400,000.000	394,452.00	337,133.56
VIRGINIA ELEC & PWR CO 5.55% 08-15-2054 SEDOL: BSMRJZ2	290,000.000	288,998.50	280,751.99

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
VISA INC 3.65% 09-15-2047 SEDOL: BD5WHT9	80,000.000	79,914.20	61,331.69
VISA INC 4.3% DUE 12-14-2045 SEDOL: BYPHFN1	480,000.000	479,198.40	411,063.61
VMWARE INC FIXED 2.2% 08-15-2031 SEDOL: BM8BNR6	300,000.000	299,409.00	248,917.72
VMWARE INC FIXED 4.5% DUE 05-15-2025 SEDOL: BKQNBK9	100,000.000	99,949.00	99,855.03
VMWARE INC 3.9% 08-21-2027 SEDOL: BDT5HN8	500,000.000	472,295.00	488,737.00
VMWARE INC 4.7% DUE 05-15-2030 BEO SEDOL: BKQNBK1	600,000.000	597,858.00	587,260.81
VONTIER CORP 1.8% 04-01-2026 SEDOL: BNGFYG3	220,000.000	220,392.50	210,975.45
VR FDG LLC / VR 2.79% DUE 11-15-2050 CUSIP: 91835CAA1	55,619.320	49,210.07	50,949.19
WACHOVIA BK NATL ASSN MEDIUM TERM SUB BKTRANCHE # SB 00009 6.6 DUE 01-15-2038 SEDOL: B7XGYR8	1,500,000.000	2,081,208.75	1,636,359.30
WALMART INC 4.5% DUE 04-15-2053 SEDOL: BP6LN24	1,687,000.000	1,664,001.67	1,470,297.34
WARNERMEDIA HLDGS INC SR NT 3.638% 03-15-2025 SEDOL: BNQQB87	30,000.000	30,000.00	29,898.78
WARNERMEDIA HLDGS INC SR NT 3.755% 03-15-2027 SEDOL: BNQQBC1	40,000.000	40,000.00	38,535.29
WARNERMEDIA HLDGS INC SR NT 5.391% 03-15-2062 SEDOL: BNQQCY0	260,000.000	243,055.76	191,973.73
WARNERMEDIA HLDGS INC 5.141% 03-15-2052 CUSIP: 55903VBE2	500,000.000	434,251.21	373,268.93
WARNERMEDIA HOLDINGS INC. 5.05% 03-15-2042 CUSIP: 55903VBD4	570,000.000	570,000.00	459,123.92
WASHINGTON UNIV 3.524% DUE 04-15-2054 SEDOL: BP4CPX4	270,000.000	270,000.00	194,914.60
WASHINGTON UNIV 4.349% DUE 04-15-2122 SEDOL: BMFTGB8	330,000.000	330,000.00	255,496.75
WASTE CONNECTIONS FIXED 2.95% DUE 01-15-2052 SEDOL: BMWPCK0	200,000.000	133,512.00	124,988.32

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
WASTE MANAGEMENT INC 5.35% 10-15-2054 SEDOL: BT03N02	860,000.000	859,647.40	827,422.11
WELLS FARGO & CO MEDIUM TERM SR NTS 6.491% 10-23-2034 CUSIP: 95000U3H4	857,000.000	848,873.97	910,568.68
WELLS FARGO & CO MEDIUM TERM SR NTS BOOKENTRY 3.35% 03-02-2033 CUSIP: 95000U2U6	900,000.000	767,670.00	789,160.81
WELLS FARGO & CO MEDIUM TERM SR NTS 2.188% 04-30-2026 SEDOL: BMYML35	510,000.000	526,873.30	505,392.26
WELLS FARGO & CO MEDIUM TERM 5.013% 04-04-2051 CUSIP: 95000U2M4	1,100,000.000	1,295,384.03	977,813.83
WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044 SEDOL: BS9FPF1	785,000.000	815,788.01	659,725.06
WELLS FARGO & CO STEP CPN 5.875% DUE 12-29-2049 SEDOL: BVFJP14	120,000.000	120,000.00	119,782.72
WELLS FARGO & CO 2.393% 06-02-2028 SEDOL: BMGDBG9	100,000.000	104,940.00	94,182.72
WELLS FARGO & CO 2.572% 02-11-2031 SEDOL: BK8ZY29	1,300,000.000	1,300,000.00	1,146,526.46
WELLS FARGO & CO 2.879% 10-30-2030 SEDOL: BKRKN36	1,200,000.000	1,200,000.00	1,082,897.38
WELLS FARGO & CO 3.068% 04-30-2041 SEDOL: BL6FQ18	570,000.000	570,000.00	415,272.92
WELLS FARGO & CO 3.196% 06-17-2027 CUSIP: 95000U2F9	600,000.000	623,226.00	586,089.41
WELLS FARGO & CO 3% DUE 04-22-2026 SEDOL: BD72T35	1,500,000.000	1,493,023.21	1,466,875.05
WELLS FARGO & CO 4.611% 04-25-2053 SEDOL: BP6P605	2,929,000.000	2,809,173.94	2,452,771.78
WELLS FARGO & CO 4.9% DUE 11-17-2045 SEDOL: BYQ29R7	590,000.000	612,447.31	511,940.11
WELLS FARGO & CO 5.375% DUE 11-02-2043 SEDOL: BG48MR2	340,000.000	363,975.67	317,600.90
WELLS FARGO & CO 5.606% DUE 01-15-2044 SEDOL: BJTGH7	1,873,000.000	2,126,738.74	1,793,871.67
WELLS FARGO & COMPANY 2.164% 02-11-2026 SEDOL: BK8ZKC8	195,000.000	194,190.75	194,403.33

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
WELLS FARGO & COMPANY 4.897% 07-25-2033 CUSIP: 95000U3B7	200,000.000	201,837.00	193,122.78
WELLS FARGO & COMPANY 5.557% 07-25-2034 CUSIP: 95000U3F8	2,390,000.000	2,403,650.00	2,386,329.08
WELLS FARGO & COMPANY 5.707% 04-22-2028 SEDOL: BQKVR25	500,000.000	500,000.00	508,290.86
WELLS FARGO & COMPANY 6.85% 12-31-2049 SEDOL: BRC14H4	190,000.000	190,000.00	196,108.59
WELLS FARGO AND COMPANY 5.211% 12-03-2035 SEDOL: BTBN4D1	330,000.000	330,000.00	321,153.64
WESTERN MIDSTREAM OPERATING LP 6.15% 04-01-2033 CUSIP: 958667AE7	1,160,000.000	1,179,349.94	1,184,912.06
WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP 4.7% 09-15-2028 SEDOL: BGKCBF9	125,000.000	123,071.25	123,787.76
WESTN GAS PARTNERS 5.3% 03-01-2048 CUSIP: 958254AJ3	320,000.000	281,204.80	272,104.48
WESTN GAS PARTNERS 5.5% DUE 08-15-2048 SEDOL: BFX84M5	370,000.000	304,325.00	321,651.69
WEYERHAEUSER CO DEB 7.375 DUE 03-15-2032 BEO SEDOL: BB0RG32	452,000.000	518,676.42	502,508.35
WEYERHAEUSER CO FIXED 4% DUE 04-15-2030 SEDOL: BMQ5MG2	575,000.000	566,202.50	544,817.24
WEYERHAEUSER CO 4.75% 05-15-2026 SEDOL: BP4FCL0	1,000,000.000	996,720.00	1,000,204.36
WEYERHAEUSER CO 6.875% DUE 12-15-2033 SEDOL: 2337461	200,000.000	250,242.00	218,410.08
WEYERHAEUSER CO 6.95% DUE 10-01-2027 SEDOL: BG49770	200,000.000	248,364.00	211,215.70
WHITEBOX CLO I LTD / WHITEBOX CLO I 5.61664% 07-24-2036 CUSIP: 96467FAU4	100,000.000	100,000.00	100,197.14
WHITEBOX CLO IV LTD / WHITEBOX CLO 6.44317% 04-20-2036 CUSIP: 96467KAA7	300,000.000	300,525.00	301,765.08
WI PUB SVC CORP 3.3% DUE 09-01-2049 SEDOL: BK20BN7	300,000.000	299,655.00	206,303.65
WI PWR & LT CO FIXED 3.65% 04-01-2050 SEDOL: BM5W5Z4	275,000.000	274,650.75	197,041.71

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
WILLIAMS COS INC 5.3% DUE 08-15-2052 SEDOL: BMBR285	250,000.000	218,050.00	228,895.15
WILLIAMS COS INC 7.5% DUE 01-15-2031 SEDOL: 2830807	1,310,000.000	1,575,930.00	1,448,159.94
WILLIAMS COS INC 7.75% DUE 06-15-2031 SEDOL: 2793063	40,000.000	47,663.60	44,585.67
WILLIS NORTH AMERICA INC SR NT 5.35% 05-15-2033 SEDOL: BLB3KC6	600,000.000	598,398.00	596,265.44
WISCONSIN ELEC PWR CO 5.05% 10-01-2054 SEDOL: BS6WWQ5	405,000.000	402,752.25	368,594.09
WISCONSIN PUBLIC SERVICE 2.85% 12-01-2051 SEDOL: BNRLZ12	545,000.000	544,013.55	337,064.61
WISCONSIN PWR & LT CO 3.95% 09-01-2032 SEDOL: BPH2J73	125,000.000	123,527.50	115,525.16
XCEL ENERGY INC 3.5% DUE 12-01-2049 CUSIP: 98389BAX8	796,000.000	876,298.03	548,593.07
XCEL ENERGY INC 5.45% 08-15-2033 CUSIP: 98389BBA7	525,000.000	506,754.99	520,523.82
ZOETIS INC 4.7 02-01-2043 SEDOL: BG0R585	2,275,000.000	2,333,190.02	2,024,264.81
Total United States - USD		734,788,234.87	659,910,434.28
Total Corporate Debt Instruments - Other		899,216,699.32	812,480,979.84
<i>Corporate Stock - Preferred</i>			
Germany - EUR			
HENKEL AG & CO KGAA NON-VTG PRF NPV SEDOL: 5076705	2,364.000	180,969.35	207,339.00
Total Germany - EUR		180,969.35	207,339.00

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Preferred</i>			
United States - USD			
KEYCORP NEW DEP SHS REPSTG 1/40TH INT PERP NON CUM H SEDOL: BPLPQT9	8,699.000	217,475.00	212,168.61
Total United States - USD		217,475.00	212,168.61
Total Corporate Stock - Preferred		398,444.35	419,507.61
<i>Corporate Stock - Common</i>			
Belgium - EUR			
KBC GROEP NV NPV SEDOL: 4497749	4,219.000	298,303.61	325,648.47
Total Belgium - EUR		298,303.61	325,648.47
Canada - CAD			
GILDAN ACTIVEWEAR COM NPV SEDOL: 2254645	8,316.000	270,631.49	391,167.71
SUNCOR ENERGY INC COM NPV 'NEW' SEDOL: B3NB1P2	9,612.000	292,228.01	342,922.90
Total Canada - CAD		562,859.50	734,090.61
Finland - EUR			
FORTUM OYJ EUR3.40 SEDOL: 5579550	15,165.000	185,467.85	212,230.89
Total Finland - EUR		185,467.85	212,230.89
France - EUR			
AIR LIQUIDE(L') EUR5.50 SEDOL: B1YXBJ7	2,015.000	237,799.49	327,418.70
BUREAU VERITAS EUR0.12 SEDOL: B28DTJ6	11,974.000	350,056.38	363,788.94
CAPGEMINI EUR8 SEDOL: 4163437	1,988.000	375,624.14	325,563.49
CIE DE ST-GOBAIN EUR4 SEDOL: 7380482	1,709.000	151,532.05	151,660.68

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
France - EUR			
ENGIE COMSTK SEDOL: B0C2CQ3	20,525.000	268,630.32	325,393.21
ORANGE EUR4 SEDOL: 5176177	30,068.000	340,077.44	299,771.78
PERNOD RICARD NPV EUR 1.55 SEDOL: 4682329	1,764.000	317,222.73	199,101.81
THALES SA EUR3 SEDOL: 4162791	2,031.000	264,318.83	291,594.90
Total France - EUR		2,305,261.38	2,284,293.51
Germany - EUR			
BRENNTAG SE NPV SEDOL: B4YVF56	3,541.000	249,599.23	212,228.92
CONTINENTAL AG ORD NPV SEDOL: 4598589	4,376.000	370,702.46	293,721.99
MERCK KGAA NPV SEDOL: 4741844	2,125.000	326,016.06	307,841.22
MTU AERO ENGINES A NPV (REGD) SEDOL: B09DHL9	892.000	214,646.24	297,420.47
PUMA SE NPV SEDOL: 5064722	5,723.000	243,859.14	262,884.76
RHEINMETALL AG NPV SEDOL: 5334588	356.000	80,739.09	226,564.93
SIEMENS AG NPV(REGD) SEDOL: 5727973	1,507.000	291,743.56	294,247.61
SIEMENS HEALTHINEE NPV SEDOL: BD594Y4	5,331.000	268,301.00	282,636.84
Total Germany - EUR		2,045,606.78	2,177,546.74
Hong Kong - HKD			
AIA GROUP LTD NPV SEDOL: B4TX8S1	44,400.000	423,948.13	321,799.19
ESR GROUP LIMITED USD0.001 SEDOL: BHNCRK0	50,000.000	126,954.04	76,854.25
TECHTRONIC INDUSTR NPV SEDOL: B0190C7	24,500.000	324,169.18	323,283.49

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Hong Kong - HKD			
Total Hong Kong - HKD		875,071.35	721,936.93
Ireland - USD			
ADR RYANAIR HLDGS PLC SPONSORED ADR NEW SEDOL: BYYN585	7,440.000	296,062.00	324,309.60
ICON PLC COM SEDOL: B94G471	1,157.000	257,605.75	242,634.47
Total Ireland - USD		553,667.75	566,944.07
Israel - USD			
WIX.COM LTD COM ILS0.01 SEDOL: BFZCHN7	1,250.000	172,760.92	268,187.50
Total Israel - USD		172,760.92	268,187.50
Italy - EUR			
UNICREDIT SPA NPV SEDOL: BYMXPS7	6,778.000	171,741.58	270,392.31
Total Italy - EUR		171,741.58	270,392.31
Japan - JPY			
ASICS CORP NPV SEDOL: 6057378	12,100.000	75,178.31	239,443.88
BANDAI NAMCO HOLDINGS INC SEDOL: B0JDQD4	8,000.000	204,936.27	192,364.47
FANUC CORP NPV SEDOL: 6356934	10,500.000	290,225.67	278,935.48
HITACHI NPV SEDOL: 6429104	8,700.000	75,851.25	217,942.86
KOKUSAI ELECTRIC C NPV SEDOL: BNGHNG2	15,200.000	230,672.85	207,457.37
MATSUKIYOCOCOKARA & CO SEDOL: B249GC0	19,900.000	289,394.49	291,864.98
MITSUI FUDOSAN CO LTD NPV SEDOL: 6597603	22,000.000	216,382.02	177,780.61

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Japan - JPY			
MIZUHO FINANCIAL GROUP NPV SEDOL: 6591014	17,000.000	351,353.88	418,942.48
NEC CORP NPV SEDOL: 6640400	4,000.000	328,168.77	349,198.27
NIPPON SANSO HOLDINGS CORP SEDOL: 6640541	9,000.000	255,996.70	253,346.91
NITORI HOLDINGS NPV SEDOL: 6644800	2,700.000	351,130.60	320,148.26
OTSUKA HOLDINGS CO LTD SEDOL: B5LTM93	5,200.000	222,235.02	284,550.78
RENASAS ELECTRONICS CORPORATION NPV SEDOL: 6635677	9,919.000	141,886.96	129,162.85
SHIMADZU CORP NPV SEDOL: 6804369	8,200.000	231,615.74	232,757.70
SUZUKI MOTOR CORP NPV SEDOL: 6865504	29,800.000	337,153.55	339,412.06
TOKYO ELECTRON NPV SEDOL: 6895675	1,900.000	280,972.03	292,386.74
TOYO SUISAN KAISHA NPV SEDOL: 6899967	3,300.000	217,560.22	225,935.35
Total Japan - JPY		4,100,714.33	4,451,631.05
Netherlands - EUR			
ASML HOLDING NV EUR0.09 SEDOL: B929F46	304.000	269,075.90	213,649.34
COCA-COLA EUROPACIFIC PARTNERS ORD EUR0.01 SEDOL: BD4D942	2,799.000	151,961.74	217,377.35
ING GROEP N.V. EUR0.01 SEDOL: BZ57390	17,574.000	232,470.85	275,333.89
Total Netherlands - EUR		653,508.49	706,360.58
Singapore - SGD			
DBS GROUP HLDGS NPV SEDOL: 6175203	9,677.000	156,838.19	310,129.34
Total Singapore - SGD		156,838.19	310,129.34

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Spain - EUR			
BANKINTER SA EUR0.30(REGD) SEDOL: 5474008	32,666.000	264,994.74	258,427.92
INDITEX (IND.DE DISENO TEXTIL SA) EUR0.03 (POST SUBD) SEDOL: BP9DL90	4,283.000	159,677.68	220,155.72
Total Spain - EUR		424,672.42	478,583.64
Sweden - SEK			
HEXAGON AB SER'B'NPV SEDOL: BNZFH1	24,469.000	241,606.56	233,855.37
NORDEA BANK ABP NPV SEDOL: BYZF9J9	20,832.000	231,119.65	226,810.83
SANDVIK AB NPV SEDOL: B1VQ252	10,025.000	203,744.26	179,917.87
Total Sweden - SEK		676,470.47	640,584.07
Switzerland - CHF			
ABB LTD CHF0.12 (REGD) SEDOL: 7108899	7,090.000	161,889.25	383,896.61
COMP.FIN.RICHEMONT CHF1 (REGD) SEDOL: BCRWZ18	1,859.000	253,181.93	282,875.70
ROCHE HLDGS AG GENUSSSCHEINE NPV SEDOL: 7110388	1,225.000	435,464.27	345,365.52
Total Switzerland - CHF		850,535.45	1,012,137.83
United Kingdom - GBP			
ASTRAZENECA ORD USD0.25 SEDOL: 0989529	1,664.000	214,146.35	218,152.46
COMPASS GROUP ORD GBP0.1105 SEDOL: BD6K457	10,252.000	230,977.43	341,790.30
CRODA INTL ORD GBP0.10609756 SEDOL: BJFFLV0	4,314.000	226,370.61	182,886.60
EXPERIAN ORD USD0.10 SEDOL: B19NLV4	6,881.000	268,318.24	296,882.00
JD SPORTS FASHION ORD GBP0.0005 SEDOL: BM8Q5M0	94,555.000	154,115.47	113,565.45

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United Kingdom - GBP			
LONDON STOCK EXCHANGE GROUP ORD GBP0.06918604 SEDOL: B0SWJX3	1,522.000	165,049.86	215,109.36
RELX PLC SEDOL: B2B0DG9	17,058.000	440,397.06	775,279.25
RIO TINTO ORD GBP0.10 SEDOL: 0718875	4,564.000	307,091.92	269,964.50
RS GROUP PLC ORD GBP0.10 SEDOL: 0309644	24,976.000	250,744.34	213,172.82
UNILEVER PLC ORD GBP0.031111 SEDOL: B10RZP7	10,412.000	517,163.00	593,058.72
3I GROUP ORD GBP0.738636 SEDOL: B1YW440	8,913.000	152,379.22	397,836.55
Total United Kingdom - GBP		2,926,753.50	3,617,698.01
United States - USD			
AON PLC SEDOL: BLP1HW5	1,236.000	241,548.63	443,921.76
CHUBB LTD ORD CHF24.15 SEDOL: B3BQMF6	708.000	179,354.71	195,620.40
CRH ORD EUR 0.32 SEDOL: B01ZKD6	2,255.000	182,854.57	208,632.60
Total United States - USD		603,757.91	848,174.76
Total Corporate Stock - Common		17,563,991.48	19,626,570.31

Value of Interest in Common/Collective Trusts

United States - USD			
CF ARROWSTREET INTERNATIONAL EQUITY - ACWI EX US FUND CUSIP: NHY999J15	96,509.320	12,083,828.80	26,463,901.90
CF S&P 500 (R) FLAGSHIP NL FUND (CM111) CUSIP: 87IU999E5	34,861.380	22,534,995.46	55,608,223.91
CF WILLIAM BLAIR SMID CORE COLLECTIVE INVESTMENT FD CL 2 CUSIP: 76999CC04	859,029.920	7,950,082.36	13,581,263.04

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Value of Interest in Common/Collective Trusts</i>			
United States - USD			
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	23,669,836.540	23,669,836.54	23,669,836.54
Total United States - USD		66,238,743.16	119,323,225.39
Total Value of Interest in Common/Collective Trusts		66,238,743.16	119,323,225.39
<i>Value of Interest in Registered Investment Companies</i>			
Emerging Markets Region - USD			
MFO LAZARD FUNDS INC EMERGING MKTS EQUITY ADV PORT INSTL USD SEDOL: BYR8SS8	536,591.250	6,339,948.45	6,401,533.61
Total Emerging Markets Region - USD		6,339,948.45	6,401,533.61
United States - USD			
MFB NORTHN FDS ULTRA SHORT FXD INC FD CUSIP: 665162467	5,179.640	53,468.03	53,350.29
MFO PIMCO ABS AND SHORT TERM INVESTMENT PORT CUSIP: 72200Q109	244,375.630	2,848,067.24	2,834,757.31
MFO PIMCO SHORT TERM FLOATING NAV II CUSIP: 72201P613	212,495.064	2,128,562.89	2,128,563.06
Total United States - USD		5,030,098.16	5,016,670.66
Total Value of Interest in Registered Investment Com		11,370,046.61	11,418,204.27
<i>Other</i>			
Argentina - USD			
ARGENTINA REP BD 1.0% 07-09-2029 CUSIP: 040114HX1	11,904.000	6,487.65	9,666.05
ARGENTINA REP DUE 07-09-2041 REG CUSIP: 040114HV5	750,000.000	335,632.50	468,126.24
BUENOS AIRES(PROV) 3.9%-VAR SNR 01/09/37USD1 SEDOL: BMDHK89	1,774,816.900	1,784,869.49	1,181,140.65
Total Argentina - USD		2,126,989.64	1,658,932.94

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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>			
Australia - AUD			
AUSTRALIA(CMNWLTH) 1% SNR 21/11/2031 AUD1000 SEDOL: BMGX738	1,450,000.000	1,032,345.75	729,094.99
LCH_IRS MSNYUS33 18/09/2034 AUD P 6MBBSW / R 4.5% SWU022FV7 SEDOL: 9M95ZKU	6,900,000.000	14,109.79	59,372.85
LCH_IRS MSNYUS33 18/09/2034 AUD P 6MBBSW / R 4.5% SWU022FV7 SEDOL: 9M95ZKL	-6,900,000.000	-11,117.97	0.00
LCH_IRS MSNYUS33 20/03/2034 AUD P 6MBBSW / R 4.5% SWU01XJV6 SEDOL: 9M3VXYL	-3,300,000.000	-26,268.55	0.00
LCH_IRS MSNYUS33 20/03/2034 AUD P 6MBBSW / R 4.5% SWU01XJV6 SEDOL: 9M3VXYU	3,300,000.000	0.00	30,600.52
Total Australia - AUD		1,009,069.02	819,068.36
Bermuda - USD			
BERMUDA GOVT 3.375% 08-20-2050 CUSIP: 085209AH7	320,000.000	319,100.80	211,360.00
Total Bermuda - USD		319,100.80	211,360.00
Brazil - USD			
FED REPUBLIC OF 7.125% 05-13-2054 CUSIP: 105756CJ7	1,220,000.000	1,216,425.40	1,127,363.11
PETROBRAS GLOBAL FIN B V GTD GLOBAL NT 5.5% DUE 06-10-2051/06-10-2021 REG SEDOL: BM9DJ28	300,000.000	289,338.00	226,956.73
Total Brazil - USD		1,505,763.40	1,354,319.84
Canada - USD			
ANTARES HLDGS LP SR NT 144A 3C7 3.75% 07-15-2027 SEDOL: BM9MCK4	750,000.000	742,545.00	708,846.20
ICE_CDS MSNYUS33 12/20/2026 SELL ENBRIDGE INC 3.5% 06/1 SWPC0KK76 SEDOL: 9L3NZ1L	-700,000.000	0.00	0.00
ICE_CDS MSNYUS33 12/20/2026 SELL ENBRIDGE INC 3.5% 06/1 SWPC0KK76 SEDOL: 9L3NZ1U	700,000.000	8,190.66	8,700.51
Total Canada - USD		750,735.66	717,546.71

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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>			
Chile - USD			
CHILE REP 2.55% NTS 22/01/2061 USD 3.1% DUE 01-22-2061/07-22-2060 REG CUSIP: 168863DQ8	851,000.000	847,902.36	501,600.07
CHILE(REPUBLIC OF) TBOND 4.0% DUE 01-31-2052 REG CUSIP: 168863DW5	289,000.000	241,315.00	215,022.74
REPUBLIC OF CHILE 3.1% DUE 05-07-2041 REG CUSIP: 168863DS4	1,020,000.000	1,014,145.20	728,135.40
Total Chile - USD		2,103,362.56	1,444,758.21
Colombia - USD			
COLOMBIA REP 5% DUE 06-15-2045 REG CUSIP: 195325CU7	1,450,000.000	1,368,511.68	977,300.00
COLOMBIA REP 8.375% 11-07-2054 CUSIP: 195325EQ4	250,000.000	246,625.00	242,162.50
COLOMBIA(REP OF) GLOBAL BD 6.125% DUE 01-18-2041/10-20-2009 REG CUSIP: 195325BM6	370,000.000	441,766.04	301,949.60
ECOPETROL S A 4.625% 11-02-2031 SEDOL: BL5C7L7	60,000.000	60,000.00	49,759.78
ECOPETROL S A 5.875% 11-02-2051 SEDOL: BL98498	680,000.000	680,000.00	456,171.00
ECOPETROL S A 8.375% 01-19-2036 SEDOL: BRBK4F0	340,000.000	338,099.40	327,890.02
REPUBLIC OF COLOMBIA 5.625 02-26-2044 REG CUSIP: 195325BR5	1,994,000.000	2,166,312.14	1,465,590.00
Total Colombia - USD		5,301,314.26	3,820,822.90
Cote d'Ivoire - USD			
PVTPL IVORY COAST 8.25% T-BOND 01-30-2037 CUSIP: 221625AU0	490,000.000	486,235.00	475,995.80
Total Cote d'Ivoire - USD		486,235.00	475,995.80
European Union - EUR			
CALL SWO EUR CHASUS33 P 6MEURIB / R 1.97% 317U7PVA4 06/01/2025 SEDOL: 9MYLN4U	-300,000.000	-724.96	0.00
CALL SWO EUR CITIUS33 P 3MEURIB / R 2.05% 317U6VZA8 19/02/2025 SEDOL: 9M9LQ0U	6,300,000.000	5,896.30	4,549.59

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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>			
European Union - EUR			
CALL SWO EUR CITIUS33 P 6MEURIB / R 2.05% 317U6W0A4 19/02/2025 SEDOL: 9M9LQ1U	-700,000.000	-5,207.83	-1,019.79
LCH_IRS MSNYUS33 05/11/2034 EUR P 6MEURIB / R 2.41% SWU02CEU8 SEDOL: 9MY3KEU	300,000.000	0.00	941.52
LCH_IRS MSNYUS33 05/11/2034 EUR P 6MEURIB / R 2.41% SWU02CEU8 SEDOL: 9MY3KEL	-300,000.000	0.00	0.00
LCH_IRS MSNYUS33 19/03/2055 EUR P 2.25% / R 6MEURIB SWU02A2D3 SEDOL: 9M9SMDL	-1,805,000.000	-5,159.54	-41,466.98
LCH_IRS MSNYUS33 19/03/2055 EUR P 2.25% / R 6MEURIB SWU02A2D3 SEDOL: 9M9SMDU	1,805,000.000	5,828.51	0.00
LCH_IRS MSNYUS33 25/09/2029 EUR P 2.3% / R 6MEURIB SWU02AY55 SEDOL: 9MXBY0L	-600,000.000	0.00	0.00
LCH_IRS MSNYUS33 25/09/2029 EUR P 2.3% / R 6MEURIB SWU02AY55 SEDOL: 9MXBY0U	600,000.000	0.00	393.97
LCH_IRS MSNYUS33 31/12/2034 EUR P 6MEURIB / R 2.38% SWU02E1O2 SEDOL: 9MZ1JHU	200,000.000	0.00	353.52
LCH_IRS MSNYUS33 31/12/2034 EUR P 6MEURIB / R 2.38% SWU02E1O2 SEDOL: 9MZ1JHL	-200,000.000	0.00	0.00
PUT SWO EUR CHASUS33 P 2.22% / R 6MEURIB 317U7PUA5 06/01/2025 SEDOL: 9MYLN3U	-300,000.000	-724.96	-3,941.43
Total European Union - EUR		-92.48	-40,189.60
France - USD			
PVTPL ELECTRICITE DE FRANCE SA 6.0% 04-22-2064 CUSIP: 268317BB9	1,400,000.000	1,287,692.00	1,354,627.65
PVTPL ELECTRICITE DE FRANCE 9.125% 12-31-2049 CUSIP: 28504KAA5	300,000.000	300,000.00	338,386.20
Total France - USD		1,587,692.00	1,693,013.85
Germany - EUR			
FUT C 10JAN25 EURX EUR-BU 1 3850 CUSIP: 999599GH0	2.000	971.70	20.71
FUT C 10JAN25 EURX EUR-BU 1 3850 CUSIP: 999599GH0	-2.000	-971.70	-20.71
FUT C 24JAN25 EURX EUR-BO 1 1925 CUSIP: 999599GH0	3.000	488.58	201.92

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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>			
Germany - EUR			
FUT C 24JAN25 EURX EUR-BO 1 1925 CUSIP: 999599GH0	-3.000	-488.58	-201.92
FUT C 24JAN25 EURX EUR-BU 1 3650 CUSIP: 999599GH0	2.000	754.13	186.39
FUT C 24JAN25 EURX EUR-BU 1 3650 CUSIP: 999599GH0	-2.000	-754.13	-186.39
FUT C 24JAN25 EURX EUR-BU 1 3800 CUSIP: 999599GH0	-2.000	-953.28	-62.13
FUT C 24JAN25 EURX EUR-BU 1 3800 CUSIP: 999599GH0	2.000	953.28	62.13
FUT P 10JAN25 EURX EUR-BU 1 3550 CUSIP: 999599GH0	2.000	992.83	4,369.81
FUT P 10JAN25 EURX EUR-BU 1 3550 CUSIP: 999599GH0	-2.000	-992.83	-4,369.81
FUT P 24JAN25 EURX EUR-BO 1 1750 CUSIP: 999599GH0	3.000	520.10	854.29
FUT P 24JAN25 EURX EUR-BO 1 1750 CUSIP: 999599GH0	-3.000	-520.10	-854.29
FUT P 24JAN25 EURX EUR-BU 1 3350 CUSIP: 999599GH0	2.000	995.03	1,739.64
FUT P 24JAN25 EURX EUR-BU 1 3350 CUSIP: 999599GH0	-2.000	-995.03	-1,739.64
FUT P 24JAN25 EURX EUR-BU 1 3450 CUSIP: 999599GH0	2.000	910.91	3,002.95
FUT P 24JAN25 EURX EUR-BU 1 3450 CUSIP: 999599GH0	-2.000	-910.91	-3,002.95
FUT 06 MAR 25 EURX EUR-BOBL CUSIP: 999599GH0	88.000	11,041,171.24	10,739,875.14
FUT 06 MAR 25 EURX EUR-BOBL CUSIP: 999599GH0	-88.000	-11,041,171.24	-10,739,875.14
Total Germany - EUR		0.00	0.00
Indonesia - USD			
INDONESIA REP T BD 3.7% 10-30-2049 CUSIP: 455780CN4	270,000.000	267,580.80	200,158.64
REPUBLIC OF INDONESIA 4.35% 01-11-2048 CUSIP: 455780CE4	910,000.000	902,410.60	763,001.98

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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>			
Indonesia - USD			
Total Indonesia - USD		1,169,991.40	963,160.62
Israel - USD			
ISRAEL(STATE OF) 5.375% 03-12-2029 CUSIP: 46514BRN9	900,000.000	895,221.00	897,238.80
STATE OF ISRAEL BD 4.125% DUE 01-17-2048REG CUSIP: 46513YJJ8	510,000.000	505,399.80	386,421.90
STATE OF ISRAEL 3.875% DUE 07-03-2050 REG CUSIP: 46513JB42	360,000.000	360,000.00	254,373.84
STATE OF ISRAEL 6.043% 03-12-2054 CUSIP: 46514BRM1	2,250,000.000	2,159,190.00	2,056,833.00
Total Israel - USD		3,919,810.80	3,594,867.54
Italy - USD			
CDS BOFAUS6NGFX 12/20/2026 SELL ITALY GOV'T INT BOND 6 SWPC0KKG6 SEDOL: 9L5DSKL	-700,000.000	0.00	0.00
CDS BOFAUS6NGFX 12/20/2026 SELL ITALY GOV'T INT BOND 6 SWPC0KKG6 SEDOL: 9L5DSKU	700,000.000	1,244.45	10,275.86
CDS CITIUS33 12/20/2026 SELL ITALY GOV'T INT BOND 6 SWPC0KNL2 SEDOL: 9L55CTL	-1,000,000.000	0.00	0.00
CDS CITIUS33 12/20/2026 SELL ITALY GOV'T INT BOND 6 SWPC0KNL2 SEDOL: 9L55CTU	1,000,000.000	2,125.44	14,679.80
PVTPL CASSA DEPOSITI E PRESTIT 5.875% 04-30-2029 CUSIP: 147918AC0	500,000.000	495,805.00	509,099.50
Total Italy - USD		499,174.89	534,055.16
Kazakhstan - USD			
PVTPL KAZMUNAYGAS NATIONAL 3.5% DUE 04-14-2033/10-14-2020 BEO CUSIP: 48126PAA0	440,000.000	440,000.00	364,248.28
Total Kazakhstan - USD		440,000.00	364,248.28
Mexico - MXN			
MEXICO(UTD MEX ST) 2.75% GTD 27/11/2031 MXV100 SEDOL: BM9CG57	30,000.000	1,140,527.24	1,013,915.31

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Mexico - MXN			
MEXICO(UTD MEX ST) 3% GTD 03/12/2026 DUAL CURR SEDOL: BMB5C12	4,900.000	196,808.48	186,572.30
MEXICO(UTD MEX ST) 4% GTD 24/08/2034 DUAL CURR SEDOL: BMX5B02	4,700.000	211,878.45	167,187.74
MEXICO(UTD MEX ST) 4% GTD 30/11/2028 DUAL CURR SEDOL: BD39J29	20,000.000	867,212.79	760,035.15
MEXICO(UTD MEX ST) 8.5% GTD SNR 18/11/2038 MXN SEDOL: B44NND6	145,700.000	808,322.05	597,847.79
Total Mexico - MXN		3,224,749.01	2,725,558.29
Mexico - USD			
MEXICO(UTD MEX ST) 3.75% SNR 19/04/2071 USD SEDOL: BP6GR61	435,000.000	435,000.00	239,188.33
PETROLEOS MEXICANOS GTD NT 7.69% DUE 01-23-2050 REG CUSIP: 71654QDD1	4,375,000.000	3,126,659.85	3,300,937.50
PETROLEOS MEXICANOS 6.75% DUE 09-21-2047 SEDOL: BD3NBC5	1,202,000.000	1,169,305.22	826,342.27
PVTPL COMISION FEDERAL DE ELECTRICIDAD 3.348% DUE 02-09-2031/11-09-2030 BEO CUSIP: 200447AH3	200,000.000	200,000.00	165,713.26
PVTPL COMISION FEDERAL DE ELECTRICIDAD 4.677% DUE 02-09-2051/08-09-2050 BEO CUSIP: 200447AJ9	550,000.000	540,400.00	372,974.73
UNITED MEXICAN STAT MEX NEW ISS USD 31YRINSEDOL = A038P73 5% DUE 04-27-2051 REG CUSIP: 91087BAL4	1,277,000.000	1,041,743.50	958,344.37
UNITED MEXICAN STATES 4.28% 08-14-2041 CUSIP: 91087BAQ3	560,000.000	559,652.80	410,662.69
UNITED MEXICAN STATES 6.0% 05-07-2036 CUSIP: 91087BAZ3	650,000.000	644,709.00	611,671.00
UNITED MEXICAN STATES 6.338% DUE 05-04-2053 CUSIP: 91087BAX8	302,000.000	301,993.96	268,724.34
UNITED MEXICAN STATES 6.4% 05-07-2054 CUSIP: 91087BBA7	1,710,000.000	1,698,423.30	1,531,281.61
UNITED MEXICAN STS MEDIUM TERM BOOK 4.125% 01-21-2026 CUSIP: 91086QBG2	300,000.000	340,470.00	296,852.90
UNITED MEXICAN STS 3.5% DUE 02-12-2034 REG CUSIP: 91087BAR1	480,000.000	477,388.80	381,847.40
UNITED MEXICAN STS 4.6% 23/01/2046 SEDOL: BVCXLS8	680,000.000	602,616.00	491,497.31

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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>			
Mexico - USD			
UTD MEXICAN STS TRANCHE # TR 00026 4.75 DUE 03-08-2044 CUSIP: 91086QBB3	2,514,000.000	2,470,875.10	1,907,524.15
Total Mexico - USD		13,609,237.53	11,763,561.86
Morocco - USD			
PVTPL OCP S A 5.125% DUE 06-23-2051/12-23-2050BEO CUSIP: 67091TAE5	590,000.000	586,401.60	444,736.10
PVTPL OCP S.A. 7.5% 05-02-2054 CUSIP: 67091TAG0	900,000.000	904,086.70	912,375.00
Total Morocco - USD		1,490,488.30	1,357,111.10
Panama - USD			
PANAMA(REP OF) 4.3% SNR 29/04/53 USD200000 SEDOL: B96SR76	597,000.000	675,684.60	349,006.75
PANAMA(REPUBLIC OF) 7.875% 03-01-2057 CUSIP: 698299BZ6	505,000.000	483,633.45	486,762.17
REPUBLIC OF PANAMA 3.87% 07-23-2060 CUSIP: 698299BL7	1,255,000.000	1,397,522.25	655,350.42
REPUBLIC OF PANAMA 4.5% 04-01-2054 CUSIP: 698299BM5	479,000.000	381,403.75	281,619.31
Total Panama - USD		2,938,244.05	1,772,738.65
Paraguay - USD			
PVTPL REPUBLIC OF PARAGUAY 5.4% DUE 03-30-2050 REG CUSIP: 699149AH3	360,000.000	438,706.80	304,740.00
Total Paraguay - USD		438,706.80	304,740.00
Peru - USD			
PERU REP 15/01/2072 3.6% DUE 01-15-2072/11-02-2021 BEO CUSIP: 715638DW9	542,000.000	521,257.66	329,590.20
PERU REP 2.78% 12-01-2060 CUSIP: 715638DQ2	512,000.000	506,045.86	269,056.00
PERU REP 3.3% 03-11-2041 CUSIP: 715638DS8	319,000.000	246,427.50	229,648.10

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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>			
Peru - USD			
REPUBLIC OF PERU 5.875% 08-08-2054 CUSIP: 715638EC2	400,000.000	396,436.00	381,136.01
Total Peru - USD		1,670,167.02	1,209,430.31
Poland - USD			
BANK GOSPODARSTWA KRAJOWEGO GTD NT 144A 6.25% 07-09-2054 CUSIP: 06237MAD5	990,000.000	982,832.40	970,485.12
REPUBLIC OF POLAND 5.5% DUE 04-04-2053 SEDOL: BLGV865	200,000.000	197,540.00	184,824.80
Total Poland - USD		1,180,372.40	1,155,309.92
Qatar - USD			
QATAR(STATE OF) 5.103% SNR 23/04/2048 USD SEDOL: BFYY518	500,000.000	500,000.00	474,375.00
Total Qatar - USD		500,000.00	474,375.00
Romania - EUR			
ROMANIA(REP OF) 5.625% MTN 22/02/36 EUR1000 SEDOL: BRZXFT6	500,000.000	531,080.82	497,743.07
Total Romania - EUR		531,080.82	497,743.07
Saudi Arabia - USD			
PVTPL SAUDI ARABIA KINGDOM GLOBAL MEDIUM TERM TBOND 4.875% 07-18-2033 CUSIP: 80413TBD0	1,900,000.000	1,877,580.00	1,841,157.00
PVTPL SAUDI ARABIAN OIL CO GLOBAL 5.75%07-17-2054 CUSIP: 80414L2P9	860,000.000	838,181.80	804,295.22
PVTPL SAUDI ARABIAN OIL CO 5.25% 07-17-2034 CUSIP: 80414L2N4	600,000.000	596,040.00	591,856.80
SAUDI ARABIA 4.5% SNR MTN 26/10/2046 USD SEDOL: BDFT8M0	200,000.000	227,500.00	161,458.60
Total Saudi Arabia - USD		3,539,301.80	3,398,767.62

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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>			
South Africa - USD			
PVTPL SOUTH AFRICA(REPUBLIC OF) 7.1% 11-19-2036 CUSIP: 836205BF0	700,000.000	700,000.00	682,295.73
Total South Africa - USD		700,000.00	682,295.73
South Africa - ZAR			
STH AFRICA(REP OF) 8.875% SNR 28/02/35 ZAR1000 SEDOL: BYY9RY3	16,460,000.000	821,808.63	794,699.57
Total South Africa - ZAR		821,808.63	794,699.57
United Arab Emirates - USD			
EMIRATE OF ABU DHA 3.875% SNR MTN 16/04/50 USD SEDOL: BLGVPM0	700,000.000	783,230.00	535,308.20
PVTPL ABU DHABI GOVT INT'L 5.5% 04-30-2054 CUSIP: 29135LAU4	725,000.000	712,870.75	712,577.13
Total United Arab Emirates - USD		1,496,100.75	1,247,885.33
United Kingdom - GBP			
CALL SWO GBP RBOSGB2RTCM P 1DSONIA / R 3.64% 317U7Q9A7 06/01/2025 SEDOL: 9MYMV3U	-200,000.000	-558.76	-0.03
LCH_OIS MSNYUS33 18/09/2029 GBP P 1DSONIA / R 4% SWU022DV9 SEDOL: 9M6ED9L	-4,600,000.000	0.00	-29,347.32
LCH_OIS MSNYUS33 18/09/2029 GBP P 1DSONIA / R 4% SWU022DV9 SEDOL: 9M6ED9U	4,600,000.000	74,382.25	0.00
PUT SWO GBP RBOSGB2RTCM P 3.93% / R 1DSONIA 317U7Q8A8 06/01/2025 SEDOL: 9MYMV2U	-200,000.000	-558.76	-2,938.88
Total United Kingdom - GBP		73,264.73	-32,286.23
United States - USD			
AMERICAN MUN PWR OHIO INC REV 7.834% 02-15-2041 BEO TAXABLE SEDOL: B51JWV5	100,000.000	140,323.00	117,928.30
AMERICAN MUN PWR OHIO INC REV 8.084% 02-15-2050 BEO TAXABLE SEDOL: B52FJL1	380,000.000	484,424.00	479,038.75
AMERN MUN PWR OH INC REV 6.27 DUE 02-15-2050 SEDOL: BZ1JY97	160,000.000	177,469.71	165,233.41

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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			
CALIFORNIA ST 7.3% 10-01-2039 BEO TAXABLE SEDOL: B54BZ20	3,800,000.000	5,632,013.66	4,326,702.80
CALIFORNIA ST 7.6% 11-01-2040 BEO TAXABLE SEDOL: B3Y5CW7	400,000.000	521,160.00	476,336.04
CALIFORNIA ST 7.625% 03-01-2040 BEO TAXABLE SEDOL: B52J623	470,000.000	680,623.10	553,817.36
CALIFORNIA STATE 7.55 MUN BDS DUE 04-01-2039 USD5000 SEDOL: B41WHL2	1,640,000.000	2,228,998.68	1,938,534.45
CALL SWO USD BNPAFRPP P 1DSOFR / R 3.49% 317U7QBA4 01/06/2025 SEDOL: 9MYML4U	-400,000.000	-1,050.00	0.00
CALL SWO USD BOFAUS6S P 1DSOFR / R 3.7% 317U7SFA6 01/16/2025 SEDOL: 9MYSL3U	-200,000.000	-560.00	-54.60
CALL SWO USD CHASUS33 P 1DSOFR / R 3.5% 317U7QDA2 01/06/2025 SEDOL: 9MYMR5U	-200,000.000	-525.00	0.00
CALL SWO USD CHASUS33 P 1DSOFR / R 3.533% 317U7P2A6 01/02/2025 SEDOL: 9MYJUCU	-400,000.000	-1,270.00	0.00
CALL SWO USD CHASUS33 P 1DSOFR / R 3.62% 317U7RWA9 01/13/2025 SEDOL: 9MYRGEU	-200,000.000	-540.00	-10.20
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.496% 317U7PTA7 01/06/2025 SEDOL: 9MYKX9U	-400,000.000	-1,160.00	0.00
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.5% 317U7Q4A2 01/06/2025 SEDOL: 9MYL4U	-400,000.000	-1,073.00	0.00
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.69% 317U7SPA5 01/17/2025 SEDOL: 9MYTR4U	-400,000.000	-1,090.00	-115.80
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.721% 317U7S8A4 01/13/2025 SEDOL: 9MYRV6U	-400,000.000	-1,100.00	-77.52
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.822% 317U7UWA2 01/21/2025 SEDOL: 9MYWXQU	-400,000.000	-1,210.00	-594.48
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.875% 317U7UEA2 01/21/2025 SEDOL: 9MYVE6U	-800,000.000	-2,460.00	-1,776.24
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.886% 317U7W0A3 01/27/2025 SEDOL: 9MZ1LAU	-400,000.000	-1,295.00	-1,287.52
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.9% 317U7UYA0 01/23/2025 SEDOL: 9MYXFGU	-400,000.000	-1,300.00	-1,179.24
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.908% 317U7VJA5 01/24/2025 SEDOL: 9MYXUBU	-300,000.000	-997.50	-976.08

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
CALL SWO USD NGFPUS33 P 1DSOFR / R 3.53% 317U7QJA6 01/09/2025 SEDOL: 9MYNW4U	-500,000.000	-1,365.00	-0.75
CALL SWO USD NGFPUS33 P 1DSOFR / R 3.663% 317U7S0A2 01/13/2025 SEDOL: 9MYRJRU	-500,000.000	-1,381.25	-45.65
CALL SWO USD PNBUS33CHA P 1DSOFR / R 3.49% 317U7Q5A1 01/06/2025 SEDOL: 9MYLU5U	-200,000.000	-550.00	0.00
CCP DUE TO/FROM MORGAN STANLEY SEDOL: 9AYQMLU	639,000.000	639,000.00	639,000.00
CCP RECEIVABLE FROM MORGAN STANLEY & CO INC. NEW YORK SEDOL: 9D6JACU	663,000.000	663,000.00	663,000.00
CHICAGO ILL TRAN AUTH SALES & TRANSFER T 6.899% 12-01-2022 SEDOL: B3CFDN7	1,267,051.700	1,641,840.04	1,395,748.80
CHICAGO ILL TRAN AUTH SALES & TRF TAX RCPTS REV TAX-PE FDG-SER A 6.899% 12-01-40 SEDOL: B3CDB04	319,106.780	394,932.92	351,519.13
CHICAGO ILL TRAN AUTH SALES TAX RCPTS REV 6.2% 12-01-2040 BEO TAXABLE SEDOL: B58NYY7	1,375,000.000	1,539,509.00	1,412,139.16
CLEVELAND-CUYAHOGA CNTY OH PORT AUTH FEDLEASE REV 4.425 05-01-2031 BEO TAXABLE CUSIP: 18611CAA4	1,180,000.000	1,180,000.00	1,041,964.19
CME_OIS MSNYUS33 11/15/2052 USD P 3.622% / R 1DSOFR SWU02D668 SEDOL: 9MYKZ4U	4,700,000.000	15,762.28	268,286.34
CME_OIS MSNYUS33 11/15/2052 USD P 3.622% / R 1DSOFR SWU02D668 SEDOL: 9MYKZ4L	-4,700,000.000	-20,739.99	0.00
CME_OIS MSNYUS33 11/15/2052 USD P 3.69% / R 1DSOFR SWU02D2C9 SEDOL: 9MYGVSU	7,000,000.000	223,810.00	321,184.50
CME_OIS MSNYUS33 11/15/2052 USD P 3.69% / R 1DSOFR SWU02D2C9 SEDOL: 9MYGVSL	-7,000,000.000	-20,838.66	0.00
DALLAS FT WORTH TEX INTL ARPT REV 4.507%11-01-2051 SEDOL: BP4DPJ3	170,000.000	170,000.00	147,337.20
DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:UBS SEDOL: 9A41GUU	260,000.000	260,000.00	260,000.00
FUT DEC 26 CME 3MO SOFR CUSIP: 999599GH0	-58.000	-13,927,025.90	-13,925,075.00
FUT DEC 26 CME 3MO SOFR CUSIP: 999599GH0	58.000	13,927,025.90	13,925,075.00
FUT DEC 27 CME 3MO SOFR CUSIP: 999599GH0	-34.000	-8,153,506.25	-8,158,725.00

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
FUT DEC 27 CME 3MO SOFR CUSIP: 999599GH0	34.000	8,153,506.25	8,158,725.00
FUT JUN 27 CME 3MO SOFR CUSIP: 999599GH0	-92.000	-22,082,885.20	-22,082,300.00
FUT JUN 27 CME 3MO SOFR CUSIP: 999599GH0	92.000	22,082,885.20	22,082,300.00
FUT MAR 25 CBT UL T-BONDS CUSIP: 999599GH0	-36.000	-4,234,977.54	-4,280,625.00
FUT MAR 25 CBT UL T-BONDS CUSIP: 999599GH0	36.000	4,234,977.54	4,280,625.00
FUT MAR 25 CBT ULT TNOTE CUSIP: 999599GH0	-718.000	-80,884,940.56	-79,922,375.00
FUT MAR 25 CBT ULT TNOTE CUSIP: 999599GH0	718.000	80,884,940.56	79,922,375.00
FUT MAR 25 CBT 5Y T-NOTE CUSIP: 999599GH0	1,526.000	163,029,131.48	162,220,953.11
FUT MAR 25 CBT 5Y T-NOTE CUSIP: 999599GH0	-1,526.000	-163,029,131.48	-162,220,953.11
FUT MAR 25 U.S. T-BONDS CUSIP: 999599GH0	692.000	80,963,307.49	78,779,875.00
FUT MAR 25 U.S. T-BONDS CUSIP: 999599GH0	-692.000	-80,963,307.49	-78,779,875.00
FUT MAR 25 US 2YR T-NOTE CUSIP: 999599GH0	6.000	1,234,913.99	1,233,656.25
FUT MAR 25 US 2YR T-NOTE CUSIP: 999599GH0	-6.000	-1,234,913.99	-1,233,656.25
FUT MAR 25 10 YR T-NOTES CUSIP: 999599GH0	143.000	15,942,466.25	15,551,250.00
FUT MAR 25 10 YR T-NOTES CUSIP: 999599GH0	-143.000	-15,942,466.25	-15,551,250.00
FUT MAR 27 CME 3MO SOFR CUSIP: 999599GH0	-58.000	-13,929,055.69	-13,923,625.00
FUT MAR 27 CME 3MO SOFR CUSIP: 999599GH0	58.000	13,929,055.69	13,923,625.00
FUT SEP 27 CME 3MO SOFR CUSIP: 999599GH0	92.000	22,084,742.69	22,080,000.00

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
FUT SEP 27 CME 3MO SOFR CUSIP: 999599GH0	-92.000	-22,084,742.69	-22,080,000.00
ICE_CDS MSNYUS33 06/20/2026 SELL AT&T INC 3.8% 02/15/20 SWPC0K0C7 SEDOL: 9KXKP5U	400,000.000	7,951.28	3,797.88
ICE_CDS MSNYUS33 06/20/2026 SELL AT&T INC 3.8% 02/15/20 SWPC0K0C7 SEDOL: 9KXKP5L	-400,000.000	0.00	0.00
ICE_CDS MSNYUS33 06/20/2026 SELL GENERAL ELECTRIC CO 2. SWPC0JYY5 SEDOL: 9KXFM9U	600,000.000	5,891.10	7,806.36
ICE_CDS MSNYUS33 06/20/2026 SELL GENERAL ELECTRIC CO 2. SWPC0JYY5 SEDOL: 9KXFM9L	-600,000.000	0.00	0.00
ICE_CDS MSNYUS33 12/20/2026 SELL FORD MOTOR COMPANY 4.3 SWPC0KOG2 SEDOL: 9L5CQML	-100,000.000	0.00	0.00
ICE_CDS MSNYUS33 12/20/2026 SELL FORD MOTOR COMPANY 4.3 SWPC0KOG2 SEDOL: 9L5CQMU	100,000.000	13,344.57	8,478.78
ICE_CDS MSNYUS33 12/20/2028 SELL FORD MOTOR COMPANY 4.3 SWPC0M9M2 SEDOL: 9M49SMU	100,000.000	14,908.79	13,835.35
ICE_CDS MSNYUS33 12/20/2028 SELL FORD MOTOR COMPANY 4.3 SWPC0M9M2 SEDOL: 9M49SML	-100,000.000	0.00	0.00
ILLINOIS ST TAXABLE-SER 1-BUILD AMER 6.63% DUE 02-01-2035 BEO TAXABLE SEDOL: B6257Y7	126,923.080	132,812.32	131,572.18
LA LOC GOVT ENVI FACS & TAXABLE-LA UTILS RESTORATION 4.475% DUE 08-01-2039 SEDOL: BNHP707	240,000.000	240,000.00	223,515.48
LCH_OIS CHASUS33 02/27/2044 USD P 1DSOFR / R 3.843% BCG9GFMP7 SEDOL: 9M69JRU	6,300,000.000	0.00	0.00
LCH_OIS CHASUS33 02/27/2044 USD P 1DSOFR / R 3.843% BCG9GFMP7 SEDOL: 9M69JRL	-6,300,000.000	0.00	-296,521.47
LCH_OIS CHASUS33 02/27/2054 USD P 3.651% / R 1DSOFR BCG9GFMY8 SEDOL: 9M69JSU	4,790,000.000	0.00	307,047.62
LCH_OIS CHASUS33 02/27/2054 USD P 3.651% / R 1DSOFR BCG9GFMY8 SEDOL: 9M69JSL	-4,790,000.000	0.00	0.00
LCH_OIS CHASUS33 08/05/2044 USD P 1DSOFR / R 3.616% BCGB1Q9X2 SEDOL: 9M99S8U	4,600,000.000	0.00	0.00
LCH_OIS CHASUS33 08/05/2044 USD P 1DSOFR / R 3.616% BCGB1Q9X2 SEDOL: 9M99S8L	-4,600,000.000	0.00	-327,225.60
LCH_OIS CHASUS33 08/05/2054 USD P 3.479% / R 1DSOFR BCGB1Q9K0 SEDOL: 9M9AKVL	-3,500,000.000	0.00	0.00

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<i>Other</i>			
United States - USD			
LCH_OIS CHASUS33 08/05/2054 USD P 3.479% / R 1DSOFR BCGB1Q9K0 SEDOL: 9M9AKVU	3,500,000.000	0.00	298,857.65
LCH_OIS CHASUS33 08/09/2044 USD P 1DSOFR / R 3.561% BCGB3D2W8 SEDOL: 9M9DE4U	4,000,000.000	0.00	0.00
LCH_OIS CHASUS33 08/09/2044 USD P 1DSOFR / R 3.561% BCGB3D2W8 SEDOL: 9M9DE4L	-4,000,000.000	0.00	-314,164.80
LCH_OIS CHASUS33 08/09/2054 USD P 3.415% / R 1DSOFR BCGB3D372 SEDOL: 9M9DZRU	3,000,000.000	0.00	289,093.50
LCH_OIS CHASUS33 08/09/2054 USD P 3.415% / R 1DSOFR BCGB3D372 SEDOL: 9M9DZRL	-3,000,000.000	0.00	0.00
LCH_OIS CHASUS33 09/14/2043 USD P 1DSOFR / R 3.897% BCG8GTK89 SEDOL: 9M36UMU	7,575,000.000	0.00	0.00
LCH_OIS CHASUS33 09/14/2043 USD P 1DSOFR / R 3.897% BCG8GTK89 SEDOL: 9M36UML	-7,575,000.000	0.00	-231,460.19
LCH_OIS CHASUS33 09/14/2043 USD P 3.897% / R 1DSOFR BCG8GTK89 SEDOL: 9M4SJFL	-850,000.000	-15,171.80	0.00
LCH_OIS CHASUS33 09/14/2043 USD P 3.897% / R 1DSOFR BCG8GTK89 SEDOL: 9M4WM0L	-3,920,000.000	-109,862.10	0.00
LCH_OIS CHASUS33 09/14/2043 USD P 3.897% / R 1DSOFR BCG8GTK89 SEDOL: 9M4WM0U	3,920,000.000	0.00	119,778.74
LCH_OIS CHASUS33 09/14/2043 USD P 3.897% / R 1DSOFR BCG8GTK89 SEDOL: 9M4SJFU	850,000.000	0.00	25,972.43
LCH_OIS CHASUS33 09/14/2053 USD P 1DSOFR / R 3.674% BCG8GU880 SEDOL: 9M4SJGU	780,000.000	13,148.57	0.00
LCH_OIS CHASUS33 09/14/2053 USD P 1DSOFR / R 3.674% BCG8GU880 SEDOL: 9M4WX8L	-2,965,000.000	0.00	-151,384.30
LCH_OIS CHASUS33 09/14/2053 USD P 1DSOFR / R 3.674% BCG8GU880 SEDOL: 9M4SJGL	-780,000.000	0.00	-39,824.54
LCH_OIS CHASUS33 09/14/2053 USD P 1DSOFR / R 3.674% BCG8GU880 SEDOL: 9M4WX8U	2,965,000.000	80,680.81	0.00
LCH_OIS CHASUS33 09/14/2053 USD P 3.674% / R 1DSOFR BCG8GU880 SEDOL: 9M36ULL	-5,695,000.000	0.00	0.00
LCH_OIS CHASUS33 09/14/2053 USD P 3.674% / R 1DSOFR BCG8GU880 SEDOL: 9M36ULU	5,695,000.000	0.00	290,770.18
LCH_OIS CHASUS33 11/04/2034 USD P 3.8% / R 1DSOFR BCGBV9B14 SEDOL: 9MY2S9L	-5,510,000.000	0.00	0.00

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
LCH_OIS CHASUS33 11/04/2034 USD P 3.8% / R 1DSOFR BCGBV9B14 SEDOL: 9MY2S9U	5,510,000.000	0.00	128,266.74
LCH_OIS CHASUS33 11/04/2044 USD P 1DSOFR / R 3.821% BCGBV9AG2 SEDOL: 9MY2S6U	3,231,527.000	0.00	0.00
LCH_OIS CHASUS33 11/04/2044 USD P 1DSOFR / R 3.821% BCGBV9AG2 SEDOL: 9MY2S6L	-3,231,527.000	0.00	-126,832.91
LCH_OIS CHASUS33 11/04/2044 USD P 1DSOFR / R 3.825% BCGBV9AV9 SEDOL: 9MY2S7U	3,328,473.000	0.00	0.00
LCH_OIS CHASUS33 11/04/2044 USD P 1DSOFR / R 3.825% BCGBV9AV9 SEDOL: 9MY2S7L	-3,328,473.000	0.00	-128,816.23
LCH_OIS CHASUS33 11/04/2054 USD P 3.662% / R 1DSOFR BCGBV9AM9 SEDOL: 9MY2S8L	-2,500,000.000	0.00	0.00
LCH_OIS CHASUS33 11/04/2054 USD P 3.662% / R 1DSOFR BCGBV9AM9 SEDOL: 9MY2S8U	2,500,000.000	0.00	121,617.00
LCH_OIS CHASUS33 11/25/2052 USD P 1DSOFR / R 3.041% BCG7A2HB3 SEDOL: 9LYEU0L	389,260.000	0.00	3,211.94
LCH_OIS MSNYUS33 06/26/2028 USD P 1DSOFR / R 1.716% SWU01VPL5 SEDOL: 9M1RZ6L	-67,500,000.000	0.00	-6,277,581.00
LCH_OIS MSNYUS33 06/26/2028 USD P 1DSOFR / R 1.716% SWU01VPL5 SEDOL: 9M1RZ6U	67,500,000.000	0.00	0.00
LCH_OIS MSNYUS33 06/26/2053 USD P 1.931% / R 1DSOFR SWU01VPO9 SEDOL: 9M1R01U	15,500,000.000	2,871,139.40	5,550,069.50
LCH_OIS MSNYUS33 06/26/2053 USD P 1.931% / R 1DSOFR SWU01VPO9 SEDOL: 9M1R01L	-15,500,000.000	0.00	0.00
LCH_OIS MSNYUS33 06/26/2053 USD P 1.952% / R 1DSOFR SWU01VPN1 SEDOL: 9M1R03L	-5,600,000.000	0.00	0.00
LCH_OIS MSNYUS33 06/26/2053 USD P 1.952% / R 1DSOFR SWU01VPN1 SEDOL: 9M1R03U	5,600,000.000	0.00	1,985,361.84
LCH_OIS MSNYUS33 06/30/2053 USD P 1.975% / R 1DSOFR SWU01VT9 SEDOL: 9M1VREU	8,400,000.000	0.00	2,942,448.60
LCH_OIS MSNYUS33 06/30/2053 USD P 1.975% / R 1DSOFR SWU01VT9 SEDOL: 9M1VREL	-8,400,000.000	0.00	0.00
LCH_OIS MSNYUS33 10/17/2034 USD P 1DSOFR / R 3.395% SWU02BUZ1 SEDOL: 9MXRHHL	-600,000.000	0.00	-34,233.60
LCH_OIS MSNYUS33 10/17/2034 USD P 1DSOFR / R 3.395% SWU02BUZ1 SEDOL: 9MXRHU	600,000.000	0.00	0.00

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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			
LCH_OIS MSNYUS33 10/23/2034 USD P 1DSOFR / R 3.446% SWUJ02C074 SEDOL: 9MXUESL	-400,000.000	0.00	-21,073.60
LCH_OIS MSNYUS33 10/23/2034 USD P 1DSOFR / R 3.446% SWUJ02C074 SEDOL: 9MXUESU	400,000.000	0.00	0.00
LCH_OIS MSNYUS33 10/27/2053 USD P 2.06% / R 1DSOFR SWUJ01YAJ0 SEDOL: 9M41E8L	-7,100,000.000	0.00	0.00
LCH_OIS MSNYUS33 10/27/2053 USD P 2.06% / R 1DSOFR SWUJ01YAJ0 SEDOL: 9M41E8U	7,100,000.000	0.00	2,646,241.00
LCH_OIS MSNYUS33 11/01/2034 USD P 1DSOFR / R 3.47% SWUJ02C9P5 SEDOL: 9MY1URL	-500,000.000	0.00	-25,230.65
LCH_OIS MSNYUS33 11/01/2034 USD P 1DSOFR / R 3.47% SWUJ02C9P5 SEDOL: 9MY1URU	500,000.000	0.00	0.00
LCH_OIS MSNYUS33 11/05/2034 USD P 1DSOFR / R 3.435% SWUJ02CDQ8 SEDOL: 9MY3KJL	-500,000.000	0.00	-26,621.40
LCH_OIS MSNYUS33 11/05/2034 USD P 1DSOFR / R 3.435% SWUJ02CDQ8 SEDOL: 9MY3KJU	500,000.000	0.00	0.00
LCH_OIS MSNYUS33 11/06/2034 USD P 1DSOFR / R 3.515% SWUJ02CFB9 SEDOL: 9MY382L	-800,000.000	0.00	-37,295.04
LCH_OIS MSNYUS33 11/06/2034 USD P 1DSOFR / R 3.515% SWUJ02CFB9 SEDOL: 9MY382U	800,000.000	0.00	0.00
LCH_OIS MSNYUS33 11/06/2034 USD P 1DSOFR / R 3.535% SWUJ02CFC7 SEDOL: 9MY386L	-1,100,000.000	0.00	-49,470.74
LCH_OIS MSNYUS33 11/06/2034 USD P 1DSOFR / R 3.535% SWUJ02CFC7 SEDOL: 9MY386U	1,100,000.000	0.00	0.00
LCH_OIS MSNYUS33 11/14/2034 USD P 1DSOFR / R 3.86% SWUJ02CM54 SEDOL: 9MY8QGU	500,000.000	0.00	0.00
LCH_OIS MSNYUS33 11/14/2034 USD P 1DSOFR / R 3.86% SWUJ02CM54 SEDOL: 9MY8QGL	-500,000.000	0.00	-9,043.25
LCH_OIS MSNYUS33 11/14/2034 USD P 1DSOFR / R 3.866% SWUJ02CM47 SEDOL: 9MY8QLL	-400,000.000	0.00	-7,037.36
LCH_OIS MSNYUS33 11/14/2034 USD P 1DSOFR / R 3.866% SWUJ02CM47 SEDOL: 9MY8QLU	400,000.000	0.00	0.00
LCH_OIS MSNYUS33 11/19/2034 USD P 1DSOFR / R 3.793% SWUJ02CPX0 SEDOL: 9MYAN5L	-500,000.000	0.00	-11,779.05
LCH_OIS MSNYUS33 11/19/2034 USD P 1DSOFR / R 3.793% SWUJ02CPX0 SEDOL: 9MYAN5U	500,000.000	0.00	0.00

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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			
LCH_OIS MSNYUS33 11/19/2034 USD P 1DSOFR / R 3.855% SWUJ02CPY8 SEDOL: 9MYAN7L	-300,000.000	0.00	-5,526.81
LCH_OIS MSNYUS33 11/19/2034 USD P 1DSOFR / R 3.855% SWUJ02CPY8 SEDOL: 9MYAN7U	300,000.000	0.00	0.00
LCH_OIS MSNYUS33 11/20/2034 USD P 1DSOFR / R 3.865% SWUJ02CR67 SEDOL: 9MYBXBL	-400,000.000	0.00	-7,030.80
LCH_OIS MSNYUS33 11/20/2034 USD P 1DSOFR / R 3.865% SWUJ02CR67 SEDOL: 9MYBXBU	400,000.000	0.00	0.00
LCH_OIS MSNYUS33 12/18/2054 USD P 3.5% / R 1DSOFR SWU025U43 SEDOL: 9M8AMQL	-4,700,000.000	-308,023.00	0.00
LCH_OIS MSNYUS33 12/18/2054 USD P 3.5% / R 1DSOFR SWU025U43 SEDOL: 9M8AMQU	4,700,000.000	0.00	353,404.28
LCH_OIS MSNYUS33 12/30/2034 USD P 1DSOFR / R 4.015% SWUJ02E120 SEDOL: 9MYXV3U	400,000.000	0.00	0.00
LCH_OIS MSNYUS33 12/30/2034 USD P 1DSOFR / R 4.015% SWUJ02E120 SEDOL: 9MYXV3L	-400,000.000	0.00	-1,876.04
LOS ANGELES CALIF CMNTY COLLEGE DIST 6.75% 08-01-2049 BEO TAXABLE SEDOL: B4LSB85	590,000.000	1,025,172.20	656,380.55
LOS ANGELES CALIF DEPT WTR & PWR REV 6.574% 07-01-2045 BEO TAXABLE SEDOL: B42HW33	40,000.000	52,527.20	43,357.52
MIAMI-DADE CNTY FLA SEAPORT REV 6.224% 11-01-2055 SEDOL: BRXKJQ4	90,000.000	90,000.00	93,275.16
NEW JERSEY ST TPK AUTH TPK REV 7.102% 01-01-2041 BEO TAXABLE SEDOL: B4WN3T4	2,200,000.000	3,196,539.31	2,456,909.40
NEW JERSEY ST TPK AUTH TPK REV 7.414% 01-01-2040 BEO TAXABLE SEDOL: B3YD6H4	675,000.000	967,639.50	773,278.11
NEW YORK N Y CITY MUN WTR FIN AUTH WTR &SWR SYS REV 5.44% 06-15-2043 BEO TAXABLE SEDOL: B3L4RJ9	100,000.000	104,919.00	94,596.79
NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 5.508% 08-01-2037 BEO TAXABLE SEDOL: B4XCYP3	1,075,000.000	1,361,896.00	1,059,838.85
NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 5.572% 11-01-2038 BEO TAXABLE SEDOL: B56SPB8	600,000.000	731,004.00	595,927.08
NEW YORK N Y TAXABLE-FISCAL 2025-SUBSER D-1 5.094% 10-01-2049 SEDOL: BQNKXY3	240,000.000	240,000.00	227,549.16
NEW YORK N Y 5.114% 10-01-2054 SEDOL: BPYRJ15	140,000.000	140,000.00	132,469.12

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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			
NEW YORK ST DORM AUTH ST PERS INCOME TAXREV 5.051% 09-15-2027 BEO TAXABLE SEDOL: BP82M62	600,000.000	600,000.00	604,912.56
NY N Y CY MUN WTR FIN AUTH WTR 5.882 DUE06-15-2044 BEO TAXABLE MUNI SEDOL: B3TZ6C0	2,040,000.000	2,515,005.15	2,022,488.03
NY NY CTY MUN WTR FIN AUTH WTR & SWR REVBLD AMER BDS 5.724 6-15-2042 REG TXBLE SEDOL: B3NRLF0	200,000.000	222,373.00	196,435.88
OH ST UNIV GEN RCPTS TAXABLE-SER A 4.8 DUE 06-01-2111 SEDOL: B5VY9Z3	470,000.000	497,662.60	399,663.94
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD GSAMUS33 SEDOL: 9A32GTU	90,000.000	90,000.00	90,000.00
PORT AUTH N Y & N J 4.458% 10-01-2062 BEO TAXABLE SEDOL: B8FPQ52	2,765,000.000	2,853,371.98	2,322,577.06
PORT AUTH N Y & N J 4.96% 08-01-2046 BEOTAXABLE SEDOL: BSS6JF3	560,000.000	560,000.00	526,192.52
PUT SWO USD BNPAFRPP P 3.84% / R 1DSOFR 317U7QAA5 01/06/2025 SEDOL: 9MYML3U	-400,000.000	-1,050.00	-7,621.76
PUT SWO USD BOFAUS6S P 4.1% / R 1DSOFR 317U7SEA7 01/16/2025 SEDOL: 9MYSL2U	-200,000.000	-560.00	-1,112.72
PUT SWO USD CHASUS33 P 3.85% / R 1DSOFR 317U7QCA3 01/06/2025 SEDOL: 9MYMR4U	-200,000.000	-525.00	-3,653.20
PUT SWO USD CHASUS33 P 3.933% / R 1DSOFR 317U7P1A7 01/02/2025 SEDOL: 9MYJUBU	-400,000.000	-1,270.00	-4,564.72
PUT SWO USD CHASUS33 P 3.97% / R 1DSOFR 317U7RVA0 01/13/2025 SEDOL: 9MYRGDU	-200,000.000	-540.00	-2,203.24
PUT SWO USD GSCMUS33 P 3.896% / R 1DSOFR 317U7PSA8 01/06/2025 SEDOL: 9MYKX8U	-400,000.000	-1,160.00	-5,888.44
PUT SWO USD GSCMUS33 P 3.9% / R 1DSOFR 317U7Q3A3 01/06/2025 SEDOL: 9MYLF3U	-400,000.000	-1,073.00	-5,768.44
PUT SWO USD GSCMUS33 P 4.071% / R 1DSOFR 317U7S7A5 01/13/2025 SEDOL: 9MYRV5U	-400,000.000	-1,100.00	-2,409.72
PUT SWO USD GSCMUS33 P 4.09% / R 1DSOFR 317U7SOA6 01/17/2025 SEDOL: 9MYTR3U	-400,000.000	-1,090.00	-2,451.96
PUT SWO USD GSCMUS33 P 4.222% / R 1DSOFR 317U7UVA3 01/21/2025 SEDOL: 9MYWXPV	-400,000.000	-1,210.00	-1,245.92
PUT SWO USD GSCMUS33 P 4.275% / R 1DSOFR 317U7UDA3 01/21/2025 SEDOL: 9MYVE5U	-800,000.000	-2,460.00	-1,736.80

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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			
PUT SWO USD GSCMUS33 P 4.286% / R 1DSOFR 317U7VZA7 01/27/2025 SEDOL: 9MZ1KZU	-400,000.000	-1,295.00	-1,103.00
PUT SWO USD GSCMUS33 P 4.3% / R 1DSOFR 317U7UXA1 01/23/2025 SEDOL: 9MYXFFU	-400,000.000	-1,300.00	-823.12
PUT SWO USD GSCMUS33 P 4.308% / R 1DSOFR 317U7VKA3 01/24/2025 SEDOL: 9MYXUCU	-300,000.000	-997.50	-619.50
PUT SWO USD NGFPUS33 P 3.88% / R 1DSOFR 317U7QIA7 01/09/2025 SEDOL: 9MYNW3U	-500,000.000	-1,365.00	-8,137.30
PUT SWO USD NGFPUS33 P 4.013% / R 1DSOFR 317U7RZA6 01/13/2025 SEDOL: 9MYRJQU	-500,000.000	-1,381.25	-4,338.05
PUT SWO USD PNBPU33CHA P 3.89% / R 1DSOFR 317U7Q6A0 01/06/2025 SEDOL: 9MYLU6U	-200,000.000	-550.00	-3,034.80
SAN DIEGO CNTY CALIF WTR AUTH FING AGY WTR REV 6.138% 05-01-2049 BEO TAXABLE SEDOL: B4MFLC9	1,110,000.000	1,479,211.40	1,146,750.77
SUMTER LANDING CMNTY DEV DIST FLA RECREATIONAL REV 4.172% 10-01-2047 BEO SEDOL: BD0NJD5	140,000.000	140,000.00	121,314.59
TEXAS PRIVATE ACTIVITY BD SURFACE TRANSCORP REV 3.922% 12-31-2049 BEO TAXABLE SEDOL: BK0ZJS5	170,000.000	170,000.00	134,499.44
TX NAT GAS SECURITIZATION FIN CORP 5.169% 04-01-2041 SEDOL: BN7BQ75	395,000.000	395,000.00	388,990.31
UBS GROUP CUSIP: 996390126	3,300,000.000	0.00	0.00
UNIV CALIF REGTS MED CTR POOLED REV 3.006% 05-15-2050 BEO TAXABLE SEDOL: BLKVVW25	200,000.000	200,000.00	130,733.20
UNIV CALIF REGTS MED CTR POOLED REV 3.256% 05-15-2060 BEO TAXABLE SEDOL: BL1DF87	1,970,000.000	1,983,156.00	1,270,363.37
UNIV CALIF REGTS MED CTR POOLED REV 3.706% 05-15-2120 BEO TAXABLE SEDOL: BL1DF98	60,000.000	60,000.00	37,563.62
UNIV CALIF REGTS MED CTR POOLED REV 4.563% DUE 05-15-2053 REG SEDOL: BMGMNY8	1,690,000.000	1,690,000.00	1,455,712.93
UNIVERSITY CALIF REVS .883% 05-15-2025 BEO TAXABLE SEDOL: BL9X2Z5	850,000.000	850,000.00	838,992.50
UNIVERSITY CALIF REVS 4.767% 05-15-2115 BEO TAXABLE SEDOL: BYSZTY1	520,000.000	520,000.00	424,040.24
UNIVERSITY CALIF REVS 4.858% 05-15-2112 BEO TAXABLE SEDOL: B7MQN72	320,000.000	312,326.40	265,951.90

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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			
UNIVERSITY MICH UNIV REVS TAXABLE-GEN-SER A 4.454% 04-01-2122 SEDOL: BPJHST1	190,000.000	190,000.00	149,084.68
UNIVERSITY MICH UNIV REVS 3.504% DUE 04-01-2052 REG SEDOL: BPDYD60	220,000.000	220,000.00	162,020.50
UNIVERSITY MINN 4.048% 04-01-2052 REG TAXABLE SEDOL: BPSLTJ1	170,000.000	170,000.00	137,959.30
Total United States - USD		43,088,057.92	40,775,886.41
CAD - Canadian dollar	0.000	0.00	0.00
CHF - Swiss franc	0.000	0.00	0.00
DKK - Danish krone	0.000	0.00	0.00
EUR - Euro	0.000	0.00	0.00
SEK - Swedish krona	0.000	0.00	0.00
Total - all currencies		0.00	0.00
Total Other		96,520,726.71	85,739,777.24
<i>Other Liabilities</i>			
United States - USD			
OTC DERIVATIVE CASH COLL PAY TO CITIBANK	-110,000.000	-110,000.00	-110,000.00
Total United States - USD		-110,000.00	-110,000.00
Pending foreign exchange sales: Australian dollar	0.000	-792,017.66	-755,692.81
Pending foreign exchange sales: Brazilian real	0.000	-2,542,130.84	-2,527,232.42
Pending foreign exchange sales: Canadian dollar	0.000	-2,071,950.93	-2,032,231.63
Pending foreign exchange sales: Swiss franc	0.000	-1,138,734.75	-1,122,025.49
Pending foreign exchange sales: HK offshore Chinese Yuan Renminbi	0.000	-1,506,132.20	-1,488,519.87
Pending foreign exchange sales: Euro	0.000	-10,092,073.61	-9,936,678.36

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other Liabilities</i>			
Pending foreign exchange sales: British pound sterling	0.000	-5,677,060.11	-5,603,781.45
Pending foreign exchange sales: Hong Kong dollar	0.000	-887,058.87	-887,642.56
Pending foreign exchange sales: Japanese yen	0.000	-4,880,534.29	-4,778,275.97
Pending foreign exchange sales: Mexican peso	0.000	-900,038.42	-882,452.43
Pending foreign exchange sales: Swedish krona	0.000	-398,680.94	-392,458.74
Pending foreign exchange sales: Singapore dollar	0.000	-247,967.84	-245,151.43
Pending foreign exchange sales: United States dollar	0.000	-5,624,197.29	-5,624,197.29
Pending foreign exchange sales: South African rand	0.000	-844,245.99	-790,332.94
Pending trade purchases: Swiss franc	0.000	-19,536.05	-19,411.02
Pending trade purchases: Euro	0.000	-11,505.63	-11,460.20
Pending trade purchases: Swedish krona	0.000	-37,249.22	-37,293.72
Pending trade purchases: United States dollar	0.000	-35,755,623.83	-35,755,623.83
Other Payables: United States dollar	0.000	-2,600,000.00	-2,600,000.00
Total - all currencies		-76,026,738.47	-75,490,462.16
Total Other Liabilities		-76,136,738.47	-75,600,462.16
Total		1,479,257,307.33	1,405,867,613.87
		Less: Receivables	- 51,885,739
		Plus: Payables	76,026,739
			1,503,398,307
			1,429,660,867

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

XPO PENSION PLAN
SCHEDULE H, LINE 4j – SCHEDULE OF REPORTABLE TRANSACTIONS
FOR THE YEAR ENDED DECEMBER 31, 2024

EIN # 94-1444798
PLAN # 005

Individual transactions in excess of 5% of the net Plan assets at the beginning of the year:

<u>Identity of party involved</u>	<u>Description of asset</u>	<u>Purchase price</u>	<u>Selling price</u>	<u>Cost of asset</u>	<u>Net gain (loss)</u>

See attached Northern Trust Company Statement

Series of transactions in excess of 5% of the net Plan assets at the beginning of the year:

<u>Identity of party involved</u>	<u>Description of asset</u>	<u>Purchases Purchase price</u>	<u>Selling price</u>	<u>Sales Cost of asset</u>	<u>Net gain (loss)</u>

See attached Northern Trust Company Statement

See accompanying independent auditor's report and notes to financial statements.

◆ 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

THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,544,696,373.10

◆ 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
BNP PARIBAS PARIS									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANSACTED ON 11 DEC 2024 USD / AUD EX.RATE 0.637611 WITH BNP PARIBAS	-233,000.000	11 Dec 24				0.00	-148,563.36	-148,665.66	-102.30
FX DEAL TRANSACTED ON 19 FEB 2024 AUD / USD EX.RATE 1.5294797 WITH BNP PARIBAS	1,938,000.000	19 Feb 24				0.00	1,267,097.54	1,266,773.72	-323.82
FX DEAL TRANSACTED ON 19 FEB 2024 USD / AUD EX.RATE 0.6540723 WITH BNP PARIBAS	-1,938,000.000	19 Feb 24				0.00	-1,267,592.12	-1,266,095.43	1,496.69
FX DEAL TRANSACTED ON 25 JUN 2024 AUD / USD EX.RATE 1.5008133 WITH BNP PARIBAS	1,220,511.000	25 Jun 24				0.00	813,233.07	811,700.86	-1,532.21
FX DEAL TRANSACTED ON 25 JUN 2024 USD / AUD EX.RATE 0.6668724 WITH BNP PARIBAS	-1,220,511.000	25 Jun 24				0.00	-813,925.10	-796,749.60	17,175.50
FX DEAL TRANSACTED ON 29 APR 2024 AUD / USD EX.RATE 1.5238323 WITH BNP PARIBAS	95,000.000	29 Apr 24				0.00	62,342.82	62,305.75	-37.07
FX DEAL TRANSACTED ON 29 APR 2024 USD / AUD EX.RATE 0.6569242 WITH BNP PARIBAS	-95,000.000	29 Apr 24				0.00	-62,407.80	-63,441.00	-1,033.20
FX DEAL TRANSACTED ON 29 FEB 2024 AUD / USD EX.RATE 1.5388877 WITH BNP PARIBAS	341,880.000	29 Feb 24				0.00	222,160.46	223,350.21	1,189.75
FX DEAL TRANSACTED ON 29 FEB 2024 USD / AUD EX.RATE 0.6504336 WITH BNP PARIBAS	-341,880.000	29 Feb 24				0.00	-222,370.24	-221,965.60	404.64
FX DEAL TRANSACTED ON 30 AUG 2024 USD / AUD EX.RATE 0.6785068 WITH BNP PARIBAS	-128,000.000	30 Aug 24				0.00	-86,848.87	-86,937.61	-88.74
FX DEAL TRANSACTED ON 31 JAN 2024 AUD / USD EX.RATE 1.5178192 WITH BNP PARIBAS	812,489.000	31 Jan 24				0.00	535,300.25	530,799.08	-4,501.17
FX DEAL TRANSACTED ON 31 JAN 2024 USD / AUD EX.RATE 0.65819 WITH BNP PARIBAS	-812,489.000	31 Jan 24				0.00	-534,772.13	-531,855.33	2,916.80

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,544,696,373.10

◆ 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
BNP PARIBAS PARIS									
British pound sterling - GBP									
FX DEAL TRANSACTED ON 08 MAR 2024 GBP / USD EX.RATE 0.7795066 WITH BNP PARIBAS	37,000.000	8 Mar 24				0.00	47,465.92	47,661.55	195.63
FX DEAL TRANSACTED ON 10 MAY 2024 USD / GBP EX.RATE 1.2533126 WITH BNP PARIBAS	-50,000.000	10 May 24				0.00	-62,665.63	-62,537.51	128.12
FX DEAL TRANSACTED ON 11 DEC 2024 USD / GBP EX.RATE 1.27467 WITH BNP PARIBAS	-66,000.000	11 Dec 24				0.00	-84,128.22	-83,754.01	374.21
FX DEAL TRANSACTED ON 16 JUL 2024 GBP / USD EX.RATE 0.7714368 WITH BNP PARIBAS	67,000.000	16 Jul 24				0.00	86,850.93	86,748.26	-102.67
FX DEAL TRANSACTED ON 16 JUL 2024 USD / GBP EX.RATE 1.2963982 WITH BNP PARIBAS	-67,000.000	16 Jul 24				0.00	-86,858.68	-85,709.75	1,148.93
FX DEAL TRANSACTED ON 26 FEB 2024 GBP / USD EX.RATE 0.7879181 WITH BNP PARIBAS	1,627,000.000	26 Feb 24				0.00	2,064,935.36	2,058,724.65	-6,210.71
FX DEAL TRANSACTED ON 26 FEB 2024 USD / GBP EX.RATE 1.2694114 WITH BNP PARIBAS	-1,627,000.000	26 Feb 24				0.00	-2,065,332.35	-2,043,918.75	21,413.60
FX DEAL TRANSACTED ON 29 AUG 2024 GBP / USD EX.RATE 0.7595902 WITH BNP PARIBAS	1,320,000.000	29 Aug 24				0.00	1,737,779.21	1,753,950.04	16,170.83
FX DEAL TRANSACTED ON 29 AUG 2024 USD / GBP EX.RATE 1.31615 WITH BNP PARIBAS	-1,320,000.000	29 Aug 24				0.00	-1,737,318.00	-1,736,130.06	1,187.94
FX DEAL TRANSACTED ON 29 JAN 2024 GBP / USD EX.RATE 0.7875537 WITH BNP PARIBAS	1,627,000.000	29 Jan 24				0.00	2,065,890.90	2,063,605.47	-2,285.43
FX DEAL TRANSACTED ON 29 JAN 2024 USD / GBP EX.RATE 1.2699877 WITH BNP PARIBAS	-1,627,000.000	29 Jan 24				0.00	-2,066,269.99	-2,058,724.65	7,545.34
FX DEAL TRANSACTED ON 30 JUL 2024 GBP / USD EX.RATE 0.7776546 WITH BNP PARIBAS	2,865,000.000	30 Jul 24				0.00	3,684,155.33	3,665,051.40	-19,103.93
FX DEAL TRANSACTED ON 30 JUL 2024 USD / GBP EX.RATE 1.286271 WITH BNP PARIBAS	-2,865,000.000	30 Jul 24				0.00	-3,685,166.67	-3,768,191.39	-83,024.72
FX DEAL TRANSACTED ON 30 SEP 2024 USD / GBP EX.RATE 1.3413634 WITH BNP PARIBAS	-4,000.000	30 Sep 24				0.00	-5,365.45	-5,315.00	50.45

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,544,696,373.10

◆ 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
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 31 OCT 2024 GBP / USD EX.RATE 0.7727617 WITH BNP PARIBAS	1,545,000.000	31 Oct 24				0.00	1,999,322.70	2,002,088.39	2,765.69
FX DEAL TRANSACTED ON 31 OCT 2024 USD / GBP EX.RATE 1.2940042 WITH BNP PARIBAS	-1,545,000.000	31 Oct 24				0.00	-1,999,236.49	-1,951,103.45	48,133.04
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 02 FEB 2024 USD / CAD EX.RATE 0.743358 WITH BNP PARIBAS	-128,000.000	2 Feb 24				0.00	-95,149.82	-94,545.19	604.63
FX DEAL TRANSACTED ON 02 JAN 2024 CAD / USD EX.RATE 1.32572 WITH BNP PARIBAS	134,000.000	2 Jan 24				0.00	101,077.15	100,642.16	-434.99
FX DEAL TRANSACTED ON 02 JAN 2024 USD / CAD EX.RATE 0.7543803 WITH BNP PARIBAS	-134,000.000	2 Jan 24				0.00	-101,086.96	-100,198.15	888.81
FX DEAL TRANSACTED ON 03 JUN 2024 CAD / USD EX.RATE 1.36566 WITH BNP PARIBAS	1,824,000.000	3 Jun 24				0.00	1,335,617.94	1,338,077.25	2,459.31
FX DEAL TRANSACTED ON 03 JUN 2024 USD / CAD EX.RATE 0.7326534 WITH BNP PARIBAS	-1,824,000.000	3 Jun 24				0.00	-1,336,359.88	-1,328,332.67	8,027.21
FX DEAL TRANSACTED ON 05 FEB 2024 CAD / USD EX.RATE 1.34895 WITH BNP PARIBAS	119,000.000	5 Feb 24				0.00	88,216.76	87,897.48	-319.28
FX DEAL TRANSACTED ON 05 FEB 2024 USD / CAD EX.RATE 0.7415722 WITH BNP PARIBAS	-119,000.000	5 Feb 24				0.00	-88,247.10	-87,806.68	440.42
FX DEAL TRANSACTED ON 27 NOV 2024 CAD / USD EX.RATE 1.40465 WITH BNP PARIBAS	1,814,876.740	27 Nov 24				0.00	1,292,049.08	1,288,837.65	-3,211.43
FX DEAL TRANSACTED ON 27 NOV 2024 USD / CAD EX.RATE 0.7130364 WITH BNP PARIBAS	-1,812,038.110	27 Nov 24				0.00	-1,292,049.08	-1,260,525.10	31,523.98
FX DEAL TRANSACTED ON 28 MAR 2024 USD / CAD EX.RATE 0.7389659 WITH BNP PARIBAS	-193,000.000	28 Mar 24				0.00	-142,620.41	-142,199.30	421.11
Euro - EUR									
FX DEAL TRANSACTED ON 01 FEB 2024 EUR / USD EX.RATE 0.9242176 WITH BNP PARIBAS	962,000.000	1 Feb 24				0.00	1,040,880.44	1,042,375.15	1,494.71

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,544,696,373.10

◆ 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
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 01 FEB 2024 USD / EUR EX.RATE 1.0806284 WITH BNP PARIBAS	-962,000.000	1 Feb 24				0.00	-1,039,564.52	-1,041,749.80	-2,185.28
FX DEAL TRANSACTED ON 02 FEB 2024 EUR / USD EX.RATE 0.9257622 WITH BNP PARIBAS	95,000.000	2 Feb 24				0.00	102,618.15	101,892.26	-725.89
FX DEAL TRANSACTED ON 02 JAN 2024 EUR / USD EX.RATE 0.9104977 WITH BNP PARIBAS	311,000.000	2 Jan 24				0.00	341,571.42	341,213.69	-357.73
FX DEAL TRANSACTED ON 02 JAN 2024 USD / EUR EX.RATE 1.0980483 WITH BNP PARIBAS	-311,000.000	2 Jan 24				0.00	-341,493.02	-340,342.86	1,150.16
FX DEAL TRANSACTED ON 03 DEC 2024 EUR / USD EX.RATE 0.9482898 WITH BNP PARIBAS	389,000.000	3 Dec 24				0.00	410,212.13	403,010.25	-7,201.88
FX DEAL TRANSACTED ON 03 DEC 2024 USD / EUR EX.RATE 1.0526301 WITH BNP PARIBAS	-389,000.000	3 Dec 24				0.00	-409,473.11	-409,130.79	342.32
FX DEAL TRANSACTED ON 05 AUG 2024 EUR / USD EX.RATE 0.9136925 WITH BNP PARIBAS	153,000.000	5 Aug 24				0.00	167,452.40	167,986.37	533.97
FX DEAL TRANSACTED ON 05 AUG 2024 USD / EUR EX.RATE 1.095883 WITH BNP PARIBAS	-153,000.000	5 Aug 24				0.00	-167,670.10	-169,363.36	-1,693.26
FX DEAL TRANSACTED ON 10 MAY 2024 USD / EUR EX.RATE 1.0785025 WITH BNP PARIBAS	-713,000.000	10 May 24				0.00	-768,972.28	-775,031.00	-6,058.72
FX DEAL TRANSACTED ON 16 MAY 2024 EUR / USD EX.RATE 0.9207171 WITH BNP PARIBAS	1,211,000.000	16 May 24				0.00	1,315,279.21	1,317,083.72	1,804.51
FX DEAL TRANSACTED ON 29 APR 2024 EUR / USD EX.RATE 0.9334105 WITH BNP PARIBAS	2,981,000.000	29 Apr 24				0.00	3,193,664.54	3,184,751.48	-8,913.06
FX DEAL TRANSACTED ON 29 APR 2024 USD / EUR EX.RATE 1.0727496 WITH BNP PARIBAS	-2,981,000.000	29 Apr 24				0.00	-3,197,866.56	-3,240,347.01	-42,480.45
FX DEAL TRANSACTED ON 30 DEC 2024 EUR / USD EX.RATE 0.9577416 WITH BNP PARIBAS	250,000.000	30 Dec 24				0.00	261,030.75	259,004.02	-2,026.73
FX DEAL TRANSACTED ON 30 DEC 2024 USD / EUR EX.RATE 1.0433635 WITH BNP PARIBAS	-250,000.000	30 Dec 24				0.00	-260,840.88	-259,512.51	1,328.37
FX DEAL TRANSACTED ON 30 MAY 2024 EUR / USD EX.RATE 0.9248537 WITH BNP PARIBAS	3,137,000.000	30 May 24				0.00	3,391,887.87	3,409,919.01	18,031.14

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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
BNP PARIBAS PARIS									
FX DEAL TRANACTED ON 30 MAY 2024 USD / EUR EX.RATE 1.0825991 WITH BNP PARIBAS	-3,137,000.000	30 May 24				0.00	-3,396,113.41	-3,365,844.44	30,268.97
HK offshore Chinese Yuan Renminbi - CNH									
FX DEAL TRANACTED ON 06 DEC 2024 CNH / USD EX.RATE 7.2585 WITH BNP PARIBAS	529,434.990	6 Dec 24				0.00	72,940.00	72,647.75	-292.25
FX DEAL TRANACTED ON 06 DEC 2024 USD / CNH EX.RATE 0.1381712 WITH BNP PARIBAS	-527,895.960	6 Dec 24				0.00	-72,940.00	-71,950.29	989.71
FX DEAL TRANACTED ON 07 JUN 2024 USD / CNH EX.RATE 0.1390554 WITH BNP PARIBAS	-9,391,939.670	7 Jun 24				0.00	-1,306,000.00	-1,317,565.98	-11,565.98
FX DEAL TRANACTED ON 09 DEC 2024 CNH / USD EX.RATE 7.2705 WITH BNP PARIBAS	1,057,901.370	9 Dec 24				0.00	145,506.00	145,162.59	-343.41
FX DEAL TRANACTED ON 09 DEC 2024 USD / CNH EX.RATE 0.1379577 WITH BNP PARIBAS	-1,054,714.790	9 Dec 24				0.00	-145,506.00	-143,753.76	1,752.24
FX DEAL TRANACTED ON 09 DEC 2024 USD / CNH EX.RATE 0.1381299 WITH BNP PARIBAS	-152,030.760	9 Dec 24				0.00	-21,000.00	-20,721.24	278.76
FX DEAL TRANACTED ON 10 MAY 2024 USD / CNH EX.RATE 0.1382512 WITH BNP PARIBAS	-1,600.000	10 May 24				0.00	-221.20	-221.04	0.16
FX DEAL TRANACTED ON 13 DEC 2024 CNH / USD EX.RATE 7.2808 WITH BNP PARIBAS	511,541.730	13 Dec 24				0.00	70,259.00	70,192.48	-66.52
FX DEAL TRANACTED ON 13 DEC 2024 USD / CNH EX.RATE 0.1381798 WITH BNP PARIBAS	-508,460.870	13 Dec 24				0.00	-70,259.00	-69,579.23	679.77
FX DEAL TRANACTED ON 16 DEC 2024 CNH / USD EX.RATE 7.2872 WITH BNP PARIBAS	200,507.310	16 Dec 24				0.00	27,515.00	27,513.11	-1.89
FX DEAL TRANACTED ON 16 DEC 2024 CNH / USD EX.RATE 7.2908 WITH BNP PARIBAS	477,907.060	16 Dec 24				0.00	65,549.33	65,577.21	27.88
FX DEAL TRANACTED ON 16 DEC 2024 USD / CNH EX.RATE 0.137278 WITH BNP PARIBAS	-477,493.440	16 Dec 24				0.00	-65,549.33	-65,047.87	501.46
FX DEAL TRANACTED ON 16 DEC 2024 USD / CNH EX.RATE 0.1373343 WITH BNP PARIBAS	-200,350.470	16 Dec 24				0.00	-27,515.00	-27,293.30	221.70

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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
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 18 DEC 2024 CNH / USD EX.RATE 7.29 WITH BNP PARIBAS PARIS	467,770.140	18 Dec 24				0.00	64,166.00	63,723.29	-442.71
FX DEAL TRANSACTED ON 18 DEC 2024 USD / CNH EX.RATE 0.1378531 WITH BNP PARIBAS	-465,466.580	18 Dec 24				0.00	-64,166.00	-63,695.77	470.23
FX DEAL TRANSACTED ON 18 NOV 2024 CNH / USD EX.RATE 7.2467 WITH BNP PARIBAS	1,550,792.860	18 Nov 24				0.00	213,999.87	214,320.76	320.89
FX DEAL TRANSACTED ON 18 NOV 2024 USD / CNH EX.RATE 0.1381769 WITH BNP PARIBAS	-1,548,738.460	18 Nov 24				0.00	-213,999.87	-210,981.20	3,018.67
FX DEAL TRANSACTED ON 19 DEC 2024 CNH / USD EX.RATE 7.3098 WITH BNP PARIBAS	470,056.690	19 Dec 24				0.00	64,305.00	64,034.78	-270.22
FX DEAL TRANSACTED ON 19 DEC 2024 USD / CNH EX.RATE 0.1374306 WITH BNP PARIBAS	-467,908.900	19 Dec 24				0.00	-64,305.00	-64,029.99	275.01
FX DEAL TRANSACTED ON 21 OCT 2024 CNH / USD EX.RATE 7.1239 WITH BNP PARIBAS	1,142,823.160	21 Oct 24				0.00	160,421.00	160,323.10	-97.90
FX DEAL TRANSACTED ON 21 OCT 2024 USD / CNH EX.RATE 0.1408871 WITH BNP PARIBAS	-1,138,649.010	21 Oct 24				0.00	-160,421.00	-156,242.57	4,178.43
FX DEAL TRANSACTED ON 22 AUG 2024 CNH / USD EX.RATE 7.08939 WITH BNP PARIBAS	1,176,285.770	22 Aug 24				0.00	165,922.00	165,017.47	-904.53
FX DEAL TRANSACTED ON 22 AUG 2024 USD / CNH EX.RATE 0.1413889 WITH BNP PARIBAS	-1,173,514.870	22 Aug 24				0.00	-165,922.00	-162,180.65	3,741.35
FX DEAL TRANSACTED ON 24 OCT 2024 CNH / USD EX.RATE 7.10825 WITH BNP PARIBAS	854,489.840	24 Oct 24				0.00	120,211.00	118,091.15	-2,119.85
FX DEAL TRANSACTED ON 24 OCT 2024 USD / CNH EX.RATE 0.1409513 WITH BNP PARIBAS	-852,854.970	24 Oct 24				0.00	-120,211.00	-117,026.63	3,184.37
Indonesian rupiah - IDR									
FX DEAL TRANSACTED ON 11 SEP 2024 USD / IDR EX.RATE 0.0000649 WITH BNP PARIBAS	-124,168,296.000	11 Sep 24				0.00	-8,055.03	-8,047.20	7.83
FX DEAL TRANSACTED ON 14 JUN 2024 USD / IDR EX.RATE 0.0000611 WITH BNP PARIBAS	-2,036,216,556.000	14 Jun 24				0.00	-124,356.70	-124,425.09	-68.39

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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
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 18 JUL 2024 IDR / USD EX.RATE 16201.5 WITH BNP PARIBAS	124,168,296.000	18 Jul 24				0.00	7,664.00	8,047.20	383.20
FX DEAL TRANSACTED ON 18 JUL 2024 USD / IDR EX.RATE 0.0000618 WITH BNP PARIBAS	-124,026,512.000	18 Jul 24				0.00	-7,664.00	-7,632.40	31.60
FX DEAL TRANSACTED ON 18 JUN 2024 USD / IDR EX.RATE 0.000061 WITH BNP PARIBAS	-23,607,903,000.000	18 Jun 24				0.00	-1,441,000.00	-1,452,794.03	-11,794.03
FX DEAL TRANSACTED ON 18 MAR 2024 IDR / USD EX.RATE 15672.0 WITH BNP PARIBAS	2,820,627,545.000	18 Mar 24				0.00	179,978.79	179,486.32	-492.47
FX DEAL TRANSACTED ON 18 MAR 2024 USD / IDR EX.RATE 0.0000638 WITH BNP PARIBAS	-1,184,940,595.000	18 Mar 24				0.00	-75,608.77	-75,401.88	206.89
FX DEAL TRANSACTED ON 23 JAN 2024 IDR / USD EX.RATE 15760.8 WITH BNP PARIBAS	2,036,216,556.000	23 Jan 24				0.00	129,195.00	124,425.09	-4,769.91
FX DEAL TRANSACTED ON 23 JAN 2024 USD / IDR EX.RATE 0.0000636 WITH BNP PARIBAS	-2,032,366,545.000	23 Jan 24				0.00	-129,195.00	-129,326.54	-131.54
FX DEAL TRANSACTED ON 24 JUL 2024 IDR / USD EX.RATE 16224.0 WITH BNP PARIBAS	23,731,929,512.000	24 Jul 24				0.00	1,462,766.86	1,460,426.43	-2,340.43
Japanese yen - JPY									
FX DEAL TRANSACTED ON 03 JUN 2024 JPY / USD EX.RATE 156.86639 WITH BNP PARIBAS	13,100,000.000	3 Jun 24				0.00	83,510.56	83,869.52	358.96
FX DEAL TRANSACTED ON 03 JUN 2024 USD / JPY EX.RATE 0.0064021 WITH BNP PARIBAS	-13,100,000.000	3 Jun 24				0.00	-83,867.29	-81,029.26	2,838.03
FX DEAL TRANSACTED ON 08 APR 2024 JPY / USD EX.RATE 149.503485 WITH BNP PARIBAS	349,304,221.000	8 Apr 24				0.00	2,336,428.62	2,228,202.86	-108,225.76
FX DEAL TRANSACTED ON 08 APR 2024 USD / JPY EX.RATE 0.0065974 WITH BNP PARIBAS	-349,304,221.000	8 Apr 24				0.00	-2,304,502.37	-2,259,041.04	45,461.33
FX DEAL TRANSACTED ON 22 FEB 2024 USD / JPY EX.RATE 0.0066499 WITH BNP PARIBAS	-178,723,000.000	22 Feb 24				0.00	-1,188,491.67	-1,190,494.59	-2,002.92

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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
BNP PARIBAS PARIS									
Mexican peso - MXN									
FX DEAL TRANSACTED ON 04 JUN 2024 MXN / USD EX.RATE 17.760108 WITH BNP PARIBAS	24,064,946.340	4 Jun 24				0.00	1,355,000.00	1,370,402.12	15,402.12
FX DEAL TRANSACTED ON 05 NOV 2024 MXN / USD EX.RATE 20.37409 WITH BNP PARIBAS	3,015,365.320	5 Nov 24				0.00	148,000.00	148,973.14	973.14
FX DEAL TRANSACTED ON 09 SEP 2024 MXN / USD EX.RATE 19.896 WITH BNP PARIBAS	2,225,128.850	9 Sep 24				0.00	111,838.00	115,382.82	3,544.82
FX DEAL TRANSACTED ON 09 SEP 2024 USD / MXN EX.RATE 0.0496251 WITH BNP PARIBAS	-2,253,658.720	9 Sep 24				0.00	-111,838.00	-111,101.13	736.87
FX DEAL TRANSACTED ON 11 JUL 2024 MXN / USD EX.RATE 18.0172605 WITH BNP PARIBAS	21,557.160	11 Jul 24				0.00	1,196.47	1,117.84	-78.63
FX DEAL TRANSACTED ON 11 JUL 2024 USD / MXN EX.RATE 0.0560591 WITH BNP PARIBAS	-21,557.160	11 Jul 24				0.00	-1,208.47	-1,217.88	-9.41
FX DEAL TRANSACTED ON 16 SEP 2024 MXN / USD EX.RATE 19.26328 WITH BNP PARIBAS	5,995,002.420	16 Sep 24				0.00	311,214.00	310,867.52	-346.48
FX DEAL TRANSACTED ON 16 SEP 2024 USD / MXN EX.RATE 0.0511842 WITH BNP PARIBAS	-6,080,274.340	16 Sep 24				0.00	-311,214.00	-300,393.97	10,820.03
South African rand - ZAR									
FX DEAL TRANSACTED ON 12 DEC 2024 USD / ZAR EX.RATE 0.0565317 WITH BNP PARIBAS	-14,934,036.170	12 Dec 24				0.00	-844,245.99	-790,332.94	53,913.05
FX DEAL TRANSACTED ON 12 DEC 2024 ZAR / USD EX.RATE 17.6388 WITH BNP PARIBAS	14,891,486.170	12 Dec 24				0.00	844,245.99	833,323.23	-10,922.76
Thai baht - THB									
FX DEAL TRANSACTED ON 07 MAR 2024 USD / THB EX.RATE 0.0282861 WITH BNP PARIBAS	-34,928,768.940	7 Mar 24				0.00	-988,000.00	-952,256.51	35,743.49

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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
BNP PARIBAS PARIS									
United States dollar - USD									
FX DEAL TRANSACTED ON 01 FEB 2024 EUR / USD EX.RATE 0.9242176 WITH BNP PARIBAS	-1,040,880.440	1 Feb 24				0.00	-1,040,880.44	-1,040,880.44	0.00
FX DEAL TRANSACTED ON 01 FEB 2024 USD / EUR EX.RATE 1.0806284 WITH BNP PARIBAS	1,039,564.520	1 Feb 24				0.00	1,039,564.52	1,039,564.52	0.00
FX DEAL TRANSACTED ON 02 FEB 2024 EUR / USD EX.RATE 0.9257622 WITH BNP PARIBAS	-102,618.150	2 Feb 24				0.00	-102,618.15	-102,618.15	0.00
FX DEAL TRANSACTED ON 02 FEB 2024 USD / CAD EX.RATE 0.743358 WITH BNP PARIBAS	95,149.820	2 Feb 24				0.00	95,149.82	95,149.82	0.00
FX DEAL TRANSACTED ON 02 JAN 2024 CAD / USD EX.RATE 1.32572 WITH BNP PARIBAS	-101,077.150	2 Jan 24				0.00	-101,077.15	-101,077.15	0.00
FX DEAL TRANSACTED ON 02 JAN 2024 EUR / USD EX.RATE 0.9104977 WITH BNP PARIBAS	-341,571.420	2 Jan 24				0.00	-341,571.42	-341,571.42	0.00
FX DEAL TRANSACTED ON 02 JAN 2024 USD / CAD EX.RATE 0.7543803 WITH BNP PARIBAS	101,086.960	2 Jan 24				0.00	101,086.96	101,086.96	0.00
FX DEAL TRANSACTED ON 02 JAN 2024 USD / EUR EX.RATE 1.0980483 WITH BNP PARIBAS	341,493.020	2 Jan 24				0.00	341,493.02	341,493.02	0.00
FX DEAL TRANSACTED ON 03 DEC 2024 EUR / USD EX.RATE 0.9482898 WITH BNP PARIBAS	-410,212.130	3 Dec 24				0.00	-410,212.13	-410,212.13	0.00
FX DEAL TRANSACTED ON 03 DEC 2024 USD / EUR EX.RATE 1.0526301 WITH BNP PARIBAS	409,473.110	3 Dec 24				0.00	409,473.11	409,473.11	0.00
FX DEAL TRANSACTED ON 03 JUN 2024 CAD / USD EX.RATE 1.36566 WITH BNP PARIBAS	-1,335,617.940	3 Jun 24				0.00	-1,335,617.94	-1,335,617.94	0.00
FX DEAL TRANSACTED ON 03 JUN 2024 JPY / USD EX.RATE 156.86639 WITH BNP PARIBAS	-83,510.560	3 Jun 24				0.00	-83,510.56	-83,510.56	0.00
FX DEAL TRANSACTED ON 03 JUN 2024 USD / CAD EX.RATE 0.7326534 WITH BNP PARIBAS	1,336,359.880	3 Jun 24				0.00	1,336,359.88	1,336,359.88	0.00
FX DEAL TRANSACTED ON 03 JUN 2024 USD / JPY EX.RATE 0.0064021 WITH BNP PARIBAS	83,867.290	3 Jun 24				0.00	83,867.29	83,867.29	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,544,696,373.10

◆ 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
BNP PARIBAS PARIS									
FX DEAL TRANACTED ON 04 JUN 2024 MXN / USD EX.RATE 17.760108 WITH BNP PARIBAS	-1,355,000.000	4 Jun 24				0.00	-1,355,000.00	-1,355,000.00	0.00
FX DEAL TRANACTED ON 05 AUG 2024 EUR / USD EX.RATE 0.9136925 WITH BNP PARIBAS	-167,452.400	5 Aug 24				0.00	-167,452.40	-167,452.40	0.00
FX DEAL TRANACTED ON 05 AUG 2024 USD / EUR EX.RATE 1.095883 WITH BNP PARIBAS	167,670.100	5 Aug 24				0.00	167,670.10	167,670.10	0.00
FX DEAL TRANACTED ON 05 FEB 2024 CAD / USD EX.RATE 1.34895 WITH BNP PARIBAS	-88,216.760	5 Feb 24				0.00	-88,216.76	-88,216.76	0.00
FX DEAL TRANACTED ON 05 FEB 2024 USD / CAD EX.RATE 0.7415722 WITH BNP PARIBAS	88,247.100	5 Feb 24				0.00	88,247.10	88,247.10	0.00
FX DEAL TRANACTED ON 05 NOV 2024 MXN / USD EX.RATE 20.37409 WITH BNP PARIBAS	-148,000.000	5 Nov 24				0.00	-148,000.00	-148,000.00	0.00
FX DEAL TRANACTED ON 06 DEC 2024 CNH / USD EX.RATE 7.2585 WITH BNP PARIBAS	-72,940.000	6 Dec 24				0.00	-72,940.00	-72,940.00	0.00
FX DEAL TRANACTED ON 06 DEC 2024 USD / CNH EX.RATE 0.1381712 WITH BNP PARIBAS	72,940.000	6 Dec 24				0.00	72,940.00	72,940.00	0.00
FX DEAL TRANACTED ON 07 JUN 2024 USD / CNH EX.RATE 0.1390554 WITH BNP PARIBAS	1,306,000.000	7 Jun 24				0.00	1,306,000.00	1,306,000.00	0.00
FX DEAL TRANACTED ON 07 MAR 2024 USD / THB EX.RATE 0.0282861 WITH BNP PARIBAS	988,000.000	7 Mar 24				0.00	988,000.00	988,000.00	0.00
FX DEAL TRANACTED ON 08 APR 2024 JPY / USD EX.RATE 149.503485 WITH BNP PARIBAS	-2,336,428.620	8 Apr 24				0.00	-2,336,428.62	-2,336,428.62	0.00
FX DEAL TRANACTED ON 08 APR 2024 USD / JPY EX.RATE 0.0065974 WITH BNP PARIBAS	2,304,502.370	8 Apr 24				0.00	2,304,502.37	2,304,502.37	0.00
FX DEAL TRANACTED ON 08 MAR 2024 GBP / USD EX.RATE 0.7795066 WITH BNP PARIBAS	-47,465.920	8 Mar 24				0.00	-47,465.92	-47,465.92	0.00
FX DEAL TRANACTED ON 09 DEC 2024 CNH / USD EX.RATE 7.2705 WITH BNP PARIBAS	-145,506.000	9 Dec 24				0.00	-145,506.00	-145,506.00	0.00
FX DEAL TRANACTED ON 09 DEC 2024 USD / CNH EX.RATE 0.1379577 WITH BNP PARIBAS	145,506.000	9 Dec 24				0.00	145,506.00	145,506.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,544,696,373.10

◆ 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
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 09 DEC 2024 USD / CNH EX.RATE 0.1381299 WITH BNP PARIBAS	21,000.000	9 Dec 24				0.00	21,000.00	21,000.00	0.00
FX DEAL TRANSACTED ON 09 SEP 2024 MXN / USD EX.RATE 19.896 WITH BNP PARIBAS	-111,838.000	9 Sep 24				0.00	-111,838.00	-111,838.00	0.00
FX DEAL TRANSACTED ON 09 SEP 2024 USD / MXN EX.RATE 0.0496251 WITH BNP PARIBAS	111,838.000	9 Sep 24				0.00	111,838.00	111,838.00	0.00
FX DEAL TRANSACTED ON 10 MAY 2024 USD / CNH EX.RATE 0.1382512 WITH BNP PARIBAS	221.200	10 May 24				0.00	221.20	221.20	0.00
FX DEAL TRANSACTED ON 10 MAY 2024 USD / EUR EX.RATE 1.0785025 WITH BNP PARIBAS	768,972.280	10 May 24				0.00	768,972.28	768,972.28	0.00
FX DEAL TRANSACTED ON 10 MAY 2024 USD / GBP EX.RATE 1.2533126 WITH BNP PARIBAS	62,665.630	10 May 24				0.00	62,665.63	62,665.63	0.00
FX DEAL TRANSACTED ON 11 DEC 2024 USD / AUD EX.RATE 0.637611 WITH BNP PARIBAS	148,563.360	11 Dec 24				0.00	148,563.36	148,563.36	0.00
FX DEAL TRANSACTED ON 11 DEC 2024 USD / GBP EX.RATE 1.27467 WITH BNP PARIBAS	84,128.220	11 Dec 24				0.00	84,128.22	84,128.22	0.00
FX DEAL TRANSACTED ON 11 JUL 2024 MXN / USD EX.RATE 18.0172605 WITH BNP PARIBAS	-1,196.470	11 Jul 24				0.00	-1,196.47	-1,196.47	0.00
FX DEAL TRANSACTED ON 11 JUL 2024 USD / MXN EX.RATE 0.0560591 WITH BNP PARIBAS	1,208.470	11 Jul 24				0.00	1,208.47	1,208.47	0.00
FX DEAL TRANSACTED ON 11 SEP 2024 USD / IDR EX.RATE 0.0000649 WITH BNP PARIBAS	8,055.030	11 Sep 24				0.00	8,055.03	8,055.03	0.00
FX DEAL TRANSACTED ON 12 DEC 2024 USD / ZAR EX.RATE 0.0565317 WITH BNP PARIBAS	844,245.990	12 Dec 24				0.00	844,245.99	844,245.99	0.00
FX DEAL TRANSACTED ON 12 DEC 2024 ZAR / USD EX.RATE 17.6388 WITH BNP PARIBAS	-844,245.990	12 Dec 24				0.00	-844,245.99	-844,245.99	0.00
FX DEAL TRANSACTED ON 13 DEC 2024 CNH / USD EX.RATE 7.2808 WITH BNP PARIBAS	-70,259.000	13 Dec 24				0.00	-70,259.00	-70,259.00	0.00
FX DEAL TRANSACTED ON 13 DEC 2024 USD / CNH EX.RATE 0.1381798 WITH BNP PARIBAS	70,259.000	13 Dec 24				0.00	70,259.00	70,259.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,544,696,373.10

◆ 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
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 14 JUN 2024 USD / IDR EX.RATE 0.0000611 WITH BNP PARIBAS	124,356.700	14 Jun 24				0.00	124,356.70	124,356.70	0.00
FX DEAL TRANSACTED ON 16 DEC 2024 CNH / USD EX.RATE 7.2872 WITH BNP PARIBAS	-27,515.000	16 Dec 24				0.00	-27,515.00	-27,515.00	0.00
FX DEAL TRANSACTED ON 16 DEC 2024 CNH / USD EX.RATE 7.2908 WITH BNP PARIBAS	-65,549.330	16 Dec 24				0.00	-65,549.33	-65,549.33	0.00
FX DEAL TRANSACTED ON 16 DEC 2024 USD / CNH EX.RATE 0.137278 WITH BNP PARIBAS	65,549.330	16 Dec 24				0.00	65,549.33	65,549.33	0.00
FX DEAL TRANSACTED ON 16 DEC 2024 USD / CNH EX.RATE 0.1373343 WITH BNP PARIBAS	27,515.000	16 Dec 24				0.00	27,515.00	27,515.00	0.00
FX DEAL TRANSACTED ON 16 JUL 2024 GBP / USD EX.RATE 0.7714368 WITH BNP PARIBAS	-86,850.930	16 Jul 24				0.00	-86,850.93	-86,850.93	0.00
FX DEAL TRANSACTED ON 16 JUL 2024 USD / GBP EX.RATE 1.2963982 WITH BNP PARIBAS	86,858.680	16 Jul 24				0.00	86,858.68	86,858.68	0.00
FX DEAL TRANSACTED ON 16 MAY 2024 EUR / USD EX.RATE 0.9207171 WITH BNP PARIBAS	-1,315,279.210	16 May 24				0.00	-1,315,279.21	-1,315,279.21	0.00
FX DEAL TRANSACTED ON 16 SEP 2024 MXN / USD EX.RATE 19.26328 WITH BNP PARIBAS	-311,214.000	16 Sep 24				0.00	-311,214.00	-311,214.00	0.00
FX DEAL TRANSACTED ON 16 SEP 2024 USD / MXN EX.RATE 0.0511842 WITH BNP PARIBAS	311,214.000	16 Sep 24				0.00	311,214.00	311,214.00	0.00
FX DEAL TRANSACTED ON 18 DEC 2024 CNH / USD EX.RATE 7.29 WITH BNP PARIBAS PARIS	-64,166.000	18 Dec 24				0.00	-64,166.00	-64,166.00	0.00
FX DEAL TRANSACTED ON 18 DEC 2024 USD / CNH EX.RATE 0.1378531 WITH BNP PARIBAS	64,166.000	18 Dec 24				0.00	64,166.00	64,166.00	0.00
FX DEAL TRANSACTED ON 18 JUL 2024 IDR / USD EX.RATE 16201.5 WITH BNP PARIBAS	-7,664.000	18 Jul 24				0.00	-7,664.00	-7,664.00	0.00
FX DEAL TRANSACTED ON 18 JUL 2024 USD / IDR EX.RATE 0.0000618 WITH BNP PARIBAS	7,664.000	18 Jul 24				0.00	7,664.00	7,664.00	0.00
FX DEAL TRANSACTED ON 18 JUN 2024 USD / IDR EX.RATE 0.000061 WITH BNP PARIBAS	1,441,000.000	18 Jun 24				0.00	1,441,000.00	1,441,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,544,696,373.10

◆ 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
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 18 MAR 2024 IDR / USD EX.RATE 15672.0 WITH BNP PARIBAS	-179,978.790	18 Mar 24				0.00	-179,978.79	-179,978.79	0.00
FX DEAL TRANSACTED ON 18 MAR 2024 USD / IDR EX.RATE 0.0000638 WITH BNP PARIBAS	75,608.770	18 Mar 24				0.00	75,608.77	75,608.77	0.00
FX DEAL TRANSACTED ON 18 NOV 2024 CNH / USD EX.RATE 7.2467 WITH BNP PARIBAS	-213,999.870	18 Nov 24				0.00	-213,999.87	-213,999.87	0.00
FX DEAL TRANSACTED ON 18 NOV 2024 USD / CNH EX.RATE 0.1381769 WITH BNP PARIBAS	213,999.870	18 Nov 24				0.00	213,999.87	213,999.87	0.00
FX DEAL TRANSACTED ON 19 DEC 2024 CNH / USD EX.RATE 7.3098 WITH BNP PARIBAS	-64,305.000	19 Dec 24				0.00	-64,305.00	-64,305.00	0.00
FX DEAL TRANSACTED ON 19 DEC 2024 USD / CNH EX.RATE 0.1374306 WITH BNP PARIBAS	64,305.000	19 Dec 24				0.00	64,305.00	64,305.00	0.00
FX DEAL TRANSACTED ON 19 FEB 2024 AUD / USD EX.RATE 1.5294797 WITH BNP PARIBAS	-1,267,097.540	19 Feb 24				0.00	-1,267,097.54	-1,267,097.54	0.00
FX DEAL TRANSACTED ON 19 FEB 2024 USD / AUD EX.RATE 0.6540723 WITH BNP PARIBAS	1,267,592.120	19 Feb 24				0.00	1,267,592.12	1,267,592.12	0.00
FX DEAL TRANSACTED ON 21 OCT 2024 CNH / USD EX.RATE 7.1239 WITH BNP PARIBAS	-160,421.000	21 Oct 24				0.00	-160,421.00	-160,421.00	0.00
FX DEAL TRANSACTED ON 21 OCT 2024 USD / CNH EX.RATE 0.1408871 WITH BNP PARIBAS	160,421.000	21 Oct 24				0.00	160,421.00	160,421.00	0.00
FX DEAL TRANSACTED ON 22 AUG 2024 CNH / USD EX.RATE 7.08939 WITH BNP PARIBAS	-165,922.000	22 Aug 24				0.00	-165,922.00	-165,922.00	0.00
FX DEAL TRANSACTED ON 22 AUG 2024 USD / CNH EX.RATE 0.1413889 WITH BNP PARIBAS	165,922.000	22 Aug 24				0.00	165,922.00	165,922.00	0.00
FX DEAL TRANSACTED ON 22 FEB 2024 USD / JPY EX.RATE 0.0066499 WITH BNP PARIBAS	1,188,491.670	22 Feb 24				0.00	1,188,491.67	1,188,491.67	0.00
FX DEAL TRANSACTED ON 23 JAN 2024 IDR / USD EX.RATE 15760.8 WITH BNP PARIBAS	-129,195.000	23 Jan 24				0.00	-129,195.00	-129,195.00	0.00
FX DEAL TRANSACTED ON 23 JAN 2024 USD / IDR EX.RATE 0.0000636 WITH BNP PARIBAS	129,195.000	23 Jan 24				0.00	129,195.00	129,195.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,544,696,373.10

◆ 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
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 24 JUL 2024 IDR / USD EX.RATE 16224.0 WITH BNP PARIBAS	-1,462,766.860	24 Jul 24				0.00	-1,462,766.86	-1,462,766.86	0.00
FX DEAL TRANSACTED ON 24 OCT 2024 CNH / USD EX.RATE 7.10825 WITH BNP PARIBAS	-120,211.000	24 Oct 24				0.00	-120,211.00	-120,211.00	0.00
FX DEAL TRANSACTED ON 24 OCT 2024 USD / CNH EX.RATE 0.1409513 WITH BNP PARIBAS	120,211.000	24 Oct 24				0.00	120,211.00	120,211.00	0.00
FX DEAL TRANSACTED ON 25 JUN 2024 AUD / USD EX.RATE 1.5008133 WITH BNP PARIBAS	-813,233.070	25 Jun 24				0.00	-813,233.07	-813,233.07	0.00
FX DEAL TRANSACTED ON 25 JUN 2024 USD / AUD EX.RATE 0.6668724 WITH BNP PARIBAS	813,925.100	25 Jun 24				0.00	813,925.10	813,925.10	0.00
FX DEAL TRANSACTED ON 26 FEB 2024 GBP / USD EX.RATE 0.7879181 WITH BNP PARIBAS	-2,064,935.360	26 Feb 24				0.00	-2,064,935.36	-2,064,935.36	0.00
FX DEAL TRANSACTED ON 26 FEB 2024 USD / GBP EX.RATE 1.2694114 WITH BNP PARIBAS	2,065,332.350	26 Feb 24				0.00	2,065,332.35	2,065,332.35	0.00
FX DEAL TRANSACTED ON 27 NOV 2024 CAD / USD EX.RATE 1.40465 WITH BNP PARIBAS	-1,292,049.080	27 Nov 24				0.00	-1,292,049.08	-1,292,049.08	0.00
FX DEAL TRANSACTED ON 27 NOV 2024 USD / CAD EX.RATE 0.7130364 WITH BNP PARIBAS	1,292,049.080	27 Nov 24				0.00	1,292,049.08	1,292,049.08	0.00
FX DEAL TRANSACTED ON 28 MAR 2024 USD / CAD EX.RATE 0.7389659 WITH BNP PARIBAS	142,620.410	28 Mar 24				0.00	142,620.41	142,620.41	0.00
FX DEAL TRANSACTED ON 29 APR 2024 AUD / USD EX.RATE 1.5238323 WITH BNP PARIBAS	-62,342.820	29 Apr 24				0.00	-62,342.82	-62,342.82	0.00
FX DEAL TRANSACTED ON 29 APR 2024 EUR / USD EX.RATE 0.9334105 WITH BNP PARIBAS	-3,193,664.540	29 Apr 24				0.00	-3,193,664.54	-3,193,664.54	0.00
FX DEAL TRANSACTED ON 29 APR 2024 USD / AUD EX.RATE 0.6569242 WITH BNP PARIBAS	62,407.800	29 Apr 24				0.00	62,407.80	62,407.80	0.00
FX DEAL TRANSACTED ON 29 APR 2024 USD / EUR EX.RATE 1.0727496 WITH BNP PARIBAS	3,197,866.560	29 Apr 24				0.00	3,197,866.56	3,197,866.56	0.00
FX DEAL TRANSACTED ON 29 AUG 2024 GBP / USD EX.RATE 0.7595902 WITH BNP PARIBAS	-1,737,779.210	29 Aug 24				0.00	-1,737,779.21	-1,737,779.21	0.00

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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
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 29 AUG 2024 USD / GBP EX.RATE 1.31615 WITH BNP PARIBAS	1,737,318.000	29 Aug 24				0.00	1,737,318.00	1,737,318.00	0.00
FX DEAL TRANSACTED ON 29 FEB 2024 AUD / USD EX.RATE 1.5388877 WITH BNP PARIBAS	-222,160.460	29 Feb 24				0.00	-222,160.46	-222,160.46	0.00
FX DEAL TRANSACTED ON 29 FEB 2024 USD / AUD EX.RATE 0.6504336 WITH BNP PARIBAS	222,370.240	29 Feb 24				0.00	222,370.24	222,370.24	0.00
FX DEAL TRANSACTED ON 29 JAN 2024 GBP / USD EX.RATE 0.7875537 WITH BNP PARIBAS	-2,065,890.900	29 Jan 24				0.00	-2,065,890.90	-2,065,890.90	0.00
FX DEAL TRANSACTED ON 29 JAN 2024 USD / GBP EX.RATE 1.2699877 WITH BNP PARIBAS	2,066,269.990	29 Jan 24				0.00	2,066,269.99	2,066,269.99	0.00
FX DEAL TRANSACTED ON 30 AUG 2024 USD / AUD EX.RATE 0.6785068 WITH BNP PARIBAS	86,848.870	30 Aug 24				0.00	86,848.87	86,848.87	0.00
FX DEAL TRANSACTED ON 30 DEC 2024 EUR / USD EX.RATE 0.9577416 WITH BNP PARIBAS	-261,030.750	30 Dec 24				0.00	-261,030.75	-261,030.75	0.00
FX DEAL TRANSACTED ON 30 DEC 2024 USD / EUR EX.RATE 1.0433635 WITH BNP PARIBAS	260,840.880	30 Dec 24				0.00	260,840.88	260,840.88	0.00
FX DEAL TRANSACTED ON 30 JUL 2024 GBP / USD EX.RATE 0.7776546 WITH BNP PARIBAS	-3,684,155.330	30 Jul 24				0.00	-3,684,155.33	-3,684,155.33	0.00
FX DEAL TRANSACTED ON 30 JUL 2024 USD / GBP EX.RATE 1.286271 WITH BNP PARIBAS	3,685,166.670	30 Jul 24				0.00	3,685,166.67	3,685,166.67	0.00
FX DEAL TRANSACTED ON 30 MAY 2024 EUR / USD EX.RATE 0.9248537 WITH BNP PARIBAS	-3,391,887.870	30 May 24				0.00	-3,391,887.87	-3,391,887.87	0.00
FX DEAL TRANSACTED ON 30 MAY 2024 USD / EUR EX.RATE 1.0825991 WITH BNP PARIBAS	3,396,113.410	30 May 24				0.00	3,396,113.41	3,396,113.41	0.00
FX DEAL TRANSACTED ON 30 SEP 2024 USD / GBP EX.RATE 1.3413634 WITH BNP PARIBAS	5,365.450	30 Sep 24				0.00	5,365.45	5,365.45	0.00
FX DEAL TRANSACTED ON 31 JAN 2024 AUD / USD EX.RATE 1.5178192 WITH BNP PARIBAS	-535,300.250	31 Jan 24				0.00	-535,300.25	-535,300.25	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,544,696,373.10

◆ 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
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 31 JAN 2024 USD / AUD EX.RATE 0.65819 WITH BNP PARIBAS	534,772.130	31 Jan 24				0.00	534,772.13	534,772.13	0.00
FX DEAL TRANSACTED ON 31 OCT 2024 GBP / USD EX.RATE 0.7727617 WITH BNP PARIBAS	-1,999,322.700	31 Oct 24				0.00	-1,999,322.70	-1,999,322.70	0.00
FX DEAL TRANSACTED ON 31 OCT 2024 USD / GBP EX.RATE 1.2940042 WITH BNP PARIBAS	1,999,236.490	31 Oct 24				0.00	1,999,236.49	1,999,236.49	0.00
Total BNP PARIBAS PARIS							.000.00	60,436.11	60,436.11

CITIBANK N.A.**Cash and Cash Equivalents****Australian dollar - AUD**

FX DEAL TRANSACTED ON 07 FEB 2024 AUD / USD EX.RATE 1.5338809 WITH CITIBANK N.A.	21,000.000	7 Feb 24				0.00	13,690.76	13,711.95	21.19
FX DEAL TRANSACTED ON 16 FEB 2024 USD / AUD EX.RATE 0.651344 WITH CITIBANK N.A.	-1,938,000.000	16 Feb 24				0.00	-1,262,304.67	-1,266,773.72	-4,469.05

British pound sterling - GBP

FX DEAL TRANSACTED ON 01 APR 2024 GBP / USD EX.RATE 0.7929877 WITH CITIBANK N.A.	216,000.000	1 Apr 24				0.00	272,387.58	271,350.00	-1,037.58
FX DEAL TRANSACTED ON 01 APR 2024 USD / GBP EX.RATE 1.2612566 WITH CITIBANK N.A.	-216,000.000	1 Apr 24				0.00	-272,431.43	-269,848.82	2,582.61
FX DEAL TRANSACTED ON 03 JUN 2024 GBP / USD EX.RATE 0.7863528 WITH CITIBANK N.A.	2,610,000.000	3 Jun 24				0.00	3,319,121.08	3,333,883.87	14,762.79
FX DEAL TRANSACTED ON 03 JUN 2024 USD / GBP EX.RATE 1.2718706 WITH CITIBANK N.A.	-2,610,000.000	3 Jun 24				0.00	-3,319,582.27	-3,300,214.86	19,367.41
FX DEAL TRANSACTED ON 08 OCT 2024 GBP / USD EX.RATE 0.7635919 WITH CITIBANK N.A.	41,982.340	8 Oct 24				0.00	54,980.07	54,883.52	-96.55

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,544,696,373.10

◆ 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
CITIBANK N.A.									
FX DEAL TRANSACTED ON 11 MAR 2024 GBP / USD EX.RATE 0.7786486 WITH CITIBANK N.A.	179,000.000	11 Mar 24				0.00	229,885.46	230,578.85	693.39
FX DEAL TRANSACTED ON 11 MAR 2024 USD / GBP EX.RATE 1.2844472 WITH CITIBANK N.A.	-179,000.000	11 Mar 24				0.00	-229,916.05	-224,868.75	5,047.30
FX DEAL TRANSACTED ON 12 JUN 2024 GBP / USD EX.RATE 0.7812744 WITH CITIBANK N.A.	10,658.880	12 Jun 24				0.00	13,642.94	13,607.66	-35.28
FX DEAL TRANSACTED ON 12 MAR 2024 GBP / USD EX.RATE 0.7815694 WITH CITIBANK N.A.	200,000.000	12 Mar 24				0.00	255,895.38	256,130.02	234.64
FX DEAL TRANSACTED ON 12 MAR 2024 USD / GBP EX.RATE 1.2796389 WITH CITIBANK N.A.	-200,000.000	12 Mar 24				0.00	-255,927.78	-251,250.00	4,677.78
FX DEAL TRANSACTED ON 13 JUN 2024 GBP / USD EX.RATE 0.7833675 WITH CITIBANK N.A.	19,180.320	13 Jun 24				0.00	24,484.45	24,294.76	-189.69
FX DEAL TRANSACTED ON 14 MAR 2024 USD / GBP EX.RATE 1.2771054 WITH CITIBANK N.A.	-243,344.000	14 Mar 24				0.00	-310,775.94	-307,696.35	3,079.59
FX DEAL TRANSACTED ON 14 MAY 2024 USD / GBP EX.RATE 1.2562129 WITH CITIBANK N.A.	-283,877.000	14 May 24				0.00	-356,609.95	-359,714.77	-3,104.82
FX DEAL TRANSACTED ON 16 DEC 2024 GBP / USD EX.RATE 0.7883882 WITH CITIBANK N.A.	614,402.000	16 Dec 24				0.00	779,314.07	770,490.90	-8,823.17
FX DEAL TRANSACTED ON 16 DEC 2024 USD / GBP EX.RATE 1.267731 WITH CITIBANK N.A.	-614,402.000	16 Dec 24				0.00	-778,896.46	-768,985.84	9,910.62
FX DEAL TRANSACTED ON 18 APR 2024 USD / GBP EX.RATE 1.2460282 WITH CITIBANK N.A.	-292,396.000	18 Apr 24				0.00	-364,333.66	-370,509.62	-6,175.96
FX DEAL TRANSACTED ON 18 SEP 2024 USD / GBP EX.RATE 1.3242 WITH CITIBANK N.A.	-74,018.380	18 Sep 24				0.00	-98,015.14	-98,085.46	-70.32
FX DEAL TRANSACTED ON 19 SEP 2024 USD / GBP EX.RATE 1.32826 WITH CITIBANK N.A.	-18,055.090	19 Sep 24				0.00	-23,981.85	-23,978.07	3.78
FX DEAL TRANSACTED ON 20 MAR 2024 GBP / USD EX.RATE 0.7862933 WITH CITIBANK N.A.	38,129.000	20 Mar 24				0.00	48,492.08	48,212.22	-279.86
FX DEAL TRANSACTED ON 20 MAR 2024 USD / GBP EX.RATE 1.272376 WITH CITIBANK N.A.	-38,129.000	20 Mar 24				0.00	-48,514.42	-48,315.17	199.25

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,544,696,373.10

◆ 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
CITIBANK N.A.									
FX DEAL TRANSACTED ON 20 SEP 2024 GBP / USD EX.RATE 0.7512189 WITH CITIBANK N.A.	614,402.000	20 Sep 24				0.00	817,873.51	821,670.53	3,797.02
FX DEAL TRANSACTED ON 20 SEP 2024 USD / GBP EX.RATE 1.3307851 WITH CITIBANK N.A.	-614,402.000	20 Sep 24				0.00	-817,637.03	-770,490.90	47,146.13
FX DEAL TRANSACTED ON 21 JUN 2024 GBP / USD EX.RATE 0.7911287 WITH CITIBANK N.A.	614,402.000	21 Jun 24				0.00	776,614.45	778,539.55	1,925.10
FX DEAL TRANSACTED ON 21 JUN 2024 USD / GBP EX.RATE 1.2648122 WITH CITIBANK N.A.	-614,402.000	21 Jun 24				0.00	-777,103.15	-821,670.53	-44,567.38
FX DEAL TRANSACTED ON 24 JUN 2024 USD / GBP EX.RATE 1.26906 WITH CITIBANK N.A.	-81,332.510	24 Jun 24				0.00	-103,215.84	-103,060.50	155.34
FX DEAL TRANSACTED ON 29 JAN 2024 GBP / USD EX.RATE 0.7877666 WITH CITIBANK N.A.	205,215.000	29 Jan 24				0.00	260,502.28	259,484.14	-1,018.14
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 04 JAN 2024 CAD / USD EX.RATE 1.3330735 WITH CITIBANK N.A.	5,349,103.750	4 Jan 24				0.00	4,012,609.77	3,999,778.48	-12,831.29
FX DEAL TRANSACTED ON 04 JAN 2024 USD / CAD EX.RATE 0.7504014 WITH CITIBANK N.A.	-5,347,284.830	4 Jan 24				0.00	-4,012,609.77	-3,986,494.82	26,114.95
FX DEAL TRANSACTED ON 12 APR 2024 CAD / USD EX.RATE 1.3739502 WITH CITIBANK N.A.	1,750,000.000	12 Apr 24				0.00	1,273,699.73	1,271,201.83	-2,497.90
FX DEAL TRANSACTED ON 12 APR 2024 USD / CAD EX.RATE 0.7276538 WITH CITIBANK N.A.	-1,750,000.000	12 Apr 24				0.00	-1,273,394.07	-1,272,125.90	1,268.17
FX DEAL TRANSACTED ON 26 JUL 2024 CAD / USD EX.RATE 1.3814155 WITH CITIBANK N.A.	1,824,333.070	26 Jul 24				0.00	1,320,625.89	1,318,350.25	-2,275.64
FX DEAL TRANSACTED ON 26 JUL 2024 USD / CAD EX.RATE 0.7245385 WITH CITIBANK N.A.	-1,822,713.330	26 Jul 24				0.00	-1,320,625.89	-1,350,708.31	-30,082.42
Euro - EUR									
FX DEAL TRANSACTED ON 01 JUL 2024 EUR / USD EX.RATE 0.9286399 WITH CITIBANK N.A.	380,412.000	1 Jul 24				0.00	409,644.27	424,996.32	15,352.05

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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
CITIBANK N.A.									
FX DEAL TRANSACTED ON 02 APR 2024 USD / EUR EX.RATE 1.0786165 WITH CITIBANK N.A.	-280,836.000	2 Apr 24				0.00	-302,914.34	-300,522.61	2,391.73
FX DEAL TRANSACTED ON 03 SEP 2024 EUR / USD EX.RATE 0.9058217 WITH CITIBANK N.A.	255,511.560	3 Sep 24				0.00	282,077.10	283,387.89	1,310.79
FX DEAL TRANSACTED ON 08 MAR 2024 USD / EUR EX.RATE 1.0938 WITH CITIBANK N.A.	-98,498.000	8 Mar 24				0.00	-107,737.11	-107,633.70	103.41
FX DEAL TRANSACTED ON 11 APR 2024 EUR / USD EX.RATE 0.9311537 WITH CITIBANK N.A.	563,000.000	11 Apr 24				0.00	604,626.31	601,481.08	-3,145.23
FX DEAL TRANSACTED ON 11 APR 2024 USD / EUR EX.RATE 1.0730748 WITH CITIBANK N.A.	-563,000.000	11 Apr 24				0.00	-604,141.11	-602,719.71	1,421.40
FX DEAL TRANSACTED ON 13 SEP 2024 EUR / USD EX.RATE 0.9024701 WITH CITIBANK N.A.	16,863.510	13 Sep 24				0.00	18,685.95	18,758.97	73.02
FX DEAL TRANSACTED ON 14 MAR 2024 USD / EUR EX.RATE 1.0925041 WITH CITIBANK N.A.	-164,315.780	14 Mar 24				0.00	-179,515.66	-178,907.03	608.63
FX DEAL TRANSACTED ON 16 DEC 2024 EUR / USD EX.RATE 0.9514567 WITH CITIBANK N.A.	2,549,902.130	16 Dec 24				0.00	2,679,998.14	2,651,515.91	-28,482.23
FX DEAL TRANSACTED ON 16 DEC 2024 USD / EUR EX.RATE 1.05547 WITH CITIBANK N.A.	-2,549,902.130	16 Dec 24				0.00	-2,691,345.20	-2,650,407.44	40,937.76
FX DEAL TRANSACTED ON 18 OCT 2024 USD / EUR EX.RATE 1.0888613 WITH CITIBANK N.A.	-294,127.000	18 Oct 24				0.00	-320,263.51	-305,847.98	14,415.53
FX DEAL TRANSACTED ON 20 MAR 2024 EUR / USD EX.RATE 0.9204628 WITH CITIBANK N.A.	2,357,516.130	20 Mar 24				0.00	2,561,229.10	2,554,958.19	-6,270.91
FX DEAL TRANSACTED ON 20 MAR 2024 USD / EUR EX.RATE 1.090426 WITH CITIBANK N.A.	-2,357,516.130	20 Mar 24				0.00	-2,570,696.88	-2,522,778.02	47,918.86
FX DEAL TRANSACTED ON 20 SEP 2024 EUR / USD EX.RATE 0.8961136 WITH CITIBANK N.A.	2,255,775.130	20 Sep 24				0.00	2,517,287.14	2,520,152.20	2,865.06
FX DEAL TRANSACTED ON 20 SEP 2024 USD / EUR EX.RATE 1.1194125 WITH CITIBANK N.A.	-2,255,775.130	20 Sep 24				0.00	-2,525,142.88	-2,345,667.93	179,474.95
FX DEAL TRANSACTED ON 21 FEB 2024 EUR / USD EX.RATE 0.9261503 WITH CITIBANK N.A.	242,000.000	21 Feb 24				0.00	261,296.69	261,493.11	196.42

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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
CITIBANK N.A.									
FX DEAL TRANSACTED ON 21 FEB 2024 USD / EUR EX.RATE 1.0802156 WITH CITIBANK N.A.	-242,000.000	21 Feb 24				0.00	-261,412.18	-262,219.11	-806.93
FX DEAL TRANSACTED ON 21 JUN 2024 EUR / USD EX.RATE 0.935227 WITH CITIBANK N.A.	2,342,170.130	21 Jun 24				0.00	2,504,386.73	2,506,356.27	1,969.54
FX DEAL TRANSACTED ON 21 JUN 2024 USD / EUR EX.RATE 1.0739717 WITH CITIBANK N.A.	-2,342,170.130	21 Jun 24				0.00	-2,515,424.44	-2,616,672.70	-101,248.26
FX DEAL TRANSACTED ON 23 APR 2024 USD / EUR EX.RATE 1.07016 WITH CITIBANK N.A.	-108,812.770	23 Apr 24				0.00	-116,447.07	-116,304.54	142.53
FX DEAL TRANSACTED ON 24 MAY 2024 EUR / USD EX.RATE 0.9207449 WITH CITIBANK N.A.	296,182.000	24 May 24				0.00	321,676.52	316,944.36	-4,732.16
FX DEAL TRANSACTED ON 29 OCT 2024 EUR / USD EX.RATE 0.9257545 WITH CITIBANK N.A.	3,290,000.000	29 Oct 24				0.00	3,553,858.00	3,569,321.15	15,463.15
FX DEAL TRANSACTED ON 29 OCT 2024 USD / EUR EX.RATE 1.081493 WITH CITIBANK N.A.	-3,290,000.000	29 Oct 24				0.00	-3,558,111.97	-3,444,465.69	113,646.28
FX DEAL TRANSACTED ON 30 AUG 2024 USD / EUR EX.RATE 1.1081442 WITH CITIBANK N.A.	-294,017.000	30 Aug 24				0.00	-325,813.23	-328,475.82	-2,662.59
Hong Kong dollar - HKD									
FX DEAL TRANSACTED ON 14 MAR 2024 HKD / USD EX.RATE 7.82204 WITH CITIBANK N.A.	758,463.010	14 Mar 24				0.00	96,964.86	96,974.03	9.17
FX DEAL TRANSACTED ON 18 DEC 2024 USD / HKD EX.RATE 0.1286852 WITH CITIBANK N.A.	-43,084.110	18 Dec 24				0.00	-5,544.29	-5,543.40	0.89
HK offshore Chinese Yuan Renminbi - CNH									
FX DEAL TRANSACTED ON 16 DEC 2024 CNH / USD EX.RATE 7.2855 WITH CITIBANK N.A.	50,874.650	16 Dec 24				0.00	6,983.00	6,980.89	-2.11
FX DEAL TRANSACTED ON 16 DEC 2024 USD / CNH EX.RATE 0.1373645 WITH CITIBANK N.A.	-50,835.540	16 Dec 24				0.00	-6,983.00	-6,925.21	57.79
FX DEAL TRANSACTED ON 19 AUG 2024 CNH / USD EX.RATE 7.0903 WITH CITIBANK N.A.	2,398,187.620	19 Aug 24				0.00	338,235.00	336,434.28	-1,800.72

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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
CITIBANK N.A.									
FX DEAL TRANSACTED ON 19 AUG 2024 USD / CNH EX.RATE 0.1413573 WITH CITIBANK N.A.	-2,392,765.710	19 Aug 24				0.00	-338,235.00	-330,682.05	7,552.95
FX DEAL TRANSACTED ON 22 AUG 2024 CNH / USD EX.RATE 7.0859415 WITH CITIBANK N.A.	1,982,370.080	22 Aug 24				0.00	279,761.00	278,100.53	-1,660.47
FX DEAL TRANSACTED ON 22 AUG 2024 USD / CNH EX.RATE 0.1414519 WITH CITIBANK N.A.	-1,977,782.000	22 Aug 24				0.00	-279,761.00	-273,330.98	6,430.02
FX DEAL TRANSACTED ON 28 OCT 2024 CNH / USD EX.RATE 7.126 WITH CITIBANK N.A.	866,849.400	28 Oct 24				0.00	121,646.00	119,799.25	-1,846.75
FX DEAL TRANSACTED ON 28 OCT 2024 USD / CNH EX.RATE 0.1405999 WITH CITIBANK N.A.	-865,192.580	28 Oct 24				0.00	-121,646.00	-118,719.57	2,926.43
Indonesian rupiah - IDR									
FX DEAL TRANSACTED ON 04 SEP 2024 IDR / USD EX.RATE 15518.5 WITH CITIBANK N.A.	124,168,296.000	4 Sep 24				0.00	8,001.31	7,969.72	-31.59
FX DEAL TRANSACTED ON 04 SEP 2024 USD / IDR EX.RATE 0.0000645 WITH CITIBANK N.A.	-124,168,296.000	4 Sep 24				0.00	-8,010.86	-8,047.20	-36.34
FX DEAL TRANSACTED ON 11 SEP 2024 IDR / USD EX.RATE 15415.0 WITH CITIBANK N.A.	124,168,296.000	11 Sep 24				0.00	8,055.03	8,047.20	-7.83
FX DEAL TRANSACTED ON 14 OCT 2024 USD / IDR EX.RATE 0.0000642 WITH CITIBANK N.A.	-124,168,296.000	14 Oct 24				0.00	-7,969.21	-7,969.72	-0.51
Japanese yen - JPY									
FX DEAL TRANSACTED ON 01 MAY 2024 JPY / USD EX.RATE 157.727 WITH CITIBANK N.A.	9,172,083.000	1 May 24				0.00	58,151.64	59,578.32	1,426.68
FX DEAL TRANSACTED ON 03 OCT 2024 USD / JPY EX.RATE 0.0068203 WITH CITIBANK N.A.	-6,240,129.000	3 Oct 24				0.00	-42,559.30	-42,019.66	539.64
FX DEAL TRANSACTED ON 08 JUL 2024 USD / JPY EX.RATE 0.0062218 WITH CITIBANK N.A.	-5,046,653.000	8 Jul 24				0.00	-31,399.11	-31,272.83	126.28
FX DEAL TRANSACTED ON 08 MAY 2024 JPY / USD EX.RATE 155.623 WITH CITIBANK N.A.	5,118,029.000	8 May 24				0.00	32,887.36	32,897.50	10.14

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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
CITIBANK N.A.									
FX DEAL TRANSACTED ON 10 MAY 2024 USD / JPY EX.RATE 0.0064249 WITH CITIBANK N.A.	-142,161.000	10 May 24				0.00	-913.37	-911.67	1.70
FX DEAL TRANSACTED ON 12 APR 2024 JPY / USD EX.RATE 153.0044 WITH CITIBANK N.A.	182,000,000.000	12 Apr 24				0.00	1,189,508.28	1,189,931.35	423.07
FX DEAL TRANSACTED ON 12 APR 2024 USD / JPY EX.RATE 0.0065527 WITH CITIBANK N.A.	-182,000,000.000	12 Apr 24				0.00	-1,192,590.76	-1,154,419.46	38,171.30
FX DEAL TRANSACTED ON 14 MAY 2024 JPY / USD EX.RATE 156.334 WITH CITIBANK N.A.	1,323,027.000	14 May 24				0.00	8,462.82	8,517.80	54.98
FX DEAL TRANSACTED ON 16 DEC 2024 JPY / USD EX.RATE 154.01078 WITH CITIBANK N.A.	312,682,724.000	16 Dec 24				0.00	2,030,265.18	1,997,845.02	-32,420.16
FX DEAL TRANSACTED ON 16 DEC 2024 USD / JPY EX.RATE 0.0065672 WITH CITIBANK N.A.	-312,682,724.000	16 Dec 24				0.00	-2,053,464.77	-2,009,226.40	44,238.37
FX DEAL TRANSACTED ON 16 OCT 2024 USD / JPY EX.RATE 0.0066962 WITH CITIBANK N.A.	-10,471,854.000	16 Oct 24				0.00	-70,121.36	-69,798.40	322.96
FX DEAL TRANSACTED ON 20 MAR 2024 JPY / USD EX.RATE 151.575 WITH CITIBANK N.A.	356,520,292.000	20 Mar 24				0.00	2,352,104.85	2,354,434.82	2,329.97
FX DEAL TRANSACTED ON 20 MAR 2024 USD / JPY EX.RATE 0.0066899 WITH CITIBANK N.A.	-356,520,292.000	20 Mar 24				0.00	-2,385,102.10	-2,232,367.75	152,734.35
FX DEAL TRANSACTED ON 20 MAY 2024 JPY / USD EX.RATE 156.127 WITH CITIBANK N.A.	3,264,252.000	20 May 24				0.00	20,907.67	20,931.40	23.73
FX DEAL TRANSACTED ON 20 SEP 2024 JPY / USD EX.RATE 143.952 WITH CITIBANK N.A.	312,682,724.000	20 Sep 24				0.00	2,172,131.85	2,165,767.79	-6,364.06
FX DEAL TRANSACTED ON 20 SEP 2024 USD / JPY EX.RATE 0.0070264 WITH CITIBANK N.A.	-312,682,724.000	20 Sep 24				0.00	-2,197,046.58	-1,997,845.02	199,201.56
FX DEAL TRANSACTED ON 21 JUN 2024 JPY / USD EX.RATE 159.40505 WITH CITIBANK N.A.	356,520,292.000	21 Jun 24				0.00	2,236,568.36	2,232,367.75	-4,200.61
FX DEAL TRANSACTED ON 21 JUN 2024 USD / JPY EX.RATE 0.0063612 WITH CITIBANK N.A.	-356,520,292.000	21 Jun 24				0.00	-2,267,904.29	-2,469,404.62	-201,500.33
FX DEAL TRANSACTED ON 21 MAR 2024 USD / JPY EX.RATE 0.0066103 WITH CITIBANK N.A.	-36,551,701.000	21 Mar 24				0.00	-241,616.21	-241,496.49	119.72

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 23 AUG 2024 JPY / USD EX.RATE 146.352 WITH CITIBANK N.A.	972,603.000	23 Aug 24				0.00	6,645.64	6,746.69	101.05
FX DEAL TRANSACTED ON 25 JAN 2024 JPY / USD EX.RATE 147.207 WITH CITIBANK N.A.	3,001,623.000	25 Jan 24				0.00	20,390.49	20,269.60	-120.89
FX DEAL TRANSACTED ON 25 JUL 2024 JPY / USD EX.RATE 151.77021 WITH CITIBANK N.A.	43,837,568.000	25 Jul 24				0.00	288,841.72	303,636.84	14,795.12
FX DEAL TRANSACTED ON 25 SEP 2024 USD / JPY EX.RATE 0.0069485 WITH CITIBANK N.A.	-25,417,640.000	25 Sep 24				0.00	-176,615.64	-175,530.13	1,085.51
FX DEAL TRANSACTED ON 26 AUG 2024 JPY / USD EX.RATE 143.882 WITH CITIBANK N.A.	1,918,433.000	26 Aug 24				0.00	13,333.38	13,299.36	-34.02
FX DEAL TRANSACTED ON 27 NOV 2024 USD / JPY EX.RATE 0.006609 WITH CITIBANK N.A.	-40,062,162.000	27 Nov 24				0.00	-264,770.52	-264,393.08	377.44
Mexican peso - MXN									
FX DEAL TRANSACTED ON 05 APR 2024 MXN / USD EX.RATE 16.4578289 WITH CITIBANK	379,000.000	5 Apr 24				0.00	23,028.55	22,985.02	-43.53
FX DEAL TRANSACTED ON 05 APR 2024 USD / MXN EX.RATE 0.0600657 WITH CITIBANK N.A.	-379,000.000	5 Apr 24				0.00	-22,764.89	-20,591.67	2,173.22
FX DEAL TRANSACTED ON 05 JUN 2024 MXN / USD EX.RATE 17.650216 WITH CITIBANK N.A.	24,848,000.000	5 Jun 24				0.00	1,407,801.47	1,350,031.24	-57,770.23
FX DEAL TRANSACTED ON 05 JUN 2024 USD / MXN EX.RATE 0.0567834 WITH CITIBANK N.A.	-24,848,000.000	5 Jun 24				0.00	-1,410,953.73	-1,414,993.88	-4,040.15
FX DEAL TRANSACTED ON 11 JAN 2024 MXN / USD EX.RATE 17.023 WITH CITIBANK N.A.	40,239,444.040	11 Jan 24				0.00	2,363,828.00	2,340,727.36	-23,100.64
FX DEAL TRANSACTED ON 11 JAN 2024 USD / MXN EX.RATE 0.0582717 WITH CITIBANK N.A.	-40,565,652.310	11 Jan 24				0.00	-2,363,828.00	-2,409,888.45	-46,060.45
FX DEAL TRANSACTED ON 15 MAR 2024 MXN / USD EX.RATE 16.695507 WITH CITIBANK N.A.	1,584,500.000	15 Mar 24				0.00	94,905.77	94,382.89	-522.88
FX DEAL TRANSACTED ON 15 MAR 2024 MXN / USD EX.RATE 16.696177 WITH CITIBANK N.A.	1,584,500.000	15 Mar 24				0.00	94,901.96	94,382.89	-519.07

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◆ 5% Report - Part B

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 15 MAR 2024 USD / MXN EX.RATE 0.0596003 WITH CITIBANK N.A.	-1,584,500.000	15 Mar 24				0.00	-94,436.62	-92,713.68	1,722.94
FX DEAL TRANSACTED ON 15 MAR 2024 USD / MXN EX.RATE 0.0596026 WITH CITIBANK N.A.	-1,584,500.000	15 Mar 24				0.00	-94,440.39	-92,713.68	1,726.71
Peruvian nuevo sol - PEN									
FX DEAL TRANSACTED ON 19 APR 2024 USD / PEN EX.RATE 0.2713829 WITH CITIBANK N.A.	-282,468.010	19 Apr 24				0.00	-76,657.00	-75,548.43	1,108.57
FX DEAL TRANSACTED ON 21 MAY 2024 PEN / USD EX.RATE 3.7303 WITH CITIBANK N.A.	282,468.010	21 May 24				0.00	75,722.60	75,548.43	-174.17
South African rand - ZAR									
FX DEAL TRANSACTED ON 17 JAN 2024 USD / ZAR EX.RATE 0.0521202 WITH CITIBANK N.A.	-41,658,123.600	17 Jan 24				0.00	-2,171,229.80	-2,202,676.73	-31,446.93
FX DEAL TRANSACTED ON 17 JAN 2024 ZAR / USD EX.RATE 19.1309 WITH CITIBANK N.A.	41,537,580.180	17 Jan 24				0.00	2,171,229.80	2,190,800.64	19,570.84
Swedish krona - SEK									
FX DEAL TRANSACTED ON 16 DEC 2024 SEK / USD EX.RATE 10.883289 WITH CITIBANK N.A.	4,316,491.000	16 Dec 24				0.00	396,616.41	391,121.13	-5,495.28
FX DEAL TRANSACTED ON 16 DEC 2024 USD / SEK EX.RATE 0.0923623 WITH CITIBANK N.A.	-4,316,491.000	16 Dec 24				0.00	-398,680.94	-392,458.74	6,222.20
FX DEAL TRANSACTED ON 20 MAR 2024 SEK / USD EX.RATE 10.47289 WITH CITIBANK N.A.	7,054,348.000	20 Mar 24				0.00	673,581.79	667,466.00	-6,115.79
FX DEAL TRANSACTED ON 20 MAR 2024 USD / SEK EX.RATE 0.0958475 WITH CITIBANK N.A.	-7,054,348.000	20 Mar 24				0.00	-676,141.90	-670,890.64	5,251.26
FX DEAL TRANSACTED ON 20 SEP 2024 SEK / USD EX.RATE 10.179866 WITH CITIBANK N.A.	7,054,348.000	20 Sep 24				0.00	692,970.61	695,749.96	2,779.35

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,544,696,373.10

◆ 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
CITIBANK N.A.									
FX DEAL TRANSACTED ON 20 SEP 2024 USD / SEK EX.RATE 0.0986427 WITH CITIBANK N.A.	-7,054,348.000	20 Sep 24				0.00	-695,859.84	-639,200.81	56,659.03
FX DEAL TRANSACTED ON 21 JUN 2024 SEK / USD EX.RATE 10.521595 WITH CITIBANK N.A.	7,054,348.000	21 Jun 24				0.00	670,463.75	670,890.64	426.89
FX DEAL TRANSACTED ON 21 JUN 2024 USD / SEK EX.RATE 0.0954883 WITH CITIBANK N.A.	-7,054,348.000	21 Jun 24				0.00	-673,607.39	-695,749.96	-22,142.57
FX DEAL TRANSACTED ON 29 NOV 2024 SEK / USD EX.RATE 10.90756 WITH CITIBANK N.A.	2,737,857.000	29 Nov 24				0.00	251,005.45	248,079.68	-2,925.77
Swiss franc - CHF									
FX DEAL TRANSACTED ON 16 DEC 2024 CHF / USD EX.RATE 0.894161 WITH CITIBANK N.A.	260,821.000	16 Dec 24				0.00	291,693.55	291,566.71	-126.84
FX DEAL TRANSACTED ON 16 DEC 2024 USD / CHF EX.RATE 1.1302832 WITH CITIBANK N.A.	-260,821.000	16 Dec 24				0.00	-294,801.60	-290,512.54	4,289.06
FX DEAL TRANSACTED ON 19 JAN 2024 USD / CHF EX.RATE 1.1582989 WITH CITIBANK N.A.	-260,821.000	19 Jan 24				0.00	-302,108.68	-290,365.71	11,742.97
FX DEAL TRANSACTED ON 20 MAR 2024 CHF / USD EX.RATE 0.89147 WITH CITIBANK N.A.	260,821.000	20 Mar 24				0.00	292,574.06	290,365.71	-2,208.35
FX DEAL TRANSACTED ON 20 MAR 2024 USD / CHF EX.RATE 1.1326786 WITH CITIBANK N.A.	-260,821.000	20 Mar 24				0.00	-295,426.36	-291,599.31	3,827.05
FX DEAL TRANSACTED ON 20 SEP 2024 CHF / USD EX.RATE 0.8507155 WITH CITIBANK N.A.	260,821.000	20 Sep 24				0.00	306,590.16	307,245.85	655.69
FX DEAL TRANSACTED ON 20 SEP 2024 USD / CHF EX.RATE 1.1868112 WITH CITIBANK N.A.	-260,821.000	20 Sep 24				0.00	-309,545.29	-291,566.71	17,978.58
FX DEAL TRANSACTED ON 21 JUN 2024 CHF / USD EX.RATE 0.8934737 WITH CITIBANK N.A.	260,821.000	21 Jun 24				0.00	291,917.94	291,599.31	-318.63
FX DEAL TRANSACTED ON 21 JUN 2024 USD / CHF EX.RATE 1.1315622 WITH CITIBANK N.A.	-260,821.000	21 Jun 24				0.00	-295,135.19	-307,245.85	-12,110.66

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,544,696,373.10

◆ 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
CITIBANK N.A.									
Thai baht - THB									
FX DEAL TRANSACTED ON 18 MAR 2024 THB / USD EX.RATE 35.801 WITH CITIBANK N.A.	34,928,768.940	18 Mar 24				0.00	975,636.68	952,256.51	-23,380.17
FX DEAL TRANSACTED ON 18 MAR 2024 USD / THB EX.RATE 0.0278165 WITH CITIBANK N.A.	-34,928,768.940	18 Mar 24				0.00	-971,594.37	-949,990.32	21,604.05
United States dollar - USD									
FX DEAL TRANSACTED ON 01 APR 2024 GBP / USD EX.RATE 0.7929877 WITH CITIBANK N.A.	-272,387.580	1 Apr 24				0.00	-272,387.58	-272,387.58	0.00
FX DEAL TRANSACTED ON 01 APR 2024 USD / GBP EX.RATE 1.2612566 WITH CITIBANK N.A.	272,431.430	1 Apr 24				0.00	272,431.43	272,431.43	0.00
FX DEAL TRANSACTED ON 01 JUL 2024 EUR / USD EX.RATE 0.9286399 WITH CITIBANK N.A.	-409,644.270	1 Jul 24				0.00	-409,644.27	-409,644.27	0.00
FX DEAL TRANSACTED ON 01 MAY 2024 JPY / USD EX.RATE 157.727 WITH CITIBANK N.A.	-58,151.640	1 May 24				0.00	-58,151.64	-58,151.64	0.00
FX DEAL TRANSACTED ON 02 APR 2024 USD / EUR EX.RATE 1.0786165 WITH CITIBANK N.A.	302,914.340	2 Apr 24				0.00	302,914.34	302,914.34	0.00
FX DEAL TRANSACTED ON 03 JUN 2024 GBP / USD EX.RATE 0.7863528 WITH CITIBANK N.A.	-3,319,121.080	3 Jun 24				0.00	-3,319,121.08	-3,319,121.08	0.00
FX DEAL TRANSACTED ON 03 JUN 2024 USD / GBP EX.RATE 1.2718706 WITH CITIBANK N.A.	3,319,582.270	3 Jun 24				0.00	3,319,582.27	3,319,582.27	0.00
FX DEAL TRANSACTED ON 03 OCT 2024 USD / JPY EX.RATE 0.0068203 WITH CITIBANK N.A.	42,559.300	3 Oct 24				0.00	42,559.30	42,559.30	0.00
FX DEAL TRANSACTED ON 03 SEP 2024 EUR / USD EX.RATE 0.9058217 WITH CITIBANK N.A.	-282,077.100	3 Sep 24				0.00	-282,077.10	-282,077.10	0.00
FX DEAL TRANSACTED ON 04 JAN 2024 CAD / USD EX.RATE 1.3330735 WITH CITIBANK N.A.	-4,012,609.770	4 Jan 24				0.00	-4,012,609.77	-4,012,609.77	0.00
FX DEAL TRANSACTED ON 04 JAN 2024 USD / CAD EX.RATE 0.7504014 WITH CITIBANK N.A.	4,012,609.770	4 Jan 24				0.00	4,012,609.77	4,012,609.77	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,544,696,373.10

◆ 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
CITIBANK N.A.									
FX DEAL TRANSACTED ON 04 SEP 2024 IDR / USD EX.RATE 15518.5 WITH CITIBANK N.A.	-8,001.310	4 Sep 24				0.00	-8,001.31	-8,001.31	0.00
FX DEAL TRANSACTED ON 04 SEP 2024 USD / IDR EX.RATE 0.0000645 WITH CITIBANK N.A.	8,010.860	4 Sep 24				0.00	8,010.86	8,010.86	0.00
FX DEAL TRANSACTED ON 05 APR 2024 MXN / USD EX.RATE 16.4578289 WITH CITIBANK	-23,028.550	5 Apr 24				0.00	-23,028.55	-23,028.55	0.00
FX DEAL TRANSACTED ON 05 APR 2024 USD / MXN EX.RATE 0.0600657 WITH CITIBANK N.A.	22,764.890	5 Apr 24				0.00	22,764.89	22,764.89	0.00
FX DEAL TRANSACTED ON 05 JUN 2024 MXN / USD EX.RATE 17.650216 WITH CITIBANK N.A.	-1,407,801.470	5 Jun 24				0.00	-1,407,801.47	-1,407,801.47	0.00
FX DEAL TRANSACTED ON 05 JUN 2024 USD / MXN EX.RATE 0.0567834 WITH CITIBANK N.A.	1,410,953.730	5 Jun 24				0.00	1,410,953.73	1,410,953.73	0.00
FX DEAL TRANSACTED ON 07 FEB 2024 AUD / USD EX.RATE 1.5338809 WITH CITIBANK N.A.	-13,690.760	7 Feb 24				0.00	-13,690.76	-13,690.76	0.00
FX DEAL TRANSACTED ON 08 JUL 2024 USD / JPY EX.RATE 0.0062218 WITH CITIBANK N.A.	31,399.110	8 Jul 24				0.00	31,399.11	31,399.11	0.00
FX DEAL TRANSACTED ON 08 MAR 2024 USD / EUR EX.RATE 1.0938 WITH CITIBANK N.A.	107,737.110	8 Mar 24				0.00	107,737.11	107,737.11	0.00
FX DEAL TRANSACTED ON 08 MAY 2024 JPY / USD EX.RATE 155.623 WITH CITIBANK N.A.	-32,887.360	8 May 24				0.00	-32,887.36	-32,887.36	0.00
FX DEAL TRANSACTED ON 08 OCT 2024 GBP / USD EX.RATE 0.7635919 WITH CITIBANK N.A.	-54,980.070	8 Oct 24				0.00	-54,980.07	-54,980.07	0.00
FX DEAL TRANSACTED ON 10 MAY 2024 USD / JPY EX.RATE 0.0064249 WITH CITIBANK N.A.	913.370	10 May 24				0.00	913.37	913.37	0.00
FX DEAL TRANSACTED ON 11 APR 2024 EUR / USD EX.RATE 0.9311537 WITH CITIBANK N.A.	-604,626.310	11 Apr 24				0.00	-604,626.31	-604,626.31	0.00
FX DEAL TRANSACTED ON 11 APR 2024 USD / EUR EX.RATE 1.0730748 WITH CITIBANK N.A.	604,141.110	11 Apr 24				0.00	604,141.11	604,141.11	0.00
FX DEAL TRANSACTED ON 11 JAN 2024 MXN / USD EX.RATE 17.023 WITH CITIBANK N.A.	-2,363,828.000	11 Jan 24				0.00	-2,363,828.00	-2,363,828.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,544,696,373.10

◆ 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
CITIBANK N.A.									
FX DEAL TRANSACTED ON 11 JAN 2024 USD / MXN EX.RATE 0.0582717 WITH CITIBANK N.A.	2,363,828.000	11 Jan 24				0.00	2,363,828.00	2,363,828.00	0.00
FX DEAL TRANSACTED ON 11 MAR 2024 GBP / USD EX.RATE 0.7786486 WITH CITIBANK N.A.	-229,885.460	11 Mar 24				0.00	-229,885.46	-229,885.46	0.00
FX DEAL TRANSACTED ON 11 MAR 2024 USD / GBP EX.RATE 1.2844472 WITH CITIBANK N.A.	229,916.050	11 Mar 24				0.00	229,916.05	229,916.05	0.00
FX DEAL TRANSACTED ON 11 SEP 2024 IDR / USD EX.RATE 15415.0 WITH CITIBANK N.A.	-8,055.030	11 Sep 24				0.00	-8,055.03	-8,055.03	0.00
FX DEAL TRANSACTED ON 12 APR 2024 CAD / USD EX.RATE 1.3739502 WITH CITIBANK N.A.	-1,273,699.730	12 Apr 24				0.00	-1,273,699.73	-1,273,699.73	0.00
FX DEAL TRANSACTED ON 12 APR 2024 JPY / USD EX.RATE 153.0044 WITH CITIBANK N.A.	-1,189,508.280	12 Apr 24				0.00	-1,189,508.28	-1,189,508.28	0.00
FX DEAL TRANSACTED ON 12 APR 2024 USD / CAD EX.RATE 0.7276538 WITH CITIBANK N.A.	1,273,394.070	12 Apr 24				0.00	1,273,394.07	1,273,394.07	0.00
FX DEAL TRANSACTED ON 12 APR 2024 USD / JPY EX.RATE 0.0065527 WITH CITIBANK N.A.	1,192,590.760	12 Apr 24				0.00	1,192,590.76	1,192,590.76	0.00
FX DEAL TRANSACTED ON 12 JUN 2024 GBP / USD EX.RATE 0.7812744 WITH CITIBANK N.A.	-13,642.940	12 Jun 24				0.00	-13,642.94	-13,642.94	0.00
FX DEAL TRANSACTED ON 12 MAR 2024 GBP / USD EX.RATE 0.7815694 WITH CITIBANK N.A.	-255,895.380	12 Mar 24				0.00	-255,895.38	-255,895.38	0.00
FX DEAL TRANSACTED ON 12 MAR 2024 USD / GBP EX.RATE 1.2796389 WITH CITIBANK N.A.	255,927.780	12 Mar 24				0.00	255,927.78	255,927.78	0.00
FX DEAL TRANSACTED ON 13 JUN 2024 GBP / USD EX.RATE 0.7833675 WITH CITIBANK N.A.	-24,484.450	13 Jun 24				0.00	-24,484.45	-24,484.45	0.00
FX DEAL TRANSACTED ON 13 SEP 2024 EUR / USD EX.RATE 0.9024701 WITH CITIBANK N.A.	-18,685.950	13 Sep 24				0.00	-18,685.95	-18,685.95	0.00
FX DEAL TRANSACTED ON 14 MAR 2024 HKD / USD EX.RATE 7.82204 WITH CITIBANK N.A.	-96,964.860	14 Mar 24				0.00	-96,964.86	-96,964.86	0.00
FX DEAL TRANSACTED ON 14 MAR 2024 USD / EUR EX.RATE 1.0925041 WITH CITIBANK N.A.	179,515.660	14 Mar 24				0.00	179,515.66	179,515.66	0.00

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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
CITIBANK N.A.									
FX DEAL TRANSACTED ON 14 MAR 2024 USD / GBP EX.RATE 1.2771054 WITH CITIBANK N.A.	310,775.940	14 Mar 24				0.00	310,775.94	310,775.94	0.00
FX DEAL TRANSACTED ON 14 MAY 2024 JPY / USD EX.RATE 156.334 WITH CITIBANK N.A.	-8,462.820	14 May 24				0.00	-8,462.82	-8,462.82	0.00
FX DEAL TRANSACTED ON 14 MAY 2024 USD / GBP EX.RATE 1.2562129 WITH CITIBANK N.A.	356,609.950	14 May 24				0.00	356,609.95	356,609.95	0.00
FX DEAL TRANSACTED ON 14 OCT 2024 USD / IDR EX.RATE 0.0000642 WITH CITIBANK N.A.	7,969.210	14 Oct 24				0.00	7,969.21	7,969.21	0.00
FX DEAL TRANSACTED ON 15 MAR 2024 MXN / USD EX.RATE 16.695507 WITH CITIBANK N.A.	-94,905.770	15 Mar 24				0.00	-94,905.77	-94,905.77	0.00
FX DEAL TRANSACTED ON 15 MAR 2024 MXN / USD EX.RATE 16.696177 WITH CITIBANK N.A.	-94,901.960	15 Mar 24				0.00	-94,901.96	-94,901.96	0.00
FX DEAL TRANSACTED ON 15 MAR 2024 USD / MXN EX.RATE 0.0596003 WITH CITIBANK N.A.	94,436.620	15 Mar 24				0.00	94,436.62	94,436.62	0.00
FX DEAL TRANSACTED ON 15 MAR 2024 USD / MXN EX.RATE 0.0596026 WITH CITIBANK N.A.	94,440.390	15 Mar 24				0.00	94,440.39	94,440.39	0.00
FX DEAL TRANSACTED ON 16 DEC 2024 CHF / USD EX.RATE 0.894161 WITH CITIBANK N.A.	-291,693.550	16 Dec 24				0.00	-291,693.55	-291,693.55	0.00
FX DEAL TRANSACTED ON 16 DEC 2024 CNH / USD EX.RATE 7.2855 WITH CITIBANK N.A.	-6,983.000	16 Dec 24				0.00	-6,983.00	-6,983.00	0.00
FX DEAL TRANSACTED ON 16 DEC 2024 EUR / USD EX.RATE 0.9514567 WITH CITIBANK N.A.	-2,679,998.140	16 Dec 24				0.00	-2,679,998.14	-2,679,998.14	0.00
FX DEAL TRANSACTED ON 16 DEC 2024 GBP / USD EX.RATE 0.7883882 WITH CITIBANK N.A.	-779,314.070	16 Dec 24				0.00	-779,314.07	-779,314.07	0.00
FX DEAL TRANSACTED ON 16 DEC 2024 JPY / USD EX.RATE 154.01078 WITH CITIBANK N.A.	-2,030,265.180	16 Dec 24				0.00	-2,030,265.18	-2,030,265.18	0.00
FX DEAL TRANSACTED ON 16 DEC 2024 SEK / USD EX.RATE 10.883289 WITH CITIBANK N.A.	-396,616.410	16 Dec 24				0.00	-396,616.41	-396,616.41	0.00
FX DEAL TRANSACTED ON 16 DEC 2024 USD / CHF EX.RATE 1.1302832 WITH CITIBANK N.A.	294,801.600	16 Dec 24				0.00	294,801.60	294,801.60	0.00

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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
CITIBANK N.A.									
FX DEAL TRANSACTED ON 16 DEC 2024 USD / CNH EX.RATE 0.1373645 WITH CITIBANK N.A.	6,983.000	16 Dec 24				0.00	6,983.00	6,983.00	0.00
FX DEAL TRANSACTED ON 16 DEC 2024 USD / EUR EX.RATE 1.05547 WITH CITIBANK N.A.	2,691,345.200	16 Dec 24				0.00	2,691,345.20	2,691,345.20	0.00
FX DEAL TRANSACTED ON 16 DEC 2024 USD / GBP EX.RATE 1.267731 WITH CITIBANK N.A.	778,896.460	16 Dec 24				0.00	778,896.46	778,896.46	0.00
FX DEAL TRANSACTED ON 16 DEC 2024 USD / JPY EX.RATE 0.0065672 WITH CITIBANK N.A.	2,053,464.770	16 Dec 24				0.00	2,053,464.77	2,053,464.77	0.00
FX DEAL TRANSACTED ON 16 DEC 2024 USD / SEK EX.RATE 0.0923623 WITH CITIBANK N.A.	398,680.940	16 Dec 24				0.00	398,680.94	398,680.94	0.00
FX DEAL TRANSACTED ON 16 FEB 2024 USD / AUD EX.RATE 0.651344 WITH CITIBANK N.A.	1,262,304.670	16 Feb 24				0.00	1,262,304.67	1,262,304.67	0.00
FX DEAL TRANSACTED ON 16 OCT 2024 USD / JPY EX.RATE 0.0066962 WITH CITIBANK N.A.	70,121.360	16 Oct 24				0.00	70,121.36	70,121.36	0.00
FX DEAL TRANSACTED ON 17 JAN 2024 USD / ZAR EX.RATE 0.0521202 WITH CITIBANK N.A.	2,171,229.800	17 Jan 24				0.00	2,171,229.80	2,171,229.80	0.00
FX DEAL TRANSACTED ON 17 JAN 2024 ZAR / USD EX.RATE 19.1309 WITH CITIBANK N.A.	-2,171,229.800	17 Jan 24				0.00	-2,171,229.80	-2,171,229.80	0.00
FX DEAL TRANSACTED ON 18 APR 2024 USD / GBP EX.RATE 1.2460282 WITH CITIBANK N.A.	364,333.660	18 Apr 24				0.00	364,333.66	364,333.66	0.00
FX DEAL TRANSACTED ON 18 DEC 2024 USD / HKD EX.RATE 0.1286852 WITH CITIBANK N.A.	5,544.290	18 Dec 24				0.00	5,544.29	5,544.29	0.00
FX DEAL TRANSACTED ON 18 MAR 2024 THB / USD EX.RATE 35.801 WITH CITIBANK N.A.	-975,636.680	18 Mar 24				0.00	-975,636.68	-975,636.68	0.00
FX DEAL TRANSACTED ON 18 MAR 2024 USD / THB EX.RATE 0.0278165 WITH CITIBANK N.A.	971,594.370	18 Mar 24				0.00	971,594.37	971,594.37	0.00
FX DEAL TRANSACTED ON 18 OCT 2024 USD / EUR EX.RATE 1.0888613 WITH CITIBANK N.A.	320,263.510	18 Oct 24				0.00	320,263.51	320,263.51	0.00
FX DEAL TRANSACTED ON 18 SEP 2024 USD / GBP EX.RATE 1.3242 WITH CITIBANK N.A.	98,015.140	18 Sep 24				0.00	98,015.14	98,015.14	0.00

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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
CITIBANK N.A.									
FX DEAL TRANSACTED ON 19 APR 2024 USD / PEN EX.RATE 0.2713829 WITH CITIBANK N.A.	76,657.000	19 Apr 24				0.00	76,657.00	76,657.00	0.00
FX DEAL TRANSACTED ON 19 AUG 2024 CNH / USD EX.RATE 7.0903 WITH CITIBANK N.A.	-338,235.000	19 Aug 24				0.00	-338,235.00	-338,235.00	0.00
FX DEAL TRANSACTED ON 19 AUG 2024 USD / CNH EX.RATE 0.1413573 WITH CITIBANK N.A.	338,235.000	19 Aug 24				0.00	338,235.00	338,235.00	0.00
FX DEAL TRANSACTED ON 19 JAN 2024 USD / CHF EX.RATE 1.1582989 WITH CITIBANK N.A.	302,108.680	19 Jan 24				0.00	302,108.68	302,108.68	0.00
FX DEAL TRANSACTED ON 19 SEP 2024 USD / GBP EX.RATE 1.32826 WITH CITIBANK N.A.	23,981.850	19 Sep 24				0.00	23,981.85	23,981.85	0.00
FX DEAL TRANSACTED ON 20 MAR 2024 CHF / USD EX.RATE 0.89147 WITH CITIBANK N.A.	-292,574.060	20 Mar 24				0.00	-292,574.06	-292,574.06	0.00
FX DEAL TRANSACTED ON 20 MAR 2024 EUR / USD EX.RATE 0.9204628 WITH CITIBANK N.A.	-2,561,229.100	20 Mar 24				0.00	-2,561,229.10	-2,561,229.10	0.00
FX DEAL TRANSACTED ON 20 MAR 2024 GBP / USD EX.RATE 0.7862933 WITH CITIBANK N.A.	-48,492.080	20 Mar 24				0.00	-48,492.08	-48,492.08	0.00
FX DEAL TRANSACTED ON 20 MAR 2024 JPY / USD EX.RATE 151.575 WITH CITIBANK N.A.	-2,352,104.850	20 Mar 24				0.00	-2,352,104.85	-2,352,104.85	0.00
FX DEAL TRANSACTED ON 20 MAR 2024 SEK / USD EX.RATE 10.47289 WITH CITIBANK N.A.	-673,581.790	20 Mar 24				0.00	-673,581.79	-673,581.79	0.00
FX DEAL TRANSACTED ON 20 MAR 2024 USD / CHF EX.RATE 1.1326786 WITH CITIBANK N.A.	295,426.360	20 Mar 24				0.00	295,426.36	295,426.36	0.00
FX DEAL TRANSACTED ON 20 MAR 2024 USD / EUR EX.RATE 1.090426 WITH CITIBANK N.A.	2,570,696.880	20 Mar 24				0.00	2,570,696.88	2,570,696.88	0.00
FX DEAL TRANSACTED ON 20 MAR 2024 USD / GBP EX.RATE 1.272376 WITH CITIBANK N.A.	48,514.420	20 Mar 24				0.00	48,514.42	48,514.42	0.00
FX DEAL TRANSACTED ON 20 MAR 2024 USD / JPY EX.RATE 0.0066899 WITH CITIBANK N.A.	2,385,102.100	20 Mar 24				0.00	2,385,102.10	2,385,102.10	0.00
FX DEAL TRANSACTED ON 20 MAR 2024 USD / SEK EX.RATE 0.0958475 WITH CITIBANK N.A.	676,141.900	20 Mar 24				0.00	676,141.90	676,141.90	0.00

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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
CITIBANK N.A.									
FX DEAL TRANACTED ON 20 MAY 2024 JPY / USD EX.RATE 156.127 WITH CITIBANK N.A.	-20,907.670	20 May 24				0.00	-20,907.67	-20,907.67	0.00
FX DEAL TRANACTED ON 20 SEP 2024 CHF / USD EX.RATE 0.8507155 WITH CITIBANK N.A.	-306,590.160	20 Sep 24				0.00	-306,590.16	-306,590.16	0.00
FX DEAL TRANACTED ON 20 SEP 2024 EUR / USD EX.RATE 0.8961136 WITH CITIBANK N.A.	-2,517,287.140	20 Sep 24				0.00	-2,517,287.14	-2,517,287.14	0.00
FX DEAL TRANACTED ON 20 SEP 2024 GBP / USD EX.RATE 0.7512189 WITH CITIBANK N.A.	-817,873.510	20 Sep 24				0.00	-817,873.51	-817,873.51	0.00
FX DEAL TRANACTED ON 20 SEP 2024 JPY / USD EX.RATE 143.952 WITH CITIBANK N.A.	-2,172,131.850	20 Sep 24				0.00	-2,172,131.85	-2,172,131.85	0.00
FX DEAL TRANACTED ON 20 SEP 2024 SEK / USD EX.RATE 10.179866 WITH CITIBANK N.A.	-692,970.610	20 Sep 24				0.00	-692,970.61	-692,970.61	0.00
FX DEAL TRANACTED ON 20 SEP 2024 USD / CHF EX.RATE 1.1868112 WITH CITIBANK N.A.	309,545.290	20 Sep 24				0.00	309,545.29	309,545.29	0.00
FX DEAL TRANACTED ON 20 SEP 2024 USD / EUR EX.RATE 1.1194125 WITH CITIBANK N.A.	2,525,142.880	20 Sep 24				0.00	2,525,142.88	2,525,142.88	0.00
FX DEAL TRANACTED ON 20 SEP 2024 USD / GBP EX.RATE 1.3307851 WITH CITIBANK N.A.	817,637.030	20 Sep 24				0.00	817,637.03	817,637.03	0.00
FX DEAL TRANACTED ON 20 SEP 2024 USD / JPY EX.RATE 0.0070264 WITH CITIBANK N.A.	2,197,046.580	20 Sep 24				0.00	2,197,046.58	2,197,046.58	0.00
FX DEAL TRANACTED ON 20 SEP 2024 USD / SEK EX.RATE 0.0986427 WITH CITIBANK N.A.	695,859.840	20 Sep 24				0.00	695,859.84	695,859.84	0.00
FX DEAL TRANACTED ON 21 FEB 2024 EUR / USD EX.RATE 0.9261503 WITH CITIBANK N.A.	-261,296.690	21 Feb 24				0.00	-261,296.69	-261,296.69	0.00
FX DEAL TRANACTED ON 21 FEB 2024 USD / EUR EX.RATE 1.0802156 WITH CITIBANK N.A.	261,412.180	21 Feb 24				0.00	261,412.18	261,412.18	0.00
FX DEAL TRANACTED ON 21 JUN 2024 CHF / USD EX.RATE 0.8934737 WITH CITIBANK N.A.	-291,917.940	21 Jun 24				0.00	-291,917.94	-291,917.94	0.00
FX DEAL TRANACTED ON 21 JUN 2024 EUR / USD EX.RATE 0.935227 WITH CITIBANK N.A.	-2,504,386.730	21 Jun 24				0.00	-2,504,386.73	-2,504,386.73	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,544,696,373.10

◆ 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
CITIBANK N.A.									
FX DEAL TRANSACTED ON 21 JUN 2024 GBP / USD EX.RATE 0.7911287 WITH CITIBANK N.A.	-776,614.450	21 Jun 24				0.00	-776,614.45	-776,614.45	0.00
FX DEAL TRANSACTED ON 21 JUN 2024 JPY / USD EX.RATE 159.40505 WITH CITIBANK N.A.	-2,236,568.360	21 Jun 24				0.00	-2,236,568.36	-2,236,568.36	0.00
FX DEAL TRANSACTED ON 21 JUN 2024 SEK / USD EX.RATE 10.521595 WITH CITIBANK N.A.	-670,463.750	21 Jun 24				0.00	-670,463.75	-670,463.75	0.00
FX DEAL TRANSACTED ON 21 JUN 2024 USD / CHF EX.RATE 1.1315622 WITH CITIBANK N.A.	295,135.190	21 Jun 24				0.00	295,135.19	295,135.19	0.00
FX DEAL TRANSACTED ON 21 JUN 2024 USD / EUR EX.RATE 1.0739717 WITH CITIBANK N.A.	2,515,424.440	21 Jun 24				0.00	2,515,424.44	2,515,424.44	0.00
FX DEAL TRANSACTED ON 21 JUN 2024 USD / GBP EX.RATE 1.2648122 WITH CITIBANK N.A.	777,103.150	21 Jun 24				0.00	777,103.15	777,103.15	0.00
FX DEAL TRANSACTED ON 21 JUN 2024 USD / JPY EX.RATE 0.0063612 WITH CITIBANK N.A.	2,267,904.290	21 Jun 24				0.00	2,267,904.29	2,267,904.29	0.00
FX DEAL TRANSACTED ON 21 JUN 2024 USD / SEK EX.RATE 0.0954883 WITH CITIBANK N.A.	673,607.390	21 Jun 24				0.00	673,607.39	673,607.39	0.00
FX DEAL TRANSACTED ON 21 MAR 2024 USD / JPY EX.RATE 0.0066103 WITH CITIBANK N.A.	241,616.210	21 Mar 24				0.00	241,616.21	241,616.21	0.00
FX DEAL TRANSACTED ON 21 MAY 2024 PEN / USD EX.RATE 3.7303 WITH CITIBANK N.A.	-75,722.600	21 May 24				0.00	-75,722.60	-75,722.60	0.00
FX DEAL TRANSACTED ON 22 AUG 2024 CNH / USD EX.RATE 7.0859415 WITH CITIBANK N.A.	-279,761.000	22 Aug 24				0.00	-279,761.00	-279,761.00	0.00
FX DEAL TRANSACTED ON 22 AUG 2024 USD / CNH EX.RATE 0.1414519 WITH CITIBANK N.A.	279,761.000	22 Aug 24				0.00	279,761.00	279,761.00	0.00
FX DEAL TRANSACTED ON 23 APR 2024 USD / EUR EX.RATE 1.07016 WITH CITIBANK N.A.	116,447.070	23 Apr 24				0.00	116,447.07	116,447.07	0.00
FX DEAL TRANSACTED ON 23 AUG 2024 JPY / USD EX.RATE 146.352 WITH CITIBANK N.A.	-6,645.640	23 Aug 24				0.00	-6,645.64	-6,645.64	0.00
FX DEAL TRANSACTED ON 24 JUN 2024 USD / GBP EX.RATE 1.26906 WITH CITIBANK N.A.	103,215.840	24 Jun 24				0.00	103,215.84	103,215.84	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,544,696,373.10

◆ 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
CITIBANK N.A.									
FX DEAL TRANSACTED ON 24 MAY 2024 EUR / USD EX.RATE 0.9207449 WITH CITIBANK N.A.	-321,676.520	24 May 24				0.00	-321,676.52	-321,676.52	0.00
FX DEAL TRANSACTED ON 25 JAN 2024 JPY / USD EX.RATE 147.207 WITH CITIBANK N.A.	-20,390.490	25 Jan 24				0.00	-20,390.49	-20,390.49	0.00
FX DEAL TRANSACTED ON 25 JUL 2024 JPY / USD EX.RATE 151.77021 WITH CITIBANK N.A.	-288,841.720	25 Jul 24				0.00	-288,841.72	-288,841.72	0.00
FX DEAL TRANSACTED ON 25 SEP 2024 USD / JPY EX.RATE 0.0069485 WITH CITIBANK N.A.	176,615.640	25 Sep 24				0.00	176,615.64	176,615.64	0.00
FX DEAL TRANSACTED ON 26 AUG 2024 JPY / USD EX.RATE 143.882 WITH CITIBANK N.A.	-13,333.380	26 Aug 24				0.00	-13,333.38	-13,333.38	0.00
FX DEAL TRANSACTED ON 26 JUL 2024 CAD / USD EX.RATE 1.3814155 WITH CITIBANK N.A.	-1,320,625.890	26 Jul 24				0.00	-1,320,625.89	-1,320,625.89	0.00
FX DEAL TRANSACTED ON 26 JUL 2024 USD / CAD EX.RATE 0.7245385 WITH CITIBANK N.A.	1,320,625.890	26 Jul 24				0.00	1,320,625.89	1,320,625.89	0.00
FX DEAL TRANSACTED ON 27 NOV 2024 USD / JPY EX.RATE 0.006609 WITH CITIBANK N.A.	264,770.520	27 Nov 24				0.00	264,770.52	264,770.52	0.00
FX DEAL TRANSACTED ON 28 OCT 2024 CNH / USD EX.RATE 7.126 WITH CITIBANK N.A.	-121,646.000	28 Oct 24				0.00	-121,646.00	-121,646.00	0.00
FX DEAL TRANSACTED ON 28 OCT 2024 USD / CNH EX.RATE 0.1405999 WITH CITIBANK N.A.	121,646.000	28 Oct 24				0.00	121,646.00	121,646.00	0.00
FX DEAL TRANSACTED ON 29 JAN 2024 GBP / USD EX.RATE 0.7877666 WITH CITIBANK N.A.	-260,502.280	29 Jan 24				0.00	-260,502.28	-260,502.28	0.00
FX DEAL TRANSACTED ON 29 NOV 2024 SEK / USD EX.RATE 10.90756 WITH CITIBANK N.A.	-251,005.450	29 Nov 24				0.00	-251,005.45	-251,005.45	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,544,696,373.10

◆ 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
CITIBANK N.A.									
FX DEAL TRANSACTED ON 29 OCT 2024 EUR / USD EX.RATE 0.9257545 WITH CITIBANK N.A.	-3,553,858.000	29 Oct 24				0.00	-3,553,858.00	-3,553,858.00	0.00
FX DEAL TRANSACTED ON 29 OCT 2024 USD / EUR EX.RATE 1.081493 WITH CITIBANK N.A.	3,558,111.970	29 Oct 24				0.00	3,558,111.97	3,558,111.97	0.00
FX DEAL TRANSACTED ON 30 AUG 2024 USD / EUR EX.RATE 1.1081442 WITH CITIBANK N.A.	325,813.230	30 Aug 24				0.00	325,813.23	325,813.23	0.00
Total CITIBANK N.A.							.000.00	456,645.54	456,645.54

GOLDMAN SACHS BANK USA.**Cash and Cash Equivalents****Australian dollar - AUD**

FX DEAL TRANSACTED ON 20 DEC 2024 AUD / USD EX.RATE 1.6049278 WITH GOLDMAN SACHS	90,000.000	20 Dec 24				0.00	56,077.29	56,227.50	150.21

Brazilian real - BRL

FX DEAL TRANSACTED ON 03 DEC 2024 USD / BRL EX.RATE 0.1647121 WITH GOLDMAN SACHS	-4,041,400.000	3 Dec 24				0.00	-665,667.63	-654,057.20	11,610.43
FX DEAL TRANSACTED ON 12 JUL 2024 BRL / USD EX.RATE 5.4689 WITH GOLDMAN SACHS	7,807,847.000	12 Jul 24				0.00	1,427,681.44	1,378,455.39	-49,226.05
FX DEAL TRANSACTED ON 12 JUL 2024 USD / BRL EX.RATE 0.1831301 WITH GOLDMAN SACHS	-7,807,847.000	12 Jul 24				0.00	-1,429,851.48	-1,408,252.91	21,598.57
FX DEAL TRANSACTED ON 17 JUL 2024 BRL / USD EX.RATE 5.467 WITH GOLDMAN SACHS	7,807,847.000	17 Jul 24				0.00	1,428,177.61	1,408,252.91	-19,924.70
FX DEAL TRANSACTED ON 19 DEC 2024 USD / BRL EX.RATE 0.162718 WITH GOLDMAN SACHS	-1,950,165.000	19 Dec 24				0.00	-317,327.03	-315,613.27	1,713.76
FX DEAL TRANSACTED ON 20 DEC 2024 BRL / USD EX.RATE 6.1225 WITH GOLDMAN SACHS	1,816,282.000	20 Dec 24				0.00	296,656.92	292,245.37	-4,411.55

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,544,696,373.10

◆ 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
GOLDMAN SACHS BANK USA.									
FX DEAL TRANSACTED ON 20 DEC 2024 USD / BRL EX.RATE 0.1642036 WITH GOLDMAN SACHS	-1,816,282.000	20 Dec 24				0.00	-298,240.07	-293,945.74	4,294.33
FX DEAL TRANSACTED ON 22 NOV 2024 BRL / USD EX.RATE 5.8422 WITH GOLDMAN SACHS	7,807,847.000	22 Nov 24				0.00	1,336,456.64	1,263,616.21	-72,840.43
FX DEAL TRANSACTED ON 22 NOV 2024 USD / BRL EX.RATE 0.1718213 WITH GOLDMAN SACHS	-7,807,847.000	22 Nov 24				0.00	-1,341,554.47	-1,284,755.90	56,798.57
FX DEAL TRANSACTED ON 24 JUL 2024 BRL / USD EX.RATE 5.65743 WITH GOLDMAN SACHS	7,807,847.000	24 Jul 24				0.00	1,380,104.92	1,385,512.35	5,407.43
FX DEAL TRANSACTED ON 24 JUL 2024 USD / BRL EX.RATE 0.1773521 WITH GOLDMAN SACHS	-7,807,847.000	24 Jul 24				0.00	-1,384,738.32	-1,378,455.39	6,282.93
FX DEAL TRANSACTED ON 25 SEP 2024 BRL / USD EX.RATE 5.49862 WITH GOLDMAN SACHS	7,807,847.000	25 Sep 24				0.00	1,419,964.83	1,339,299.29	-80,665.54
FX DEAL TRANSACTED ON 25 SEP 2024 USD / BRL EX.RATE 0.1825151 WITH GOLDMAN SACHS	-7,807,847.000	25 Sep 24				0.00	-1,425,049.64	-1,428,739.49	-3,689.85
FX DEAL TRANSACTED ON 26 AUG 2024 BRL / USD EX.RATE 5.51343 WITH GOLDMAN SACHS	7,807,847.000	26 Aug 24				0.00	1,416,150.56	1,428,739.49	12,588.93
FX DEAL TRANSACTED ON 26 AUG 2024 USD / BRL EX.RATE 0.1819505 WITH GOLDMAN SACHS	-7,807,847.000	26 Aug 24				0.00	-1,420,641.74	-1,385,512.35	35,129.39
FX DEAL TRANSACTED ON 28 OCT 2024 BRL / USD EX.RATE 5.7171 WITH GOLDMAN SACHS	7,807,847.000	28 Oct 24				0.00	1,365,700.62	1,284,755.90	-80,944.72
FX DEAL TRANSACTED ON 28 OCT 2024 USD / BRL EX.RATE 0.1754694 WITH GOLDMAN SACHS	-7,807,847.000	28 Oct 24				0.00	-1,370,038.08	-1,339,299.29	30,738.79
FX DEAL TRANSACTED ON 29 NOV 2024 BRL / USD EX.RATE 6.0535 WITH GOLDMAN SACHS	7,807,847.000	29 Nov 24				0.00	1,289,807.05	1,284,755.90	-5,051.15
FX DEAL TRANSACTED ON 29 NOV 2024 USD / BRL EX.RATE 0.1651937 WITH GOLDMAN SACHS	-7,807,847.000	29 Nov 24				0.00	-1,289,807.05	-1,284,755.90	5,051.15
FX DEAL TRANSACTED ON 30 AUG 2024 BRL / USD EX.RATE 5.6562 WITH GOLDMAN SACHS	7,807,847.000	30 Aug 24				0.00	1,380,405.04	1,385,512.35	5,107.31
FX DEAL TRANSACTED ON 30 AUG 2024 USD / BRL EX.RATE 0.1767971 WITH GOLDMAN SACHS	-7,807,847.000	30 Aug 24				0.00	-1,380,405.04	-1,385,512.35	-5,107.31

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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
GOLDMAN SACHS BANK USA.									
FX DEAL TRANSACTED ON 30 SEP 2024 BRL / USD EX.RATE 5.4481 WITH GOLDMAN SACHS	7,807,847.000	30 Sep 24				0.00	1,433,132.10	1,428,739.49	-4,392.61
FX DEAL TRANSACTED ON 30 SEP 2024 USD / BRL EX.RATE 0.1835502 WITH GOLDMAN SACHS	-7,807,847.000	30 Sep 24				0.00	-1,433,132.10	-1,428,739.49	4,392.61
FX DEAL TRANSACTED ON 31 DEC 2024 BRL / USD EX.RATE 6.1923 WITH GOLDMAN SACHS	4,041,400.000	31 Dec 24				0.00	652,649.26	654,057.20	1,407.94
FX DEAL TRANSACTED ON 31 DEC 2024 BRL / USD EX.RATE 6.1923 WITH GOLDMAN SACHS	1,816,282.000	31 Dec 24				0.00	293,312.99	293,945.74	632.75
FX DEAL TRANSACTED ON 31 DEC 2024 BRL / USD EX.RATE 6.1923 WITH GOLDMAN SACHS	1,950,165.000	31 Dec 24				0.00	314,933.87	315,613.27	679.40
FX DEAL TRANSACTED ON 31 DEC 2024 USD / BRL EX.RATE 0.1614909 WITH GOLDMAN SACHS	-7,807,847.000	31 Dec 24				0.00	-1,260,896.11	-1,263,616.21	-2,720.10
FX DEAL TRANSACTED ON 31 JUL 2024 BRL / USD EX.RATE 5.6621 WITH GOLDMAN SACHS	7,807,847.000	31 Jul 24				0.00	1,378,966.64	1,378,455.39	-511.25
FX DEAL TRANSACTED ON 31 JUL 2024 USD / BRL EX.RATE 0.1766129 WITH GOLDMAN SACHS	-7,807,847.000	31 Jul 24				0.00	-1,378,966.64	-1,378,455.39	511.25
FX DEAL TRANSACTED ON 31 OCT 2024 BRL / USD EX.RATE 5.7779 WITH GOLDMAN SACHS	7,807,847.000	31 Oct 24				0.00	1,351,329.55	1,339,299.29	-12,030.26
FX DEAL TRANSACTED ON 31 OCT 2024 USD / BRL EX.RATE 0.1730733 WITH GOLDMAN SACHS	-7,807,847.000	31 Oct 24				0.00	-1,351,329.55	-1,339,299.29	12,030.26
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 01 APR 2024 CAD / USD EX.RATE 1.35402 WITH GOLDMAN SACHS	131,000.000	1 Apr 24				0.00	96,748.94	96,518.70	-230.24
FX DEAL TRANSACTED ON 01 APR 2024 USD / CAD EX.RATE 0.738871 WITH GOLDMAN SACHS	-131,000.000	1 Apr 24				0.00	-96,792.10	-95,158.54	1,633.56
Euro - EUR									
FX DEAL TRANSACTED ON 10 MAY 2024 USD / EUR EX.RATE 1.0783993 WITH GOLDMAN SACHS	-713,000.000	10 May 24				0.00	-768,898.70	-775,031.00	-6,132.30

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,544,696,373.10

◆ 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
GOLDMAN SACHS BANK USA.									
FX DEAL TRANSACTED ON 18 JAN 2024 EUR / USD EX.RATE 0.9175676 WITH GOLDMAN SACHS	1,034,231.790	18 Jan 24				0.00	1,127,145.11	1,102,025.77	-25,119.34
Indonesian rupiah - IDR									
FX DEAL TRANSACTED ON 18 MAR 2024 USD / IDR EX.RATE 0.0000638 WITH GOLDMAN SACHS	-2,529,227,176.000	18 Mar 24				0.00	-161,385.09	-160,943.51	441.58
Japanese yen - JPY									
FX DEAL TRANSACTED ON 01 MAY 2024 JPY / USD EX.RATE 158.01863 WITH GOLDMAN SACHS	19,700,000.000	1 May 24				0.00	124,668.84	124,956.39	287.55
FX DEAL TRANSACTED ON 01 MAY 2024 USD / JPY EX.RATE 0.0063599 WITH GOLDMAN SACHS	-19,700,000.000	1 May 24				0.00	-125,289.25	-126,124.40	-835.15
Mexican peso - MXN									
FX DEAL TRANSACTED ON 07 JUN 2024 MXN / USD EX.RATE 18.248621 WITH GOLDMAN SACHS	9,106,061.880	7 Jun 24				0.00	499,000.00	493,975.18	-5,024.82
FX DEAL TRANSACTED ON 09 SEP 2024 MXN / USD EX.RATE 19.91 WITH GOLDMAN SACHS	2,715,445.260	9 Sep 24				0.00	136,386.00	140,807.91	4,421.91
FX DEAL TRANSACTED ON 09 SEP 2024 USD / MXN EX.RATE 0.0491162 WITH GOLDMAN SACHS	-2,776,805.320	9 Sep 24				0.00	-136,386.00	-132,630.55	3,755.45
FX DEAL TRANSACTED ON 17 JAN 2024 MXN / USD EX.RATE 17.4402 WITH GOLDMAN SACHS	102,169.230	17 Jan 24				0.00	5,858.26	6,069.58	211.32
FX DEAL TRANSACTED ON 17 JAN 2024 USD / MXN EX.RATE 0.0578102 WITH GOLDMAN SACHS	-101,336.180	17 Jan 24				0.00	-5,858.26	-5,894.72	-36.46
Norwegian krone - NOK									
FX DEAL TRANSACTED ON 22 FEB 2024 USD / NOK EX.RATE 0.0952639 WITH GOLDMAN SACHS	-645,407.090	22 Feb 24				0.00	-61,484.00	-61,371.78	112.22

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,544,696,373.10

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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
GOLDMAN SACHS BANK USA.									
FX DEAL TRANSACTED ON 31 JAN 2024 NOK / USD EX.RATE 10.46464 WITH GOLDMAN SACHS	645,407.090	31 Jan 24				0.00	61,675.04	61,371.78	-303.26
FX DEAL TRANSACTED ON 31 JAN 2024 USD / NOK EX.RATE 0.0954869 WITH GOLDMAN SACHS	-645,900.490	31 Jan 24				0.00	-61,675.04	-61,716.23	-41.19
South African rand - ZAR									
FX DEAL TRANSACTED ON 05 MAR 2024 USD / ZAR EX.RATE 0.0526652 WITH GOLDMAN SACHS	-12,370,000.000	5 Mar 24				0.00	-651,468.17	-653,503.27	-2,035.10
FX DEAL TRANSACTED ON 05 MAR 2024 ZAR / USD EX.RATE 19.009092 WITH GOLDMAN SACHS	12,370,000.000	5 Mar 24				0.00	650,741.23	653,891.90	3,150.67
FX DEAL TRANSACTED ON 06 MAR 2024 USD / ZAR EX.RATE 0.0530151 WITH GOLDMAN SACHS	-1,130,834.990	6 Mar 24				0.00	-59,951.35	-59,777.19	174.16
United States dollar - USD									
FX DEAL TRANSACTED ON 01 APR 2024 CAD / USD EX.RATE 1.35402 WITH GOLDMAN SACHS	-96,748.940	1 Apr 24				0.00	-96,748.94	-96,748.94	0.00
FX DEAL TRANSACTED ON 01 APR 2024 USD / CAD EX.RATE 0.738871 WITH GOLDMAN SACHS	96,792.100	1 Apr 24				0.00	96,792.10	96,792.10	0.00
FX DEAL TRANSACTED ON 01 MAY 2024 JPY / USD EX.RATE 158.01863 WITH GOLDMAN SACHS	-124,668.840	1 May 24				0.00	-124,668.84	-124,668.84	0.00
FX DEAL TRANSACTED ON 01 MAY 2024 USD / JPY EX.RATE 0.0063599 WITH GOLDMAN SACHS	125,289.250	1 May 24				0.00	125,289.25	125,289.25	0.00
FX DEAL TRANSACTED ON 03 DEC 2024 USD / BRL EX.RATE 0.1647121 WITH GOLDMAN SACHS	665,667.630	3 Dec 24				0.00	665,667.63	665,667.63	0.00
FX DEAL TRANSACTED ON 05 MAR 2024 USD / ZAR EX.RATE 0.0526652 WITH GOLDMAN SACHS	651,468.170	5 Mar 24				0.00	651,468.17	651,468.17	0.00
FX DEAL TRANSACTED ON 05 MAR 2024 ZAR / USD EX.RATE 19.009092 WITH GOLDMAN SACHS	-650,741.230	5 Mar 24				0.00	-650,741.23	-650,741.23	0.00
FX DEAL TRANSACTED ON 06 MAR 2024 USD / ZAR EX.RATE 0.0530151 WITH GOLDMAN SACHS	59,951.350	6 Mar 24				0.00	59,951.35	59,951.35	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,544,696,373.10

◆ 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
GOLDMAN SACHS BANK USA.									
FX DEAL TRANSACTED ON 07 JUN 2024 MXN / USD EX.RATE 18.248621 WITH GOLDMAN SACHS	-499,000.000	7 Jun 24				0.00	-499,000.00	-499,000.00	0.00
FX DEAL TRANSACTED ON 09 SEP 2024 MXN / USD EX.RATE 19.91 WITH GOLDMAN SACHS	-136,386.000	9 Sep 24				0.00	-136,386.00	-136,386.00	0.00
FX DEAL TRANSACTED ON 09 SEP 2024 USD / MXN EX.RATE 0.0491162 WITH GOLDMAN SACHS	136,386.000	9 Sep 24				0.00	136,386.00	136,386.00	0.00
FX DEAL TRANSACTED ON 10 MAY 2024 USD / EUR EX.RATE 1.0783993 WITH GOLDMAN SACHS	768,898.700	10 May 24				0.00	768,898.70	768,898.70	0.00
FX DEAL TRANSACTED ON 12 JUL 2024 BRL / USD EX.RATE 5.4689 WITH GOLDMAN SACHS	-1,427,681.440	12 Jul 24				0.00	-1,427,681.44	-1,427,681.44	0.00
FX DEAL TRANSACTED ON 12 JUL 2024 USD / BRL EX.RATE 0.1831301 WITH GOLDMAN SACHS	1,429,851.480	12 Jul 24				0.00	1,429,851.48	1,429,851.48	0.00
FX DEAL TRANSACTED ON 17 JAN 2024 MXN / USD EX.RATE 17.4402 WITH GOLDMAN SACHS	-5,858.260	17 Jan 24				0.00	-5,858.26	-5,858.26	0.00
FX DEAL TRANSACTED ON 17 JAN 2024 USD / MXN EX.RATE 0.0578102 WITH GOLDMAN SACHS	5,858.260	17 Jan 24				0.00	5,858.26	5,858.26	0.00
FX DEAL TRANSACTED ON 17 JUL 2024 BRL / USD EX.RATE 5.467 WITH GOLDMAN SACHS	-1,428,177.610	17 Jul 24				0.00	-1,428,177.61	-1,428,177.61	0.00
FX DEAL TRANSACTED ON 18 JAN 2024 EUR / USD EX.RATE 0.9175676 WITH GOLDMAN SACHS	-1,127,145.110	18 Jan 24				0.00	-1,127,145.11	-1,127,145.11	0.00
FX DEAL TRANSACTED ON 18 MAR 2024 USD / IDR EX.RATE 0.0000638 WITH GOLDMAN SACHS	161,385.090	18 Mar 24				0.00	161,385.09	161,385.09	0.00
FX DEAL TRANSACTED ON 19 DEC 2024 USD / BRL EX.RATE 0.162718 WITH GOLDMAN SACHS	317,327.030	19 Dec 24				0.00	317,327.03	317,327.03	0.00
FX DEAL TRANSACTED ON 20 DEC 2024 AUD / USD EX.RATE 1.6049278 WITH GOLDMAN SACHS	-56,077.290	20 Dec 24				0.00	-56,077.29	-56,077.29	0.00
FX DEAL TRANSACTED ON 20 DEC 2024 BRL / USD EX.RATE 6.1225 WITH GOLDMAN SACHS	-296,656.920	20 Dec 24				0.00	-296,656.92	-296,656.92	0.00
FX DEAL TRANSACTED ON 20 DEC 2024 USD / BRL EX.RATE 0.1642036 WITH GOLDMAN SACHS	298,240.070	20 Dec 24				0.00	298,240.07	298,240.07	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,544,696,373.10

◆ 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
GOLDMAN SACHS BANK USA.									
FX DEAL TRANSACTED ON 22 FEB 2024 USD / NOK EX.RATE 0.0952639 WITH GOLDMAN SACHS	61,484.000	22 Feb 24				0.00	61,484.00	61,484.00	0.00
FX DEAL TRANSACTED ON 22 NOV 2024 BRL / USD EX.RATE 5.8422 WITH GOLDMAN SACHS	-1,336,456.640	22 Nov 24				0.00	-1,336,456.64	-1,336,456.64	0.00
FX DEAL TRANSACTED ON 22 NOV 2024 USD / BRL EX.RATE 0.1718213 WITH GOLDMAN SACHS	1,341,554.470	22 Nov 24				0.00	1,341,554.47	1,341,554.47	0.00
FX DEAL TRANSACTED ON 24 JUL 2024 BRL / USD EX.RATE 5.65743 WITH GOLDMAN SACHS	-1,380,104.920	24 Jul 24				0.00	-1,380,104.92	-1,380,104.92	0.00
FX DEAL TRANSACTED ON 24 JUL 2024 USD / BRL EX.RATE 0.1773521 WITH GOLDMAN SACHS	1,384,738.320	24 Jul 24				0.00	1,384,738.32	1,384,738.32	0.00
FX DEAL TRANSACTED ON 25 SEP 2024 BRL / USD EX.RATE 5.49862 WITH GOLDMAN SACHS	-1,419,964.830	25 Sep 24				0.00	-1,419,964.83	-1,419,964.83	0.00
FX DEAL TRANSACTED ON 25 SEP 2024 USD / BRL EX.RATE 0.1825151 WITH GOLDMAN SACHS	1,425,049.640	25 Sep 24				0.00	1,425,049.64	1,425,049.64	0.00
FX DEAL TRANSACTED ON 26 AUG 2024 BRL / USD EX.RATE 5.51343 WITH GOLDMAN SACHS	-1,416,150.560	26 Aug 24				0.00	-1,416,150.56	-1,416,150.56	0.00
FX DEAL TRANSACTED ON 26 AUG 2024 USD / BRL EX.RATE 0.1819505 WITH GOLDMAN SACHS	1,420,641.740	26 Aug 24				0.00	1,420,641.74	1,420,641.74	0.00
FX DEAL TRANSACTED ON 28 OCT 2024 BRL / USD EX.RATE 5.7171 WITH GOLDMAN SACHS	-1,365,700.620	28 Oct 24				0.00	-1,365,700.62	-1,365,700.62	0.00
FX DEAL TRANSACTED ON 28 OCT 2024 USD / BRL EX.RATE 0.1754694 WITH GOLDMAN SACHS	1,370,038.080	28 Oct 24				0.00	1,370,038.08	1,370,038.08	0.00
FX DEAL TRANSACTED ON 29 NOV 2024 BRL / USD EX.RATE 6.0535 WITH GOLDMAN SACHS	-1,289,807.050	29 Nov 24				0.00	-1,289,807.05	-1,289,807.05	0.00
FX DEAL TRANSACTED ON 29 NOV 2024 USD / BRL EX.RATE 0.1651937 WITH GOLDMAN SACHS	1,289,807.050	29 Nov 24				0.00	1,289,807.05	1,289,807.05	0.00
FX DEAL TRANSACTED ON 30 AUG 2024 BRL / USD EX.RATE 5.6562 WITH GOLDMAN SACHS	-1,380,405.040	30 Aug 24				0.00	-1,380,405.04	-1,380,405.04	0.00
FX DEAL TRANSACTED ON 30 AUG 2024 USD / BRL EX.RATE 0.1767971 WITH GOLDMAN SACHS	1,380,405.040	30 Aug 24				0.00	1,380,405.04	1,380,405.04	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,544,696,373.10

5500 Supplemental Schedules

1 JAN 24 - 31 DEC 24

Account number XPOPEN
Account Name XPO PENSION ONLY ACCOUNTS

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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
GOLDMAN SACHS BANK USA.									
FX DEAL TRANSACTED ON 30 SEP 2024 BRL / USD EX.RATE 5.4481 WITH GOLDMAN SACHS	-1,433,132.100	30 Sep 24				0.00	-1,433,132.10	-1,433,132.10	0.00
FX DEAL TRANSACTED ON 30 SEP 2024 USD / BRL EX.RATE 0.1835502 WITH GOLDMAN SACHS	1,433,132.100	30 Sep 24				0.00	1,433,132.10	1,433,132.10	0.00
FX DEAL TRANSACTED ON 31 DEC 2024 BRL / USD EX.RATE 6.1923 WITH GOLDMAN SACHS	-314,933.870	31 Dec 24				0.00	-314,933.87	-314,933.87	0.00
FX DEAL TRANSACTED ON 31 DEC 2024 BRL / USD EX.RATE 6.1923 WITH GOLDMAN SACHS	-652,649.260	31 Dec 24				0.00	-652,649.26	-652,649.26	0.00
FX DEAL TRANSACTED ON 31 DEC 2024 BRL / USD EX.RATE 6.1923 WITH GOLDMAN SACHS	-293,312.990	31 Dec 24				0.00	-293,312.99	-293,312.99	0.00
FX DEAL TRANSACTED ON 31 DEC 2024 USD / BRL EX.RATE 0.1614909 WITH GOLDMAN SACHS	1,260,896.110	31 Dec 24				0.00	1,260,896.11	1,260,896.11	0.00
FX DEAL TRANSACTED ON 31 JAN 2024 NOK / USD EX.RATE 10.46464 WITH GOLDMAN SACHS	-61,675.040	31 Jan 24				0.00	-61,675.04	-61,675.04	0.00
FX DEAL TRANSACTED ON 31 JAN 2024 USD / NOK EX.RATE 0.0954869 WITH GOLDMAN SACHS	61,675.040	31 Jan 24				0.00	61,675.04	61,675.04	0.00
FX DEAL TRANSACTED ON 31 JUL 2024 BRL / USD EX.RATE 5.6621 WITH GOLDMAN SACHS	-1,378,966.640	31 Jul 24				0.00	-1,378,966.64	-1,378,966.64	0.00
FX DEAL TRANSACTED ON 31 JUL 2024 USD / BRL EX.RATE 0.1766129 WITH GOLDMAN SACHS	1,378,966.640	31 Jul 24				0.00	1,378,966.64	1,378,966.64	0.00
FX DEAL TRANSACTED ON 31 OCT 2024 BRL / USD EX.RATE 5.7779 WITH GOLDMAN SACHS	-1,351,329.550	31 Oct 24				0.00	-1,351,329.55	-1,351,329.55	0.00
FX DEAL TRANSACTED ON 31 OCT 2024 USD / BRL EX.RATE 0.1730733 WITH GOLDMAN SACHS	1,351,329.550	31 Oct 24				0.00	1,351,329.55	1,351,329.55	0.00
Total GOLDMAN SACHS BANK USA.							.000.00	-150,958.95	-150,958.95

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,544,696,373.10

◆ 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
HSBC BANK PLC									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANSACTED ON 29 APR 2024 AUD / USD EX.RATE 1.5267176 WITH HSBC BANK PLC	209,487.000	29 Apr 24				0.00	137,213.99	135,967.54	-1,246.45
FX DEAL TRANSACTED ON 29 APR 2024 USD / AUD EX.RATE 0.6556485 WITH HSBC BANK PLC	-209,487.000	29 Apr 24				0.00	-137,349.84	-139,895.42	-2,545.58
British pound sterling - GBP									
FX DEAL TRANSACTED ON 25 SEP 2024 GBP / USD EX.RATE 0.7476636 WITH HSBC BANK PLC	1,545,000.000	25 Sep 24				0.00	2,066,437.50	2,052,918.80	-13,518.70
FX DEAL TRANSACTED ON 25 SEP 2024 USD / GBP EX.RATE 1.337446 WITH HSBC BANK PLC	-1,545,000.000	25 Sep 24				0.00	-2,066,354.07	-2,002,088.39	64,265.68
FX DEAL TRANSACTED ON 26 JUN 2024 GBP / USD EX.RATE 0.7903889 WITH HSBC BANK PLC	2,610,000.000	26 Jun 24				0.00	3,302,172.00	3,300,214.86	-1,957.14
FX DEAL TRANSACTED ON 26 JUN 2024 USD / GBP EX.RATE 1.265413 WITH HSBC BANK PLC	-2,610,000.000	26 Jun 24				0.00	-3,302,727.93	-3,338,842.64	-36,114.71
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 01 MAY 2024 CAD / USD EX.RATE 1.37698 WITH HSBC BANK PLC	4,000.000	1 May 24				0.00	2,904.91	2,905.60	0.69
FX DEAL TRANSACTED ON 01 MAY 2024 USD / CAD EX.RATE 0.7265911 WITH HSBC BANK PLC	-4,000.000	1 May 24				0.00	-2,906.36	-2,934.38	-28.02
FX DEAL TRANSACTED ON 26 JUN 2024 CAD / USD EX.RATE 1.3691573 WITH HSBC BANK PLC	1,825,142.820	26 Jun 24				0.00	1,333,041.00	1,329,164.93	-3,876.07
FX DEAL TRANSACTED ON 26 JUN 2024 USD / CAD EX.RATE 0.7308674 WITH HSBC BANK PLC	-1,823,916.420	26 Jun 24				0.00	-1,333,041.00	-1,318,049.16	14,991.84
FX DEAL TRANSACTED ON 28 MAR 2024 CAD / USD EX.RATE 1.3565597 WITH HSBC BANK PLC	5,239,703.840	28 Mar 24				0.00	3,862,494.10	3,860,529.63	-1,964.47

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,544,696,373.10

◆ 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
HSBC BANK PLC									
FX DEAL TRANSACTED ON 28 MAR 2024 USD / CAD EX.RATE 0.7374825 WITH HSBC BANK PLC	-5,237,404.490	28 Mar 24				0.00	-3,862,494.10	-3,804,456.10	58,038.00
FX DEAL TRANSACTED ON 30 APR 2024 CAD / USD EX.RATE 1.367566 WITH HSBC BANK PLC	3,614,879.000	30 Apr 24				0.00	2,643,294.00	2,625,851.89	-17,442.11
FX DEAL TRANSACTED ON 30 APR 2024 USD / CAD EX.RATE 0.7315894 WITH HSBC BANK PLC	-3,613,083.940	30 Apr 24				0.00	-2,643,294.00	-2,650,540.25	-7,246.25
FX DEAL TRANSACTED ON 30 SEP 2024 CAD / USD EX.RATE 1.351492 WITH HSBC BANK PLC	1,821,727.340	30 Sep 24				0.00	1,347,937.94	1,349,077.90	1,139.96
FX DEAL TRANSACTED ON 30 SEP 2024 USD / CAD EX.RATE 0.740523 WITH HSBC BANK PLC	-1,820,251.350	30 Sep 24				0.00	-1,347,937.94	-1,307,135.36	40,802.58
FX DEAL TRANSACTED ON 31 JAN 2024 CAD / USD EX.RATE 1.3428937 WITH HSBC BANK PLC	5,352,441.200	31 Jan 24				0.00	3,985,751.96	3,990,338.99	4,587.03
FX DEAL TRANSACTED ON 31 JAN 2024 USD / CAD EX.RATE 0.7449406 WITH HSBC BANK PLC	-5,350,429.190	31 Jan 24				0.00	-3,985,751.96	-3,947,927.83	37,824.13
Euro - EUR									
FX DEAL TRANSACTED ON 11 MAR 2024 EUR / USD EX.RATE 0.9140869 WITH HSBC BANK PLC	128,000.000	11 Mar 24				0.00	140,030.45	139,872.02	-158.43
FX DEAL TRANSACTED ON 11 MAR 2024 USD / EUR EX.RATE 1.0949332 WITH HSBC BANK PLC	-128,000.000	11 Mar 24				0.00	-140,151.45	-137,529.61	2,621.84
FX DEAL TRANSACTED ON 17 MAY 2024 EUR / USD EX.RATE 0.9218252 WITH HSBC BANK PLC	1,270,000.000	17 May 24				0.00	1,377,701.59	1,380,490.00	2,788.41
FX DEAL TRANSACTED ON 17 MAY 2024 USD / EUR EX.RATE 1.084148 WITH HSBC BANK PLC	-1,270,000.000	17 May 24				0.00	-1,376,867.96	-1,381,252.12	-4,384.16
FX DEAL TRANSACTED ON 26 JUN 2024 EUR / USD EX.RATE 0.9351912 WITH HSBC BANK PLC	3,137,000.000	26 Jun 24				0.00	3,354,394.10	3,365,844.44	11,450.34
FX DEAL TRANSACTED ON 26 JUN 2024 USD / EUR EX.RATE 1.070863 WITH HSBC BANK PLC	-3,137,000.000	26 Jun 24				0.00	-3,359,297.23	-3,385,607.53	-26,310.30
FX DEAL TRANSACTED ON 26 NOV 2024 EUR / USD EX.RATE 0.9509319 WITH HSBC BANK PLC	2,929,000.000	26 Nov 24				0.00	3,080,136.40	3,066,516.72	-13,619.68

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,544,696,373.10

◆ 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
HSBC BANK PLC									
FX DEAL TRANSACTED ON 26 NOV 2024 USD / EUR EX.RATE 1.053635 WITH HSBC BANK PLC	-2,929,000.000	26 Nov 24				0.00	-3,086,096.92	-3,034,491.05	51,605.87
FX DEAL TRANSACTED ON 30 JUL 2024 EUR / USD EX.RATE 0.9232592 WITH HSBC BANK PLC	3,137,000.000	30 Jul 24				0.00	3,397,745.56	3,385,607.53	-12,138.03
FX DEAL TRANSACTED ON 30 JUL 2024 USD / EUR EX.RATE 1.0847351 WITH HSBC BANK PLC	-3,137,000.000	30 Jul 24				0.00	-3,402,814.01	-3,472,502.42	-69,688.41
Japanese yen - JPY									
FX DEAL TRANSACTED ON 01 JUL 2024 JPY / USD EX.RATE 161.15936 WITH HSBC BANK PLC	13,000,000.000	1 Jul 24				0.00	80,665.50	80,410.71	-254.79
FX DEAL TRANSACTED ON 01 JUL 2024 USD / JPY EX.RATE 0.0062343 WITH HSBC BANK PLC	-13,000,000.000	1 Jul 24				0.00	-81,045.63	-86,626.24	-5,580.61
FX DEAL TRANSACTED ON 02 SEP 2024 JPY / USD EX.RATE 146.80314 WITH HSBC BANK PLC	12,900,000.000	2 Sep 24				0.00	87,872.78	87,773.02	-99.76
FX DEAL TRANSACTED ON 02 SEP 2024 USD / JPY EX.RATE 0.0068406 WITH HSBC BANK PLC	-12,900,000.000	2 Sep 24				0.00	-88,243.70	-89,832.87	-1,589.17
South African rand - ZAR									
FX DEAL TRANSACTED ON 13 FEB 2024 USD / ZAR EX.RATE 0.0530538 WITH HSBC BANK PLC	-26,454,503.700	13 Feb 24				0.00	-1,403,512.04	-1,398,784.07	4,727.97
FX DEAL TRANSACTED ON 13 FEB 2024 ZAR / USD EX.RATE 18.845575 WITH HSBC BANK PLC	26,449,991.410	13 Feb 24				0.00	1,403,512.04	1,393,388.20	-10,123.84
FX DEAL TRANSACTED ON 15 JAN 2024 USD / ZAR EX.RATE 0.0534048 WITH HSBC BANK PLC	-26,391,078.970	15 Jan 24				0.00	-1,409,410.04	-1,390,284.68	19,125.36
FX DEAL TRANSACTED ON 15 JAN 2024 ZAR / USD EX.RATE 18.6719 WITH HSBC BANK PLC	26,316,363.330	15 Jan 24				0.00	1,409,410.04	1,387,536.46	-21,873.58
FX DEAL TRANSACTED ON 16 FEB 2024 USD / ZAR EX.RATE 0.0526355 WITH HSBC BANK PLC	-68,331,996.460	16 Feb 24				0.00	-3,596,687.40	-3,612,105.01	-15,417.61
FX DEAL TRANSACTED ON 16 FEB 2024 ZAR / USD EX.RATE 18.956289 WITH HSBC BANK PLC	68,179,845.800	16 Feb 24				0.00	3,596,687.40	3,605,014.98	8,327.58

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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
HSBC BANK PLC									
United States dollar - USD									
FX DEAL TRANSACTED ON 01 JUL 2024 JPY / USD EX.RATE 161.15936 WITH HSBC BANK PLC	-80,665.500	1 Jul 24				0.00	-80,665.50	-80,665.50	0.00
FX DEAL TRANSACTED ON 01 JUL 2024 USD / JPY EX.RATE 0.0062343 WITH HSBC BANK PLC	81,045.630	1 Jul 24				0.00	81,045.63	81,045.63	0.00
FX DEAL TRANSACTED ON 01 MAY 2024 CAD / USD EX.RATE 1.37698 WITH HSBC BANK PLC	-2,904.910	1 May 24				0.00	-2,904.91	-2,904.91	0.00
FX DEAL TRANSACTED ON 01 MAY 2024 USD / CAD EX.RATE 0.7265911 WITH HSBC BANK PLC	2,906.360	1 May 24				0.00	2,906.36	2,906.36	0.00
FX DEAL TRANSACTED ON 02 SEP 2024 JPY / USD EX.RATE 146.80314 WITH HSBC BANK PLC	-87,872.780	2 Sep 24				0.00	-87,872.78	-87,872.78	0.00
FX DEAL TRANSACTED ON 02 SEP 2024 USD / JPY EX.RATE 0.0068406 WITH HSBC BANK PLC	88,243.700	2 Sep 24				0.00	88,243.70	88,243.70	0.00
FX DEAL TRANSACTED ON 11 MAR 2024 EUR / USD EX.RATE 0.9140869 WITH HSBC BANK PLC	-140,030.450	11 Mar 24				0.00	-140,030.45	-140,030.45	0.00
FX DEAL TRANSACTED ON 11 MAR 2024 USD / EUR EX.RATE 1.0949332 WITH HSBC BANK PLC	140,151.450	11 Mar 24				0.00	140,151.45	140,151.45	0.00
FX DEAL TRANSACTED ON 13 FEB 2024 USD / ZAR EX.RATE 0.0530538 WITH HSBC BANK PLC	1,403,512.040	13 Feb 24				0.00	1,403,512.04	1,403,512.04	0.00
FX DEAL TRANSACTED ON 13 FEB 2024 ZAR / USD EX.RATE 18.845575 WITH HSBC BANK PLC	-1,403,512.040	13 Feb 24				0.00	-1,403,512.04	-1,403,512.04	0.00
FX DEAL TRANSACTED ON 15 JAN 2024 USD / ZAR EX.RATE 0.0534048 WITH HSBC BANK PLC	1,409,410.040	15 Jan 24				0.00	1,409,410.04	1,409,410.04	0.00
FX DEAL TRANSACTED ON 15 JAN 2024 ZAR / USD EX.RATE 18.6719 WITH HSBC BANK PLC	-1,409,410.040	15 Jan 24				0.00	-1,409,410.04	-1,409,410.04	0.00
FX DEAL TRANSACTED ON 16 FEB 2024 USD / ZAR EX.RATE 0.0526355 WITH HSBC BANK PLC	3,596,687.400	16 Feb 24				0.00	3,596,687.40	3,596,687.40	0.00
FX DEAL TRANSACTED ON 16 FEB 2024 ZAR / USD EX.RATE 18.956289 WITH HSBC BANK PLC	-3,596,687.400	16 Feb 24				0.00	-3,596,687.40	-3,596,687.40	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,544,696,373.10

◆ 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
HSBC BANK PLC									
FX DEAL TRANSACTED ON 17 MAY 2024 EUR / USD EX.RATE 0.9218252 WITH HSBC BANK PLC	-1,377,701.590	17 May 24				0.00	-1,377,701.59	-1,377,701.59	0.00
FX DEAL TRANSACTED ON 17 MAY 2024 USD / EUR EX.RATE 1.084148 WITH HSBC BANK PLC	1,376,867.960	17 May 24				0.00	1,376,867.96	1,376,867.96	0.00
FX DEAL TRANSACTED ON 25 SEP 2024 GBP / USD EX.RATE 0.7476636 WITH HSBC BANK PLC	-2,066,437.500	25 Sep 24				0.00	-2,066,437.50	-2,066,437.50	0.00
FX DEAL TRANSACTED ON 25 SEP 2024 USD / GBP EX.RATE 1.337446 WITH HSBC BANK PLC	2,066,354.070	25 Sep 24				0.00	2,066,354.07	2,066,354.07	0.00
FX DEAL TRANSACTED ON 26 JUN 2024 CAD / USD EX.RATE 1.3691573 WITH HSBC BANK PLC	-1,333,041.000	26 Jun 24				0.00	-1,333,041.00	-1,333,041.00	0.00
FX DEAL TRANSACTED ON 26 JUN 2024 EUR / USD EX.RATE 0.9351912 WITH HSBC BANK PLC	-3,354,394.100	26 Jun 24				0.00	-3,354,394.10	-3,354,394.10	0.00
FX DEAL TRANSACTED ON 26 JUN 2024 GBP / USD EX.RATE 0.7903889 WITH HSBC BANK PLC	-3,302,172.000	26 Jun 24				0.00	-3,302,172.00	-3,302,172.00	0.00
FX DEAL TRANSACTED ON 26 JUN 2024 USD / CAD EX.RATE 0.7308674 WITH HSBC BANK PLC	1,333,041.000	26 Jun 24				0.00	1,333,041.00	1,333,041.00	0.00
FX DEAL TRANSACTED ON 26 JUN 2024 USD / EUR EX.RATE 1.070863 WITH HSBC BANK PLC	3,359,297.230	26 Jun 24				0.00	3,359,297.23	3,359,297.23	0.00
FX DEAL TRANSACTED ON 26 JUN 2024 USD / GBP EX.RATE 1.265413 WITH HSBC BANK PLC	3,302,727.930	26 Jun 24				0.00	3,302,727.93	3,302,727.93	0.00
FX DEAL TRANSACTED ON 26 NOV 2024 EUR / USD EX.RATE 0.9509319 WITH HSBC BANK PLC	-3,080,136.400	26 Nov 24				0.00	-3,080,136.40	-3,080,136.40	0.00
FX DEAL TRANSACTED ON 26 NOV 2024 USD / EUR EX.RATE 1.053635 WITH HSBC BANK PLC	3,086,096.920	26 Nov 24				0.00	3,086,096.92	3,086,096.92	0.00
FX DEAL TRANSACTED ON 28 MAR 2024 CAD / USD EX.RATE 1.3565597 WITH HSBC BANK PLC	-3,862,494.100	28 Mar 24				0.00	-3,862,494.10	-3,862,494.10	0.00
FX DEAL TRANSACTED ON 28 MAR 2024 USD / CAD EX.RATE 0.7374825 WITH HSBC BANK PLC	3,862,494.100	28 Mar 24				0.00	3,862,494.10	3,862,494.10	0.00
FX DEAL TRANSACTED ON 29 APR 2024 AUD / USD EX.RATE 1.5267176 WITH HSBC BANK PLC	-137,213.990	29 Apr 24				0.00	-137,213.99	-137,213.99	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,544,696,373.10

◆ 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
HSBC BANK PLC									
FX DEAL TRANSACTED ON 29 APR 2024 USD / AUD EX.RATE 0.6556485 WITH HSBC BANK PLC	137,349.840	29 Apr 24				0.00	137,349.84	137,349.84	0.00
FX DEAL TRANSACTED ON 30 APR 2024 CAD / USD EX.RATE 1.367566 WITH HSBC BANK PLC	-2,643,294.000	30 Apr 24				0.00	-2,643,294.00	-2,643,294.00	0.00
FX DEAL TRANSACTED ON 30 APR 2024 USD / CAD EX.RATE 0.7315894 WITH HSBC BANK PLC	2,643,294.000	30 Apr 24				0.00	2,643,294.00	2,643,294.00	0.00
FX DEAL TRANSACTED ON 30 JUL 2024 EUR / USD EX.RATE 0.9232592 WITH HSBC BANK PLC	-3,397,745.560	30 Jul 24				0.00	-3,397,745.56	-3,397,745.56	0.00
FX DEAL TRANSACTED ON 30 JUL 2024 USD / EUR EX.RATE 1.0847351 WITH HSBC BANK PLC	3,402,814.010	30 Jul 24				0.00	3,402,814.01	3,402,814.01	0.00
FX DEAL TRANSACTED ON 30 SEP 2024 CAD / USD EX.RATE 1.351492 WITH HSBC BANK PLC	-1,347,937.940	30 Sep 24				0.00	-1,347,937.94	-1,347,937.94	0.00
FX DEAL TRANSACTED ON 30 SEP 2024 USD / CAD EX.RATE 0.740523 WITH HSBC BANK PLC	1,347,937.940	30 Sep 24				0.00	1,347,937.94	1,347,937.94	0.00
FX DEAL TRANSACTED ON 31 JAN 2024 CAD / USD EX.RATE 1.3428937 WITH HSBC BANK PLC	-3,985,751.960	31 Jan 24				0.00	-3,985,751.96	-3,985,751.96	0.00
FX DEAL TRANSACTED ON 31 JAN 2024 USD / CAD EX.RATE 0.7449406 WITH HSBC BANK PLC	3,985,751.960	31 Jan 24				0.00	3,985,751.96	3,985,751.96	0.00
Total HSBC BANK PLC							.000.00	55,119.41	55,119.41
HSBC BANK USA, N.A.									
Cash and Cash Equivalents									
British pound sterling - GBP									
FX DEAL TRANSACTED ON 16 DEC 2024 GBP / USD EX.RATE 0.7883962 WITH HSBC BANK	278,310.000	16 Dec 24				0.00	353,007.79	349,014.69	-3,993.10
FX DEAL TRANSACTED ON 16 DEC 2024 USD / GBP EX.RATE 1.2677033 WITH HSBC BANK	-278,310.000	16 Dec 24				0.00	-352,814.51	-348,332.93	4,481.58

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,544,696,373.10

◆ 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
HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 20 MAR 2024 GBP / USD EX.RATE 0.7863552 WITH HSBC BANK	278,310.000	20 Mar 24				0.00	353,924.04	351,909.12	-2,014.92
FX DEAL TRANSACTED ON 20 MAR 2024 USD / GBP EX.RATE 1.27229 WITH HSBC BANK USA,	-278,310.000	20 Mar 24				0.00	-354,091.03	-352,660.54	1,430.49
FX DEAL TRANSACTED ON 20 SEP 2024 GBP / USD EX.RATE 0.751232 WITH HSBC BANK USA,	278,310.000	20 Sep 24				0.00	370,471.44	372,197.88	1,726.44
FX DEAL TRANSACTED ON 20 SEP 2024 USD / GBP EX.RATE 1.3307683 WITH HSBC BANK	-278,310.000	20 Sep 24				0.00	-370,366.13	-349,014.69	21,351.44
FX DEAL TRANSACTED ON 21 JUN 2024 GBP / USD EX.RATE 0.7912288 WITH HSBC BANK	278,310.000	21 Jun 24				0.00	351,744.04	352,660.54	916.50
FX DEAL TRANSACTED ON 21 JUN 2024 USD / GBP EX.RATE 1.26467 WITH HSBC BANK USA,	-278,310.000	21 Jun 24				0.00	-351,970.31	-372,197.88	-20,227.57
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 16 DEC 2024 CAD / USD EX.RATE 1.423826 WITH HSBC BANK USA,	1,106,408.000	16 Dec 24				0.00	777,066.86	770,023.32	-7,043.54
FX DEAL TRANSACTED ON 16 DEC 2024 USD / CAD EX.RATE 0.7048954 WITH HSBC BANK	-1,106,408.000	16 Dec 24				0.00	-779,901.85	-771,706.53	8,195.32
FX DEAL TRANSACTED ON 20 MAR 2024 CAD / USD EX.RATE 1.3553959 WITH HSBC BANK	1,106,408.000	20 Mar 24				0.00	816,298.77	814,643.45	-1,655.32
FX DEAL TRANSACTED ON 20 MAR 2024 USD / CAD EX.RATE 0.7387814 WITH HSBC BANK	-1,106,408.000	20 Mar 24				0.00	-817,393.63	-809,813.72	7,579.91
FX DEAL TRANSACTED ON 20 SEP 2024 CAD / USD EX.RATE 1.35651 WITH HSBC BANK USA,	1,106,408.000	20 Sep 24				0.00	815,628.34	822,149.73	6,521.39
FX DEAL TRANSACTED ON 20 SEP 2024 USD / CAD EX.RATE 0.7387243 WITH HSBC BANK	-1,106,408.000	20 Sep 24				0.00	-817,330.47	-770,023.32	47,307.15
FX DEAL TRANSACTED ON 21 JUN 2024 CAD / USD EX.RATE 1.3699837 WITH HSBC BANK	1,106,408.000	21 Jun 24				0.00	807,606.69	809,813.72	2,207.03
FX DEAL TRANSACTED ON 21 JUN 2024 USD / CAD EX.RATE 0.7315318 WITH HSBC BANK	-1,106,408.000	21 Jun 24				0.00	-809,372.62	-822,149.73	-12,777.11

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,544,696,373.10

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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
HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 27 NOV 2024 USD / CAD EX.RATE 0.7135772 WITH HSBC BANK	-52,359.420	27 Nov 24				0.00	-37,362.49	-37,371.56	-9.07
Danish krone - DKK									
FX DEAL TRANSACTED ON 20 MAR 2024 DKK / USD EX.RATE 6.8627 WITH HSBC BANK USA,	2,307,846.000	20 Mar 24				0.00	336,288.34	335,357.43	-930.91
FX DEAL TRANSACTED ON 20 MAR 2024 USD / DKK EX.RATE 0.1463925 WITH HSBC BANK	-2,307,846.000	20 Mar 24				0.00	-337,851.40	-331,089.96	6,761.44
FX DEAL TRANSACTED ON 21 JUN 2024 DKK / USD EX.RATE 6.977055 WITH HSBC BANK USA,	2,307,846.000	21 Jun 24				0.00	330,776.52	331,089.96	313.44
FX DEAL TRANSACTED ON 21 JUN 2024 USD / DKK EX.RATE 0.1441073 WITH HSBC BANK	-2,307,846.000	21 Jun 24				0.00	-332,577.43	-345,742.13	-13,164.70
FX DEAL TRANSACTED ON 23 AUG 2024 DKK / USD EX.RATE 6.7043445 WITH HSBC BANK	2,307,846.000	23 Aug 24				0.00	344,231.42	345,742.13	1,510.71
Euro - EUR									
FX DEAL TRANSACTED ON 04 MAR 2024 USD / EUR EX.RATE 1.0871194 WITH HSBC BANK	-279,141.000	4 Mar 24				0.00	-303,459.60	-302,519.07	940.53
FX DEAL TRANSACTED ON 04 OCT 2024 EUR / USD EX.RATE 0.9087784 WITH HSBC BANK	284,944.000	4 Oct 24				0.00	313,546.19	296,299.04	-17,247.15
FX DEAL TRANSACTED ON 14 JUN 2024 EUR / USD EX.RATE 0.9343817 WITH HSBC BANK	359,722.000	14 Jun 24				0.00	384,983.98	384,938.51	-45.47
FX DEAL TRANSACTED ON 16 DEC 2024 EUR / USD EX.RATE 0.9512174 WITH HSBC BANK	1,786,713.400	16 Dec 24				0.00	1,878,343.92	1,857,914.06	-20,429.86
FX DEAL TRANSACTED ON 16 DEC 2024 USD / EUR EX.RATE 1.0557678 WITH HSBC BANK	-1,786,713.400	16 Dec 24				0.00	-1,886,354.48	-1,857,137.35	29,217.13
FX DEAL TRANSACTED ON 20 MAR 2024 EUR / USD EX.RATE 0.9203866 WITH HSBC BANK	3,031,379.400	20 Mar 24				0.00	3,293,593.72	3,285,257.53	-8,336.19
FX DEAL TRANSACTED ON 20 MAR 2024 USD / EUR EX.RATE 1.09053 WITH HSBC BANK USA,	-3,031,379.400	20 Mar 24				0.00	-3,305,810.18	-3,243,879.11	61,931.07

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,544,696,373.10

◆ 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
HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 20 SEP 2024 EUR / USD EX.RATE 0.896063 WITH HSBC BANK USA,	2,671,657.400	20 Sep 24				0.00	2,981,550.96	2,984,775.91	3,224.95
FX DEAL TRANSACTED ON 20 SEP 2024 USD / EUR EX.RATE 1.11952 WITH HSBC BANK USA,	-2,671,657.400	20 Sep 24				0.00	-2,990,973.89	-2,778,123.14	212,850.75
FX DEAL TRANSACTED ON 21 JUN 2024 EUR / USD EX.RATE 0.9351663 WITH HSBC BANK	2,671,657.400	21 Jun 24				0.00	2,856,879.40	2,858,940.60	2,061.20
FX DEAL TRANSACTED ON 21 JUN 2024 USD / EUR EX.RATE 1.0740566 WITH HSBC BANK	-2,671,657.400	21 Jun 24				0.00	-2,869,511.26	-2,984,775.91	-115,264.65
FX DEAL TRANSACTED ON 27 DEC 2024 EUR / USD EX.RATE 0.958543 WITH HSBC BANK USA,	159,657.010	27 Dec 24				0.00	166,562.18	165,731.97	-830.21
FX DEAL TRANSACTED ON 27 DEC 2024 USD / EUR EX.RATE 1.047433 WITH HSBC BANK USA,	-496,805.000	27 Dec 24				0.00	-520,369.95	-516,386.75	3,983.20
FX DEAL TRANSACTED ON 27 NOV 2024 USD / EUR EX.RATE 1.05799 WITH HSBC BANK USA,	-23,344.410	27 Nov 24				0.00	-24,698.15	-24,636.52	61.63
FX DEAL TRANSACTED ON 28 NOV 2024 EUR / USD EX.RATE 0.9476229 WITH HSBC BANK	600,000.000	28 Nov 24				0.00	633,163.26	623,910.04	-9,253.22
Hong Kong dollar - HKD									
FX DEAL TRANSACTED ON 16 DEC 2024 HKD / USD EX.RATE 7.774028 WITH HSBC BANK USA,	6,885,170.000	16 Dec 24				0.00	885,663.13	885,689.11	25.98
FX DEAL TRANSACTED ON 16 DEC 2024 USD / HKD EX.RATE 0.1287915 WITH HSBC BANK	-6,885,170.000	16 Dec 24				0.00	-886,751.32	-887,335.09	-583.77
FX DEAL TRANSACTED ON 20 MAR 2024 HKD / USD EX.RATE 7.823 WITH HSBC BANK USA,	4,234,681.000	20 Mar 24				0.00	541,311.65	541,429.30	117.65
FX DEAL TRANSACTED ON 20 MAR 2024 USD / HKD EX.RATE 0.1281361 WITH HSBC BANK	-4,234,681.000	20 Mar 24				0.00	-542,615.64	-542,264.75	350.89
FX DEAL TRANSACTED ON 20 SEP 2024 HKD / USD EX.RATE 7.79065 WITH HSBC BANK USA,	4,234,681.000	20 Sep 24				0.00	543,559.39	544,020.27	460.88
FX DEAL TRANSACTED ON 20 SEP 2024 USD / HKD EX.RATE 0.1286935 WITH HSBC BANK	-4,234,681.000	20 Sep 24				0.00	-544,975.93	-544,737.58	238.35

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,544,696,373.10

◆ 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
HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 21 JUN 2024 HKD / USD EX.RATE 7.803863 WITH HSBC BANK USA,	4,234,681.000	21 Jun 24				0.00	542,639.08	542,264.75	-374.33
FX DEAL TRANSACTED ON 21 JUN 2024 USD / HKD EX.RATE 0.1284336 WITH HSBC BANK	-4,234,681.000	21 Jun 24				0.00	-543,875.29	-544,020.27	-144.98
FX DEAL TRANSACTED ON 30 SEP 2024 USD / HKD EX.RATE 0.1289617 WITH HSBC BANK	-2,650,489.000	30 Sep 24				0.00	-341,811.66	-340,951.53	860.13
Japanese yen - JPY									
FX DEAL TRANSACTED ON 05 AUG 2024 JPY / USD EX.RATE 141.0914 WITH HSBC BANK USA,	68,805,114.000	5 Aug 24				0.00	487,663.42	476,572.22	-11,091.20
FX DEAL TRANSACTED ON 09 SEP 2024 JPY / USD EX.RATE 142.59851 WITH HSBC BANK	50,183,575.000	9 Sep 24				0.00	351,922.16	347,591.86	-4,330.30
FX DEAL TRANSACTED ON 10 JUL 2024 USD / JPY EX.RATE 0.0062618 WITH HSBC BANK	-47,334,229.000	10 Jul 24				0.00	-296,398.55	-327,856.13	-31,457.58
FX DEAL TRANSACTED ON 16 DEC 2024 JPY / USD EX.RATE 154.01804 WITH HSBC BANK	167,032,282.000	16 Dec 24				0.00	1,084,498.17	1,067,230.73	-17,267.44
FX DEAL TRANSACTED ON 16 DEC 2024 USD / JPY EX.RATE 0.0065669 WITH HSBC BANK	-167,032,282.000	16 Dec 24				0.00	-1,096,882.95	-1,073,310.56	23,572.39
FX DEAL TRANSACTED ON 20 MAR 2024 JPY / USD EX.RATE 151.48652 WITH HSBC BANK	233,763,759.000	20 Mar 24				0.00	1,543,132.41	1,543,759.35	626.94
FX DEAL TRANSACTED ON 20 MAR 2024 USD / JPY EX.RATE 0.0066941 WITH HSBC BANK	-233,763,759.000	20 Mar 24				0.00	-1,564,842.79	-1,463,722.23	101,120.56
FX DEAL TRANSACTED ON 20 SEP 2024 JPY / USD EX.RATE 143.93 WITH HSBC BANK USA,	162,109,299.000	20 Sep 24				0.00	1,126,306.53	1,122,834.97	-3,471.56
FX DEAL TRANSACTED ON 20 SEP 2024 USD / JPY EX.RATE 0.0070276 WITH HSBC BANK	-162,109,299.000	20 Sep 24				0.00	-1,139,244.03	-1,035,775.98	103,468.05
FX DEAL TRANSACTED ON 21 JUN 2024 JPY / USD EX.RATE 159.40607 WITH HSBC BANK	233,763,759.000	21 Jun 24				0.00	1,466,467.11	1,463,722.23	-2,744.88
FX DEAL TRANSACTED ON 21 JUN 2024 USD / JPY EX.RATE 0.0063612 WITH HSBC BANK	-233,763,759.000	21 Jun 24				0.00	-1,487,025.91	-1,619,142.92	-132,117.01

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,544,696,373.10

5500 Supplemental Schedules

1 JAN 24 - 31 DEC 24

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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
HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 22 OCT 2024 JPY / USD EX.RATE 149.65696 WITH HSBC BANK	48,767,654.000	22 Oct 24				0.00	325,862.92	311,594.49	-14,268.43
FX DEAL TRANSACTED ON 26 FEB 2024 USD / JPY EX.RATE 0.0066594 WITH HSBC BANK	-45,580,007.000	26 Feb 24				0.00	-303,534.97	-301,007.15	2,527.82
FX DEAL TRANSACTED ON 27 SEP 2024 USD / JPY EX.RATE 0.0070796 WITH HSBC BANK	-53,690,637.000	27 Sep 24				0.00	-380,106.78	-343,049.24	37,057.54
Swedish krona - SEK									
FX DEAL TRANSACTED ON 27 DEC 2024 SEK / USD EX.RATE 11.00302 WITH HSBC BANK USA,	412,067.710	27 Dec 24				0.00	37,450.42	37,293.73	-156.69
United States dollar - USD									
FX DEAL TRANSACTED ON 04 MAR 2024 USD / EUR EX.RATE 1.0871194 WITH HSBC BANK	303,459.600	4 Mar 24				0.00	303,459.60	303,459.60	0.00
FX DEAL TRANSACTED ON 04 OCT 2024 EUR / USD EX.RATE 0.9087784 WITH HSBC BANK	-313,546.190	4 Oct 24				0.00	-313,546.19	-313,546.19	0.00
FX DEAL TRANSACTED ON 05 AUG 2024 JPY / USD EX.RATE 141.0914 WITH HSBC BANK USA,	-487,663.420	5 Aug 24				0.00	-487,663.42	-487,663.42	0.00
FX DEAL TRANSACTED ON 09 SEP 2024 JPY / USD EX.RATE 142.59851 WITH HSBC BANK	-351,922.160	9 Sep 24				0.00	-351,922.16	-351,922.16	0.00
FX DEAL TRANSACTED ON 10 JUL 2024 USD / JPY EX.RATE 0.0062618 WITH HSBC BANK	296,398.550	10 Jul 24				0.00	296,398.55	296,398.55	0.00
FX DEAL TRANSACTED ON 14 JUN 2024 EUR / USD EX.RATE 0.9343817 WITH HSBC BANK	-384,983.980	14 Jun 24				0.00	-384,983.98	-384,983.98	0.00
FX DEAL TRANSACTED ON 16 DEC 2024 CAD / USD EX.RATE 1.423826 WITH HSBC BANK USA,	-777,066.860	16 Dec 24				0.00	-777,066.86	-777,066.86	0.00
FX DEAL TRANSACTED ON 16 DEC 2024 EUR / USD EX.RATE 0.9512174 WITH HSBC BANK	-1,878,343.920	16 Dec 24				0.00	-1,878,343.92	-1,878,343.92	0.00
FX DEAL TRANSACTED ON 16 DEC 2024 GBP / USD EX.RATE 0.7883962 WITH HSBC BANK	-353,007.790	16 Dec 24				0.00	-353,007.79	-353,007.79	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,544,696,373.10

◆ 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
HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 16 DEC 2024 HKD / USD EX.RATE 7.774028 WITH HSBC BANK USA,	-885,663.130	16 Dec 24				0.00	-885,663.13	-885,663.13	0.00
FX DEAL TRANSACTED ON 16 DEC 2024 JPY / USD EX.RATE 154.01804 WITH HSBC BANK	-1,084,498.170	16 Dec 24				0.00	-1,084,498.17	-1,084,498.17	0.00
FX DEAL TRANSACTED ON 16 DEC 2024 USD / CAD EX.RATE 0.7048954 WITH HSBC BANK	779,901.850	16 Dec 24				0.00	779,901.85	779,901.85	0.00
FX DEAL TRANSACTED ON 16 DEC 2024 USD / EUR EX.RATE 1.0557678 WITH HSBC BANK	1,886,354.480	16 Dec 24				0.00	1,886,354.48	1,886,354.48	0.00
FX DEAL TRANSACTED ON 16 DEC 2024 USD / GBP EX.RATE 1.2677033 WITH HSBC BANK	352,814.510	16 Dec 24				0.00	352,814.51	352,814.51	0.00
FX DEAL TRANSACTED ON 16 DEC 2024 USD / HKD EX.RATE 0.1287915 WITH HSBC BANK	886,751.320	16 Dec 24				0.00	886,751.32	886,751.32	0.00
FX DEAL TRANSACTED ON 16 DEC 2024 USD / JPY EX.RATE 0.0065669 WITH HSBC BANK	1,096,882.950	16 Dec 24				0.00	1,096,882.95	1,096,882.95	0.00
FX DEAL TRANSACTED ON 20 MAR 2024 CAD / USD EX.RATE 1.3553959 WITH HSBC BANK	-816,298.770	20 Mar 24				0.00	-816,298.77	-816,298.77	0.00
FX DEAL TRANSACTED ON 20 MAR 2024 DKK / USD EX.RATE 6.8627 WITH HSBC BANK USA,	-336,288.340	20 Mar 24				0.00	-336,288.34	-336,288.34	0.00
FX DEAL TRANSACTED ON 20 MAR 2024 EUR / USD EX.RATE 0.9203866 WITH HSBC BANK	-3,293,593.720	20 Mar 24				0.00	-3,293,593.72	-3,293,593.72	0.00
FX DEAL TRANSACTED ON 20 MAR 2024 GBP / USD EX.RATE 0.7863552 WITH HSBC BANK	-353,924.040	20 Mar 24				0.00	-353,924.04	-353,924.04	0.00
FX DEAL TRANSACTED ON 20 MAR 2024 HKD / USD EX.RATE 7.823 WITH HSBC BANK USA,	-541,311.650	20 Mar 24				0.00	-541,311.65	-541,311.65	0.00
FX DEAL TRANSACTED ON 20 MAR 2024 JPY / USD EX.RATE 151.48652 WITH HSBC BANK	-1,543,132.410	20 Mar 24				0.00	-1,543,132.41	-1,543,132.41	0.00
FX DEAL TRANSACTED ON 20 MAR 2024 USD / CAD EX.RATE 0.7387814 WITH HSBC BANK	817,393.630	20 Mar 24				0.00	817,393.63	817,393.63	0.00
FX DEAL TRANSACTED ON 20 MAR 2024 USD / DKK EX.RATE 0.1463925 WITH HSBC BANK	337,851.400	20 Mar 24				0.00	337,851.40	337,851.40	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,544,696,373.10

◆ 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
HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 20 MAR 2024 USD / EUR EX.RATE 1.09053 WITH HSBC BANK USA,	3,305,810.180	20 Mar 24				0.00	3,305,810.18	3,305,810.18	0.00
FX DEAL TRANSACTED ON 20 MAR 2024 USD / GBP EX.RATE 1.27229 WITH HSBC BANK USA,	354,091.030	20 Mar 24				0.00	354,091.03	354,091.03	0.00
FX DEAL TRANSACTED ON 20 MAR 2024 USD / HKD EX.RATE 0.1281361 WITH HSBC BANK	542,615.640	20 Mar 24				0.00	542,615.64	542,615.64	0.00
FX DEAL TRANSACTED ON 20 MAR 2024 USD / JPY EX.RATE 0.0066941 WITH HSBC BANK	1,564,842.790	20 Mar 24				0.00	1,564,842.79	1,564,842.79	0.00
FX DEAL TRANSACTED ON 20 SEP 2024 CAD / USD EX.RATE 1.35651 WITH HSBC BANK USA,	-815,628.340	20 Sep 24				0.00	-815,628.34	-815,628.34	0.00
FX DEAL TRANSACTED ON 20 SEP 2024 EUR / USD EX.RATE 0.896063 WITH HSBC BANK USA,	-2,981,550.960	20 Sep 24				0.00	-2,981,550.96	-2,981,550.96	0.00
FX DEAL TRANSACTED ON 20 SEP 2024 GBP / USD EX.RATE 0.751232 WITH HSBC BANK USA,	-370,471.440	20 Sep 24				0.00	-370,471.44	-370,471.44	0.00
FX DEAL TRANSACTED ON 20 SEP 2024 HKD / USD EX.RATE 7.79065 WITH HSBC BANK USA,	-543,559.390	20 Sep 24				0.00	-543,559.39	-543,559.39	0.00
FX DEAL TRANSACTED ON 20 SEP 2024 JPY / USD EX.RATE 143.93 WITH HSBC BANK USA,	-1,126,306.530	20 Sep 24				0.00	-1,126,306.53	-1,126,306.53	0.00
FX DEAL TRANSACTED ON 20 SEP 2024 USD / CAD EX.RATE 0.7387243 WITH HSBC BANK	817,330.470	20 Sep 24				0.00	817,330.47	817,330.47	0.00
FX DEAL TRANSACTED ON 20 SEP 2024 USD / EUR EX.RATE 1.11952 WITH HSBC BANK USA,	2,990,973.890	20 Sep 24				0.00	2,990,973.89	2,990,973.89	0.00
FX DEAL TRANSACTED ON 20 SEP 2024 USD / GBP EX.RATE 1.3307683 WITH HSBC BANK	370,366.130	20 Sep 24				0.00	370,366.13	370,366.13	0.00
FX DEAL TRANSACTED ON 20 SEP 2024 USD / HKD EX.RATE 0.1286935 WITH HSBC BANK	544,975.930	20 Sep 24				0.00	544,975.93	544,975.93	0.00
FX DEAL TRANSACTED ON 20 SEP 2024 USD / JPY EX.RATE 0.0070276 WITH HSBC BANK	1,139,244.030	20 Sep 24				0.00	1,139,244.03	1,139,244.03	0.00
FX DEAL TRANSACTED ON 21 JUN 2024 CAD / USD EX.RATE 1.3699837 WITH HSBC BANK	-807,606.690	21 Jun 24				0.00	-807,606.69	-807,606.69	0.00

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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
HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 21 JUN 2024 DKK / USD EX.RATE 6.977055 WITH HSBC BANK USA,	-330,776.520	21 Jun 24				0.00	-330,776.52	-330,776.52	0.00
FX DEAL TRANSACTED ON 21 JUN 2024 EUR / USD EX.RATE 0.9351663 WITH HSBC BANK	-2,856,879.400	21 Jun 24				0.00	-2,856,879.40	-2,856,879.40	0.00
FX DEAL TRANSACTED ON 21 JUN 2024 GBP / USD EX.RATE 0.7912288 WITH HSBC BANK	-351,744.040	21 Jun 24				0.00	-351,744.04	-351,744.04	0.00
FX DEAL TRANSACTED ON 21 JUN 2024 HKD / USD EX.RATE 7.803863 WITH HSBC BANK USA,	-542,639.080	21 Jun 24				0.00	-542,639.08	-542,639.08	0.00
FX DEAL TRANSACTED ON 21 JUN 2024 JPY / USD EX.RATE 159.40607 WITH HSBC BANK	-1,466,467.110	21 Jun 24				0.00	-1,466,467.11	-1,466,467.11	0.00
FX DEAL TRANSACTED ON 21 JUN 2024 USD / CAD EX.RATE 0.7315318 WITH HSBC BANK	809,372.620	21 Jun 24				0.00	809,372.62	809,372.62	0.00
FX DEAL TRANSACTED ON 21 JUN 2024 USD / DKK EX.RATE 0.1441073 WITH HSBC BANK	332,577.430	21 Jun 24				0.00	332,577.43	332,577.43	0.00
FX DEAL TRANSACTED ON 21 JUN 2024 USD / EUR EX.RATE 1.0740566 WITH HSBC BANK	2,869,511.260	21 Jun 24				0.00	2,869,511.26	2,869,511.26	0.00
FX DEAL TRANSACTED ON 21 JUN 2024 USD / GBP EX.RATE 1.26467 WITH HSBC BANK USA,	351,970.310	21 Jun 24				0.00	351,970.31	351,970.31	0.00
FX DEAL TRANSACTED ON 21 JUN 2024 USD / HKD EX.RATE 0.1284336 WITH HSBC BANK	543,875.290	21 Jun 24				0.00	543,875.29	543,875.29	0.00
FX DEAL TRANSACTED ON 21 JUN 2024 USD / JPY EX.RATE 0.0063612 WITH HSBC BANK	1,487,025.910	21 Jun 24				0.00	1,487,025.91	1,487,025.91	0.00
FX DEAL TRANSACTED ON 22 OCT 2024 JPY / USD EX.RATE 149.65696 WITH HSBC BANK	-325,862.920	22 Oct 24				0.00	-325,862.92	-325,862.92	0.00
FX DEAL TRANSACTED ON 23 AUG 2024 DKK / USD EX.RATE 6.7043445 WITH HSBC BANK	-344,231.420	23 Aug 24				0.00	-344,231.42	-344,231.42	0.00
FX DEAL TRANSACTED ON 26 FEB 2024 USD / JPY EX.RATE 0.0066594 WITH HSBC BANK	303,534.970	26 Feb 24				0.00	303,534.97	303,534.97	0.00
FX DEAL TRANSACTED ON 27 DEC 2024 EUR / USD EX.RATE 0.958543 WITH HSBC BANK USA,	-166,562.180	27 Dec 24				0.00	-166,562.18	-166,562.18	0.00

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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
HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 27 DEC 2024 SEK / USD EX.RATE 11.00302 WITH HSBC BANK USA,	-37,450.420	27 Dec 24				0.00	-37,450.42	-37,450.42	0.00
FX DEAL TRANSACTED ON 27 DEC 2024 USD / EUR EX.RATE 1.047433 WITH HSBC BANK USA,	520,369.950	27 Dec 24				0.00	520,369.95	520,369.95	0.00
FX DEAL TRANSACTED ON 27 NOV 2024 USD / CAD EX.RATE 0.7135772 WITH HSBC BANK	37,362.490	27 Nov 24				0.00	37,362.49	37,362.49	0.00
FX DEAL TRANSACTED ON 27 NOV 2024 USD / EUR EX.RATE 1.05799 WITH HSBC BANK USA,	24,698.150	27 Nov 24				0.00	24,698.15	24,698.15	0.00
FX DEAL TRANSACTED ON 27 SEP 2024 USD / JPY EX.RATE 0.0070796 WITH HSBC BANK	380,106.780	27 Sep 24				0.00	380,106.78	380,106.78	0.00
FX DEAL TRANSACTED ON 28 NOV 2024 EUR / USD EX.RATE 0.9476229 WITH HSBC BANK	-633,163.260	28 Nov 24				0.00	-633,163.26	-633,163.26	0.00
FX DEAL TRANSACTED ON 30 SEP 2024 USD / HKD EX.RATE 0.1289617 WITH HSBC BANK	341,811.660	30 Sep 24				0.00	341,811.66	341,811.66	0.00
Total HSBC BANK USA, N.A.							.000.00	243,769.32	243,769.32

JPMORGAN CHASE BANK, N.A.**Cash and Cash Equivalents****British pound sterling - GBP**

FX DEAL TRANSACTED ON 01 NOV 2024 GBP / USD EX.RATE 0.7706846 WITH JPMORGAN	301,299.000	1 Nov 24				0.00	390,949.82	377,844.05	-13,105.77
FX DEAL TRANSACTED ON 16 DEC 2024 GBP / USD EX.RATE 0.7884005 WITH JPMORGAN	2,038,759.000	16 Dec 24				0.00	2,585,943.36	2,556,705.95	-29,237.41
FX DEAL TRANSACTED ON 16 DEC 2024 USD / GBP EX.RATE 1.2677263 WITH JPMORGAN	-2,038,759.000	16 Dec 24				0.00	-2,584,588.40	-2,551,711.75	32,876.65
FX DEAL TRANSACTED ON 16 SEP 2024 USD / GBP EX.RATE 1.32103 WITH JPMORGAN CHASE	-11,198.650	16 Sep 24				0.00	-14,793.75	-14,767.10	26.65

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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
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 17 SEP 2024 USD / GBP EX.RATE 1.31534 WITH JPMORGAN CHASE	-25,307.860	17 Sep 24				0.00	-33,288.44	-33,435.48	-147.04
FX DEAL TRANSACTED ON 18 DEC 2024 GBP / USD EX.RATE 0.7873896 WITH JPMORGAN	213,840.000	18 Dec 24				0.00	271,580.93	267,642.25	-3,938.68
FX DEAL TRANSACTED ON 20 MAR 2024 GBP / USD EX.RATE 0.7873086 WITH JPMORGAN	2,612,730.000	20 Mar 24				0.00	3,318,559.01	3,303,666.80	-14,892.21
FX DEAL TRANSACTED ON 20 MAR 2024 USD / GBP EX.RATE 1.2707409 WITH JPMORGAN	-2,612,730.000	20 Mar 24				0.00	-3,320,102.87	-3,310,721.04	9,381.83
FX DEAL TRANSACTED ON 20 SEP 2024 GBP / USD EX.RATE 0.7511963 WITH JPMORGAN	2,612,730.000	20 Sep 24				0.00	3,478,092.30	3,494,134.52	16,042.22
FX DEAL TRANSACTED ON 20 SEP 2024 USD / GBP EX.RATE 1.33085 WITH JPMORGAN CHASE	-2,612,730.000	20 Sep 24				0.00	-3,477,151.72	-3,276,494.35	200,657.37
FX DEAL TRANSACTED ON 21 JUN 2024 GBP / USD EX.RATE 0.7912353 WITH JPMORGAN	2,612,730.000	21 Jun 24				0.00	3,302,089.93	3,310,721.04	8,631.11
FX DEAL TRANSACTED ON 21 JUN 2024 USD / GBP EX.RATE 1.2646552 WITH JPMORGAN	-2,612,730.000	21 Jun 24				0.00	-3,304,202.58	-3,494,134.52	-189,931.94
FX DEAL TRANSACTED ON 21 MAR 2024 USD / GBP EX.RATE 1.2736 WITH JPMORGAN CHASE	-79,281.930	21 Mar 24				0.00	-100,973.47	-100,771.30	202.17
FX DEAL TRANSACTED ON 21 MAR 2024 USD / GBP EX.RATE 1.273607 WITH JPMORGAN CHASE	-28,257.800	21 Mar 24				0.00	-35,989.33	-35,795.57	193.76
FX DEAL TRANSACTED ON 24 DEC 2024 GBP / USD EX.RATE 0.7957855 WITH JPMORGAN	168,780.470	24 Dec 24				0.00	212,092.91	212,317.41	224.50
FX DEAL TRANSACTED ON 25 SEP 2024 GBP / USD EX.RATE 0.7467124 WITH JPMORGAN	272,672.000	25 Sep 24				0.00	365,163.35	341,944.35	-23,219.00
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 01 AUG 2024 CAD / USD EX.RATE 1.3820773 WITH JPMORGAN	20,985.690	1 Aug 24				0.00	15,184.17	15,191.06	6.89
FX DEAL TRANSACTED ON 02 AUG 2024 CAD / USD EX.RATE 1.3845375 WITH JPMORGAN	20,806.990	2 Aug 24				0.00	15,028.12	15,036.13	8.01

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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
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 11 APR 2024 CAD / JPY EX.RATE 0.0089296 WITH JPMORGAN	1,750,000.000	11 Apr 24				0.00	1,279,847.88	1,272,125.90	-7,721.98
FX DEAL TRANSACTED ON 27 NOV 2024 USD / CAD EX.RATE 0.7117523 WITH JPMORGAN	-121,566.360	27 Nov 24				0.00	-86,525.14	-86,471.79	53.35
FX DEAL TRANSACTED ON 30 JUL 2024 CAD / USD EX.RATE 1.3862884 WITH JPMORGAN	50,333.620	30 Jul 24				0.00	36,308.19	36,332.78	24.59
Euro - EUR									
FX DEAL TRANSACTED ON 01 OCT 2024 EUR / USD EX.RATE 0.9039385 WITH JPMORGAN	29,084.810	1 Oct 24				0.00	32,175.65	32,098.00	-77.65
FX DEAL TRANSACTED ON 05 NOV 2024 EUR / USD EX.RATE 0.9167609 WITH JPMORGAN	177,000.000	5 Nov 24				0.00	193,071.07	190,071.46	-2,999.61
FX DEAL TRANSACTED ON 13 JUN 2024 USD / EUR EX.RATE 1.07508 WITH JPMORGAN CHASE	-38,527.520	13 Jun 24				0.00	-41,420.17	-41,176.29	243.88
FX DEAL TRANSACTED ON 15 APR 2024 USD / EUR EX.RATE 1.06259 WITH JPMORGAN CHASE	-97,474.210	15 Apr 24				0.00	-103,575.12	-103,629.71	-54.59
FX DEAL TRANSACTED ON 15 APR 2024 USD / EUR EX.RATE 1.06405 WITH JPMORGAN CHASE	-165,568.380	15 Apr 24				0.00	-176,173.03	-176,024.03	149.00
FX DEAL TRANSACTED ON 15 JUL 2024 EUR / USD EX.RATE 0.9175827 WITH JPMORGAN	60,740.720	15 Jul 24				0.00	66,196.45	66,079.83	-116.62
FX DEAL TRANSACTED ON 16 DEC 2024 EUR / USD EX.RATE 0.9511806 WITH JPMORGAN	1,807,031.000	16 Dec 24				0.00	1,899,777.05	1,879,041.31	-20,735.74
FX DEAL TRANSACTED ON 16 DEC 2024 USD / EUR EX.RATE 1.0558242 WITH JPMORGAN	-1,807,031.000	16 Dec 24				0.00	-1,907,907.06	-1,878,255.77	29,651.29
FX DEAL TRANSACTED ON 16 SEP 2024 USD / EUR EX.RATE 1.112924 WITH JPMORGAN CHASE	-257,162.000	16 Sep 24				0.00	-286,201.76	-287,301.41	-1,099.65
FX DEAL TRANSACTED ON 17 APR 2024 EUR / USD EX.RATE 0.9375096 WITH JPMORGAN	582,787.000	17 Apr 24				0.00	621,633.13	623,640.37	2,007.24
FX DEAL TRANSACTED ON 17 OCT 2024 EUR / USD EX.RATE 0.9234719 WITH JPMORGAN	6,377.280	17 Oct 24				0.00	6,905.77	6,924.13	18.36

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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
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANACTED ON 18 JAN 2024 EUR / USD EX.RATE 0.9178494 WITH JPMORGAN	255,464.000	18 Jan 24				0.00	278,328.90	276,859.12	-1,469.78
FX DEAL TRANACTED ON 19 JUL 2024 EUR / USD EX.RATE 0.9184845 WITH JPMORGAN	70,621.720	19 Jul 24				0.00	76,889.40	76,871.75	-17.65
FX DEAL TRANACTED ON 20 FEB 2024 EUR / USD EX.RATE 0.9249154 WITH JPMORGAN	91,121.530	20 Feb 24				0.00	98,518.78	98,461.37	-57.41
FX DEAL TRANACTED ON 20 MAR 2024 EUR / USD EX.RATE 0.9203781 WITH JPMORGAN	2,470,401.000	20 Mar 24				0.00	2,684,115.39	2,677,297.17	-6,818.22
FX DEAL TRANACTED ON 20 MAR 2024 USD / EUR EX.RATE 1.0905437 WITH JPMORGAN	-2,470,401.000	20 Mar 24				0.00	-2,694,080.25	-2,643,576.12	50,504.13
FX DEAL TRANACTED ON 20 SEP 2024 EUR / USD EX.RATE 0.8960413 WITH JPMORGAN	1,807,031.000	20 Sep 24				0.00	2,016,682.74	2,018,815.21	2,132.47
FX DEAL TRANACTED ON 20 SEP 2024 USD / EUR EX.RATE 1.1195596 WITH JPMORGAN	-1,807,031.000	20 Sep 24				0.00	-2,023,078.90	-1,879,041.31	144,037.59
FX DEAL TRANACTED ON 21 JUN 2024 EUR / USD EX.RATE 0.9351309 WITH JPMORGAN	1,549,869.000	21 Jun 24				0.00	1,657,381.86	1,658,514.82	1,132.96
FX DEAL TRANACTED ON 21 JUN 2024 USD / EUR EX.RATE 1.0740908 WITH JPMORGAN	-1,549,869.000	21 Jun 24				0.00	-1,664,700.03	-1,731,513.80	-66,813.77
FX DEAL TRANACTED ON 21 OCT 2024 USD / EUR EX.RATE 1.08196 WITH JPMORGAN CHASE	-165,068.920	21 Oct 24				0.00	-178,597.97	-178,439.52	158.45
FX DEAL TRANACTED ON 25 APR 2024 EUR / USD EX.RATE 0.9307674 WITH JPMORGAN	337,745.000	25 Apr 24				0.00	362,867.25	361,420.93	-1,446.32
FX DEAL TRANACTED ON 26 JUN 2024 EUR / USD EX.RATE 0.9362507 WITH JPMORGAN	61,894.620	26 Jun 24				0.00	66,109.02	66,301.52	192.50
FX DEAL TRANACTED ON 26 JUN 2024 USD / EUR EX.RATE 1.0682 WITH JPMORGAN CHASE	-68,577.570	26 Jun 24				0.00	-73,254.56	-73,460.30	-205.74
FX DEAL TRANACTED ON 26 SEP 2024 USD / EUR EX.RATE 1.11716 WITH JPMORGAN CHASE	-71,650.120	26 Sep 24				0.00	-80,044.65	-80,097.68	-53.03
FX DEAL TRANACTED ON 28 FEB 2024 EUR / USD EX.RATE 0.9226709 WITH JPMORGAN	7,784.670	28 Feb 24				0.00	8,437.10	8,424.18	-12.92

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 28 OCT 2024 EUR / USD EX.RATE 0.9244536 WITH JPMORGAN	13,187.900	28 Oct 24				0.00	14,265.62	14,240.96	-24.66
FX DEAL TRANSACTED ON 29 JAN 2024 USD / EUR EX.RATE 1.0845181 WITH JPMORGAN	-306,980.000	29 Jan 24				0.00	-332,925.37	-332,689.59	235.78
FX DEAL TRANSACTED ON 30 SEP 2024 EUR / USD EX.RATE 0.8981175 WITH JPMORGAN	60,580.450	30 Sep 24				0.00	67,452.70	67,101.94	-350.76
Hong Kong dollar - HKD									
FX DEAL TRANSACTED ON 17 DEC 2024 USD / HKD EX.RATE 0.1287021 WITH JPMORGAN	-67,036.730	17 Dec 24				0.00	-8,627.77	-8,626.14	1.63
FX DEAL TRANSACTED ON 25 SEP 2024 USD / HKD EX.RATE 0.1284452 WITH JPMORGAN	-219,306.080	25 Sep 24				0.00	-28,168.82	-28,192.79	-23.97
FX DEAL TRANSACTED ON 27 SEP 2024 HKD / USD EX.RATE 7.77033 WITH JPMORGAN CHASE	1,090,030.180	27 Sep 24				0.00	140,281.07	140,175.17	-105.90
Japanese yen - JPY									
FX DEAL TRANSACTED ON 02 MAY 2024 JPY / USD EX.RATE 154.697 WITH JPMORGAN CHASE	10,359,575.000	2 May 24				0.00	66,966.88	67,078.32	111.44
FX DEAL TRANSACTED ON 04 DEC 2024 USD / JPY EX.RATE 0.0066634 WITH JPMORGAN	-26,793,301.000	4 Dec 24				0.00	-178,533.57	-170,758.32	7,775.25
FX DEAL TRANSACTED ON 05 MAR 2024 JPY / USD EX.RATE 149.961 WITH JPMORGAN CHASE	479,833.000	5 Mar 24				0.00	3,199.72	3,212.06	12.34
FX DEAL TRANSACTED ON 08 OCT 2024 JPY / USD EX.RATE 146.28 WITH JPMORGAN CHASE	132,725,221.000	8 Oct 24				0.00	907,336.76	845,880.66	-61,456.10
FX DEAL TRANSACTED ON 08 OCT 2024 USD / JPY EX.RATE 0.0067537 WITH JPMORGAN	-132,725,221.000	8 Oct 24				0.00	-896,386.24	-884,657.88	11,728.36
FX DEAL TRANSACTED ON 09 MAY 2024 USD / JPY EX.RATE 0.0064207 WITH JPMORGAN	-377,334.000	9 May 24				0.00	-2,422.75	-2,420.67	2.08
FX DEAL TRANSACTED ON 11 APR 2024 CAD / JPY EX.RATE 0.0089296 WITH JPMORGAN	-195,977,250.000	11 Apr 24				0.00	-1,279,847.88	-1,281,315.79	-1,467.91

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 13 MAR 2024 USD / JPY EX.RATE 0.0067627 WITH JPMORGAN	-22,436,229.000	13 Mar 24				0.00	-151,728.39	-151,401.78	326.61
FX DEAL TRANSACTED ON 14 AUG 2024 USD / JPY EX.RATE 0.0068455 WITH JPMORGAN	-44,246,885.000	14 Aug 24				0.00	-302,893.93	-306,471.93	-3,578.00
FX DEAL TRANSACTED ON 15 MAY 2024 USD / JPY EX.RATE 0.0064714 WITH JPMORGAN	-52,521,454.000	15 May 24				0.00	-339,885.77	-328,865.43	11,020.34
FX DEAL TRANSACTED ON 16 DEC 2024 JPY / USD EX.RATE 154.02174 WITH JPMORGAN	180,433,142.000	16 Dec 24				0.00	1,171,478.40	1,152,853.76	-18,624.64
FX DEAL TRANSACTED ON 16 DEC 2024 USD / JPY EX.RATE 0.0065669 WITH JPMORGAN	-180,433,142.000	16 Dec 24				0.00	-1,184,877.55	-1,159,421.37	25,456.18
FX DEAL TRANSACTED ON 17 OCT 2024 USD / JPY EX.RATE 0.0066741 WITH JPMORGAN	-11,093,181.000	17 Oct 24				0.00	-74,037.46	-74,149.80	-112.34
FX DEAL TRANSACTED ON 19 APR 2024 JPY / USD EX.RATE 154.59 WITH JPMORGAN CHASE	411,077.000	19 Apr 24				0.00	2,659.14	2,656.82	-2.32
FX DEAL TRANSACTED ON 19 DEC 2024 USD / JPY EX.RATE 0.0063619 WITH JPMORGAN	-51,036,515.000	19 Dec 24				0.00	-324,691.72	-325,264.49	-572.77
FX DEAL TRANSACTED ON 19 JUL 2024 USD / JPY EX.RATE 0.0063464 WITH JPMORGAN	-14,860,816.000	19 Jul 24				0.00	-94,313.07	-94,724.26	-411.19
FX DEAL TRANSACTED ON 20 FEB 2024 USD / JPY EX.RATE 0.0067098 WITH JPMORGAN	-41,142,995.000	20 Feb 24				0.00	-276,059.71	-271,705.43	4,354.28
FX DEAL TRANSACTED ON 20 MAR 2024 JPY / USD EX.RATE 151.611 WITH JPMORGAN CHASE	104,632,380.000	20 Mar 24				0.00	690,137.13	690,984.84	847.71
FX DEAL TRANSACTED ON 20 MAR 2024 USD / JPY EX.RATE 0.0066886 WITH JPMORGAN	-104,632,380.000	20 Mar 24				0.00	-699,843.47	-655,160.33	44,683.14
FX DEAL TRANSACTED ON 20 SEP 2024 JPY / USD EX.RATE 143.959 WITH JPMORGAN CHASE	180,433,142.000	20 Sep 24				0.00	1,253,364.79	1,249,753.37	-3,611.42
FX DEAL TRANSACTED ON 20 SEP 2024 USD / JPY EX.RATE 0.0070261 WITH JPMORGAN	-180,433,142.000	20 Sep 24				0.00	-1,267,743.51	-1,152,853.76	114,889.75
FX DEAL TRANSACTED ON 21 AUG 2024 JPY / USD EX.RATE 145.628 WITH JPMORGAN CHASE	6,703,572.000	21 Aug 24				0.00	46,032.16	45,844.23	-187.93

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,544,696,373.10

◆ 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
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 21 JUN 2024 JPY / USD EX.RATE 159.39408 WITH JPMORGAN	92,317,653.000	21 Jun 24				0.00	579,178.68	578,051.11	-1,127.57
FX DEAL TRANSACTED ON 21 JUN 2024 USD / JPY EX.RATE 0.0063617 WITH JPMORGAN	-92,317,653.000	21 Jun 24				0.00	-587,294.48	-639,429.63	-52,135.15
FX DEAL TRANSACTED ON 21 OCT 2024 USD / JPY EX.RATE 0.0066654 WITH JPMORGAN	-10,858,521.000	21 Oct 24				0.00	-72,376.15	-71,917.88	458.27
FX DEAL TRANSACTED ON 22 APR 2024 JPY / USD EX.RATE 153.27686 WITH JPMORGAN	64,836,181.000	22 Apr 24				0.00	423,000.45	405,974.65	-17,025.80
FX DEAL TRANSACTED ON 22 AUG 2024 USD / JPY EX.RATE 0.0068537 WITH JPMORGAN	-5,970,640.000	22 Aug 24				0.00	-40,921.14	-41,131.44	-210.30
FX DEAL TRANSACTED ON 22 AUG 2024 USD / JPY EX.RATE 0.0068635 WITH JPMORGAN	-43,868,604.000	22 Aug 24				0.00	-301,094.27	-303,851.80	-2,757.53
FX DEAL TRANSACTED ON 24 DEC 2024 JPY / USD EX.RATE 157.237 WITH JPMORGAN CHASE	40,571,087.000	24 Dec 24				0.00	258,025.06	257,856.15	-168.91
FX DEAL TRANSACTED ON 24 JUN 2024 USD / JPY EX.RATE 0.0062838 WITH JPMORGAN	-62,369,000.000	24 Jun 24				0.00	-391,914.28	-397,850.29	-5,936.01
FX DEAL TRANSACTED ON 24 OCT 2024 USD / JPY EX.RATE 0.0066561 WITH JPMORGAN	-6,322,570.000	24 Oct 24				0.00	-42,083.73	-40,294.83	1,788.90
FX DEAL TRANSACTED ON 26 JAN 2024 JPY / USD EX.RATE 147.85 WITH JPMORGAN CHASE	11,296,796.000	26 Jan 24				0.00	76,407.14	76,497.69	90.55
FX DEAL TRANSACTED ON 26 SEP 2024 JPY / USD EX.RATE 144.413 WITH JPMORGAN CHASE	8,377,918.000	26 Sep 24				0.00	58,013.60	58,640.15	626.55
Mexican peso - MXN									
FX DEAL TRANSACTED ON 04 DEC 2024 USD / MXN EX.RATE 0.0489894 WITH JPMORGAN	-6,526,500.000	4 Dec 24				0.00	-319,729.62	-313,117.23	6,612.39
FX DEAL TRANSACTED ON 05 JAN 2024 MXN / USD EX.RATE 17.1913 WITH JPMORGAN CHASE	27,760,000.000	5 Jan 24				0.00	1,614,770.26	1,624,317.96	9,547.70
FX DEAL TRANSACTED ON 05 JAN 2024 USD / MXN EX.RATE 0.059051 WITH JPMORGAN CHASE	-27,760,000.000	5 Jan 24				0.00	-1,639,257.14	-1,614,235.04	25,022.10

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,544,696,373.10

◆ 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
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 07 OCT 2024 MXN / USD EX.RATE 19.6075 WITH JPMORGAN CHASE	12,596,000.000	7 Oct 24				0.00	642,407.24	604,309.29	-38,097.95
FX DEAL TRANSACTED ON 07 OCT 2024 USD / MXN EX.RATE 0.0517183 WITH JPMORGAN	-12,596,000.000	7 Oct 24				0.00	-651,444.23	-632,091.33	19,352.90
FX DEAL TRANSACTED ON 08 APR 2024 MXN / USD EX.RATE 16.6185 WITH JPMORGAN CHASE	27,760,000.000	8 Apr 24				0.00	1,670,427.54	1,555,269.20	-115,158.34
FX DEAL TRANSACTED ON 08 APR 2024 USD / MXN EX.RATE 0.0610575 WITH JPMORGAN	-27,760,000.000	8 Apr 24				0.00	-1,694,956.65	-1,624,317.96	70,638.69
FX DEAL TRANSACTED ON 08 JUL 2024 MXN / USD EX.RATE 18.2671 WITH JPMORGAN CHASE	12,596,000.000	8 Jul 24				0.00	689,545.69	632,091.33	-57,454.36
FX DEAL TRANSACTED ON 08 JUL 2024 USD / MXN EX.RATE 0.0555309 WITH JPMORGAN	-12,596,000.000	8 Jul 24				0.00	-699,466.90	-705,697.80	-6,230.90
FX DEAL TRANSACTED ON 13 MAR 2024 MXN / USD EX.RATE 16.9805 WITH JPMORGAN CHASE	54,201.760	13 Mar 24				0.00	3,192.00	2,944.87	-247.13
FX DEAL TRANSACTED ON 13 MAR 2024 USD / MXN EX.RATE 0.0597372 WITH JPMORGAN	-53,434.080	13 Mar 24				0.00	-3,192.00	-3,174.37	17.63
FX DEAL TRANSACTED ON 19 DEC 2024 USD / MXN EX.RATE 0.0485381 WITH JPMORGAN	-6,069,500.000	19 Dec 24				0.00	-294,602.17	-291,192.06	3,410.11
FX DEAL TRANSACTED ON 24 JUN 2024 USD / MXN EX.RATE 0.0552728 WITH JPMORGAN	-15,164,000.000	24 Jun 24				0.00	-838,156.81	-849,571.41	-11,414.60
Singapore dollar - SGD									
FX DEAL TRANSACTED ON 16 DEC 2024 SGD / USD EX.RATE 1.349567 WITH JPMORGAN CHASE	333,302.000	16 Dec 24				0.00	246,969.58	245,653.01	-1,316.57
FX DEAL TRANSACTED ON 16 DEC 2024 USD / SGD EX.RATE 0.7439734 WITH JPMORGAN	-333,302.000	16 Dec 24				0.00	-247,967.84	-245,151.43	2,816.41
FX DEAL TRANSACTED ON 20 MAR 2024 SGD / USD EX.RATE 1.3437305 WITH JPMORGAN	333,302.000	20 Mar 24				0.00	248,042.30	247,605.68	-436.62
FX DEAL TRANSACTED ON 20 MAR 2024 USD / SGD EX.RATE 0.7472238 WITH JPMORGAN	-333,302.000	20 Mar 24				0.00	-249,051.18	-245,979.34	3,071.84

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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
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 20 SEP 2024 SGD / USD EX.RATE 1.29115 WITH JPMORGAN CHASE	333,302.000	20 Sep 24				0.00	258,143.52	259,116.85	973.33
FX DEAL TRANSACTED ON 20 SEP 2024 USD / SGD EX.RATE 0.7780109 WITH JPMORGAN	-333,302.000	20 Sep 24				0.00	-259,312.58	-245,653.01	13,659.57
FX DEAL TRANSACTED ON 21 JUN 2024 SGD / USD EX.RATE 1.3550941 WITH JPMORGAN	333,302.000	21 Jun 24				0.00	245,962.25	245,979.34	17.09
FX DEAL TRANSACTED ON 21 JUN 2024 USD / SGD EX.RATE 0.7410607 WITH JPMORGAN	-333,302.000	21 Jun 24				0.00	-246,997.02	-259,116.85	-12,119.83
Swedish krona - SEK									
FX DEAL TRANSACTED ON 09 DEC 2024 SEK / USD EX.RATE 10.9222 WITH JPMORGAN CHASE	245,513.700	9 Dec 24				0.00	22,478.41	22,348.28	-130.13
FX DEAL TRANSACTED ON 10 DEC 2024 SEK / USD EX.RATE 10.974 WITH JPMORGAN CHASE	571,710.650	10 Dec 24				0.00	52,096.83	52,059.36	-37.47
Swiss franc - CHF									
FX DEAL TRANSACTED ON 16 DEC 2024 CHF / USD EX.RATE 0.8941296 WITH JPMORGAN	746,529.000	16 Dec 24				0.00	834,922.59	834,530.21	-392.38
FX DEAL TRANSACTED ON 16 DEC 2024 USD / CHF EX.RATE 1.130476 WITH JPMORGAN CHASE	-746,529.000	16 Dec 24				0.00	-843,933.15	-831,512.95	12,420.20
FX DEAL TRANSACTED ON 16 OCT 2024 USD / CHF EX.RATE 1.1552814 WITH JPMORGAN	-40,966.800	16 Oct 24				0.00	-47,328.18	-47,352.25	-24.07
FX DEAL TRANSACTED ON 20 MAR 2024 CHF / USD EX.RATE 0.89168 WITH JPMORGAN CHASE	746,529.000	20 Mar 24				0.00	837,216.27	831,092.68	-6,123.59
FX DEAL TRANSACTED ON 20 MAR 2024 USD / CHF EX.RATE 1.1324746 WITH JPMORGAN	-746,529.000	20 Mar 24				0.00	-845,425.14	-834,623.51	10,801.63
FX DEAL TRANSACTED ON 20 SEP 2024 CHF / USD EX.RATE 0.85102 WITH JPMORGAN CHASE	746,529.000	20 Sep 24				0.00	877,216.75	879,407.47	2,190.72
FX DEAL TRANSACTED ON 20 SEP 2024 USD / CHF EX.RATE 1.1864057 WITH JPMORGAN	-746,529.000	20 Sep 24				0.00	-885,686.25	-834,530.21	51,156.04

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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
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 21 JUN 2024 CHF / USD EX.RATE 0.8934739 WITH JPMORGAN	746,529.000	21 Jun 24				0.00	835,535.32	834,623.51	-911.81
FX DEAL TRANSACTED ON 21 JUN 2024 USD / CHF EX.RATE 1.1315877 WITH JPMORGAN	-746,529.000	21 Jun 24				0.00	-844,763.03	-879,407.47	-34,644.44
United States dollar - USD									
FX DEAL TRANSACTED ON 01 AUG 2024 CAD / USD EX.RATE 1.3820773 WITH JPMORGAN	-15,184.170	1 Aug 24				0.00	-15,184.17	-15,184.17	0.00
FX DEAL TRANSACTED ON 01 NOV 2024 GBP / USD EX.RATE 0.7706846 WITH JPMORGAN	-390,949.820	1 Nov 24				0.00	-390,949.82	-390,949.82	0.00
FX DEAL TRANSACTED ON 01 OCT 2024 EUR / USD EX.RATE 0.9039385 WITH JPMORGAN	-32,175.650	1 Oct 24				0.00	-32,175.65	-32,175.65	0.00
FX DEAL TRANSACTED ON 02 AUG 2024 CAD / USD EX.RATE 1.3845375 WITH JPMORGAN	-15,028.120	2 Aug 24				0.00	-15,028.12	-15,028.12	0.00
FX DEAL TRANSACTED ON 02 MAY 2024 JPY / USD EX.RATE 154.697 WITH JPMORGAN CHASE	-66,966.880	2 May 24				0.00	-66,966.88	-66,966.88	0.00
FX DEAL TRANSACTED ON 04 DEC 2024 USD / JPY EX.RATE 0.0066634 WITH JPMORGAN	178,533.570	4 Dec 24				0.00	178,533.57	178,533.57	0.00
FX DEAL TRANSACTED ON 04 DEC 2024 USD / MXN EX.RATE 0.0489894 WITH JPMORGAN	319,729.620	4 Dec 24				0.00	319,729.62	319,729.62	0.00
FX DEAL TRANSACTED ON 05 JAN 2024 MXN / USD EX.RATE 17.1913 WITH JPMORGAN CHASE	-1,614,770.260	5 Jan 24				0.00	-1,614,770.26	-1,614,770.26	0.00
FX DEAL TRANSACTED ON 05 JAN 2024 USD / MXN EX.RATE 0.059051 WITH JPMORGAN CHASE	1,639,257.140	5 Jan 24				0.00	1,639,257.14	1,639,257.14	0.00
FX DEAL TRANSACTED ON 05 MAR 2024 JPY / USD EX.RATE 149.961 WITH JPMORGAN CHASE	-3,199.720	5 Mar 24				0.00	-3,199.72	-3,199.72	0.00
FX DEAL TRANSACTED ON 05 NOV 2024 EUR / USD EX.RATE 0.9167609 WITH JPMORGAN	-193,071.070	5 Nov 24				0.00	-193,071.07	-193,071.07	0.00
FX DEAL TRANSACTED ON 07 OCT 2024 MXN / USD EX.RATE 19.6075 WITH JPMORGAN CHASE	-642,407.240	7 Oct 24				0.00	-642,407.24	-642,407.24	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,544,696,373.10

◆ 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
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANACTED ON 07 OCT 2024 USD / MXN EX.RATE 0.0517183 WITH JPMORGAN	651,444.230	7 Oct 24				0.00	651,444.23	651,444.23	0.00
FX DEAL TRANACTED ON 08 APR 2024 MXN / USD EX.RATE 16.6185 WITH JPMORGAN CHASE	-1,670,427.540	8 Apr 24				0.00	-1,670,427.54	-1,670,427.54	0.00
FX DEAL TRANACTED ON 08 APR 2024 USD / MXN EX.RATE 0.0610575 WITH JPMORGAN	1,694,956.650	8 Apr 24				0.00	1,694,956.65	1,694,956.65	0.00
FX DEAL TRANACTED ON 08 JUL 2024 MXN / USD EX.RATE 18.2671 WITH JPMORGAN CHASE	-689,545.690	8 Jul 24				0.00	-689,545.69	-689,545.69	0.00
FX DEAL TRANACTED ON 08 JUL 2024 USD / MXN EX.RATE 0.0555309 WITH JPMORGAN	699,466.900	8 Jul 24				0.00	699,466.90	699,466.90	0.00
FX DEAL TRANACTED ON 08 OCT 2024 JPY / USD EX.RATE 146.28 WITH JPMORGAN CHASE	-907,336.760	8 Oct 24				0.00	-907,336.76	-907,336.76	0.00
FX DEAL TRANACTED ON 08 OCT 2024 USD / JPY EX.RATE 0.0067537 WITH JPMORGAN	896,386.240	8 Oct 24				0.00	896,386.24	896,386.24	0.00
FX DEAL TRANACTED ON 09 DEC 2024 SEK / USD EX.RATE 10.9222 WITH JPMORGAN CHASE	-22,478.410	9 Dec 24				0.00	-22,478.41	-22,478.41	0.00
FX DEAL TRANACTED ON 09 MAY 2024 USD / JPY EX.RATE 0.0064207 WITH JPMORGAN	2,422.750	9 May 24				0.00	2,422.75	2,422.75	0.00
FX DEAL TRANACTED ON 10 DEC 2024 SEK / USD EX.RATE 10.974 WITH JPMORGAN CHASE	-52,096.830	10 Dec 24				0.00	-52,096.83	-52,096.83	0.00
FX DEAL TRANACTED ON 13 JUN 2024 USD / EUR EX.RATE 1.07508 WITH JPMORGAN CHASE	41,420.170	13 Jun 24				0.00	41,420.17	41,420.17	0.00
FX DEAL TRANACTED ON 13 MAR 2024 MXN / USD EX.RATE 16.9805 WITH JPMORGAN CHASE	-3,192.000	13 Mar 24				0.00	-3,192.00	-3,192.00	0.00
FX DEAL TRANACTED ON 13 MAR 2024 USD / JPY EX.RATE 0.0067627 WITH JPMORGAN	151,728.390	13 Mar 24				0.00	151,728.39	151,728.39	0.00
FX DEAL TRANACTED ON 13 MAR 2024 USD / MXN EX.RATE 0.0597372 WITH JPMORGAN	3,192.000	13 Mar 24				0.00	3,192.00	3,192.00	0.00
FX DEAL TRANACTED ON 14 AUG 2024 USD / JPY EX.RATE 0.0068455 WITH JPMORGAN	302,893.930	14 Aug 24				0.00	302,893.93	302,893.93	0.00

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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
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 15 APR 2024 USD / EUR EX.RATE 1.06259 WITH JPMORGAN CHASE	103,575.120	15 Apr 24				0.00	103,575.12	103,575.12	0.00
FX DEAL TRANSACTED ON 15 APR 2024 USD / EUR EX.RATE 1.06405 WITH JPMORGAN CHASE	176,173.030	15 Apr 24				0.00	176,173.03	176,173.03	0.00
FX DEAL TRANSACTED ON 15 JUL 2024 EUR / USD EX.RATE 0.9175827 WITH JPMORGAN	-66,196.450	15 Jul 24				0.00	-66,196.45	-66,196.45	0.00
FX DEAL TRANSACTED ON 15 MAY 2024 USD / JPY EX.RATE 0.0064714 WITH JPMORGAN	339,885.770	15 May 24				0.00	339,885.77	339,885.77	0.00
FX DEAL TRANSACTED ON 16 DEC 2024 CHF / USD EX.RATE 0.8941296 WITH JPMORGAN	-834,922.590	16 Dec 24				0.00	-834,922.59	-834,922.59	0.00
FX DEAL TRANSACTED ON 16 DEC 2024 EUR / USD EX.RATE 0.9511806 WITH JPMORGAN	-1,899,777.050	16 Dec 24				0.00	-1,899,777.05	-1,899,777.05	0.00
FX DEAL TRANSACTED ON 16 DEC 2024 GBP / USD EX.RATE 0.7884005 WITH JPMORGAN	-2,585,943.360	16 Dec 24				0.00	-2,585,943.36	-2,585,943.36	0.00
FX DEAL TRANSACTED ON 16 DEC 2024 JPY / USD EX.RATE 154.02174 WITH JPMORGAN	-1,171,478.400	16 Dec 24				0.00	-1,171,478.40	-1,171,478.40	0.00
FX DEAL TRANSACTED ON 16 DEC 2024 SGD / USD EX.RATE 1.349567 WITH JPMORGAN CHASE	-246,969.580	16 Dec 24				0.00	-246,969.58	-246,969.58	0.00
FX DEAL TRANSACTED ON 16 DEC 2024 USD / CHF EX.RATE 1.130476 WITH JPMORGAN CHASE	843,933.150	16 Dec 24				0.00	843,933.15	843,933.15	0.00
FX DEAL TRANSACTED ON 16 DEC 2024 USD / EUR EX.RATE 1.0558242 WITH JPMORGAN	1,907,907.060	16 Dec 24				0.00	1,907,907.06	1,907,907.06	0.00
FX DEAL TRANSACTED ON 16 DEC 2024 USD / GBP EX.RATE 1.2677263 WITH JPMORGAN	2,584,588.400	16 Dec 24				0.00	2,584,588.40	2,584,588.40	0.00
FX DEAL TRANSACTED ON 16 DEC 2024 USD / JPY EX.RATE 0.0065669 WITH JPMORGAN	1,184,877.550	16 Dec 24				0.00	1,184,877.55	1,184,877.55	0.00
FX DEAL TRANSACTED ON 16 DEC 2024 USD / SGD EX.RATE 0.7439734 WITH JPMORGAN	247,967.840	16 Dec 24				0.00	247,967.84	247,967.84	0.00
FX DEAL TRANSACTED ON 16 OCT 2024 USD / CHF EX.RATE 1.1552814 WITH JPMORGAN	47,328.180	16 Oct 24				0.00	47,328.18	47,328.18	0.00

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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
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 16 SEP 2024 USD / EUR EX.RATE 1.112924 WITH JPMORGAN CHASE	286,201.760	16 Sep 24				0.00	286,201.76	286,201.76	0.00
FX DEAL TRANSACTED ON 16 SEP 2024 USD / GBP EX.RATE 1.32103 WITH JPMORGAN CHASE	14,793.750	16 Sep 24				0.00	14,793.75	14,793.75	0.00
FX DEAL TRANSACTED ON 17 APR 2024 EUR / USD EX.RATE 0.9375096 WITH JPMORGAN	-621,633.130	17 Apr 24				0.00	-621,633.13	-621,633.13	0.00
FX DEAL TRANSACTED ON 17 DEC 2024 USD / HKD EX.RATE 0.1287021 WITH JPMORGAN	8,627.770	17 Dec 24				0.00	8,627.77	8,627.77	0.00
FX DEAL TRANSACTED ON 17 OCT 2024 EUR / USD EX.RATE 0.9234719 WITH JPMORGAN	-6,905.770	17 Oct 24				0.00	-6,905.77	-6,905.77	0.00
FX DEAL TRANSACTED ON 17 OCT 2024 USD / JPY EX.RATE 0.0066741 WITH JPMORGAN	74,037.460	17 Oct 24				0.00	74,037.46	74,037.46	0.00
FX DEAL TRANSACTED ON 17 SEP 2024 USD / GBP EX.RATE 1.31534 WITH JPMORGAN CHASE	33,288.440	17 Sep 24				0.00	33,288.44	33,288.44	0.00
FX DEAL TRANSACTED ON 18 DEC 2024 GBP / USD EX.RATE 0.7873896 WITH JPMORGAN	-271,580.930	18 Dec 24				0.00	-271,580.93	-271,580.93	0.00
FX DEAL TRANSACTED ON 18 JAN 2024 EUR / USD EX.RATE 0.9178494 WITH JPMORGAN	-278,328.900	18 Jan 24				0.00	-278,328.90	-278,328.90	0.00
FX DEAL TRANSACTED ON 19 APR 2024 JPY / USD EX.RATE 154.59 WITH JPMORGAN CHASE	-2,659.140	19 Apr 24				0.00	-2,659.14	-2,659.14	0.00
FX DEAL TRANSACTED ON 19 DEC 2024 USD / JPY EX.RATE 0.0063619 WITH JPMORGAN	324,691.720	19 Dec 24				0.00	324,691.72	324,691.72	0.00
FX DEAL TRANSACTED ON 19 DEC 2024 USD / MXN EX.RATE 0.0485381 WITH JPMORGAN	294,602.170	19 Dec 24				0.00	294,602.17	294,602.17	0.00
FX DEAL TRANSACTED ON 19 JUL 2024 EUR / USD EX.RATE 0.9184845 WITH JPMORGAN	-76,889.400	19 Jul 24				0.00	-76,889.40	-76,889.40	0.00
FX DEAL TRANSACTED ON 19 JUL 2024 USD / JPY EX.RATE 0.0063464 WITH JPMORGAN	94,313.070	19 Jul 24				0.00	94,313.07	94,313.07	0.00
FX DEAL TRANSACTED ON 20 FEB 2024 EUR / USD EX.RATE 0.9249154 WITH JPMORGAN	-98,518.780	20 Feb 24				0.00	-98,518.78	-98,518.78	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,544,696,373.10

◆ 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
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 20 FEB 2024 USD / JPY EX.RATE 0.0067098 WITH JPMORGAN	276,059.710	20 Feb 24				0.00	276,059.71	276,059.71	0.00
FX DEAL TRANSACTED ON 20 MAR 2024 CHF / USD EX.RATE 0.89168 WITH JPMORGAN CHASE	-837,216.270	20 Mar 24				0.00	-837,216.27	-837,216.27	0.00
FX DEAL TRANSACTED ON 20 MAR 2024 EUR / USD EX.RATE 0.9203781 WITH JPMORGAN	-2,684,115.390	20 Mar 24				0.00	-2,684,115.39	-2,684,115.39	0.00
FX DEAL TRANSACTED ON 20 MAR 2024 GBP / USD EX.RATE 0.7873086 WITH JPMORGAN	-3,318,559.010	20 Mar 24				0.00	-3,318,559.01	-3,318,559.01	0.00
FX DEAL TRANSACTED ON 20 MAR 2024 JPY / USD EX.RATE 151.611 WITH JPMORGAN CHASE	-690,137.130	20 Mar 24				0.00	-690,137.13	-690,137.13	0.00
FX DEAL TRANSACTED ON 20 MAR 2024 SGD / USD EX.RATE 1.3437305 WITH JPMORGAN	-248,042.300	20 Mar 24				0.00	-248,042.30	-248,042.30	0.00
FX DEAL TRANSACTED ON 20 MAR 2024 USD / CHF EX.RATE 1.1324746 WITH JPMORGAN	845,425.140	20 Mar 24				0.00	845,425.14	845,425.14	0.00
FX DEAL TRANSACTED ON 20 MAR 2024 USD / EUR EX.RATE 1.0905437 WITH JPMORGAN	2,694,080.250	20 Mar 24				0.00	2,694,080.25	2,694,080.25	0.00
FX DEAL TRANSACTED ON 20 MAR 2024 USD / GBP EX.RATE 1.2707409 WITH JPMORGAN	3,320,102.870	20 Mar 24				0.00	3,320,102.87	3,320,102.87	0.00
FX DEAL TRANSACTED ON 20 MAR 2024 USD / JPY EX.RATE 0.0066886 WITH JPMORGAN	699,843.470	20 Mar 24				0.00	699,843.47	699,843.47	0.00
FX DEAL TRANSACTED ON 20 MAR 2024 USD / SGD EX.RATE 0.7472238 WITH JPMORGAN	249,051.180	20 Mar 24				0.00	249,051.18	249,051.18	0.00
FX DEAL TRANSACTED ON 20 SEP 2024 CHF / USD EX.RATE 0.85102 WITH JPMORGAN CHASE	-877,216.750	20 Sep 24				0.00	-877,216.75	-877,216.75	0.00
FX DEAL TRANSACTED ON 20 SEP 2024 EUR / USD EX.RATE 0.8960413 WITH JPMORGAN	-2,016,682.740	20 Sep 24				0.00	-2,016,682.74	-2,016,682.74	0.00
FX DEAL TRANSACTED ON 20 SEP 2024 GBP / USD EX.RATE 0.7511963 WITH JPMORGAN	-3,478,092.300	20 Sep 24				0.00	-3,478,092.30	-3,478,092.30	0.00
FX DEAL TRANSACTED ON 20 SEP 2024 JPY / USD EX.RATE 143.959 WITH JPMORGAN CHASE	-1,253,364.790	20 Sep 24				0.00	-1,253,364.79	-1,253,364.79	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,544,696,373.10

◆ 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
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 20 SEP 2024 SGD / USD EX.RATE 1.29115 WITH JPMORGAN CHASE	-258,143.520	20 Sep 24				0.00	-258,143.52	-258,143.52	0.00
FX DEAL TRANSACTED ON 20 SEP 2024 USD / CHF EX.RATE 1.1864057 WITH JPMORGAN	885,686.250	20 Sep 24				0.00	885,686.25	885,686.25	0.00
FX DEAL TRANSACTED ON 20 SEP 2024 USD / EUR EX.RATE 1.1195596 WITH JPMORGAN	2,023,078.900	20 Sep 24				0.00	2,023,078.90	2,023,078.90	0.00
FX DEAL TRANSACTED ON 20 SEP 2024 USD / GBP EX.RATE 1.33085 WITH JPMORGAN CHASE	3,477,151.720	20 Sep 24				0.00	3,477,151.72	3,477,151.72	0.00
FX DEAL TRANSACTED ON 20 SEP 2024 USD / JPY EX.RATE 0.0070261 WITH JPMORGAN	1,267,743.510	20 Sep 24				0.00	1,267,743.51	1,267,743.51	0.00
FX DEAL TRANSACTED ON 20 SEP 2024 USD / SGD EX.RATE 0.7780109 WITH JPMORGAN	259,312.580	20 Sep 24				0.00	259,312.58	259,312.58	0.00
FX DEAL TRANSACTED ON 21 AUG 2024 JPY / USD EX.RATE 145.628 WITH JPMORGAN CHASE	-46,032.160	21 Aug 24				0.00	-46,032.16	-46,032.16	0.00
FX DEAL TRANSACTED ON 21 JUN 2024 CHF / USD EX.RATE 0.8934739 WITH JPMORGAN	-835,535.320	21 Jun 24				0.00	-835,535.32	-835,535.32	0.00
FX DEAL TRANSACTED ON 21 JUN 2024 EUR / USD EX.RATE 0.9351309 WITH JPMORGAN	-1,657,381.860	21 Jun 24				0.00	-1,657,381.86	-1,657,381.86	0.00
FX DEAL TRANSACTED ON 21 JUN 2024 GBP / USD EX.RATE 0.7912353 WITH JPMORGAN	-3,302,089.930	21 Jun 24				0.00	-3,302,089.93	-3,302,089.93	0.00
FX DEAL TRANSACTED ON 21 JUN 2024 JPY / USD EX.RATE 159.39408 WITH JPMORGAN	-579,178.680	21 Jun 24				0.00	-579,178.68	-579,178.68	0.00
FX DEAL TRANSACTED ON 21 JUN 2024 SGD / USD EX.RATE 1.3550941 WITH JPMORGAN	-245,962.250	21 Jun 24				0.00	-245,962.25	-245,962.25	0.00
FX DEAL TRANSACTED ON 21 JUN 2024 USD / CHF EX.RATE 1.1315877 WITH JPMORGAN	844,763.030	21 Jun 24				0.00	844,763.03	844,763.03	0.00
FX DEAL TRANSACTED ON 21 JUN 2024 USD / EUR EX.RATE 1.0740908 WITH JPMORGAN	1,664,700.030	21 Jun 24				0.00	1,664,700.03	1,664,700.03	0.00
FX DEAL TRANSACTED ON 21 JUN 2024 USD / GBP EX.RATE 1.2646552 WITH JPMORGAN	3,304,202.580	21 Jun 24				0.00	3,304,202.58	3,304,202.58	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,544,696,373.10

◆ 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
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 21 JUN 2024 USD / JPY EX.RATE 0.0063617 WITH JPMORGAN	587,294.480	21 Jun 24				0.00	587,294.48	587,294.48	0.00
FX DEAL TRANSACTED ON 21 JUN 2024 USD / SGD EX.RATE 0.7410607 WITH JPMORGAN	246,997.020	21 Jun 24				0.00	246,997.02	246,997.02	0.00
FX DEAL TRANSACTED ON 21 MAR 2024 USD / GBP EX.RATE 1.2736 WITH JPMORGAN CHASE	100,973.470	21 Mar 24				0.00	100,973.47	100,973.47	0.00
FX DEAL TRANSACTED ON 21 MAR 2024 USD / GBP EX.RATE 1.273607 WITH JPMORGAN CHASE	35,989.330	21 Mar 24				0.00	35,989.33	35,989.33	0.00
FX DEAL TRANSACTED ON 21 OCT 2024 USD / EUR EX.RATE 1.08196 WITH JPMORGAN CHASE	178,597.970	21 Oct 24				0.00	178,597.97	178,597.97	0.00
FX DEAL TRANSACTED ON 21 OCT 2024 USD / JPY EX.RATE 0.0066654 WITH JPMORGAN	72,376.150	21 Oct 24				0.00	72,376.15	72,376.15	0.00
FX DEAL TRANSACTED ON 22 APR 2024 JPY / USD EX.RATE 153.27686 WITH JPMORGAN	-423,000.450	22 Apr 24				0.00	-423,000.45	-423,000.45	0.00
FX DEAL TRANSACTED ON 22 AUG 2024 USD / JPY EX.RATE 0.0068537 WITH JPMORGAN	40,921.140	22 Aug 24				0.00	40,921.14	40,921.14	0.00
FX DEAL TRANSACTED ON 22 AUG 2024 USD / JPY EX.RATE 0.0068635 WITH JPMORGAN	301,094.270	22 Aug 24				0.00	301,094.27	301,094.27	0.00
FX DEAL TRANSACTED ON 24 DEC 2024 GBP / USD EX.RATE 0.7957855 WITH JPMORGAN	-212,092.910	24 Dec 24				0.00	-212,092.91	-212,092.91	0.00
FX DEAL TRANSACTED ON 24 DEC 2024 JPY / USD EX.RATE 157.237 WITH JPMORGAN CHASE	-258,025.060	24 Dec 24				0.00	-258,025.06	-258,025.06	0.00
FX DEAL TRANSACTED ON 24 JUN 2024 USD / JPY EX.RATE 0.0062838 WITH JPMORGAN	391,914.280	24 Jun 24				0.00	391,914.28	391,914.28	0.00
FX DEAL TRANSACTED ON 24 JUN 2024 USD / MXN EX.RATE 0.0552728 WITH JPMORGAN	838,156.810	24 Jun 24				0.00	838,156.81	838,156.81	0.00
FX DEAL TRANSACTED ON 24 OCT 2024 USD / JPY EX.RATE 0.0066561 WITH JPMORGAN	42,083.730	24 Oct 24				0.00	42,083.73	42,083.73	0.00
FX DEAL TRANSACTED ON 25 APR 2024 EUR / USD EX.RATE 0.9307674 WITH JPMORGAN	-362,867.250	25 Apr 24				0.00	-362,867.25	-362,867.25	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,544,696,373.10

◆ 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
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 25 SEP 2024 GBP / USD EX.RATE 0.7467124 WITH JPMORGAN	-365,163.350	25 Sep 24				0.00	-365,163.35	-365,163.35	0.00
FX DEAL TRANSACTED ON 25 SEP 2024 USD / HKD EX.RATE 0.1284452 WITH JPMORGAN	28,168.820	25 Sep 24				0.00	28,168.82	28,168.82	0.00
FX DEAL TRANSACTED ON 26 JAN 2024 JPY / USD EX.RATE 147.85 WITH JPMORGAN CHASE	-76,407.140	26 Jan 24				0.00	-76,407.14	-76,407.14	0.00
FX DEAL TRANSACTED ON 26 JUN 2024 EUR / USD EX.RATE 0.9362507 WITH JPMORGAN	-66,109.020	26 Jun 24				0.00	-66,109.02	-66,109.02	0.00
FX DEAL TRANSACTED ON 26 JUN 2024 USD / EUR EX.RATE 1.0682 WITH JPMORGAN CHASE	73,254.560	26 Jun 24				0.00	73,254.56	73,254.56	0.00
FX DEAL TRANSACTED ON 26 SEP 2024 JPY / USD EX.RATE 144.413 WITH JPMORGAN CHASE	-58,013.600	26 Sep 24				0.00	-58,013.60	-58,013.60	0.00
FX DEAL TRANSACTED ON 26 SEP 2024 USD / EUR EX.RATE 1.11716 WITH JPMORGAN CHASE	80,044.650	26 Sep 24				0.00	80,044.65	80,044.65	0.00
FX DEAL TRANSACTED ON 27 NOV 2024 USD / CAD EX.RATE 0.7117523 WITH JPMORGAN	86,525.140	27 Nov 24				0.00	86,525.14	86,525.14	0.00
FX DEAL TRANSACTED ON 27 SEP 2024 HKD / USD EX.RATE 7.77033 WITH JPMORGAN CHASE	-140,281.070	27 Sep 24				0.00	-140,281.07	-140,281.07	0.00
FX DEAL TRANSACTED ON 28 FEB 2024 EUR / USD EX.RATE 0.9226709 WITH JPMORGAN	-8,437.100	28 Feb 24				0.00	-8,437.10	-8,437.10	0.00
FX DEAL TRANSACTED ON 28 OCT 2024 EUR / USD EX.RATE 0.9244536 WITH JPMORGAN	-14,265.620	28 Oct 24				0.00	-14,265.62	-14,265.62	0.00
FX DEAL TRANSACTED ON 29 JAN 2024 USD / EUR EX.RATE 1.0845181 WITH JPMORGAN	332,925.370	29 Jan 24				0.00	332,925.37	332,925.37	0.00
FX DEAL TRANSACTED ON 30 JUL 2024 CAD / USD EX.RATE 1.3862884 WITH JPMORGAN	-36,308.190	30 Jul 24				0.00	-36,308.19	-36,308.19	0.00
FX DEAL TRANSACTED ON 30 SEP 2024 EUR / USD EX.RATE 0.8981175 WITH JPMORGAN	-67,452.700	30 Sep 24				0.00	-67,452.70	-67,452.70	0.00
Total JPMORGAN CHASE BANK, N.A.							.000.00	115,870.38	115,870.38

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,544,696,373.10

◆ 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
MFO PIMCO SHORT TERM FLOATING NAV II CUSIP: 72201P613	Total acquisitions	132	122,467,946.92			0.00	122,467,946.92	122,467,946.92
	Total dispositions	71		138,800,000.00		0.00	138,794,485.28	138,800,000.00
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	Total acquisitions	882	472,300,350.47			0.00	472,300,350.47	472,300,350.47
	Total dispositions	740		480,243,731.79		0.00	480,243,731.79	480,243,731.79
UNITED STATES OF AMER TREAS TIPS 04-15-2029 SEDOL: BRJFGX9	Total acquisitions	39	54,656,896.36			0.00	54,656,896.36	54,656,896.36
	Total dispositions	28		48,950,709.99		0.00	48,814,344.41	48,950,709.99
US TREASURY N/B 3.875% 08-15-2034 SEDOL: BR2NN62	Total acquisitions	80	82,463,137.30			0.00	82,463,137.30	82,463,137.30
	Total dispositions	53		77,873,552.98		0.00	78,372,361.97	77,873,552.98

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,544,696,373.10

◆ 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

THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,544,696,373.10

Schedule SB, Part V — Summary of Plan Provisions**Summary of major plan provisions****XPO Pension Plan**

Effective date and plan year	Original plan: November 1, 1955 Restated plan: January 1, 2014 Most recent amendment: Amendment #12, dated September 26, 2023 Plan year: January 1 to December 31
Status of the plan	The plan was closed to new participants and no future benefit accruals earned April 30, 2009.
Significant events that occurred during the year	None
Sponsoring employer	XPO CNW, Inc.
Type of plan	Final average earnings
Definitions	
• Participation	<u>Regular Employees</u> : One year of service (elapsed time) following date of hire. <u>Supplemental Employees</u> : One year of service (at least 1,000 Hours of Service) following date of hire. The date of participation is retroactive to the date of hire. Notwithstanding the foregoing, employees who meet the above eligibility requirements after December 31, 2006 do not participate in this plan.
• Service considered	<u>Vesting service</u> : Years of Service measured from date of hire. <u>Credited service</u> : Years of Service measured from date of participation. Supplemental Employees must complete at least 2,000 Hours of Service as a Participant to get credited a full Year of Service starting from 1988. Supplemental Employees working less than 2,000 Hours of Service will receive fractional years of service credit by dividing actual hours by 2,000. No Credited Service is available for periods of employment after December 31, 2006.
• Vesting	100% vested after 5 Years of Service.
• Compensation considered	Basic Compensation is regular salary or wages, overtime, voluntary deferrals under Code Sections 125, 132(f)(4), and 401(k), and cash bonuses other than long term incentive bonuses and incentive bonuses for opting out of health coverage, paid during any calendar year. For Supplemental Employees, Basic Compensation is the amount determined as above, divided by the Participant's Hours of Service, and multiplied by 2,000. Plan compensation is limited to the extent required by Code Section 401(a)(17). Basic Compensation for years prior to 2002 is limited to \$200,000.
• Average final compensation	Basic Compensation averaged over the five calendar years producing the highest such average out of the ten calendar years ending on the date as of which the Average Final Compensation is determined but no later than April 30, 2009. Basic Compensation in a final partial calendar year is counted if it exceeds the Basic Compensation in the calendar year that is five years earlier.
• Integration level	Participant's Covered Compensation determined as of April 30, 2009.

Schedule SB, Part V — Summary of Plan Provisions

• In-Service Commencement Eligible Participant	Effective starting October 1, 2021, an active Participant who has attained at least age 59 ½.
• Accrued benefit	1. <u>Non-Grandfathered Participants</u>: Annuity benefit payable for the life of the Participant with five years certain is (A) minus (B), but no less than (C): A. Sum of the following: i. 1.1% of Average Final Compensation multiplied by the Participant's years of Credited Service. ii. 0.3% of Average Final Compensation in excess of the Integration Level multiplied by the Participant's years of Credited Service. iii. 0.3% of Average Final Compensation up to the Integration Level multiplied by the Participant's years of Credited Service performed after completing 35 years of Service. B. Actuarial Equivalent of Common Stock Fund (if not transferred to the plan) C. The greatest accrued annuity benefit on Early Retirement Date the Participant could have received. 2. <u>Grandfathered Participants</u>: (Participants of the prior pension plan before the acquisition of Emery prior to 1991): Annuity benefit payable for the life of the Participant with five years certain is amount determined in (1)(A) above plus (2)(A), but no less than (2)(B) plus (2)(C) minus (2)(D): A. 0.5% of Average Final Compensation multiplied by the Participant's years of Credited Service before 1988. B. 2.0% of Average Final Compensation multiplied by the Participant's years of Credited Service before 1988. C. 1.5% of Average Final Compensation multiplied by the Participant's years of Credited Service after 1987. D. Social Security Offset. Social Security Offset is lesser of: i. 1 2/3% of Participant's age 65 Social Security Amount multiplied by the Participant's years of Credited Service up to a maximum of 30 years, and ii. 50% of the Participant's age 65 Social Security Amount multiplied by a fraction (not to exceed 1), the numerator of which is the Participant's years of Credited Service accumulated to the date the Social Security Offset is determined and the denominator of which is the years of Credited Service the Participant would have at age 65 if Credited Service had continued accumulating to that age. The total Accrued Benefits determined under 1. or 2. above will be offset by the following (if applicable): • 1987 Annuity Benefit attributable to Credited Service through October 31, 1987 under the Emery Pension Plan. • Certain collectively bargained pension benefits as specified in the plan. • Actuarial Equivalent of pre-1984 employee contributions with interest if withdrawn by Participant's election. Accrued benefits are limited to the extent required by Code Section 415.

Schedule SB, Part V — Summary of Plan Provisions

Normal retirement			
• Eligibility	65		
• Benefit	Accrued Benefit		
Early retirement			
• Eligibility	Age 55 and 10 Years of Service, or, effective starting October 1, 2021, is or becomes an In-Service Commencement Eligible Participant.		
• Benefit	<u>Non-“Rule of 85” and Under 20 Years of Service:</u> Accrued Benefit reduced by applicable early retirement factor for each year that the Early Retirement Date precedes age 65. <u>Non-“Rule of 85” and 20 or More Years of Service:</u> Accrued Benefit reduced by applicable early retirement factor for each year that the Early Retirement Date precedes age 62. <u>“Rule of 85”:</u> Unreduced Accrued Benefit.		
• Applicable early retirement factor	<u>Age</u>	<u>Under 20 years of service</u>	<u>20 or more years of service</u>
	55	55%	66%
	56	58%	73%
	57	62%	80%
	58	66%	86%
	59	73%	91%
	60	80%	95%
	61	86%	98%
	62	91%	100%
	63	95%	100%
	64	98%	100%
	65	100%	100%
Late Retirement			
• Benefit	Greater of: 1. Accrued Benefit; 2. Actuarial Equivalent of the Normal Retirement Benefit, adjusted for delayed payment beyond age 70-½.		
Deferred vested			
• Eligibility	Five Years of Service.		
• Benefit	Accrued Benefit reduced by applicable early retirement factor for each year that the Early Retirement Date precedes age 65.		

Schedule SB, Part V — Summary of Plan Provisions

• Applicable early retirement factor	<u>Age</u>	<u>Rate</u>
	55	51.68%
	56	54.76%
	57	58.18%
	58	61.88%
	59	65.96%
	60	70.36%
	61	75.29%
	62	80.70%
	63	86.69%
	64	93.24%
	65	100.00%

Disability

• Eligibility	Qualify for benefits under company-sponsored disability plan.
• Benefit	Participant continues to earn Years of Service and Years of Credited Service until the date they no longer qualify to receive benefits under the company-sponsored disability plan. No Credited Service is available for periods of employment after December 31, 2006. The rate of compensation at the time the disability arises will be used in determining the Average Final Compensation.

Pre-retirement death

• Eligibility	A participant who had completed five Years of Service and has a surviving spouse who is married for 12 months.
• Active participant eligible for early retirement	Larger of: a. annuity determined as if the Participant had commenced receiving a 100% Joint and Survivor Annuity just prior to death and b. annuity for the life of the surviving spouse equal to 50% of the Participant's Accrued Benefit on the date of death.
• Inactive participant eligible early retirement	Annuity determined as if the Participant had commenced receiving a 100% Joint and Survivor Annuity just prior to death.
• Participant not eligible for early retirement	Annuity determined as if the Participant had terminated on the day before date of death, survived to age 55, elected a 100% Joint and Survivor Annuity, and died on the following day.

Form of benefits

• Automatic form for unmarried participants	Single Life Annuity with 5-years certain.
• Automatic form for married participants	100% Joint and Survivor Annuity.

Schedule SB, Part V — Summary of Plan Provisions

• Optional forms	Alternatively, the Participant may elect to receive benefits in the form of Single Life Annuity certain (0, 5 or 10 years), Joint and Survivor Annuity (50%, 75% or 100%), Social Security level income (before age 62), or lump sum if \$10,000 or less. For married participants commencing benefits upon termination, the 50%, 75% and 100% Joint and Survivor annuity options are subsidized by the Plan. In other instances, all forms of joint and survivor annuities are actuarially equivalent to the single life annuity based on the UP84 table and 6.00% interest.
• Actuarial equivalence for late retirement increases	GATT 2003 mortality table and 7.00% interest

Miscellaneous

• Maximum compensation	Compensation for any 12-month period used to determine accrued benefits may not exceed the limits in IRC Section 401(a)(17) for the calendar year in which the 12-month period begins. This limit is indexed annually, but only applies before the plan was frozen.
• Maximum benefits	Annual benefits may not exceed the limits in IRC Section 415. This limit is indexed annually. For 2024, the limit is \$275,000.
• Forfeiture of benefits for missing persons	If the company is unable to locate a participant or beneficiary to whom benefit is payable, the benefit shall be forfeited. The benefit shall be reinstated if a claim for it is made by the participant or the beneficiary.

Legacy Menlo Worldwide Forwarding Inc. Hourly Employees Pension Plan

Effective date and plan year	Original plan: January 1, 1977 Restated plan: January 1, 2014 Most recent amendment: Amendment #12 dated September 26, 2023 Plan year: January 1 to December 31
Status of the plan	There are no employees eligible to participate in this plan.
Significant events that occurred during the year	None
Sponsoring employer	XPO CNW, Inc.
Type of plan	Flat dollar

Definitions

• Eligibility	Employees are eligible to participate in the plan if they are covered by a collective bargaining agreement that provided for accrual of benefit under the plan. Currently, there are no employees eligible to participate in this plan.
• Service considered	<u>Vesting service</u> : 750 hours of service for one year of service, measured from date of hire. <u>Credited service</u> : 1,800 hours of service for one year of credited service; pro rata for partial years.
• Vesting	100% vested after five Years of Service.

Schedule SB, Part V — Summary of Plan Provisions

• Monthly accrued benefit	Annuity benefit payable for the life of the Participant is a flat dollar per month of service based on location: • \$50 per month per year of service for members of Southern Conference of Teamsters if the Participant terminates employment on or after December 1, 2002 • \$32 per month per year of past and future service for members of Milwaukee Teamsters Local effective July 1, 2004 • \$41 per month per year of service for members of Akron Teamsters Local if the Participant terminates employment on or after January 1, 2000 • \$20 per month per year of future credited service for members of Atlanta Teamsters Local effective November 1, 1999 • \$11 per month per year of service for all other members Different benefit amounts apply for Participants terminated before the effective dates noted above.

Normal retirement

• Eligibility	Age 65 with five years of plan participation.
• Benefit	Accrued Benefit

Early retirement

• Eligibility	Age 55 and 10 Years of Service.																								
• Benefit	Reduced for commencement prior to age 65 according to the following table: <table> <tr> <th><u>Age</u></th><th><u>Rate</u></th></tr> <tr><td>55</td><td>42.71%</td></tr> <tr><td>56</td><td>46.18%</td></tr> <tr><td>57</td><td>50.01%</td></tr> <tr><td>58</td><td>54.22%</td></tr> <tr><td>59</td><td>58.87%</td></tr> <tr><td>60</td><td>64.02%</td></tr> <tr><td>61</td><td>69.73%</td></tr> <tr><td>62</td><td>76.08%</td></tr> <tr><td>63</td><td>83.17%</td></tr> <tr><td>64</td><td>91.10%</td></tr> <tr><td>65</td><td>100.00%</td></tr> </table>	<u>Age</u>	<u>Rate</u>	55	42.71%	56	46.18%	57	50.01%	58	54.22%	59	58.87%	60	64.02%	61	69.73%	62	76.08%	63	83.17%	64	91.10%	65	100.00%
<u>Age</u>	<u>Rate</u>																								
55	42.71%																								
56	46.18%																								
57	50.01%																								
58	54.22%																								
59	58.87%																								
60	64.02%																								
61	69.73%																								
62	76.08%																								
63	83.17%																								
64	91.10%																								
65	100.00%																								

Late Retirement

• Benefit	Greater of: 1. Accrued Benefit; 2. Actuarial Equivalent of accrued benefit based on service prior to January 1, 1999.

Deferred Vested

• Eligibility	Five years of service.
• Benefit	Accrued benefit reduced by applicable early retirement factor for each year that the early retirement date precedes age 65.

Schedule SB, Part V — Summary of Plan Provisions

• Applicable early retirement factor	<u>Age</u>	<u>Rate</u>
	55	42.71%
	56	46.18%
	57	50.01%
	58	54.22%
	59	58.87%
	60	64.02%
	61	69.73%
	62	76.08%
	63	83.17%
	64	91.10%
	65	100.00%
Disability		
• Eligibility	10 years of service and qualify for disability benefits under Social Security Act and become disabled while an active employee. However, since all disabled participants have commenced retirement benefits, and there are no longer any employees eligible to participant in the Plan, no further disability benefits are being paid.	
• Benefit	Unreduced accrued benefit. Participant continues to earn years of credited service until 7 months after becoming eligible for disability retirement.	
Pre-retirement death		
• Eligibility	Participant is 100% vested.	
• If not early retirement eligible	A monthly annuity determined as if the Participant had terminated on the day before date of death, survived to earliest retirement age, elected a 50% Joint and Survivor Annuity, and died on the following day.	
• If early retirement eligible	A monthly annuity determined as if the Participant had commenced receiving a 50% Joint and Survivor Annuity just prior to death.	
Form of benefits		
• Automatic form for unmarried participants	Single Life Annuity	
• Automatic form for married participants	50% Joint and Survivor Annuity.	
• Optional forms	Alternatively, the Participant may elect to receive benefits in the form of Single Life Annuity certain (0, 5 or 10 years), Joint and Survivor Annuity (50%, 75% or 100%), or lump sum if \$10,000 or less.	

Schedule SB, Part V — Summary of Plan Provisions

• Conversion basis	The optional form conversion factors for five- and 10-year period certain options and joint and survivor annuities are based on the following: <u>Participant Mortality</u> : RP 2000 Healthy Annuitant Mortality Table, projected to 2017 using scale AA, blue collar; blended 75% Male/25% Female <u>Joint Annuitant Mortality</u> : RP 2000 Healthy Annuitant Mortality Table, projected to 2017 using scale AA, no collar adjustment; blended 25% Male/75% Female Interest: 6%
Miscellaneous	
• Maximum benefits	Annual benefits may not exceed the limits in IRC Section 415. This limit is indexed annually. For 2024, the limit is \$275,000.
• Forfeiture of benefits for missing persons	If the company is unable to locate a participant or beneficiary to whom benefit is payable, the benefit shall be forfeited. The benefit shall be reinstated if a claim for it is made by the participant or the beneficiary.

Benefits included or excluded

Unless noted below, all benefits provided by the plan, as restated effective January 1, 2014 and amended through Amendment #12, are included in this valuation.

- **Late retirement increases:**
 - *Active participants*: The plan provides benefit suspension notices to participants who work beyond normal retirement; therefore, late retirement actuarial increases only apply to participants who defer retirement beyond age 70½. This valuation includes increases for current participants over age 70, if applicable.
 - *Deferred vested participants*: The plan provides a one-time retroactive payment to deferred vested participants who commence benefit payments over normal retirement age. To approximate the benefit obligation associated with this retroactive payment, benefits for current deferred vested participants over normal retirement age have been adjusted to reflect the value of the missed accumulated payments.
- **Internal Revenue Code limitations:** The limitations of Internal Revenue Code Section 415(b) and 401(a)(17) have been incorporated into our calculations.
- **IRC Section 416 rules for top-heavy plans:** We did not test whether this plan is top-heavy (when the present value of benefits for key employees equals or exceeds 60% of the present value for all participants). However, we expect that the plan is not top-heavy due to the large number of rank-and-file participants; therefore, the funding target and target normal cost do not reflect any liability for top-heavy benefit accruals.

Schedule SB, Part V — Summary of Plan Provisions**Plan provisions specific to funding****Additional benefits included or excluded****• IRC Section 436 benefit restrictions:**

- *Unpredictable contingent event benefits:* This valuation excludes restricted contingent event benefits that occurred before the valuation date but includes contingent event benefits which are expected to occur on or after the valuation date regardless of anticipated funding-based limitations.
- Plan amendments: See above.
- Prohibited payments: Limitations on prohibited benefits (if any) are reflected for annuity starting dates before the valuation date but are ignored for annuity starting dates on or after the valuation date.
- Benefit accruals: Not applicable because accruals are frozen.

Plan provision changes since prior valuation

- The XPO Logistics Pension Plan was renamed to XPO Pension Plan.
- The Required Beginning Date was updated in accordance with the SECURE Act 2.0.
- The Mandatory Cashout Limit was raised from \$5,000 to \$7,000.
- Death benefit payable to Vested Unmarried Participants who die after normal retirement age but prior to commencing benefits was updated to be payable as the 60 guaranteed payments under the normal form (5 Year Certain and Continuous Annuity) payable as a Lump Sum.

◆ 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>			
ARS - Argentine peso	389.330	389.33	389.33
AUD - Australian dollar	1,880.370	1,880.37	1,880.37
CAD - Canadian dollar	0.870	0.87	0.87
CHF - Swiss franc	19,411.050	19,411.05	19,411.05
CNH - HK offshore Chinese Yuan Renminbi	-245.660	-245.66	-245.66
CNY - Chinese yuan renminbi	271.330	271.33	271.33
EUR - Euro	270,076.430	270,076.43	270,076.43
GBP - British pound sterling	106,088.220	106,088.22	106,088.22
HUF - Hungarian forint	5.290	5.29	5.29
JPY - Japanese yen	58,479.280	58,479.28	58,479.28
MXN - Mexican peso	13.630	13.63	13.63
NOK - Norwegian krone	106.780	106.78	106.78
PLN - Polish zloty	-0.030	-0.03	-0.03
THB - Thai baht	0.020	0.02	0.02
USD - United States dollar	-2,300,509.490	-2,300,509.49	-2,300,509.49
USD - United States dollar	0.000	5,491.07	5,491.07
ZAR - South African rand	0.050	0.05	0.05
Total - all currencies		-1,838,541.46	-1,838,541.46
Total Non-Interest Bearing Cash - USD		-1,838,541.46	-1,838,541.46

Receivables - Other - USD

Pending foreign exchange purchases: Brazilian real	0.000	2,894,009.68	2,819,477.79
Pending foreign exchange purchases: HK offshore Chinese Yuan Renminbi	0.000	195,913.00	194,808.25
Pending foreign exchange purchases: Euro	0.000	675,499.26	666,255.45
Pending foreign exchange purchases: British pound sterling	0.000	271,580.93	267,642.25
Pending foreign exchange purchases: Japanese yen	0.000	907,336.76	845,880.66

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Receivables - Other - USD			
Pending foreign exchange purchases: Mexican peso	0.000	642,407.24	604,309.29
Pending foreign exchange purchases: Swedish krona	0.000	37,450.42	37,293.73
Pending foreign exchange purchases: United States dollar	0.000	31,978,626.45	31,978,626.45
Total - all currencies		37,602,823.74	37,414,293.87
Pending trade sales: United States dollar	0.000	2,602,378.70	2,602,378.70
Total - all currencies		2,602,378.70	2,602,378.70
Pending trade sales: Hong Kong dollar	0.000	307.66	307.46
Pending trade sales: United States dollar	0.000	11,636,883.02	11,636,883.02
Total - all currencies		11,637,190.68	11,637,190.48
Total Receivables - Other - USD		51,842,393.12	51,653,863.05

U.S. Government Securities**United States - USD**

FANNIE MAE BX9727 5% 04-01-2053 CUSIP: 3140NEYZ2	653,314.800	623,507.31	631,396.95
FANNIE MAE FN BY0847 5% 05-01-2053 CUSIP: 3140NG5H9	688,524.980	655,604.87	664,925.62
FED HOME LN MTG 3% DUE 05-01-2052 CUSIP: 3133BANT4	2,347,925.470	2,112,399.21	1,992,502.76
FED HOME LN MTG 6.5% DUE 02-01-2054 CUSIP: 3132DWKQ5	3,295,712.810	3,366,905.35	3,366,478.06
FEDERAL HOME LN BKS CONS BD DTD 03-30-2026 SEDOL: BMXT900	350,000.000	350,000.00	339,662.46
FEDERAL HOME LN BKS CONS BD DTD 07-20-2026 SEDOL: BMC32N7	220,000.000	220,000.00	210,782.26
FEDERAL HOME LN BKS CONS BD DTD 10-28-2031 SEDOL: BPSRNF3	100,000.000	100,000.00	86,201.84

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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			
FEDERAL HOME LN MTG CORP POOL #SD8374 6.5% 10-01-2053 CUSIP: 3132DWJT1	1,131,074.380	1,155,507.37	1,155,302.41
FEDERAL HOME LOAN MORTGAGE CORP 5% 02-01-2053 CUSIP: 3132DWGG2	3,627,567.740	3,536,311.74	3,510,415.73
FEDERAL HOME LOAN MORTGAGE CORP 5% 02-01-2053 CUSIP: 3133BVHD0	1,070,381.180	1,034,172.20	1,035,506.46
FEDERAL NATIONAL MORTGAGE ASSOC 4.5% 07-01-2052 CUSIP: 3140QPSU2	1,613,505.970	1,445,726.55	1,520,517.06
FEDERAL NATIONAL MORTGAGE ASSOC 5% 04-01-2054 CUSIP: 3140QUFM3	92,545.770	89,796.50	89,367.12
FHLMC POOL #RJ1109 5.5% 03-01-2054 CUSIP: 3142GRGT1	940,470.930	916,628.51	928,156.48
FHLMC POOL #SD8331 5.5% 06-01-2053 CUSIP: 3132DWHG1	901,623.520	885,105.48	890,566.69
FHLMC PRIN STRIP PRIN PMT ON 6.875% DEB 2031 03-15-2031 (UNDDATE) SEDOL: BH7R4M2	200,000.000	91,526.00	149,705.52
FNMA DTD 11/03/2000 6.625 11-15-2030 CUSIP: 31359MGK3	4,200,000.000	5,517,288.00	4,654,653.40
FNMA POOL #AT5897 3% DUE 06-01-2043 REG CUSIP: 3138WTRT5	175,589.550	171,090.10	154,737.35
FNMA POOL #AU3195 3% 08-01-2043 BEO CUSIP: 3138X2RR7	193,003.620	188,027.75	170,067.92
FNMA POOL #BS5591 3.85% DUE 09-01-2037 BEO CUSIP: 3140LGF98	2,901,000.000	2,613,166.41	2,564,560.47
FNMA POOL #BS8281 4.75% 05-01-2038 CUSIP: 3140LKFX6	2,339,000.000	2,175,818.20	2,263,738.28
FNMA POOL #FM2983 4% 05-01-2049 BEO CUSIP: 3140X6J51	5,184,268.750	4,820,154.87	4,822,843.41
FNMA POOL #MA1890 4% 05-01-2034 BEO CUSIP: 31418BC46	263,456.960	255,964.92	256,001.96
FNMA POOL #MA4700 4% 08-01-2052 BEO CUSIP: 31418EGJ3	3,609,684.450	3,185,828.54	3,305,305.39
FNMA POOL #MA4867 4.5% 01-01-2053 BEO CUSIP: 31418EMR8	2,799,468.930	2,623,408.57	2,633,767.64
FNMA POOL #MA4894 6% 01-01-2053 BEO CUSIP: 31418ENL0	4,573,839.210	4,631,369.53	4,601,036.81

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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			
FNMA POOL #MA5138 5.5% 09-01-2053 BEO CUSIP: 31418EV80	1,784,781.180	1,753,477.78	1,762,504.77
FNMA POOL #MA5355 6.5% 05-01-2054 BEO CUSIP: 31418E5R7	1,704,794.440	1,720,776.88	1,741,942.10
FNMA POOL# CB6989 5.5% 06-01-2053 CUSIP: 3140QSXT3	433,884.580	425,935.67	428,828.37
FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES FEBRUARY SEDOL: BMF76H8	3,500,000.000	2,975,128.91	2,968,662.55
FNMA SINGLE FAMILY MORTGAGE 4.5% MAT 30 YEARS SETTLES FEBRUARY SEDOL: BFYZPB1	670,000.000	627,810.94	629,669.05
FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES MARCH SEDOL: B3L6WH8	3,210,000.000	2,935,645.31	2,933,101.26
FNMA 30 YEAR PASS-THROUGHS 6.5% 30 YEARS SETTLES FEBRUARY SEDOL: B8J5WD8	1,500,000.000	1,527,509.77	1,530,814.11
FREDDIE MAC FR QG8742 5.5% 08-01-2053 CUSIP: 3133C9WB5	966,548.290	949,331.65	955,973.40
FREDDIE MAC POOL# WA3243 4.83% 01-01-2039 CUSIP: 3132WWZH8	2,322,026.850	2,353,591.89	2,228,984.58
FREDDIE MAC RJ0639 5.5% 01-01-2054 CUSIP: 3142GQV90	373,616.720	373,499.96	368,756.66
GNMA REMIC TR SR 2019-H16 CL CF FLTG 10-20-2069 CUSIP: 38380LF65	626,346.020	616,225.70	623,291.46
GNMA SER 19-H09 CL FG FLTG RT 05-20-2069 CUSIP: 38380LUC5	268,366.140	254,669.01	269,359.12
GNMA SER 21-H03 CL LF FLTG 02-20-2071 CUSIP: 38380QZT2	828,829.520	837,726.04	841,914.50
GNMA 2020-H13 REMIC PASSTHRU CTF 4.89004% 07-20-2070 CUSIP: 38380QGU0	86,703.140	86,567.69	85,442.79
GNMA 5.1231% 03-20-2072 CUSIP: 38382YST1	757,305.770	734,864.54	751,291.70
RESOLUTION FDG CORP FED BOOK ENTRY PRIN STRIPS GENERIC PRIN PMT 01-15-2030 SEDOL: 2172413	1,200,000.000	743,340.00	949,900.12
RESOLUTION FDG CORP FED BOOK ENTRY PRIN STRIPS GENERIC PRIN PMT 04-15-2030 SEDOL: 2739852	900,000.000	552,303.00	704,499.51
TSY INFL IX N/B TREAS BONDS 0.75% 02-15-2045 SEDOL: BVXLS02	2,900,000.000	3,094,011.08	2,816,798.26

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

◆ 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			
TSY INFL IX N/B 0.125% 02-15-2052 SEDOL: BNYF3S0	600,000.000	433,160.49	368,947.33
UNITED STATES OF AMER TREAS BILLS 0% T-BILL 04-03-2025 SEDOL: BL54JW8	570,000.000	563,916.80	563,912.48
UNITED STATES OF AMER TREAS BOND 3.125% 11-15-2028 SEDOL: BGRW840	56,319,000.000	62,771,167.39	53,883,643.10
UNITED STATES OF AMER TREAS BONDS 4.125% 08-15-2044 SEDOL: BSLSLK5	14,856,200.000	14,415,800.69	13,458,788.69
UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 SEDOL: BRT3QH7	2,400,000.000	2,187,798.18	2,141,156.26
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 SEDOL: BQYLTM5	3,450,000.000	3,262,741.41	2,809,324.24
UNITED STATES OF AMER TREAS BONDS 3.625%02-15-2053 SEDOL: BQXLPR3	4,315,000.000	4,235,539.46	3,511,836.92
UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 SEDOL: BS2G1C0	2,405,000.000	2,205,929.89	2,197,756.63
UNITED STATES OF AMER TREAS BONDS 4.5% 02-15-2044 SEDOL: BPG5RX5	2,678,000.000	2,620,146.58	2,558,745.31
UNITED STATES OF AMER TREAS BONDS 4.5% 11-15-2054 CUSIP: 912810UE6	3,953,000.000	3,960,705.83	3,775,732.66
UNITED STATES OF AMER TREAS NOTES DTD 11/15/2022 4.125%11-15-2032 SEDOL: BQXS7B2	23,400,000.000	24,340,805.74	22,823,226.50
UNITED STATES OF AMER TREAS NOTES 2.875%DUE 05-15-2032 REG SEDOL: BPSLLY0	20,252,000.000	20,607,216.25	18,188,036.46
UNITED STATES OF AMER TREAS NOTES 4.125% 10-31-2029 SEDOL: BSZ7PN9	790,000.000	786,183.92	780,803.91
UNITED STATES OF AMER TREAS NOTES 4.125% 11-30-2031 SEDOL: BTG00S4	0.000	0.00	0.00
UNITED STATES OF AMER TREAS NOTES 4.25% 11-15-2034 SEDOL: BTKW387	13,327,600.000	13,244,249.36	12,983,997.82
UNITED STATES OF AMER TREAS NOTES 4.5% 04-15-2027 SEDOL: BQBC9Y3	110,000.000	108,891.41	110,541.41
UNITED STATES OF AMER TREAS NOTES 4.5% 12-31-2031 SEDOL: BS60BL7	564,000.000	566,142.42	564,440.63
UNITED STATES OF AMER TREAS NOTES 4.625%04-30-2029 SEDOL: BLDCKH6	10,100,000.000	10,084,839.40	10,195,476.51

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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 OF AMER TREAS NOTES 5% DUE 10-31-2025 SEDOL: BMWPY04	40,000.000	39,950.00	40,230.62
UNITED STATES OF AMER TREAS TIPS 04-15-2029 SEDOL: BRJFGX9	5,690,000.000	5,842,551.95	5,813,744.51
UNITED STATES TREAS BD STRIPPED PRIN PMTZCP 11-15-2043 REG SEDOL: BN801K9	17,960,000.000	8,138,811.85	7,244,362.30
UNITED STATES TREAS BDS DTD 11/15/2023 4.75% 11-15-2043 SEDOL: BP0VPN5	2,101,000.000	2,224,928.97	2,076,625.12
UNITED STATES TREAS BDS 4.625% 11-15-2044 SEDOL: BTPH0B9	678,000.000	671,885.47	658,083.75
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG SEDOL: BM96PV8	82,570,000.000	79,127,059.27	69,445,885.75
UNITED STATES TREAS NTS 2.75% 08-15-2032 SEDOL: BQHM4D1	34,600,000.000	31,111,882.82	30,684,523.52
UNITED STATES TREAS NTS 4.25% 11-30-2026 SEDOL: BTG00T5	4,350,000.000	4,350,169.91	4,348,810.54
UNITED STS TREAS BILLS 0% T-BILL 04-17-2025 SEDOL: BRJFGZ1	4,500,000.000	4,289,264.37	4,445,389.17
US TREASURY N/B 3.375% 05-15-2033 SEDOL: BQYLTK3	4,600,000.000	4,468,468.75	4,227,687.50
US TREASURY N/B 3.875% 08-15-2034 SEDOL: BR2NN62	4,200,000.000	4,090,775.33	3,972,281.25
US TREASURY N/B 4.25% 08-15-2054 SEDOL: BR2NN95	11,908,000.000	11,728,173.92	10,893,959.38
UTD STATES TREAS ZERO CPN 0% DUE 08-15-2042 SEDOL: BN7ZZC5	800,000.000	327,050.80	328,456.66
UTD STATES TREAS ZERO CPN 0% DUE 11-15-2042 SEDOL: BN7ZZ70	900,000.000	345,825.00	364,296.38
UTD STATES TREAS ZERO CPN 0% DUE 11-15-2043 SEDOL: BQ1K378	8,750,000.000	2,533,912.50	3,378,580.54
UTD STATES TREAS 4.375% DUE 12-31-2029 SEDOL: BS60BM8	1,642,000.000	1,641,582.94	1,640,973.75
WI TREASURY SEC 3.875% 05-15-2043 SEDOL: BLB3TM9	460,000.000	444,367.19	405,285.16
Total United States - USD		393,099,620.06	365,475,477.12
Total U.S. Government Securities		393,099,620.06	365,475,477.12

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Preferred</i>			
United Kingdom - USD			
ASTRAZENECA PLC 4% SNR 17/01/2029 USD2000 SEDOL: BGHJW49	354,000.000	342,376.58	344,384.35
LLOYDS BANK PLC 0%-VAR SNR 02/04/2032 USD SEDOL: B7KDP57	400,000.000	306,000.00	262,862.38
Total United Kingdom - USD		648,376.58	607,246.73
United States - USD			
ALABAMA PWR CO 4.3% DUE 01-02-2046 SEDOL: BDFY6J8	475,000.000	476,354.50	394,694.59
ANTHEM INC 4.55% 03-01-2048 SEDOL: BGB6FS1	240,000.000	239,181.60	197,362.18
ANTHEM INC 4.65% DUE 01-15-2043 SEDOL: BLSP6D8	2,005,000.000	2,188,397.35	1,742,220.89
BURL NORTHN DEB 5.05 DUE 03-01-2041 SEDOL: B3N60C7	530,000.000	561,901.41	501,670.63
BURL NORTHN SANTA 4.95% DUE 09-15-2041 SEDOL: B61QXW1	725,000.000	785,929.00	675,383.79
BURL NORTHN SANTA 5.75% DUE 05-01-2040 SEDOL: B4PXK12	725,000.000	908,345.25	744,886.01
BURL NORTHN 4.4 DUE 03-15-2042 SEDOL: B787QZ8	275,000.000	300,190.00	238,752.51
BURLINGTON NORTHN SANTA 4.55 09-01-2044 SEDOL: BQ26P46	385,000.000	441,006.40	335,767.75
CAROLINA PWR & LT 4.1% DUE 03-15-2043 SEDOL: B8L5GP6	710,000.000	689,340.49	580,745.65
CENTERPOINT ENERGY HOUSTON ELEC LLC 4.25% 02-01-2049 SEDOL: BJ52166	270,000.000	268,361.10	218,130.66
CENTERPOINT ENERGY 4.5% DUE 04-01-2044 SEDOL: BKRW213	260,000.000	258,801.74	224,199.45
CHUBB CORP 6.5% DUE 05-15-2038 SEDOL: B87C800	775,000.000	1,037,359.37	855,146.84
CN LT & PWR CO 4.3% DUE 04-15-2044 SEDOL: BLRVSV9	160,000.000	160,000.00	133,815.63
COMWLTH EDISON CO 6.45% DUE 01-15-2038 SEDOL: BG48VJ7	887,000.000	1,120,584.68	958,347.75
CONSUMERS ENERGY CO 2.5% DUE 05-01-2060 REG SEDOL: BKPD531	117,000.000	114,446.41	64,565.10

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Preferred			
United States - USD			
DTE ELEC CO FIXED 3.25% DUE 04-01-2051 SEDOL: BKVD2T0	280,000.000	277,662.00	191,186.41
DTE ELEC CO 3.75% DUE 08-15-2047 SEDOL: BF08MX5	430,000.000	429,767.80	323,963.95
DUKE ENERGY IND LLC 3.25% DUE 10-01-2049 SEDOL: BKDP7D3	200,000.000	195,526.00	134,626.18
DUKE ENERGY OHIO INC 4.3% DUE 02-01-2049REG SEDOL: BHZRWQ4	220,000.000	219,586.40	176,917.04
DUKE ENERGY PROGRESS LLC 1ST MTG BD 2.9%08-15-2051 SEDOL: BM8DBZ6	150,000.000	149,730.00	92,875.63
DUKE ENERGY 3.75% DUE 06-01-2045 SEDOL: BYV3C76	500,000.000	529,170.00	382,782.87
DUKE ENERGY 4.375% DUE 03-30-2044 SEDOL: BJZD6S6	330,000.000	330,462.00	277,895.30
ENTERGY LA LLC FIXED 2.9% DUE 03-15-2051 SEDOL: BJN50H1	693,000.000	660,564.76	426,771.15
ENTERGY LA LLC 4.2% 04-01-2050 SEDOL: BJKGSC8	602,000.000	497,449.57	475,324.41
ENTERGY TEXAS INC 5.8% 09-01-2053 SEDOL: BQV0JS1	160,000.000	159,449.60	160,325.36
EVERGY KANS CENT INC 5.7% 03-15-2053 SEDOL: BMXMYK4	150,000.000	149,124.00	147,371.15
HOME DEPOT INC 4.4 DUE 03-15-2045 REG SEDOL: BR30BC4	300,000.000	295,341.00	256,655.98
JPMORGAN CHASE & CO 5.5 DUE 10-15-2040 SEDOL: B9L4NM6	725,000.000	864,352.93	721,898.54
MIDAMERICAN ENERGY CO 4.25% 07-15-2049 SEDOL: BJ1STS6	120,000.000	119,268.00	97,443.88
OHIO EDISON CO 8.25% DUE 10-15-2038 SEDOL: B3F3YS0	120,000.000	182,409.60	147,952.86
PFIZER INC NT 7.2 DUE 03-15-2039 SEDOL: B8MJDB2	170,000.000	242,668.38	198,788.97
PUB SVC ELEC & GAS 3.6% DUE 12-01-2047 SEDOL: BD1DFD6	300,000.000	326,847.00	221,520.28
PUB SVC ELEC GAS CO FIXED 3.85% 05-01-2049 REG SEDOL: BJXS069	103,000.000	106,327.53	79,016.92

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Preferred			
United States - USD			
SAN DIEGO GAS & ELEC CO 1ST MTG BD SER MMM 4.3 DUE 04-01-2042 SEDOL: B52NTT3	910,000.000	924,442.00	752,517.86
SAN DIEGO GAS & FIXED 3.32% DUE 04-15-2050 SEDOL: BM7SRR6	180,000.000	179,760.60	121,743.65
SAN DIEGO GAS & 3.75% DUE 06-01-2047 SEDOL: BF4SP32	500,000.000	514,738.00	375,112.05
SHELL FIN US INC NT 4.55% 08-12-2043 SEDOL: BR4TTY8	50,000.000	53,719.56	43,733.94
STATE STR CORP 4.33% 10-22-2027 SEDOL: BN6M572	600,000.000	600,000.00	596,416.60
TRAVELERS FIXED 2.55% DUE 04-27-2050 SEDOL: BMDWQN1	77,000.000	76,407.87	45,465.59
UNITEDHEALTH GROUP FIXED 4.25% DUE 06-15-2048 SEDOL: BG08PD3	658,000.000	648,256.56	528,689.22
UNITEDHEALTH GROUP 4.25% DUE 03-15-2043 SEDOL: B97GZH5	480,000.000	435,280.80	405,116.44
UNITEDHEALTH GROUP 6.875% DUE 02-15-2038 SEDOL: BG49598	1,090,000.000	1,527,813.34	1,232,083.42
WELLPOINT INC 5.1% DUE 01-15-2044 SEDOL: BCSCZN9	90,000.000	87,221.27	81,880.85
Total United States - USD		20,333,545.87	16,561,765.93
Total Corporate Debt Instruments - Preferred		20,981,922.45	17,169,012.66
Corporate Debt Instruments - Other			
Australia - USD			
BHP BILLITON FIN USA LTD 5.5% 09-08-2053 SEDOL: BRJRLD0	441,000.000	435,528.28	431,120.53
CARBON REVOLUTION 8.5% DUE 05-15-2027 CUSIP: 14115DAA2	111,935.000	111,932.88	112,214.84
COMMONWEALTH BANK AUST 11/03/2041 3.305%03-11-2041 CUSIP: 202712BQ7	260,000.000	260,000.00	191,247.62
PVTPL COMMONWEALTH BK AUSTRALIA SR NT 144A 3.743% DUE 09-12-2039 BEO CUSIP: 202712BL8	390,000.000	390,000.00	310,621.44
PVTPL CSL FINANCE PLC 4.625% DUE 04-27-2042/04-27-2022 BEO SEDOL: BPWCPX6	240,000.000	239,968.80	210,964.84

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Australia - USD			
PVTPL CSL FINANCE PLC 4.95% DUE 04-27-2062/04-27-2022 BEO SEDOL: BPWCPR0	280,000.000	279,129.20	241,604.14
PVTPL GLENCORE FUNDING LLC 1.625% DUE 04-27-2026 BEO SEDOL: BLPKF28	100,000.000	100,292.00	95,889.71
PVTPL GLENCORE FUNDING LLC 2.626% 09-23-2031 SEDOL: BPBJLG3	40,000.000	39,909.20	33,757.51
PVTPL GLENCORE FUNDING LLC 3.375% 09-23-2051 SEDOL: BPBJK11	200,000.000	197,026.00	130,932.28
PVTPL GOODMAN US FIN THREE LLC 3.7% DUE 03-15-2028 SEDOL: BD35F63	500,000.000	498,155.00	476,264.14
PVTPL GOODMAN US FINANCE SIX LLC 5.125% 10-07-2034 SEDOL: BSVM066	300,000.000	298,656.00	289,458.76
PVTPL SANTOS FINANCE LTD 3.649% DUE 04-29-2031 BEO CUSIP: 803014AA7	800,000.000	801,652.00	704,558.90
PVTPL SANTOS FINANCE LTD 6.875% 09-19-2033 CUSIP: 803014AB5	300,000.000	298,782.00	318,521.19
PVTPL WOODSIDE FIN LTD FIXED 4.5% 03-04-2029 BEO CUSIP: 980236AQ6	100,000.000	99,817.00	96,877.12
PVTPL WOODSIDE FIN LTD GTD NT 3.7% 03-15-2028 CUSIP: 980236AP8	100,000.000	99,931.00	95,267.75
PVTPL XSTRATA FIN CDA LTD NT 6 DUE 11-15-2041 BEO SEDOL: B4JV9R1	1,068,000.000	1,034,813.17	1,058,507.14
WESTPAC BKG CORP 1.15% DUE 06-03-2026 CUSIP: 961214ER0	220,000.000	220,442.20	209,899.23
WESTPAC BKG FIXED 2.668% DUE 11-15-2035 CUSIP: 961214EP4	190,000.000	190,000.00	161,666.38
WOODSIDE FIN LTD 5.1% 09-12-2034 CUSIP: 980236AR4	1,200,000.000	1,196,928.00	1,141,288.57
Total Australia - USD		6,792,962.73	6,310,662.09
Belgium - USD			
ANHEUSER BUSCH INBEV WOR 5.55% 01-23-2049 SEDOL: BJ555R4	750,000.000	779,257.26	740,679.61
ANHEUSER BUSCH INBEV WORLDWIDE INC 5.0% 06-15-2034 SEDOL: BQ9D7Y4	298,000.000	296,796.08	294,831.85
ANHEUSER BUSCH INC 4.439% DUE 10-06-2048 SEDOL: BF7MH35	380,000.000	385,008.40	322,175.64

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Belgium - USD			
ANHEUSER BUSCH 5.8% DUE 01-23-2059 SEDOL: BJ555P2	920,000.000	916,734.00	937,348.10
Total Belgium - USD		2,377,795.74	2,295,035.20
Brazil - USD			
PETROBRAS GLOBAL FIN B V 6.9% 03-19-2049 SEDOL: BJDS8N2	1,240,000.000	1,313,495.14	1,161,516.56
PETROBRAS INTL FIN 6.75% DUE 01-27-2041 SEDOL: BF2H6B6	1,125,000.000	1,120,264.81	1,067,439.71
PVTPL BANCO BTG PACTUAL S A CAYMAN IS BRH 4.5% DUE 01-10-2025 CUSIP: 05971AAE1	300,000.000	303,000.00	298,456.29
PVTPL RIO OIL FIN TR 8.2% DUE 04-06-2028 CUSIP: 76716XAC6	609,180.000	196,343.40	623,283.13
RIO OIL FIN TR 9.75% 01-06-2027 SEDOL: BSRG578	474,152.090	466,414.21	490,354.82
VALE OVERSEAS LTD 6.875% DUE 11-10-2039 SEDOL: B5B54D9	59,000.000	63,867.50	62,588.44
YARA INTERNATIONAL ASA 144A 4.75% DUE 06-01-2028 BE CUSIP: 984851AF2	100,000.000	99,748.00	98,503.10
Total Brazil - USD		3,563,133.06	3,802,142.05
Canada - USD			
BANK NOVA SCOTIA B C 1.05% DUE 03-02-2026 REG SEDOL: BKQN745	220,000.000	218,741.60	211,034.13
BANK NOVA SCOTIA VAR RT 10-27-2082 CUSIP: 0641598S8	900,000.000	903,579.55	955,252.10
BANK OF MONTREAL 7.3% 11-26-2084 CUSIP: 06368L5Q5	630,000.000	630,000.00	644,133.42
BARRICK N AMER FIN 5.7% DUE 05-30-2041 SEDOL: B4TYCN7	370,000.000	356,640.99	363,131.94
BARRICK N AMER FIN 5.75% DUE 05-01-2043 SEDOL: BCRWZ96	630,000.000	638,118.29	623,086.66
BROOKFIELD CAP FIN LLC SR NT 6.087% 06-14-2033 SEDOL: BRXGXF9	100,000.000	100,000.00	103,535.80
BROOKFIELD FIN INC FIXED 4.7% 09-20-2047 SEDOL: BZ0WZL6	700,000.000	706,424.00	603,654.51

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Canada - USD			
BROOKFIELD FIN INC 3.9% DUE 01-25-2028 SEDOL: BD0FYX6	900,000.000	964,206.00	875,489.99
BROOKFIELD FIN INC 5.968% 03-04-2054 SEDOL: BSLL988	1,275,000.000	1,285,200.25	1,290,515.19
CANADIAN IMPERIAL BK COMM TORONTO BRH 1.25% 06-22-2026 CUSIP: 13607HVE9	110,000.000	110,116.60	104,682.64
CANADIAN NATIONAL RAILWAYS CO 6.125% DUE11-01-2053 SEDOL: BQ6C3B3	250,000.000	249,285.00	269,437.42
CANADIAN NATL RAILWAY 4.375% 09-18-2034 SEDOL: BMZMBB2	231,000.000	230,556.48	217,332.93
CANADIAN PAC RY CO NEW 3.1% 12-02-2051 SEDOL: BP8KQ20	893,000.000	891,516.64	581,556.06
CDN NAT RES LTD FIXED 4.95% DUE 06-01-2047 SEDOL: BF47XX5	43,000.000	45,753.45	36,908.43
CDN NAT RES LTD 6.25% DUE 03-15-2038 SEDOL: B7YB643	200,000.000	216,134.00	204,386.99
CDN PAC RY CO NEW 5.75% DUE 01-15-2042 SEDOL: B6SWNL1	1,275,000.000	1,457,173.50	1,246,382.43
CDN PAC RY CO NEW 5.95% DUE 05-15-2037 SEDOL: B1X9JN6	835,000.000	1,051,124.00	865,683.72
CI FINANCIAL CORP 7.5% 05-30-2029 CUSIP: 125491AT7	1,630,000.000	1,614,626.00	1,705,322.24
CI FINL CORP 3.2% DUE 12-17-2030 SEDOL: BL6LGW7	830,000.000	836,806.15	706,288.68
FAIRFAX FINANCIAL HLDGS LTD 4.62% DUE 04-29-2030 CUSIP: 303901BF8	700,000.000	700,000.00	682,885.60
FAIRFAX FINL HLDGS LTD USD SR NT 144A 6.1% 03-15-2055 CUSIP: 303901BQ4	500,000.000	497,925.00	494,032.97
FAIRFAX FINL HLDGS LTD 6.0% 12-07-2033 CUSIP: 303901BN1	300,000.000	297,756.00	309,235.73
NUTRIEN LTD 5.8% DUE 03-27-2053 SEDOL: BRJG2L2	87,000.000	86,449.29	85,785.19
PVTPL AIR CDA 10.5% DUE 07-15-2026 BEO CUSIP: 008911BD0	120,000.000	128,700.00	127,650.00
PVTPL ANTARES HOLDINGS 6.35% 10-23-2029 SEDOL: BSF06C4	250,000.000	249,050.00	248,084.49

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Canada - USD			
PVTPL XSTRATA FIN CDA LTD C CRP XTAL 6.96.9% DUE 11-15-2037 BEO SEDOL: B298075	110,000.000	125,106.02	118,912.75
PVTPL 6297782 LLC 6.176% 10-01-2054 SEDOL: BSMNPNO	386,000.000	391,315.49	374,126.14
ROGERS COMMUNICATIONS INC 3.8% 03-15-2032 CUSIP: 775109CH2	500,000.000	498,885.00	449,598.51
ROGERS COMMUNICATIONS INC 5.3% 02-15-2034 SEDOL: BPGLSV8	620,000.000	614,537.80	604,734.78
ROYAL BANK OF CANADA 1.2% 04-27-2026 CUSIP: 78016EZQ3	220,000.000	220,386.10	210,468.98
TECK RESOURCES LTD 6.25% DUE 07-15-2041 SEDOL: B7VFK35	780,000.000	984,830.38	769,763.75
TORONTO DOMINION FIXED 8.125% DUE 10-31-2082 CUSIP: 89117F8Z5	920,000.000	925,282.07	964,651.06
TORONTO-DOMINION BANK TRANCHE # TR 005561.2% 06-03-2026 CUSIP: 89114TZD7	260,000.000	259,887.60	247,720.15
TRANSALTA CORP 6.5% DUE 03-15-2040 SEDOL: B640X20	290,000.000	302,596.88	290,565.80
TRANSCANADA TR FLTGT RT 5.3% DUE 03-15-2077 CUSIP: 89356BAC2	2,825,000.000	2,819,031.25	2,711,274.82
TRANSCANADA TR FLTGT RT 5.5% DUE 09-15-2079 CUSIP: 89356BAE8	400,000.000	434,500.00	384,388.84
TRANSCANADA TR FLTGT RT 5.875% DUE 08-15-2076 SEDOL: BQ98578	450,000.000	432,562.50	444,002.94
TRANSCANADA TR SUB TR NT SER 2015-A DUE 05-20-2075/05-20-2025 REG CUSIP: 89356BAA6	950,000.000	945,909.00	942,376.73
YAMANA GOLD INC FIXED 4.625% 12-15-2027 CUSIP: 98462YAD2	850,000.000	858,623.82	835,033.45
YAMANA GOLD INC 2.63% 08-15-2031 CUSIP: 98462YAF7	100,000.000	100,000.00	84,172.07
Total Canada - USD		24,379,336.70	22,987,280.03
Cayman Islands - USD			
AGL CLO 13 LTD / AGL CLO 13 LLC SR SECD NT CL A-1 FLTGT RATE 5.71478% 10-20-2034 CUSIP: 00120JAA1	510,000.000	496,212.50	510,904.18
BALLYROCK CLO 2018-1 LTD / SR SECD NT CLA-2 FLTGT 144A 6.15478% 04-20-2031 CUSIP: 05875HAC7	290,000.000	286,085.00	290,991.13

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Corporate Debt Instruments - Other			
Cayman Islands - USD			
BATTERY PK CLO LTD FLTG RT 5.70198% DUE 07-15-2036 CUSIP: 07133YAL4	100,000.000	100,000.00	100,350.34
MIDOCEAN CR CLO VIII / MIDOCEAN CR 0% 02-20-2031 CUSIP: 59801MAL2	104,136.830	102,106.16	104,293.19
NEUBERGER BERMAN LN ADVISERS CLO 42 5.66919% 07-16-2035 CUSIP: 64133WAA3	125,000.000	125,337.50	125,261.93
OCTAGON INVT PARTNERS 35 LTD / SR SECD NT CL A-1A FLTG 5.61478% 01-20-2031 CUSIP: 67591TAA8	110,441.330	109,336.91	110,579.71
PVTPL EMPOWER CLO 2023-2 LTD SER 23-A CL A1 FLTG RT 07-15-2036 CUSIP: 29247BAA5	170,000.000	170,000.00	171,256.59
PVTPL LCM 27 LTD/LCM 27 LLC SER NT CLS A1 FLTG 144A DUE 07-16-2031 CUSIP: 50200JAC5	119,474.410	119,653.61	119,694.40
PVTPL NEUBERGER BERMAN LN ADVISERS CLO 40 LTD VAR RT DUE 04-15-2033 BEO CUSIP: 64134JAA1	246,019.080	246,634.13	246,065.53
Total Cayman Islands - USD		1,755,365.81	1,779,397.00
Chile - USD			
PVTPL CORPORACION NACIONAL DEL COBRE DE CHILE NT 144A 5.625% DUE 10-18-2043 BEO SEDOL: BFPCY03	575,000.000	665,982.58	523,996.21
PVTPL SOCIEDAD QUIMICA Y MINERA DE CHILE S A NT 3.5% 09-10-2051 CUSIP: 833636AL7	1,090,000.000	1,081,031.80	718,738.81
Total Chile - USD		1,747,014.38	1,242,735.02
China - USD			
ALIBABA GROUP HLDG LTD 3.15% DUE 02-09-2051 SEDOL: BLH23L7	1,060,000.000	1,059,798.60	683,513.82
ALIBABA GROUP HLDG 2.7% DUE 02-09-2041 SEDOL: BLH23R3	1,460,000.000	1,433,132.00	991,898.29
NXP B V/NXP FDG LLC/NXP USA INC 4.3% 06-18-0209 CUSIP: 62954HAY0	500,000.000	498,270.00	485,441.75
NXP B V/NXP FUNDING LLC/NXP USA INC 3.15% 05-01-2027 CUSIP: 62954HAX6	200,000.000	199,602.00	192,297.94
NXP B.V./NXP FUNDING LLC 5.55% 12-01-2028 CUSIP: 62947QBC1	200,000.000	199,518.00	203,460.98
PROSUS N V 4.987% 01-19-2052 CUSIP: 74365PAJ7	1,575,000.000	1,473,001.99	1,228,562.87

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Corporate Debt Instruments - Other			
China - USD			
PVTPL PROSUS N V 4.027% DUE 08-03-2050/08-03-2020 BEO SEDOL: BQXS1C1	1,400,000.000	1,387,604.88	941,649.09
PVTPL TENCENT HLDGS LTD MEDIUM TERM NTS TRANCHE # TR 27 3.84% DUE 04-22-2051 CUSIP: 88032WBC9	370,000.000	369,870.50	274,483.91
Total China - USD		6,620,797.97	5,001,308.65
Colombia - USD			
ECOPETROL S A 5.875% DUE 05-28-2045 SEDOL: BMQXLW5	451,000.000	442,341.35	310,705.37
Total Colombia - USD		442,341.35	310,705.37
Finland - USD			
PVTPL NORDEA BK ABP 6.3% 12-31-2049 CUSIP: 65558RAK5	480,000.000	480,000.00	458,598.77
Total Finland - USD		480,000.00	458,598.77
France - USD			
CR AGRICOLE S A FLTG RT 1.907% DUE 06-16-2026 CUSIP: 22535WAG2	250,000.000	254,760.00	246,350.57
LAFARGE S A 7.125% DUE 07-15-2036 CUSIP: 505861AC8	2,700,000.000	3,240,000.00	2,987,270.79
PVTPL BNP PARIBAS SR NON PFD MED 4.4% 08-14-2028 CUSIP: 09659W2F0	400,000.000	397,856.00	388,669.15
PVTPL BNP PARIBAS SUB MED TERM NT PROGRAM 2.588% DUE 08-12-2035 CUSIP: 09659T2B6	325,000.000	285,194.00	272,180.44
PVTPL BNP PARIBAS 2.219% DUE 06-09-2026/06-09-2025 REG CUSIP: 09659W2L7	200,000.000	205,980.00	197,414.64
PVTPL BNP PARIBAS 4.625% 03-13-2027 SEDOL: BYVL6P6	750,000.000	799,223.23	738,032.03
PVTPL BNP PARIBAS 5.738% 02-20-2035 CUSIP: 09659W2X1	1,300,000.000	1,300,000.00	1,303,949.00
PVTPL BNP PARIBAS 5.894% 12-05-2034 CUSIP: 05581KAG6	1,250,000.000	1,252,105.40	1,279,498.75
PVTPL BNP PARIBAS 7.75% DUE 12-30-2049 BEO CUSIP: 05565AM34	480,000.000	480,000.00	490,692.00

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
France - USD			
PVTPL BNP PARIBAS 9.25% DUE 12-31-2049 BEO CUSIP: 05565AS20	340,000.000	340,000.00	362,884.38
PVTPL BPCE SA 3.116% 10-19-2032 CUSIP: 05578QAF0	270,000.000	270,000.00	223,510.34
PVTPL BPCE SA 5.716% 01-18-2030 CUSIP: 05571AAV7	250,000.000	250,000.00	251,227.30
PVTPL BPCE SA 7.003% 10-19-2034 CUSIP: 05571AAS4	500,000.000	500,000.00	533,002.39
PVTPL CREDIT AGRICOLE S A LONDON BRH 4.631% 09-11-2028 CUSIP: 22535WAL1	250,000.000	250,000.00	246,835.64
PVTPL CREDIT AGRICOLE SA 5.365% 03-11-2034 CUSIP: 22534PAK9	280,000.000	281,839.60	279,818.75
PVTPL CREDIT AGRICOLE SA 5.514% 07-05-2033 CUSIP: 22534PAG8	370,000.000	371,468.62	372,934.74
TOTAL CAP INTL 3.127% DUE 05-29-2050 REG SEDOL: BMYC5X3	746,000.000	746,000.00	489,461.21
TOTALENERGIES CAPITAL S.A. 5.275% 09-10-2054 SEDOL: BQYKPK2	571,000.000	571,000.00	528,759.41
TOTALENERGIES CAPITAL SA 5.488% 04-05-2054 SEDOL: BPW6WH1	1,153,000.000	1,153,000.00	1,106,973.39
Total France - USD		12,948,426.85	12,299,464.92
Germany - USD			
BAYER US FIN II 4.875% DUE 06-25-2048 SEDOL: BD103H7	1,975,000.000	2,027,075.30	1,540,862.93
DEUTSCHE BK AG N Y BRANCH 4.999% 09-11-2030 CUSIP: 251526CX5	900,000.000	900,739.50	879,953.59
DEUTSCHE BK AG N Y BRANCH 5.403% 09-11-2035 SEDOL: BP4YNS1	150,000.000	150,000.00	142,297.80
PVPTL BAYER US FIN II LLC 4.625% 06-25-2038 SEDOL: BYZMHJ6	1,375,000.000	1,353,495.00	1,145,589.06
PVTPL ALLIANZ SE 5.6% 09-03-2054 CUSIP: 018820AD2	400,000.000	400,000.00	394,196.00
PVTPL ALLIANZ SE 6.35% 09-06-2053 CUSIP: 018820AC4	600,000.000	600,000.00	625,209.00
PVTPL BAYER US FIN LLC 6.5% 11-21-2033 CUSIP: 07274EAL7	1,400,000.000	1,396,346.00	1,424,070.13

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Germany - USD			
PVTPL BAYER US FIN LLC 6.875% 11-21-2053 SEDOL: BLFDKP5	275,000.000	277,846.25	277,694.71
PVTPL BAYER US FINANCE LLC 6.375% 11-21-2030 CUSIP: 07274EAK9	200,000.000	204,062.00	205,794.86
PVTPL DAIMLER TRUCKS FIN NORTH AMER 2.0% 12-14-2026 SEDOL: BM8JRJ0	600,000.000	597,390.00	568,479.93
PVTPL RWE FINANCE US LLC 6.25% 04-16-2054 SEDOL: BPBSCD4	1,060,000.000	1,058,431.20	1,048,159.76
PVTPL ZF NORTH AMER CAP INC NT 144A 4.75% DUE 04-29-2025 BEO CUSIP: 98877DAC9	340,000.000	324,000.00	338,284.26
PVTPL ZF NORTH AMER CAP INC 6.875% 04-23-2032 CUSIP: 98877DAG0	750,000.000	750,000.00	711,181.68
Total Germany - USD		10,039,385.25	9,301,773.71
Hong Kong - USD			
PVTPL AIA GROUP LTD GLOBAL MEDIUM TERM NTS BOO 3.2% DUE 09-16-2040 CUSIP: 00131LAK1	440,000.000	439,291.60	328,360.53
PVTPL AIA GROUP LTD GLOBAL MEDIUM TERM NTS BOO 3.375 DUE 04-07-2030 CUSIP: 00131LAJ4	300,000.000	299,118.00	278,066.63
PVTPL AIA GROUP LTD 5.4% 09-30-2054 CUSIP: 00131LAS4	550,000.000	547,008.00	510,269.89
PVTPL MELCO RESORTS FIN LTD 5.375% DUE 12-04-2029 BEO CUSIP: 58547DAD1	1,270,000.000	1,287,589.45	1,159,392.95
PVTPL MELCO RESORTS FIN LTD 7.625% 04-17-2032 CUSIP: 58547DAH2	480,000.000	480,197.07	481,719.37
SANDS CHINA LTD FIXED 5.125% DUE 08-08-2025 CUSIP: 80007RAF2	410,000.000	341,325.00	408,299.80
Total Hong Kong - USD		3,394,529.12	3,166,109.17
India - USD			
PVTPL ADANI ELECTRICITY MUMBAI LTD SR SECD NT 144A 3.949% DUE 02-12-2030 CUSIP: 00654GAA1	349,000.000	349,000.00	278,747.00
PVTPL RELIANCE INDS LTD SR NT 3.625% 01-12-2052 CUSIP: 759470BD8	850,000.000	838,202.00	586,687.00
Total India - USD		1,187,202.00	865,434.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Ireland - USD			
AERCAP IRELAND CAP 3.5% 01-15-2025 SEDOL: BF0QCP1	300,000.000	291,582.00	299,831.36
AERCAP IRELAND CAP/GLOBA 2.45% DUE 10-29-2026 BEO SEDOL: BNVW1S0	150,000.000	146,380.50	143,589.19
AERCAP IRELAND CAP/GLOBA 3.85% DUE 10-29-2041 BEO SEDOL: BNVW1X5	550,000.000	552,206.44	431,157.87
AERCAP IRELAND CAPITAL DAC GTD SR NT 3.4% 10-29-2033 SEDOL: BNVW1W4	290,000.000	288,753.00	247,055.44
AVOLON HLDGS FDG 2.875% DUE 02-15-2025 CUSIP: 05401AAH4	300,000.000	299,643.00	299,015.21
AVOLON HLDGS FDG 4.25% DUE 04-15-2026 CUSIP: 05401AAL5	100,000.000	105,219.00	98,793.15
AVOLON HLDGS FDG 5.5% DUE 01-15-2026 CUSIP: 05401AAK7	1,200,000.000	1,199,076.00	1,203,251.96
DELOS AIRCRAFT DESIGNATED ACTIVITY COMPANY TERM LOAN SR SECD TL 10-14-2027 CUSIP: L2324EAF8	360,000.000	355,500.00	361,094.40
PVTPL AVOLON HLDGS FDG LTD 2.528% DUE 11-18-2027 CUSIP: 05401AAR2	172,000.000	164,212.98	159,476.46
PVTPL SMURFIT KAPPA TREASURY UNLIMITED CO 5.777% 04-03-2054 CUSIP: 83272GAB7	360,000.000	359,522.53	356,292.66
SETANTA AIRCRAFT LEASING DESIGNATED ACTIVITY CO TL B SENIOR SECURED 11 MAY 2028 CUSIP: LX2326374	350,000.000	349,125.00	351,001.00
Total Ireland - USD		4,111,220.45	3,950,558.70
Israel - USD			
TEVA PHARMACEUTICAL INDST LTD 4.1% BDS 10-01-2046 USD2000 SEDOL: BD3GSZ6	940,000.000	679,450.00	675,765.61
Total Israel - USD		679,450.00	675,765.61
Italy - USD			
PVTPL ENEL FIN INTL S A GTD NT 144A 6.8%DUE 09-15-2037/09-20-2007 BEO CUSIP: 29268BAC5	600,000.000	750,000.00	644,951.68
PVTPL ENEL FINANCE INTERNATIONAL N.V 5.125% 06-26-2029 CUSIP: 29278GBD9	800,000.000	791,024.00	798,896.25
PVTPL ENEL FINANCE INTL NV 7.75% DUE 10-14-2052 BEO CUSIP: 29278GBB3	350,000.000	332,552.50	412,826.73

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Italy - USD			
PVTPL ENI S P A 5.5% 05-15-2034 CUSIP: 26874RAN8	200,000.000	198,666.00	197,726.02
PVTPL ENI S P A 5.95% 05-15-2054 CUSIP: 26874RAP3	807,000.000	800,067.95	776,705.27
PVTPL FIBERCOP SPA 7.721% 06-04-2038 CUSIP: 683879AH3	1,061,000.000	1,177,506.36	1,115,344.90
PVTPL INTESA SANPAOLO S P A RCPTS CL X 144A 4.375% DUE 01-12-2048 BEO CUSIP: 46115HBE6	1,770,000.000	1,530,032.81	1,233,383.58
PVTPL INTESA SANPAOLO S P A RCPTS CL X 4.7% DUE 09-23-2049 BEO CUSIP: 46115HBN6	400,000.000	397,595.30	297,636.36
PVTPL INTESA SANPAOLO S P A 7.8% 11-28-2053 CUSIP: 46115HCF2	1,560,000.000	1,661,467.43	1,747,070.43
PVTPL INTESA SANPAOLO SPA 4.95% DUE 06-01-2042 BEO CUSIP: 46115HBS5	1,400,000.000	1,415,300.00	1,076,477.44
PVTPL UNICREDIT SPA 5.459% DUE 06-30-2035/06-30-2030 BEO CUSIP: 904678AS8	750,000.000	781,800.00	724,450.18
PVTPL1 ENEL FINANCE INTL NV 6.0% 10-07-2039/10-07-2009 BEO SEDOL: B4SR7B0	1,475,000.000	1,788,021.75	1,476,703.89
TELECOM ITALIA CAP 7.721% DUE 06-04-2038 SEDOL: B39NQJ1	175,000.000	194,721.91	180,768.00
UNICREDIT SPA 7.296% DUE 04-02-2034 CUSIP: 904678AQ2	1,225,000.000	1,225,000.00	1,279,556.31
Total Italy - USD		13,043,756.01	11,962,497.04
Japan - USD			
MITSUBISHI UFJ FINANCIAL GROUP INC 5.406% DUE 04-19-2034 CUSIP: 606822DC5	600,000.000	600,000.00	606,701.45
MITSUBISHI UFJ 5.133% DUE 07-20-2033 CUSIP: 606822CK8	2,100,000.000	2,100,000.00	2,086,006.23
MIZUHO FINL GROUP INC SUB NT 2.564% 09-13-2031 SEDOL: BMHNB7	700,000.000	700,000.00	585,811.83
NOMURA HLDGS INC FLTG 07-02-2027 CUSIP: 65535HBQ1	600,000.000	600,000.00	604,962.00
NTT FIN CORP 1.162% 04-03-2026 CUSIP: 62954WAC9	200,000.000	197,564.00	191,499.69
PVTPL MEIJI YASUDA LIFE INSURA CO 5.8% 09-11-2054 CUSIP: 585270AD3	550,000.000	550,000.00	551,302.95

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Japan - USD			
PVTPL NIPPON LIFE INS CO 2.75% 01-21-2051 CUSIP: 654579AH4	360,000.000	360,000.00	303,717.55
PVTPL NIPPON LIFE INS CO 6.25% 09-13-2053C CUSIP: 654579AM3	280,000.000	280,000.00	289,720.12
PVTPL NIPPON LIFE INSURANCE BDS 144A 3.4% DUE 01-23-2050/01-23-2030 BEO CUSIP: 654579AG6	200,000.000	200,000.00	181,528.56
PVTPL OSCAR US FDG XIII LLC NT CL A-4 1.27% 09-11-2028 CUSIP: 68785BAD5	221,577.000	222,477.16	216,922.68
SUMITOMO MITSUI FINL GROUP INC 5.424% 07-09-2031 SEDOL: BS6Z6V7	600,000.000	600,000.00	606,624.08
SUMITOMO MITSUI FINL GROUP INC 5.71% 01-13-2030 CUSIP: 86562MCW8	1,300,000.000	1,300,000.00	1,331,920.62
TOYOTA MTR CORP 1.339% DUE 03-25-2026 BEO SEDOL: BN776F1	90,000.000	90,367.20	86,554.79
Total Japan - USD		7,800,408.36	7,643,272.55
Jersey, Channel Islands - USD			
BRIGHTWOOD CAP MM VAR RT 0% DUE 10-15-2035 CUSIP: 108928AC6	100,000.000	100,000.00	93,045.00
Total Jersey, Channel Islands - USD		100,000.00	93,045.00
Luxembourg - USD			
JAB HLDGS B V SUSTAINABILITY LKD SR NT 4.5% 04-08-2052 CUSIP: 46653KAC2	500,000.000	359,630.00	374,778.23
Total Luxembourg - USD		359,630.00	374,778.23
Macau - USD			
PVTPL MGM CHINA HLDGS LTD 5.25% DUE 06-18-2025/06-18-2022 BEO CUSIP: 55300RAE1	600,000.000	600,250.00	597,164.74
SANDS CHINA LTD FIXED 5.4% DUE 08-08-2028 CUSIP: 80007RAE5	800,000.000	734,124.36	791,077.68
SANDS CHINA LTD SR NT 3.1% 03-08-2029 CUSIP: 80007RAQ8	200,000.000	199,494.00	178,293.94
SANDS CHINA LTD SR NT 3.25% 08-08-2031 SEDOL: BTJWT91	950,000.000	949,306.50	812,282.87

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Macau - USD			
SANDS CHINA LTD 4.3% 01-08-2026 CUSIP: 80007RAK1	200,000.000	199,802.00	196,146.58
Total Macau - USD		2,682,976.86	2,574,965.81
Mexico - USD			
AMER MOVIL SAB DE CV 6.125% 03-30-2040 SEDOL: B8C3GC6	400,000.000	438,219.22	410,621.63
GRUPO TELEVISA S A 6.125% DUE 01-31-2046 SEDOL: BZ1N3D6	950,000.000	979,404.20	798,070.97
PVTPL BANCO MERCANTIL DEL NORTE GRAND CAY 8.75% 12-31-2049 CUSIP: 05971PAE8	360,000.000	360,000.00	358,361.68
PVTPL FRESNILLO PLC 4.25% DUE 10-02-2050/04-02-2050 BEO CUSIP: 358070AB6	750,000.000	735,037.50	534,091.22
PVTPL GRUMA SAB DE CV 5.761% 12-09-2054 CUSIP: 400131AJ7	630,000.000	631,275.00	595,350.00
Total Mexico - USD		3,143,935.92	2,696,495.50
Netherlands - USD			
ING GROEP N V 5.55% 03-19-2035 SEDOL: BRQN2X8	1,200,000.000	1,200,000.00	1,193,698.90
KONINKLIJKE 6.875% DUE 03-11-2038 SEDOL: B3C8RK1	1,350,000.000	1,831,981.05	1,454,680.07
NEXT E GO MOBILE 9.75% DUE 06-30-2027 CUSIP: 652935AA5	100,000.000	99,250.00	96,237.00
PVTPL OCI N V 6.7% 03-16-2033 CUSIP: 67116NAA7	247,000.000	246,589.98	249,062.40
RABOBANK NEDERLAND 1.339% DUE 06-24-2026 CUSIP: 74977RDH4	250,000.000	253,610.00	245,718.62
Total Netherlands - USD		3,631,431.03	3,239,396.99
Norway - USD			
EQUINOR ASA FIXED 3.7% DUE 04-06-2050 SEDOL: BM8MM72	249,000.000	247,169.85	184,715.95
Total Norway - USD		247,169.85	184,715.95

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Peru - USD			
SOUTHN COPPER CORP 5.25% DUE 11-08-2042 SEDOL: B8FM8R9	940,000.000	829,815.43	849,907.51
Total Peru - USD		829,815.43	849,907.51
Qatar - USD			
PVTPL RAS LAFFAN LIQUIFIED NAT GAS 6.332SNR BDS 30/09/27 USD1000 'REGS' SEDOL: B1FKZP1	164,150.000	176,666.44	166,770.43
Total Qatar - USD		176,666.44	166,770.43
Saudi Arabia - USD			
GREENSAIF PLINE NT 144A 6.51% 02-23-2042 CUSIP: 39541EAC7	320,000.000	320,000.00	324,233.77
PVTPL GREENSAIF PIPELINES BIDCO S A R L 6.1027% 08-23-2042 CUSIP: 39541EAE3	590,000.000	590,000.00	575,255.90
Total Saudi Arabia - USD		910,000.00	899,489.67
South Africa - USD			
PVTPL ANGLO AMERN CAP PLC 6.0% 04-05-2054 CUSIP: 034863BF6	220,000.000	216,957.40	217,416.24
PVTPL PROSUS N V 3.832% DUE 02-08-2051/12-08-2020 BEO CUSIP: 74365PAE8	2,350,000.000	2,282,849.23	1,519,217.43
PVTPL SASOL FING USA LLC 8.75% 05-03-2029 SEDOL: BRJTY60	690,000.000	690,000.00	698,607.75
Total South Africa - USD		3,189,806.63	2,435,241.42
Spain - USD			
BANCO BILBAO VISCAYA ARG 6.033% 03-13-2035 SEDOL: BSLM0D3	400,000.000	400,000.00	399,841.64
BANCO SANTANDER S A 9.625% 12-31-2049 SEDOL: BNKB906	800,000.000	800,000.00	922,106.40
BANCO SANTANDER S FIXED 2.746% DUE 05-28-2025 SEDOL: BLB6SQ5	400,000.000	400,000.00	396,169.33
PVTPL CAIXABANK SA 6.037% 06-15-2035 CUSIP: 12803RAH7	566,000.000	573,755.54	570,760.34

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Spain - USD			
TELEFONICA EMISIONES S A U 4.665% 03-06-2038 SEDOL: BDF0C65	340,000.000	327,875.60	302,365.49
TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG SEDOL: BYWMQF8	570,000.000	573,909.34	507,619.75
Total Spain - USD		3,075,540.48	3,098,862.95
Switzerland - USD			
CREDIT SUISSE AG NEW YORK BRH MEDIUM TER7.5% DUE 02-15-2028 SEDOL: BL69K85	1,600,000.000	1,596,336.00	1,713,387.33
PVTPL ROCHE HOLDINGS INC 2.607% 12-13-2051 SEDOL: BLDBF01	250,000.000	250,000.00	149,004.75
PVTPL UBS GROUP AG VAR RT 05-14-2032 CUSIP: 225401AU2	1,110,000.000	1,093,655.83	966,094.05
PVTPL UBS GROUP AG VAR RT DUE 02-11-2043 BEO CUSIP: 902613AL2	200,000.000	200,000.00	144,226.45
PVTPL UBS GROUP AG 2.746% DUE 02-11-2033BEO CUSIP: 902613AK4	875,000.000	688,840.64	730,666.65
PVTPL UBS GROUP AG 5.379% 09-06-2045 CUSIP: 902613BM9	1,000,000.000	1,000,000.00	953,722.54
PVTPL UBS GROUP AG 6.301% 09-22-2034 CUSIP: 225401BG2	500,000.000	500,000.00	523,084.82
PVTPL UBS GROUP AG 6.537% 08-12-2033 CUSIP: 225401AZ1	805,000.000	823,512.75	853,992.34
PVTPL UBS GROUP AG 9.016% 11-15-2033 CUSIP: 225401BB3	500,000.000	552,422.50	606,522.55
PVTPL UBS GROUP AG 9.25% 12-31-2049 CUSIP: 902613BE7	640,000.000	640,000.00	733,395.84
PVTPL UBS GROUP FUNDING 4.125% 09-24-2025 BEO CUSIP: 90351DAB3	200,000.000	199,626.00	199,068.82
UBS AG LONDON BRH 4.5% 06-26-2048 CUSIP: 902674A26	400,000.000	513,288.00	340,481.98
UBS GROUP AG FLTG RT 5.617% DUE 09-13-2030 CUSIP: 902613BL1	400,000.000	399,832.00	406,315.01
UBS GROUP AG 6.442% 08-11-2028 CUSIP: 225401AV0	1,250,000.000	1,182,925.00	1,291,809.88
UBS GROUP AG 6.442%-FRN SNR 11/08/28 USD SEDOL: BNBVCT5	250,000.000	242,947.50	258,361.98

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Switzerland - USD			
UBS GROUP AG 7.125% 07-15-2032 SEDOL: 2970208	10,000.000	12,494.74	11,083.92
Total Switzerland - USD		9,895,880.96	9,881,218.91
Taiwan - USD			
TSMC ARIZ CORP SR NT 3.25% 10-25-2051 SEDOL: BN7DNP8	490,000.000	483,424.20	352,596.18
TSMC ARIZONA CORP NEW ISSUE 20YR 3.125% 10-25-2041 SEDOL: BN7DNL4	660,000.000	652,726.80	505,208.09
Total Taiwan - USD		1,136,151.00	857,804.27
United Kingdom - GBP			
BARCLAYS PLC 5.851%-FRN SNR 21/03/35 GBP SEDOL: BSHSL21	200,000.000	257,953.79	251,860.91
ROLLS ROYCE 5.75% GTD SNR 15/10/27 GBP SEDOL: BMTLN1	300,000.000	451,129.25	381,635.27
TESCO PROP FIN 6 PLC 5.4111% BDS 13/07/2044 GBP100000 SEDOL: B9JST33	174,670.470	207,510.75	207,882.28
TESCO PROPERTY 1 7.6227% M/BKD 13/07/39 GBP SEDOL: B60ZTR6	300,452.690	440,955.48	416,528.35
TESCO PROPERTY 2 6.0517% M/BKD 13/10/39 GBP SEDOL: B41QB01	213,983.230	357,629.30	270,558.82
VIRGIN MEDIA SEC F 4.25% GTD 15/01/2030 GBP SEDOL: BKLXG54	300,000.000	369,690.00	330,927.16
Total United Kingdom - GBP		2,084,868.57	1,859,392.79
United Kingdom - USD			
ASTRAZENECA FIN FIXED 2.25% DUE 05-28-2031 CUSIP: 04636NAB9	19,000.000	18,976.25	16,194.81
ASTRAZENECA FIN LLC NT 4.9% 02-26-2031 SEDOL: BPK6YH7	50,000.000	49,938.50	49,952.67
ASTRAZENECA FIN LLC 5.0% 02-26-2034 SEDOL: BMG7M46	321,000.000	321,096.29	317,536.70
ASTRAZENECA FINANCE LLC. 4.875% DUE 03-03-2028 SEDOL: BQXHYW9	1,183,000.000	1,180,610.34	1,190,099.17

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Corporate Debt Instruments - Other			
United Kingdom - USD			
ASTRAZENECA PLC FIXED 1.375% DUE 08-06-2030 SEDOL: BLB60S1	17,000.000	14,152.84	14,156.25
ASTRAZENECA PLC 4% DUE 01-17-2029 SEDOL: BDTYM07	421,000.000	424,063.99	409,564.44
B A T CAP CORP FIXED 3.734% DUE 09-25-2040 SEDOL: BM9MPG1	460,000.000	456,388.90	348,081.37
B A T CAP CORP NT 5.65% 03-16-2052 SEDOL: BNNMNV5	225,000.000	217,131.75	206,294.24
B A T CAP CORP 4.39% 08-15-2037 SEDOL: BLR99P4	1,135,000.000	1,016,086.70	980,185.54
B A T CAP CORP 4.54% 08-15-2047 SEDOL: BLR9BY7	750,000.000	767,570.00	596,345.02
B A T CAP CORP 4.758% DUE 09-06-2049 SEDOL: BJSFMZ8	1,448,000.000	1,538,783.75	1,173,846.42
B A T INTL FIN PLC FIXED 1.668% DUE 03-25-2026 SEDOL: BM8V3L0	200,000.000	201,431.00	192,403.78
BARCLAYS PLC FIXED 6.224% 05-09-2033 SEDOL: BQYLTG9	1,600,000.000	1,600,000.00	1,643,753.82
BARCLAYS PLC 4.836% 05-09-2028 SEDOL: BDGKSN3	400,000.000	388,060.00	392,906.62
BARCLAYS PLC 5.2% DUE 05-12-2026 SEDOL: BD8ZS14	850,000.000	857,269.50	850,945.23
BARCLAYS PLC 7.119% 06-27-2034 SEDOL: BRJTTN2	575,000.000	574,098.00	610,360.29
BAT CAPITAL CORPORATION 7.079% DUE 08-02-2043 SEDOL: BRJ50F9	320,000.000	320,000.00	346,072.51
BAT CAPITAL CORPORATION 7.081% DUE 08-02-2053 SEDOL: BRJ50G0	241,000.000	238,404.39	264,475.43
BRITISH TELECOMMUNICATIONS P L C NT STEPUP 12-15-2030 12-12-2000 SEDOL: B23XQ67	280,000.000	444,406.50	339,744.25
HSBC HLDGS PLC 2.804% DUE 05-24-2032 REG SEDOL: BN44R07	240,000.000	240,000.00	203,968.54
HSBC HLDGS PLC 5.719% DUE 03-04-2035 SEDOL: BQBDYM9	500,000.000	500,000.00	503,666.74
HSBC HLDGS PLC 6.5% DUE 05-02-2036 SEDOL: B9KBXK6	4,200,000.000	5,347,015.76	4,365,661.27

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United Kingdom - USD			
HSBC HLDGS PLC 6.5% DUE 09-15-2037 SEDOL: BFN0JF9	580,000.000	742,092.60	596,068.67
HSBC HLDGS PLC 6.95% 12-31-2049 CUSIP: 404280EJ4	260,000.000	260,000.00	260,413.24
HSBC HLDGS PLC 7.625% DUE 05-17-2032 SEDOL: BG5GXL6	10,000.000	14,072.60	11,181.76
HSBC HOLDINGS PLC 5.402% DUE 08-11-2033 SEDOL: BP4ZFB1	1,200,000.000	1,200,000.00	1,188,014.46
HSBC HOLDINGS PLC 6.332% 03-09-2044 SEDOL: BPH14Q4	1,202,000.000	1,199,735.72	1,269,975.70
LLOYDS BANKING GROUP PLC FORMERLY LLOYDS 7.5% 12-31-2049 CUSIP: 539439AU3	750,000.000	750,000.00	755,900.25
LLOYDS BKG GROUP FIXED 7.953% DUE 11-15-2033 SEDOL: BP6WW19	575,000.000	613,319.50	641,997.19
LLOYDS BKG GROUP PLC FORMERLY 4.55% 08-16-2028 REG SEDOL: BDDJGY0	600,000.000	598,188.00	588,771.94
LLOYDS BKG GROUP PLC 5.679% 01-05-2035 SEDOL: BRJC5M2	500,000.000	500,775.00	498,052.05
LLOYDS BKG GROUP 5.3% DUE 12-01-2045 SEDOL: BD84H70	275,000.000	286,857.96	249,037.09
NATIONAL GRID PLC 5.809% 06-12-2033 SEDOL: BQWSLD3	1,400,000.000	1,400,000.00	1,428,886.27
NATWEST GROUP PLC SR GLBL COCO 5.076% 01-27-2030 SEDOL: BF19XW3	400,000.000	400,000.00	395,846.45
NATWEST GROUP PLC 5.778% 03-01-2035 SEDOL: BQBBVP5	1,500,000.000	1,500,000.00	1,509,895.19
PVTPL ASHTEAD CAP INC 5.8% 04-15-2034 SEDOL: BPG9Q52	200,000.000	208,946.00	200,203.10
PVTPL BAE SYSTEMS PLC 5.5% 03-26-2054 CUSIP: 05523RAM9	750,000.000	763,020.00	731,292.34
PVTPL SANTANDER UK GROUP HLDGS PLC 5.625% DUE 09-15-2045 BEO CUSIP: 80281LAB1	568,000.000	577,298.31	473,824.59
PVTPL VMED O2 UK FING I PLC 4.25% DUE 01-31-2031 CUSIP: 92858RAA8	500,000.000	500,000.00	426,697.88
REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045 SEDOL: BZ0HGQ3	300,000.000	302,014.75	286,081.90

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United Kingdom - USD			
REYNOLDS AMERN INC 8.125% DUE 05-01-2040 SEDOL: BD6GVS7	470,000.000	608,962.50	543,366.61
SANTANDER UK GROUP HOLDINGS PLC 6.534% 01-10-2029 SEDOL: BQD01L6	600,000.000	618,276.00	618,447.28
SHELL INTL FIN B V 3% DUE 11-26-2051 SEDOL: BMZQFB2	205,000.000	174,418.10	129,976.35
VODAFONE GROUP PLC NEW 4.875% DUE 06-19-2049 REG SEDOL: BJQ2JX8	400,000.000	393,004.00	345,030.61
VODAFONE GROUP PLC VAR RT 5.125% DUE 06-04-2081 CUSIP: 92857WBX7	625,000.000	625,000.00	474,898.19
VODAFONE GROUP PLC 7% DUE 04-04-2079 SEDOL: BJWZHR1	650,000.000	650,000.00	665,646.03
Total United Kingdom - USD		31,601,465.50	29,305,720.25
United States - USD			
DEFAULTED PVTPL C3 NANO INC SR NT SER 2023-G 10.0% 09-15-2027 CUSIP: 12656VAD5	100,800.000	100,800.00	97,776.00
ABBVIE INC FIXED 4.7% DUE 05-14-2045 SEDOL: BXDZFZ2	460,000.000	459,779.20	406,404.31
ABBVIE INC 4.05% DUE 11-21-2039 REG SEDOL: BJDRSG2	650,000.000	647,705.50	555,950.37
ABBVIE INC 4.25% DUE 11-21-2049 REG SEDOL: BJDRSH3	3,530,000.000	3,584,317.25	2,874,332.82
ABBVIE INC 4.45% DUE 05-14-2046 SEDOL: BYP8MQ6	300,000.000	263,151.00	255,342.12
ABBVIE INC 5.05% 03-15-2034 SEDOL: BSNSFL2	700,000.000	697,795.00	692,259.13
ABBVIE INC 5.35% 03-15-2044 SEDOL: BSNTZ71	770,000.000	768,937.40	751,474.24
ABBVIE INC 5.4% 03-15-2054 SEDOL: BSNSFM3	4,467,000.000	4,515,773.53	4,301,213.15
ABBVIE INC 5.5% 03-15-2064 SEDOL: BSNTZ60	1,150,000.000	1,145,699.00	1,100,511.73
ACCENTURE CAP INC 4.5% 10-04-2034 SEDOL: BRXF8P1	751,000.000	750,256.79	713,763.44
AEP TEX INC SR NT SER J 3.45% 05-15-2051 SEDOL: BMTQPS5	225,000.000	224,329.50	149,448.13

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
AEP TRANSM CO LLC FIXED 3.65% DUE 04-01-2050 SEDOL: BM5JB68	150,000.000	149,946.00	108,518.19
AEP TRANSM CO LLC 4.25% DUE 09-15-2048 SEDOL: BG0ZDS5	700,000.000	825,489.00	559,998.70
AEP TRANSMISSION CO LLC SR NT SER O 4.5% 06-15-2052 SEDOL: BPQCM64	220,000.000	218,598.60	182,432.87
AEP TRANSMISSION CO LLC 2.75% 08-15-2051 SEDOL: BM9STY5	50,000.000	30,718.00	30,059.13
AES CORP SR NT 1.375% 01-15-2026 SEDOL: BL55SH9	1,200,000.000	1,124,448.00	1,155,193.00
AES CORP 6.95% 07-15-2055 SEDOL: BQT6828	310,000.000	309,953.50	303,186.64
AGL CAP CORP 4.4% DUE 06-01-2043 SEDOL: B98CZ49	1,600,000.000	1,325,456.00	1,347,641.28
AIR LEASE CORP 1.875% 08-15-2026 SEDOL: BKPG8Z3	100,000.000	99,275.00	95,315.15
AIR LEASE CORP 6.0% 12-31-2049 SEDOL: BSSFKP7	400,000.000	400,216.25	386,912.63
ALABAMA POWER CO SR NT 3% 03-15-2052 SEDOL: BMV9VD9	1,150,000.000	1,136,824.06	739,488.04
ALABAMA POWER CO 3.7% 12-01-2047 SEDOL: BZ4F287	575,000.000	574,258.25	429,550.85
ALEXANDRIA REAL ESTATE E 2.0% DUE 05-18-2032 SEDOL: BLH1NS1	210,000.000	209,351.10	167,468.17
ALEXANDRIA REAL ESTATE EQUITIES INC 5.625% 05-15-2054 SEDOL: BPGLSJ6	440,000.000	439,749.20	421,868.30
ALEXANDRIA REAL ESTATE EQUITIES INC 3.0% 05-18-2051 SEDOL: BM8SR08	770,000.000	766,827.60	472,138.24
ALEXANDRIA REAL 3.375% DUE 08-15-2031 SEDOL: BJQV463	400,000.000	399,436.00	358,082.52
ALLSTATE CORP 6.5% 05-15-2067 CUSIP: 020002AU5	90,000.000	88,696.29	92,314.26
ALLY FINANCIAL INC 8.0% DUE 11-01-2031 BEO SEDOL: B2PWM42	200,000.000	260,275.00	220,914.55
ALLY FINL INC SR NT FIXED / FLTG 6.992% 06-13-2029 CUSIP: 02005NBT6	400,000.000	400,000.00	416,836.66

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
ALLY FINL INC 5.8% DUE 05-01-2025 SEDOL: BL96VB3	700,000.000	686,371.00	700,805.82
ALLY FINL INC 6.848% 01-03-2030 CUSIP: 02005NBU3	700,000.000	700,000.00	725,611.24
ALTRIA GROUP INC FIXED 4.4% DUE 02-14-2026 SEDOL: BFZ57X6	200,000.000	226,374.00	199,018.70
ALTRIA GROUP INC 3.4% DUE 02-04-2041 SEDOL: BKPSXY3	1,030,000.000	993,679.10	744,284.16
ALTRIA GROUP INC 3.7% DUE 02-04-2051/02-04-2021 REG SEDOL: BKPSY06	2,240,000.000	1,580,285.89	1,524,046.12
ALTRIA GROUP INC 4.25% DUE 08-09-2042 SEDOL: B8K84P2	300,000.000	261,263.75	239,468.39
ALTRIA GROUP INC 4.45% DUE 05-06-2050/05-06-2020 REG CUSIP: 02209SBK8	225,000.000	223,195.50	174,721.98
ALTRIA GROUP INC 5.8% DUE 02-14-2039 SEDOL: BFZ57Z8	1,350,000.000	1,347,343.16	1,332,885.00
ALTRIA GROUP INC 5.95% DUE 02-14-2049 SEDOL: BFZ5800	1,745,000.000	1,883,855.26	1,705,590.60
ALTRIA GROUP INC 6.2% DUE 02-14-2059 SEDOL: BFZ5811	428,000.000	436,869.51	418,896.44
AMAZON COM INC NT 3.1% 05-12-2051 CUSIP: 023135CB0	1,010,000.000	1,019,683.56	682,231.48
AMAZON COM INC NT 3.25% 05-12-2061 SEDOL: BNVX8J3	70,000.000	69,426.00	45,639.61
AMAZON COM INC 2.5% DUE 06-03-2050 CUSIP: 023135BT2	1,120,000.000	1,108,542.40	669,341.23
AMAZON COM INC 4.05% 08-22-2047 CUSIP: 023135BJ4	240,000.000	238,226.40	198,538.55
AMAZON.COM INC 3.95% 04-13-2052 SEDOL: BLPP103	320,000.000	318,662.40	252,756.47
AMERICAN INTERNATIONAL 5.125% 03-27-2033 SEDOL: BRF4ML0	131,000.000	128,496.59	129,578.95
AMERICAN TOWER CORP NEW 2.3% 09-15-2031 SEDOL: BPPK702	500,000.000	497,220.00	415,810.84
AMERICAN TOWER CORP NEW 5.65% 03-15-2033 SEDOL: BQ0L651	500,000.000	497,720.00	506,666.54

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
AMERICAN TOWER CORP 2.95% DUE 01-15-2025 SEDOL: BJMJ7X9	900,000.000	892,692.00	899,421.17
AMERICAN TOWER CORP 3.65% DUE 03-15-2027 SEDOL: BJLV1Q7	800,000.000	796,136.00	780,969.30
AMERICAN TOWER CORP 5.25% 07-15-2028 SEDOL: BRJVGL5	900,000.000	897,408.00	905,623.34
AMERICO LIFE INC SR NT 144A 3.45% 04-15-2031 SEDOL: BN4MZ63	210,000.000	209,437.20	176,560.58
AMERN AIRLS 2017-1 4.95% DUE 08-15-2026 SEDOL: BL59053	157,215.000	152,105.50	157,041.50
AMERN ELEC PWR CO 4.3% DUE 12-01-2028 SEDOL: BGPVD00	1,030,000.000	1,028,776.50	1,006,119.12
AMERN INTL GROUP 4.375% DUE 06-30-2050 SEDOL: BMCTM02	579,000.000	584,787.26	479,158.21
AMERN INTL GROUP 4.75% DUE 04-01-2048 SEDOL: BFXCMM3	425,000.000	408,102.75	376,360.73
AMERN TOWER CORP FIXED 3.95% DUE 03-15-2029 SEDOL: BJQN856	900,000.000	876,585.00	862,487.80
AMERN TOWER CORP 3.375% DUE 10-15-2026 SEDOL: BDGNML8	700,000.000	674,401.78	683,727.57
AMFAM HLDGS INC SR NT 144A 2.805% 03-11-2031 SEDOL: BN6J2V6	80,000.000	80,000.00	62,299.60
AMGEN INC FIXED 3.15% 02-21-2040 CUSIP: 031162CR9	403,000.000	401,400.09	300,608.79
AMGEN INC NEW ISSUE 30YR 4.2% 02-22-2052 SEDOL: BN7KZX1	186,000.000	187,662.10	143,845.90
AMGEN INC 2.77% 09-01-2053 SEDOL: BN0THC8	21,000.000	12,190.50	12,249.51
AMGEN INC 3.375% 02-21-2050 CUSIP: 031162CS7	383,000.000	364,234.38	262,155.38
AMGEN INC 4.4% DUE 02-22-2062 BEO SEDOL: BPY0TJ2	525,000.000	527,967.28	407,997.23
AMGEN INC 4.4% 05-01-2045 CUSIP: 031162BZ2	190,000.000	188,871.40	157,719.43
AMGEN INC 4.663% DUE 06-15-2051 CUSIP: 031162CF5	334,000.000	343,493.82	280,319.82

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
AMGEN INC 4.875% 03-01-2053 CUSIP: 031162DK3	2,057,000.000	1,986,264.97	1,766,354.07
AMGEN INC 5.15% DUE 11-15-2041 SEDOL: B76M525	172,000.000	229,181.40	160,222.49
AMGEN INC 5.25% DUE 03-01-2033 SEDOL: BMTY608	2,400,000.000	2,392,440.00	2,383,354.94
AMGEN INC 5.6% DUE 03-01-2043 SEDOL: BMTY5V2	1,110,000.000	1,103,795.10	1,083,070.37
AMGEN INC 5.65% 03-02-2053 SEDOL: BMTY5X4	2,316,000.000	2,316,851.60	2,234,079.52
AMGEN INC 5.75% DUE 03-02-2063 SEDOL: BMTY619	1,700,000.000	1,684,262.55	1,635,866.41
AMPHENOL CORP 5.375% 11-15-2054 SEDOL: BRBJQ39	706,000.000	692,849.67	672,467.50
ANALOG DEVICES INC 2.8% DUE 10-01-2041/10-05-2021 BEO SEDOL: BPBK6K5	567,000.000	563,452.19	401,591.56
ANALOG DEVICES INC 2.95% 10-01-2051 SEDOL: BPBK6M7	726,000.000	730,353.51	461,889.16
ANALOG DEVICES INC 5.3% 04-01-2054 SEDOL: BPRBTZ8	1,818,000.000	1,808,546.40	1,734,796.25
ANTHEM INC FIXED 4.625% DUE 05-15-2042 SEDOL: B87XCP6	605,000.000	620,042.07	522,997.91
ANTHEM INC 4.55% 05-15-2052 SEDOL: BP4C341	710,000.000	707,191.69	573,811.29
AON CORP/AON GLOBAL HOLD AON 3.9% 02-28-2052 SEDOL: BNR46Q3	933,000.000	846,916.38	685,888.88
AON NORTH AMER INC 5.3% 03-01-2031 SEDOL: BMFF906	300,000.000	299,220.00	301,261.80
AON NORTH AMER INC 5.75% 03-01-2054 SEDOL: BMFF928	2,629,000.000	2,612,879.77	2,572,219.25
APACHE CORP 5.25% DUE 02-01-2042 SEDOL: B434WV1	60,000.000	62,156.32	52,021.60
APOLLO GLOBAL MGMT 5.8% 05-21-2054 SEDOL: BQFPG3	330,000.000	330,000.00	331,730.63
APOLLO GLOBAL MGMT 6.0% 12-15-2054 SEDOL: BT7KJL9	170,000.000	170,000.00	167,488.81

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
APPLE INC 2.65% DUE 05-11-2050 REG CUSIP: 037833DW7	670,000.000	662,745.40	417,675.34
AREIT 2023-CRE8 7.2118% DUE 02-17-2028 CUSIP: 04002BAA3	492,982.350	490,517.44	493,640.73
ARES MANAGEMENT CORPORATION 5.6% 10-11-2054 SEDOL: BT25M09	890,000.000	883,227.10	847,471.88
ARTHUR J GALLAGHER & CO 5.55% 02-15-2055 SEDOL: BNM6CJ9	2,727,000.000	2,705,410.14	2,632,091.21
AT&T INC 1.7% DUE 03-25-2026 BEO SEDOL: BMW32G0	260,000.000	260,415.00	250,615.12
AT&T INC 2.55% DUE 12-01-2033 CUSIP: 00206RMM1	30,000.000	24,360.90	24,180.95
AT&T INC 3.5% DUE 09-15-2053 REG CUSIP: 00206RKJ0	6,293,000.000	5,707,064.94	4,239,735.88
AT&T INC 3.55% DUE 09-15-2055 SEDOL: BNSLT2	1,010,000.000	728,258.90	681,455.29
AT&T INC 3.65% DUE 06-01-2051 SEDOL: BMHWV76	160,000.000	131,653.60	113,126.56
AT&T INC 3.65% DUE 09-15-2059 CUSIP: 00206RLV2	7,058,000.000	5,421,852.16	4,687,328.75
AT&T INC 3.8% 12-01-2057 CUSIP: 00206RMN9	1,210,000.000	1,135,446.50	836,522.74
AT&T INC 3.85% DUE 06-01-2060 SEDOL: BMHWTR2	60,000.000	47,388.00	41,590.87
AT&T INC 4.35% DUE 06-15-2045 SEDOL: BBNC4H4	44,000.000	40,272.32	36,105.99
AT&T INC 4.5% DUE 03-09-2048 SEDOL: BD3HCY6	1,883,000.000	1,755,242.35	1,556,580.20
AT&T INC 4.8% DUE 06-15-2044 SEDOL: BN8KPY1	448,000.000	445,270.98	389,974.58
AT&T INC 5.7% DUE 03-01-2057 SEDOL: BDCL4M1	100,000.000	123,419.00	96,152.49
AT&T INC 6.375% DUE 03-01-2041 SEDOL: BD8P278	240,000.000	343,951.20	251,552.72
ATHENE HLDG LTD 6.25% 04-01-2054 SEDOL: BQBDXL1	760,000.000	755,566.90	763,360.86

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
BALL CORP FIXED 3.125% 09-15-2031 SEDOL: BNTFKF1	320,000.000	320,000.00	271,599.99
BANK AMER CORP 2.482% 09-21-2036 SEDOL: BN4J4R8	750,000.000	750,000.00	612,152.41
BANK AMER CORP 2.572% DUE 10-20-2032 BEO SEDOL: BMGDBJ2	1,015,000.000	967,902.79	857,036.04
BANK AMER CORP 2.687% DUE 04-22-2032 CUSIP: 06051GJT7	200,000.000	200,000.00	171,991.69
BANK AMER CORP 2.831% 10-24-2051 SEDOL: BN6NBF5	440,000.000	429,705.32	270,908.62
BANK AMER CORP 3.311% DUE 04-22-2042 CUSIP: 06051GJW0	2,395,000.000	2,395,000.00	1,792,690.32
BANK AMER CORP 3.366% 01-23-2026 CUSIP: 06051GGZ6	30,000.000	29,950.80	29,971.68
BANK AMER CORP 4.083% 03-20-2051 CUSIP: 06051GJA8	1,150,000.000	1,163,563.03	901,883.43
BANK AMER CORP 5.015% DUE 07-22-2033/01-22-2023 BEO CUSIP: 06051GKY4	300,000.000	300,000.00	294,126.54
BANK AMER CORP 5.518% 10-25-2035 SEDOL: BQNL6S1	490,000.000	490,000.00	478,364.08
BANK OF AMERICA CORP MTN 1.197% 10-24-2026 SEDOL: BLR95F6	210,000.000	206,765.40	204,016.79
BANK OF AMERICA CORP 1.922% 10-24-2031 SEDOL: BLR8X26	173,000.000	169,540.66	144,539.60
BANK OF AMERICA CORP 2.299% 07-21-2032 SEDOL: BMGDBK3	1,322,000.000	1,327,075.51	1,102,868.96
BANK OF AMERICA CORP 2.884% 10-22-2030 SEDOL: BLPLD72	1,600,000.000	1,600,000.00	1,444,914.21
BANK OF AMERICA CORP 4.571% 04-27-2033 CUSIP: 06051GKQ1	900,000.000	900,000.00	855,742.59
BANK OF AMERICA CORPORATION 1.319% 06-19-2026 SEDOL: BMGDBZ8	180,000.000	181,294.20	177,058.44
BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG SEDOL: BMYXXT8	765,000.000	586,541.25	531,927.18
BANK OF AMERICA CORPORATION 4.33% 03-15-2050 CUSIP: 06051GHS1	50,000.000	50,000.00	40,987.47

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
BANK OF AMERICA CORPORATION 4.443%01-20-2048 SEDOL: BYMX8C2	820,000.000	820,000.00	691,477.10
BANK OF AMERICA CORPORATION 5.288% 04-25-2034 CUSIP: 06051GLH0	2,750,000.000	2,741,090.00	2,731,448.89
BANK OF AMERICA CORPORATION 5.468% 01-23-2035 CUSIP: 06051GMA4	2,522,000.000	2,524,664.90	2,525,410.71
BANK OF AMERICA CORPORATION 5.872% 09-15-2034 CUSIP: 06051GLU1	1,100,000.000	1,100,000.00	1,129,638.16
BANK OF AMERICA CORPORATION 6.11% 01-29-2037 SEDOL: B83ZNK8	450,000.000	503,190.00	466,774.55
BANK ONE CORP FIXED 8.75% DUE 09-01-2030 SEDOL: BD0BFX1	250,000.000	346,082.50	293,193.73
BAXTER INTERNATIONAL INC 2.539% 2-01-2032 BEO SEDOL: BPNTJ90	394,000.000	322,026.14	328,640.08
BAXTER INTERNATIONAL INC 3.132% 12-01-2051 SEDOL: BMH0WZ5	751,000.000	693,011.32	466,872.93
BBCMS TR 2015-SRCH FLTG RT 4.95655% DUE 08-10-2035 CUSIP: 05547HAN1	200,000.000	201,229.80	179,133.26
BBCMS TR 2015-SRCH 4.197% DUE 08-10-2035 SEDOL: BFMD852	300,000.000	308,977.20	286,814.76
BECTON DICKINSON & CO 5.11% 02-08-2034 SEDOL: BPSR609	976,000.000	970,602.60	962,275.48
BECTON DICKINSON & 4.669% DUE 06-06-2047 SEDOL: BF2KB43	220,000.000	220,000.00	188,539.97
BECTON DICKINSON & 4.685% DUE 12-15-2044 SEDOL: BTDFT52	1,293,000.000	1,373,873.81	1,118,630.23
BECTON DICKINSON & 4.875% DUE 05-15-2044 SEDOL: BXVMC54	91,000.000	103,529.79	78,499.81
BELRON FINANCE US LLC USD TERM LOAN B SENIOR SECURED 10-01-2031 CUSIP: 08078UAM5	598,500.000	597,003.75	603,365.81
BERKSHIRE HATHAWAY FIN CORP 4.2% DUE 08-15-2048 REG SEDOL: BYW5431	420,000.000	415,205.70	348,023.26
BERKSHIRE HATHAWAY FINANCE CORP 3.85% 03-15-2052 SEDOL: BKP9NP7	929,000.000	925,720.63	703,933.95
BERKSHIRE HATHAWAY 4.5% DUE 02-01-2045 SEDOL: BVXY748	1,650,000.000	1,776,481.71	1,431,776.59

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
BERRY GLOBAL INC 1.57% DUE 01-15-2026 SEDOL: BMHSQ68	200,000.000	199,932.00	193,006.23
BGC GROUP INC 6.6% 06-10-2029 SEDOL: BRXWVB9	300,000.000	299,709.00	307,363.06
BGC GROUP INC 8.0% 05-25-2028 SEDOL: BS3CR85	200,000.000	199,793.84	212,316.76
BIRCH GROVE CLO 4 FLTG RT 0% DUE 07-15-2037 CUSIP: 09077CAQ5	100,000.000	100,000.00	100,598.77
BK NEW YORK MELLON FLTG RT 5.225% DUE 11-20-2035 SEDOL: BTPH0F3	1,753,000.000	1,753,000.00	1,743,814.56
BK OF AMER NA 6 DUE 10-15-2036 SEDOL: B8YB6B7	250,000.000	307,539.18	259,725.30
BLACK HILLS CORP 3.05% DUE 10-15-2029 SEDOL: BJV1DR2	500,000.000	498,280.00	457,204.74
BLACKROCK FUNDING INC 5.25% 03-14-2054 SEDOL: BPBJYZ3	170,000.000	168,297.74	160,851.60
BLACKROCK FUNDING INC. 5.35% 01-08-2055 SEDOL: BRC16H8	270,000.000	269,244.00	258,240.40
BLOCK FINANCIAL LLC 2.5% DUE 07-15-2028 BEO SEDOL: BL597S5	1,000,000.000	995,394.36	909,513.50
BLUE OWL FIN LLC 4.375% 02-15-2032 SEDOL: BMCG1H3	700,000.000	691,355.00	649,068.55
BOEING CO FIXED 2.196% DUE 02-04-2026 SEDOL: BKPSXR6	200,000.000	200,000.00	193,949.28
BOEING CO FIXED 5.705% DUE 05-01-2040 SEDOL: BM8XFQ5	560,000.000	710,386.52	533,260.44
BOEING CO FIXED 5.805% DUE 05-01-2050 SEDOL: BM8R6R5	543,000.000	562,486.97	504,041.53
BOEING CO 2.75% DUE 02-01-2026 SEDOL: BMHXMW1	300,000.000	311,301.80	292,638.55
BOEING CO 3.75% DUE 02-01-2050 SEDOL: BJGV2H0	530,000.000	418,319.29	362,797.44
BOEING CO 3.9% 05-01-2049 SEDOL: BK1WFJ8	714,000.000	696,827.65	497,716.48
BOEING CO 5.93% DUE 05-01-2060 SEDOL: BM8R6Q4	524,000.000	490,025.18	485,617.66

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
BOEING CO 6.858% 05-01-2054 CUSIP: 097023DT9	2,800,000.000	2,800,000.00	2,981,766.93
BOEING CO 6.875% DUE 03-15-2039 SEDOL: BC7H609	210,000.000	291,059.13	221,326.35
BOOZ ALLEN HAMILTON INC 5.95% 08-04-2033 SEDOL: BRT3NQ5	200,000.000	198,487.00	204,451.27
BOSTON PPTYS LTD PARTNERSHIP 5.75% 01-15-2035 SEDOL: BS60CN6	1,200,000.000	1,210,827.22	1,176,747.76
BOSTON PPTYS LTD PARTNERSHIP 6.5% 01-15-2034 SEDOL: BMXP3L7	632,000.000	630,085.04	662,430.11
BP CAP MKTS AMER INC 3.0% DUE 02-24-2050 SEDOL: BLGM4V5	470,000.000	460,768.07	299,309.85
BP CAP MKTS AMER INC 4.893% 09-11-2033 SEDOL: BMCJWJ1	967,000.000	959,518.83	935,652.15
BP CAPITAL MARKETS PLC 6.125% 12-31-2049 SEDOL: BTFZSM0	320,000.000	319,971.20	314,511.14
BPR TR 2022-OANA FLTG RT 6.20986% DUE 04-15-2037 SEDOL: BNTX1P2	150,000.000	146,484.38	150,562.50
BRISTOL MYERS FIXED 4.25% DUE 10-26-2049 SEDOL: BMW2G98	480,000.000	475,958.40	388,468.37
BRISTOL MYERS FIXED 4.35% DUE 11-15-2047 SEDOL: BMXWR94	100,000.000	88,795.00	82,648.02
BRISTOL MYERS SQUIBB CO 5.5% 02-22-2044 SEDOL: BPGKT01	130,000.000	129,018.50	129,258.15
BRISTOL MYERS SQUIBB CO 5.55% 02-22-2054 SEDOL: BPK6XT2	3,564,000.000	3,560,453.05	3,458,417.40
BRISTOL MYERS SQUIBB CO 5.875% 02-22-2064 SEDOL: BPK6XW5	725,000.000	722,572.47	699,385.45
BRISTOL MYERS SQUIBB CO 6.4% 11-15-2063 SEDOL: BNDS035	901,000.000	900,864.85	966,870.18
BRISTOL MYERS 2.55% DUE 11-13-2050 SEDOL: BMXF715	373,000.000	232,458.19	216,163.46
BRISTOL-MYERS SQUIBB CO 3.7% 03-15-2052 SEDOL: BP96199	368,000.000	275,689.50	268,265.51
BRISTOL-MYERS SQUIBB CO 6.25% DUE 11-15-2053 SEDOL: BNDS024	1,158,000.000	1,164,310.88	1,227,539.54

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
BROADCOM INC FIXED 4.15% DUE 11-15-2030 SEDOL: BKPVPK2	423,000.000	422,530.47	404,612.85
BROADCOM INC TERM LOAN 08-14-2026 CUSIP: 11134NAU9	149,937.190	149,562.35	149,187.50
BROADCOM INC 4.75% 04-15-2029 SEDOL: BKXB3J9	832,000.000	826,702.20	826,600.90
BROADCOM INC 4.8% 10-15-2034 SEDOL: BRSF3Y0	242,000.000	241,499.06	233,552.20
BSTN SCIENTIFIC 2.65% DUE 06-01-2030 SEDOL: BLBCYV0	1,000,000.000	889,070.00	892,536.81
BSTN SCIENTIFIC 7.375% DUE 01-15-2040 SEDOL: B52PWD4	925,000.000	1,286,562.77	1,084,913.45
BURLINGTON NORTHERN SANTA FE LLC 5.5% 03-15-2055 SEDOL: BR3XVJ0	275,000.000	273,542.50	270,982.08
BURLINGTON NORTHN SANTA FE LLC 3.3% 09-15-2051 SEDOL: BN7GF39	350,000.000	357,728.00	240,361.47
BURLINGTON NORTHN SANTA FE LLC 4.9 DUE 04-01-2044 REG SEDOL: BKH0LR6	250,000.000	272,410.00	229,286.96
BX COML MTG TR 2021-CIP 5.34748% 12-15-2038 CUSIP: 12434FAA5	142,501.080	137,736.20	142,501.08
BX TR 2021-ACNT 5.27648% 11-15-2038 CUSIP: 05609QAA4	129,877.010	124,113.71	129,755.25
BX 2021-21M MTG TR FLTG RT 5.15648% DUE 10-15-2036 SEDOL: BNTYXF9	107,986.340	103,261.94	107,378.92
CA INST TECH 4.7% DUE 11-01-2111 SEDOL: B795LF6	240,000.000	232,874.40	195,850.86
CALIFORNIA INSTITUTE OF TECHNOLOGY 3.65%09-01-2119 SEDOL: BJX9954	590,000.000	588,507.30	375,551.90
CAMPBELL SOUP CO 5.25% 10-13-2054 SEDOL: BP5WWW1	440,000.000	436,766.00	398,139.87
CANTOR FITZGERALD L P SR NT 144A 4.5% 04-14-2027 SEDOL: BQ7ZPP9	300,000.000	299,043.00	293,730.67
CAPITAL ONE FINANCIAL CORP 5.817% DUE 02-01-2034 SEDOL: BPQT8D4	975,000.000	929,628.87	979,822.45
CAPITAL ONE FINANCIAL CORP 6.377% 06-08-2034 CUSIP: 14040HDA0	677,000.000	700,578.76	703,216.94

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
CAPITAL ONE FINL CORP 6.051% 02-01-2035 SEDOL: BQWNK64	225,000.000	225,000.00	228,669.32
CARDINAL HLTH INC 4.9% DUE 09-15-2045 SEDOL: BYNQPM9	180,000.000	159,006.60	155,891.49
CARDINAL HLTH INC 5.75% DUE 11-15-2054 SEDOL: BTPH0R5	440,000.000	438,262.00	421,551.66
CARNIVAL CORPORATION (2027) TERM LOAN SENIOR SECURED 08-08-2027 CUSIP: LX2299332	213,736.190	212,667.51	214,871.13
CARRIER GLOBAL CORP 3.37% DUE 04-05-2040 SEDOL: BMT6MR3	500,000.000	482,570.59	386,541.40
CARRIER GLOBAL CORP 3.577% DUE 04-05-2050 SEDOL: BNG21Z2	732,000.000	730,937.60	525,887.85
CARRIER GLOBAL CORP 6.2% 03-15-2054 SEDOL: BPVFWH9	144,000.000	143,762.40	152,411.61
CATHOLIC HEALTH INITIATI 4.35 DUE 11-01-2042 SEDOL: B8BB1R1	500,000.000	475,920.16	417,991.18
CDW LLC/CDW FIN FIXED 3.569% DUE 12-01-2031 SEDOL: BPLVD52	400,000.000	400,000.00	356,008.18
CENTENE CORP DEL SR NT 4.25% 12-15-2027 SEDOL: BMCTMH9	300,000.000	297,480.00	291,060.12
CENTENE CORP DEL 3.375% DUE 02-15-2030/05-06-2020 REG SEDOL: BMVX1F3	500,000.000	500,517.60	445,339.88
CENTENE CORP DEL 3% DUE 10-15-2030 SEDOL: BKVDKR4	680,000.000	680,000.00	586,913.98
CENTERPOINT ENER HOUSTON 5.3% DUE 04-01-2053 SEDOL: BN7T2Q0	100,000.000	99,924.00	94,572.74
CENTERPOINT ENERGY HOUSTON ELEC LLC 4.95% 04-01-2033 SEDOL: BRQNXB3	110,000.000	109,731.60	107,512.41
CENTERPOINT ENERGY HOUSTON ELECTRIC 5.05% 03-01-2035 SEDOL: BT03MK5	150,000.000	149,485.50	146,701.08
CF INDS INC 5.375% DUE 03-15-2044 SEDOL: BKL56J4	200,000.000	246,000.00	186,197.01
CHARLES SCHWAB CORP 5.853% 05-19-2034 SEDOL: BP4YBS7	700,000.000	700,989.84	721,197.02
CHARTER COMM OPT LLC/CAP 3.9% DUE 06-01-2052 REG CUSIP: 161175CA0	180,000.000	121,683.60	115,744.84

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United States - USD			
CHARTER COMMUNICATIONS ENTMT I L P 3.5% 03-01-2042 CUSIP: 161175CE2	420,000.000	416,862.60	285,666.19
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 3.95% 06-30-2062 CUSIP: 161175CG7	90,000.000	89,267.40	54,912.54
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 5.25% 04-01-2053 SEDOL: BPCTJS0	1,076,000.000	881,082.60	869,753.68
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 5.5% 04-01-2063 SEDOL: BPCTJF7	420,000.000	416,949.28	334,769.01
CHARTER COMMUNICATIONS OPER LLC 6.55% 06-01-2034 CUSIP: 161175CR3	630,000.000	628,557.30	644,604.43
CHARTER COMMUNICATIONS OPER LLC/CHARTE 3.7% DUE 04-01-2051/04-17-2020 REG CUSIP: 161175BV5	2,666,000.000	2,110,565.80	1,667,915.37
CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.2% DUE 03-15-2028 BEO SEDOL: BFFFBV2	130,000.000	147,368.00	125,815.24
CHARTER COMMUNICATIONS OPERATING LLC TERM LOAN B5 SENIOR SECURED 11-21-2031 CUSIP: LX2539539	2,637,381.150	2,623,964.65	2,629,680.00
CHARTER COMMUNICATIONS OPERATING LLC AKA CCO ERM LOAN B2 DUE 02-01-27 CUSIP: 16117LXB6	0.000	0.00	0.00
CHARTER FIXED 3.85% DUE 04-01-2061 CUSIP: 161175BY9	110,000.000	99,647.90	66,393.97
CHARTER FIXED 5.75% DUE 04-01-2048 CUSIP: 161175BN3	2,956,000.000	3,018,487.09	2,529,236.78
CHARTER 3.5% DUE 06-01-2041 CUSIP: 161175BZ6	600,000.000	590,592.26	411,530.90
CHARTER 4.908% DUE 07-23-2025 SEDOL: BZ06JV6	14,000.000	15,934.66	13,983.62
CHARTER 5.375% 05-01-2047 SEDOL: BFF9P78	800,000.000	802,833.99	657,338.06
CHARTER 6.384% DUE 10-23-2035 CUSIP: 161175AZ7	40,000.000	42,994.27	39,943.15
CHARTER 6.484% DUE 10-23-2045 SEDOL: BYQ7R23	140,000.000	155,440.28	132,405.42
CHENIERE CORPUS CHRISTI HLDGS LLC 3.7% 11-15-2029 SEDOL: BMBTPN7	900,000.000	899,472.00	844,712.10
CHENIERE CORPUS CHRISTI HLDGS LLC 5.125% 06-30-2027 SEDOL: BDRJN78	100,000.000	100,000.00	100,544.31

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United States - USD			
CHENIERE ENERGY PARTNERS LP 5.95% 06-30-2033 SEDOL: BSLJM38	1,200,000.000	1,197,288.00	1,229,129.58
CHENIERE ENERGY 5.65% DUE 04-15-2034 SEDOL: BR4TWM7	200,000.000	199,578.00	201,871.00
CHEVRON CORP NEW FIXED 3.078% DUE 05-11-2050 SEDOL: BLB4PD5	257,000.000	271,070.99	170,357.42
CHEVRON U S A INC 2.343% DUE 08-12-2050 REG SEDOL: BPKC1G3	490,000.000	487,505.00	275,823.15
CHOICE HOTELS INTL INC 5.85% 08-01-2034 SEDOL: BSMW0T8	100,000.000	98,929.00	100,228.66
CHUBB INA HLDGS INC 5.0% 03-15-2034 SEDOL: BM8K6Y1	1,225,000.000	1,226,985.07	1,210,839.67
CHUBB INA HOLDINGS INC 3.05% DUE 12-15-2061 SEDOL: BMWK7M2	360,000.000	358,009.20	219,088.58
CIGNA CORP NEW CORP 4.8% 08-15-2038 SEDOL: BKPHS23	620,000.000	619,001.80	562,258.56
CIGNA CORP NEW CORP 4.9% 12-15-2048 SEDOL: BKPHS34	1,790,000.000	1,832,430.62	1,527,456.71
CIGNA CORP NEW FIXED 3.4% DUE 03-15-2050 SEDOL: BL6BBV1	590,000.000	588,209.07	388,511.71
CIGNA CORP NEW 3.875% DUE 10-15-2047 REG SEDOL: BMCC9V1	350,000.000	349,080.42	255,260.73
CIGNA CORP NEW 4.5% DUE 02-25-2026 BEO SEDOL: BLCB7N9	196,000.000	223,237.79	195,481.46
CIGNA GROUP 5.25% 02-15-2034 SEDOL: BNKX0X0	490,000.000	489,769.70	480,689.98
CIMAREX ENERGY CO 4.375% 03-15-2029 SEDOL: BHRT2V3	360,000.000	387,511.20	330,854.41
CISCO SYS INC 5.3% 02-26-2054 SEDOL: BMG7QR7	803,000.000	799,771.94	781,136.55
CISCO SYSTEMS INC 5.35% 02-26-2064 SEDOL: BMG9FF4	955,000.000	950,778.90	916,596.08
CITIBANK N A 5.57% 04-30-2034 CUSIP: 17325FBG2	440,000.000	440,000.00	445,017.58
CITIGROUP CAP III 7.625% DUE 12-01-2036 SEDOL: 2301637	710,000.000	855,656.50	778,917.53

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
CITIGROUP INC 1.462% DUE 06-09-2027 BEO CUSIP: 172967NA5	400,000.000	396,457.60	380,844.51
CITIGROUP INC 2.52% 11-03-2032 SEDOL: BNHX0P7	458,000.000	342,019.12	381,867.44
CITIGROUP INC 2.561% DUE 05-01-2032 BEO CUSIP: 172967MY4	21,000.000	21,000.00	17,790.16
CITIGROUP INC 2.904% 11-03-2042 SEDOL: BNHX0S0	170,000.000	170,000.00	119,192.69
CITIGROUP INC 3.106% DUE 04-08-2026 CUSIP: 172967MQ1	180,000.000	193,341.60	179,136.39
CITIGROUP INC 3.4% DUE 05-01-2026 SEDOL: BDGKYT1	140,000.000	152,933.00	137,574.84
CITIGROUP INC 3.668% 07-24-2028 SEDOL: BF347Y6	600,000.000	600,000.00	581,175.34
CITIGROUP INC 4.075% 04-23-2029 SEDOL: BLPNK77	1,000,000.000	1,000,000.00	970,091.90
CITIGROUP INC 4.65% DUE 07-23-2048 SEDOL: BD366H4	370,000.000	366,369.02	317,570.25
CITIGROUP INC 4.658% DUE 05-24-2028 BEO SEDOL: BPMP6Y3	30,000.000	30,000.00	29,808.56
CITIGROUP INC 5.449% 06-11-2035 CUSIP: 172967PL9	1,800,000.000	1,800,000.00	1,785,560.15
CITIGROUP INC 5.61% 09-29-2026 SEDOL: BQ3SHW3	35,000.000	35,171.85	35,190.13
CITIGROUP INC 6.125% DUE 08-25-2036 SEDOL: B1CDG16	369,000.000	363,550.34	376,135.07
CITIGROUP INC 6.625 DUE 06-15-2032 BEO SEDOL: BG48R11	1,825,000.000	2,269,613.47	1,950,660.32
CITIGROUP INC 8.125% DUE 07-15-2039 SEDOL: B8G0DX3	683,000.000	1,016,983.86	843,519.21
CITY OF HOPE 5.623% DUE 11-15-2043 SEDOL: BCGD4C6	390,000.000	400,806.50	371,683.51
CLAREMONT MCKENNA 3.775% DUE 01-01-2122 SEDOL: BN95W66	70,000.000	58,788.90	45,334.97
CLEV CLINIC FNDTN 4.858% DUE 01-01-2114 SEDOL: BYT8J72	100,000.000	100,000.00	83,273.49

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
CLI FDG IX LLC 5.63% DUE 07-20-2049 CUSIP: 12571WAA1	96,141.660	96,128.92	95,592.93
CLI FDG VIII LLC 2.72% DUE 01-18-2047 CUSIP: 12565KAE7	75,813.250	75,775.15	68,076.27
CLI FDG VIII LLC 6.31% DUE 06-18-2048 CUSIP: 12565KAG2	87,667.850	87,595.18	87,678.33
COCA COLA CO 5.3% 05-13-2054 SEDOL: BS5WKY0	1,695,000.000	1,685,169.00	1,637,815.12
COCA COLA CO 5.4% 05-13-2064 SEDOL: BS56224	435,000.000	438,084.15	419,339.39
COCA-COLA CO/THE 5.2% 01-14-2055 SEDOL: BRXJJY9	2,259,000.000	2,257,034.67	2,148,224.52
COLUMBIA CENT CLO FLTG RT 5.89317% DUE 04-20-2037 CUSIP: 19737PAA2	100,000.000	100,550.00	100,502.24
COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047 SEDOL: BFWQ3V2	686,000.000	697,511.08	520,221.97
COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049 SEDOL: BFW31L9	1,152,000.000	1,192,682.08	872,531.72
COMCAST CORP NEW 2.8% DUE 01-15-2051/05-28-2020 REG SEDOL: BL6D441	450,000.000	447,783.50	268,386.83
COMCAST CORP NEW 2.887% 11-01-2051 BEO SEDOL: BQ7XHB3	3,005,000.000	2,279,280.01	1,810,820.96
COMCAST CORP NEW 2.937% 11-01-2056 CUSIP: 20030NDU2	932,000.000	616,490.78	544,423.76
COMCAST CORP NEW 2.987% 11-01-2063 SEDOL: BQB4RF6	2,263,000.000	1,675,750.85	1,279,313.53
COMCAST CORP NEW 3.75% DUE 04-01-2040 CUSIP: 20030NDH1	100,000.000	99,456.00	80,505.40
COMCAST CORP NEW 4.049% DUE 11-01-2052 SEDOL: BFWQ3S9	1,791,000.000	1,887,652.51	1,348,794.76
COMCAST CORP NEW 5.65% 06-01-2054 SEDOL: BS3FND1	2,292,000.000	2,379,436.54	2,218,313.46
COMCAST CORP 5.35% 05-15-2053 CUSIP: 20030NEF4	1,330,000.000	1,320,150.90	1,233,558.48
COMMONBOND STUDENT LOAN TRUST 2021- PVT CR STUD LN BACKED 144A 1.17% 09-25-2051 CUSIP: 20268AAA0	126,209.010	126,181.32	104,238.51

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
COMMONSPIRIT HEALTH 5.548% 12-01-2054 SEDOL: BRRGQ34	310,000.000	309,046.00	296,509.19
COMMONSPIRIT HLTH 3.91% DUE 10-01-2050 SEDOL: BLN7JS5	100,000.000	100,000.00	73,736.50
COMMONWEALTH EDISON CO 1ST MTG BD SER 130 3.125% 03-15-2051 SEDOL: BMBZ728	1,050,000.000	1,048,572.00	681,266.07
COMMONWEALTH EDISON CO 3.2% DUE 11-15-2049 SEDOL: BJVBFZ4	300,000.000	297,651.00	199,633.41
COMMONWEALTH EDISON CO 3.85% 03-15-2052 SEDOL: BPQG0Y0	375,000.000	374,336.25	277,825.01
COMMONWEALTH EDISON CO 4.0% DUE 03-01-2048 REG SEDOL: BFYRPY0	270,000.000	269,948.70	210,850.51
COMMONWEALTH EDISON CO 5.3% 02-01-2053 SEDOL: BMTX122	160,000.000	159,611.20	150,970.05
COMMONWEALTH EDISON CO 5.65% 06-01-2054 SEDOL: BS5WKX9	200,000.000	198,704.00	197,606.56
COMWLTH EDISON CO FIXED 3% DUE 03-01-2050 SEDOL: BKMGBX5	1,025,000.000	1,023,585.50	662,004.84
COMWLTH EDISON CO 4.35% DUE 11-15-2045 SEDOL: BYQ6HF3	775,000.000	768,970.50	650,523.83
CONNECTICUT LIGH 2.05% DUE 07-01-2031 SEDOL: BND8HX3	225,000.000	224,392.50	188,100.59
CONNECTICUT LIGHT & POWER CO 4.95% 08-15-2034 SEDOL: BSMRWS6	75,000.000	74,683.50	73,151.48
CONOCOPHILLIPS CO 3.99% 03-15-2052 SEDOL: BPLD6W6	1,166,000.000	1,064,320.94	852,606.98
CONOCOPHILLIPS CO 5.55% 03-15-2054 SEDOL: BQD1VB9	200,000.000	198,175.93	192,973.22
CONOCOPHILLIPS CO 5.7% 09-15-2063 SEDOL: BQD1VC0	300,000.000	299,181.00	288,134.89
CONOCOPHILLIPS COMPANY 5.5% 01-15-2055 SEDOL: BTBKC38	738,000.000	737,231.42	701,927.09
CONOCOPHILLIPS 5.9% DUE 05-15-2038 SEDOL: BG48SD0	210,000.000	261,585.91	217,197.79
CONSTELLATION BRANDS INC 4.9% 05-01-2033 SEDOL: BQYLSJ5	440,000.000	439,222.70	425,119.14

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
CONSTELLATION ENERGY GENERATION LLC 5.8%DUE 03-01-2033 CUSIP: 210385AC4	300,000.000	299,928.00	306,729.76
CONSTELLATION ENERGY GENERATION LLC 6.5%10-01-2053 CUSIP: 210385AE0	210,000.000	209,916.00	223,309.72
CONSUMERS ENERGY CO 4.625% 05-15-2033 SEDOL: BP29957	550,000.000	546,980.50	530,636.39
CONTL RES INC 4.9% DUE 06-01-2044 SEDOL: BYN68H5	250,000.000	284,225.80	202,432.42
CRH AMER INC 5.125% DUE 05-18-2045 SEDOL: BX8Z1C6	975,000.000	979,583.30	886,332.14
CROWN CASTLE INC 5.2% 09-01-2034 SEDOL: BSWVLR0	900,000.000	893,988.00	877,326.27
CROWN CASTLE INC 5.8% 03-01-2034 SEDOL: BS4CSJ2	460,000.000	468,128.20	468,904.80
CROWN CASTLE INTL CORP NEW 2.9% DUE 04-01-2041 REG SEDOL: BKPR157	500,000.000	349,395.00	348,120.34
CSX CORP FIXED 4.3% DUE 03-01-2048 CUSIP: 126408HK2	725,000.000	679,049.50	597,721.77
CSX CORP 2.5% DUE 05-15-2051 SEDOL: BKY5RH6	124,000.000	123,006.76	71,823.12
CSX CORP 3.35% 09-15-2049 CUSIP: 126408HR7	92,000.000	91,361.52	63,919.82
CSX CORP 3.8% DUE 11-01-2046 SEDOL: BYMPHS7	250,000.000	245,645.00	192,517.80
CSX CORP 4.5% 11-15-2052 SEDOL: BNDW393	140,000.000	139,091.40	118,253.42
CSX CORP 4.5% DUE 03-15-2049 CUSIP: 126408HP1	420,000.000	424,276.00	356,695.48
CSX CORP 4.75% DUE 05-30-2042 SEDOL: B56PH80	300,000.000	316,785.00	271,647.03
CSX CORP 4.75% DUE 11-15-2048 CUSIP: 126408HN6	405,000.000	401,527.75	357,014.30
CSX CORP 6.15% DUE 05-01-2037 SEDOL: B92WJC1	2,600,000.000	3,331,246.58	2,764,010.05
CVS CAREMARK CORP 5.3 DUE 12-05-2043 SEDOL: BH458J4	470,000.000	469,088.20	410,318.03

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
CVS HEALTH CORP SR NT 6% 06-01-2063 SEDOL: BQ0MLF9	665,000.000	651,707.10	606,174.12
CVS HEALTH CORP 3% DUE 08-15-2026 SEDOL: BK5R458	340,000.000	364,959.40	329,336.64
CVS HEALTH CORP 4.78% DUE 03-25-2038 SEDOL: BF4JK96	2,840,000.000	2,842,438.90	2,456,047.74
CVS HEALTH CORP 5.05% DUE 03-25-2048 SEDOL: BF4JKH4	1,530,000.000	1,598,142.83	1,261,812.40
CVS HEALTH CORP 5.125% DUE 07-20-2045 SEDOL: BYPFC45	580,000.000	578,889.42	488,302.84
CVS HEALTH CORP 5.625% 02-21-2053 SEDOL: BNGF9D5	450,000.000	449,352.00	399,709.24
CVS HEALTH CORP 5.875% 06-01-2053 SEDOL: BQ0MLB5	825,000.000	775,350.00	756,872.68
CVS HEALTH CORP 6.75% 12-10-2054 SEDOL: BQ2KSC7	200,000.000	200,000.00	196,107.61
CVS HLTH FIXED 6.05% 06-01-2054 SEDOL: BSCC010	380,000.000	377,530.00	357,462.16
DCP MIDSTREAM OPER LP GTD SR NT 3.25% 02-15-2032 SEDOL: BP6MDL6	320,000.000	320,000.00	275,059.97
DEFAULTED MAGNA IMPERIO SYS CORP 7.0% 06-29-2026 CUSIP: 55921QAA0	100,000.000	99,000.00	96,801.00
DEFAULTED PVTPL BLAST MOTION INC SR NT SER 2023-B 10.0% 08-15-2026 CUSIP: 09345BAD2	134,166.670	134,166.67	130,141.67
DEFAULTED PVTPL COOKS VENTURE INC 8.75% 06-15-2027 CUSIP: 216378AB5	100,000.000	100,000.00	97,000.00
DELL INTL L L C/EMC CORP 4.9% DUE 10-01-2026 SEDOL: BL98272	500,000.000	498,715.00	501,454.63
DELL INTL L L C/EMC CORP 8.1% 07-15-2036 USD SEDOL: BL98216	206,000.000	316,947.91	244,374.54
DELPHI FINANCIAL GROUP INC FLTG RT DUE 05-15-2037 SEDOL: B1XXGL5	12,275.000	306,752.25	303,192.50
DELTA AIR LINES INC DEL 3.75% DUE 10-28-2029 SEDOL: BK8VSG6	290,000.000	288,825.50	270,489.70
DEVON ENERGY CORP FIXED 5% DUE 06-15-2045 SEDOL: BYNCY2	200,000.000	218,150.44	167,204.74

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
DEVON ENERGY CORP 4.75% DUE 05-15-2042 SEDOL: BFN08Q3	1,380,000.000	1,255,879.90	1,148,405.19
DEVON ENERGY CORP 5.6 DUE 07-15-2041 SEDOL: B3Q7W10	610,000.000	643,811.22	564,891.45
DEVON ENERGY CORP 5.75% 09-15-2054 SEDOL: BQB3TL3	340,000.000	339,598.80	309,115.93
DEVON ENERGY CORP 5.85% DUE 12-15-2025 SEDOL: BYQ1PX2	190,000.000	222,395.30	191,266.11
DIAMONDBACK ENERGY FIXED 6.25% DUE 03-15-2053 SEDOL: BPG3Z35	560,000.000	566,312.87	559,188.37
DIAMONDBACK ENERGY INC SR NT 4.4% 03-24-2051 CUSIP: 25278X AQ2	200,000.000	199,372.29	155,198.66
DIAMONDBACK ENERGY INC 5.75% 04-18-2054 SEDOL: BMDPVW4	1,003,000.000	996,936.74	943,082.99
DIRECTV FING LLC TERM LOAN SENIOR SECURED TL 08-02-2029 CUSIP: 25460HAD4	0.000	0.00	0.00
DISNEY WALT CO SR NT 5.4% 10-01-2043 SEDOL: BJQX544	80,000.000	99,240.00	78,640.66
DISNEY WALT CO SR NT 6.15% 03-01-2037 SEDOL: BK24PP9	400,000.000	529,472.00	425,659.24
DISNEY WALT CO SR NT 6.4% 12-15-2035 SEDOL: BKMDXP2	161,000.000	217,234.08	176,952.78
DISNEY WALT CO SR NT 6.65% 11-15-2037 CUSIP: 254687EH5	10,000.000	13,936.80	11,153.14
DOMINION ENERGY SOUTH 6.25% 10-15-2053 SEDOL: BRX92H3	310,000.000	309,429.80	334,357.88
DOMINION ENERGY 4.85% DUE 08-15-2052 SEDOL: BPQXMZ6	375,000.000	370,155.00	322,481.09
DOMINION RES INC 4.7% DUE 12-01-2044 SEDOL: BSR9GC9	2,030,000.000	2,326,357.00	1,724,293.69
DOMINION RES INC 5.95% DUE 06-15-2035 SEDOL: B0BSGX7	10,000.000	11,774.70	10,283.98
DOW CHEM CO NT 9.4 DUE 05-15-2039 SEDOL: BG48TR1	675,000.000	1,121,047.45	895,068.59
DOW CHEM CO 5.25% DUE 11-15-2041 SEDOL: B76L298	800,000.000	853,669.46	743,179.34

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
DOW CHEMICAL CO 5.6% 02-15-2054 SEDOL: BSHRL95	926,000.000	922,515.74	876,663.48
DUKE ENERGY CAROLINAS LLC 2.55% DUE 04-15-2031 BEO SEDOL: BKP32K7	369,000.000	368,575.65	319,804.90
DUKE ENERGY CAROLINAS LLC 5.35% DUE 01-15-2053 SEDOL: BQ0N1J6	1,097,000.000	1,095,025.40	1,044,794.10
DUKE ENERGY CAROLINAS LLC 5.4% DUE 01-15-2054 SEDOL: BPW7P75	170,000.000	169,382.90	163,607.06
DUKE ENERGY CORP 3.75% DUE 09-01-2046 SEDOL: BD381P3	400,000.000	433,772.84	294,822.94
DUKE ENERGY CORP 3.95% DUE 08-15-2047 SEDOL: BF46ZJ2	400,000.000	366,072.00	298,200.26
DUKE ENERGY CORP 5% DUE 08-15-2052 SEDOL: BNG9CJ4	175,000.000	174,270.25	152,959.76
DUKE ENERGY FLA LLC 5.95% DUE 11-15-2052BEO SEDOL: BM9B9B1	700,000.000	689,568.00	712,688.72
DUKE ENERGY FLA LLC 6.2% 11-15-2053 SEDOL: BN12KG1	290,000.000	288,236.80	306,062.12
DUKE ENERGY FLA 4.2% DUE 07-15-2048 CUSIP: 26444HAF8	200,000.000	199,722.00	160,380.15
DUKE ENERGY INDIANA LLC 5.4% DUE 04-01-2053 SEDOL: BRRFZJ0	140,000.000	139,874.00	132,874.50
DUKE ENERGY OHIO INC 5.6% 03-15-2054 SEDOL: BS9DJW0	350,000.000	349,086.50	338,320.26
DUKE ENERGY OHIO INC 5.65% 04-01-2053 SEDOL: BMF9RC6	170,000.000	170,617.10	166,630.36
DUKE ENERGY PROGRESS LLC 2.5% DUE 08-15-2050 SEDOL: BMTV8X6	70,000.000	40,742.80	40,575.91
DUKE ENERGY PROGRESS LLC 3.45% 03-15-2029 SEDOL: BJLV5M1	725,000.000	722,013.00	686,963.98
DUKE ENERGY PROGRESS LLC 5.35% 03-15-2053/03-09-2023 SEDOL: BNKD9L3	110,000.000	109,347.70	104,107.47
DUKE ENERGY 3.2% DUE 08-15-2049 SEDOL: BKFV9W2	323,000.000	298,579.35	215,479.37
EATON CORP OHIO 4.15 DUE 11-02-2042 REG SEDOL: BGLPFR7	290,000.000	272,678.75	244,811.21

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Corporate Debt Instruments - Other			
United States - USD			
EDISON INTERNATIONAL 5.375% 12-31-2049 SEDOL: BMCDH43	1,080,000.000	1,075,425.00	1,064,964.35
EDISON INTL 5.0% 12-31-2049 SEDOL: BP9RHS3	290,000.000	290,300.00	282,670.80
EDISON INTL 5.45% 06-15-2029 SEDOL: BQD3LP9	400,000.000	399,716.00	403,782.35
EDISON INTL 8.125% 06-15-2053 CUSIP: 281020AX5	500,000.000	500,000.00	515,663.50
EL PASO NAT GAS CO 8.375% DUE 06-15-2032 SEDOL: 2787237	200,000.000	289,630.00	235,060.01
ELEVANCE HEALTH INC 5.2% 02-15-2035 SEDOL: BT259Z3	600,000.000	597,876.00	586,074.87
ELEVANCE HEALTH INC 5.375% 06-15-2034 SEDOL: BSWYK49	225,000.000	224,838.00	223,073.12
ELEVANCE HEALTH INC 5.7% 02-15-2055 SEDOL: BQPCQF9	846,000.000	841,397.68	816,462.93
ELEVANCE HEALTH INC 5.85% 11-01-2064 SEDOL: BT25B35	781,000.000	778,719.48	755,606.76
ELEVANCE HLTH INC FIXED 6.1% DUE 10-15-2052 SEDOL: BNTB0H1	560,000.000	572,780.38	566,848.03
ELI LILLY & CO 4.95% 02-27-2063 SEDOL: BQMRY20	260,000.000	256,477.00	233,665.67
ELI LILLY & CO 5.2% 08-14-2064 SEDOL: BSLSJZ6	240,000.000	239,918.40	223,715.83
ELI LILLY AND CO 4.875% DUE 02-27-2053 SEDOL: BQMRY08	140,000.000	139,911.80	126,999.59
ELI LILLY AND COMPANY 5.0% 02-09-2054 SEDOL: BSHRLF1	1,370,000.000	1,362,204.70	1,259,884.52
ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045 SEDOL: BYQ24Q1	570,000.000	609,054.93	563,218.23
ENERGY TRANSFER L P 0.0% DUE 12-31-2049 REG SEDOL: BMHR7W8	1,040,000.000	1,033,062.55	1,043,653.52
ENERGY TRANSFER L P 6.55% 12-01-2033 SEDOL: BR3TGZ9	650,000.000	649,259.00	691,987.14
ENERGY TRANSFER L P 6.75% 12-31-2099 USD SEDOL: BNLZ3S3	940,000.000	942,840.00	930,966.92

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
ENERGY TRANSFER LP 5.55% 05-15-2034 SEDOL: BQHNMV8	400,000.000	398,640.00	397,951.74
ENERGY TRANSFER LP 5.75% DUE 02-15-2033 BEO SEDOL: BPLKW30	2,000,000.000	1,997,820.00	2,027,415.64
ENERGY TRANSFER LP 5.95% 05-15-2054 SEDOL: BQHNMW9	750,000.000	746,422.50	725,060.65
ENERGY TRANSFER 2.9% DUE 05-15-2025 SEDOL: BL3BQ64	100,000.000	104,634.00	99,229.73
ENERGY TRANSFER 4.9% DUE 03-15-2035 SEDOL: BWBXR55	170,000.000	158,385.60	160,121.66
ENERGY TRANSFER 5.8% DUE 06-15-2038 SEDOL: BNR46V8	50,000.000	51,469.70	49,143.62
ENERGY TRANSFER 6.25% DUE 04-15-2049 SEDOL: BJCYMJ5	30,000.000	30,089.03	30,111.80
ENERGY TRANSFER 6.625% DUE 10-15-2036 SEDOL: BG48VD1	190,000.000	212,976.70	202,070.24
ENERGY TRANSFER 6% DUE 06-15-2048 SEDOL: BFXCN75	500,000.000	494,500.00	483,618.11
ENERGY TRANSFER 7.5% DUE 07-01-2038 SEDOL: BG48VF3	40,000.000	45,152.00	45,289.20
ENERGY CORP NEW 3.75% DUE 06-15-2050 SEDOL: BMFYH09	125,000.000	123,000.00	88,734.96
ENTERGY LA LLC 5.7% 03-15-2054 SEDOL: BQKW030	600,000.000	599,136.00	593,407.10
ENTERGY TEX INC 1.75% DUE 03-15-2031 SEDOL: BLB20M3	100,000.000	99,630.00	82,436.44
ENTERGY TEXAS INC 5.55% 09-15-2054 SEDOL: BMYKZ26	160,000.000	159,841.70	155,342.86
ENTERPRISE PRODS FIXED 3.95% DUE 01-31-2060 SEDOL: BL39936	400,000.000	402,036.41	288,322.58
ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046 SEDOL: BYZ5J66	410,000.000	416,390.20	365,869.13
ENTERPRISE PRODS OPER LLC 3.7% 02-15-2026 SEDOL: BYMLL16	250,000.000	274,890.00	247,593.87
ENTERPRISE PRODS OPER LLC 4.25% 02-15-2048 SEDOL: BFY1ZL9	190,000.000	189,743.50	152,648.08

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049 SEDOL: BF39VN8	460,000.000	457,194.00	396,440.93
ENTERPRISE PRODS OPER LLC 5.375% 02-15-2078 SEDOL: BYWF668	880,000.000	805,951.15	840,486.15
ENTERPRISE PRODS OPER LLC 5.55% 02-16-2055 SEDOL: BT8P849	670,000.000	667,742.10	645,606.26
ENTERPRISE PRODS 3.7% DUE 01-31-2051 SEDOL: BL397H6	720,000.000	717,196.94	517,249.99
ENTERPRISE PRODS 4.15% DUE 10-16-2028 SEDOL: BFY5JK8	80,000.000	92,437.60	78,087.76
ENTERPRISE PRODS 4.85% DUE 03-15-2044 SEDOL: B9M5X40	170,000.000	194,333.80	152,161.85
ENTERPRISE PRODS 5.1% DUE 02-15-2045 SEDOL: BJT1608	120,000.000	145,742.40	110,704.56
ENTERPRISE PRODS 5.7% DUE 02-15-2042 SEDOL: B56MMZ3	550,000.000	593,430.45	549,966.56
ENTERPRISE PRODS 5.95% DUE 02-01-2041 SEDOL: B3P4VB5	390,000.000	505,193.40	400,832.68
ENTERPRISE PRODS 6.125% DUE 10-15-2039 SEDOL: B4RMRV6	280,000.000	319,540.20	290,916.42
ENTERPRISE PRODS 7.55% DUE 04-15-2038 SEDOL: B57FW28	70,000.000	105,436.10	81,976.26
ENTERPRISE PRODUCTS OPER L P 3.3% 02-15-2053 SEDOL: BMHBC36	20,000.000	19,834.00	13,172.41
ENTERPRISE PRODUCTS OPER L P 4.95% 02-15-2035 SEDOL: BT8P667	170,000.000	168,980.00	164,599.87
EOG RES INC 4.95% DUE 04-15-2050 SEDOL: BLB9JH2	550,000.000	618,486.00	489,805.22
EOG RESOURCES INC 5.65% 12-01-2054 SEDOL: BRWLH64	1,013,000.000	1,017,781.16	993,359.30
EPR PPTYS 4.75% DUE 12-15-2026 SEDOL: BDRYQ07	200,000.000	196,858.00	198,400.15
EPR PPTYS 4.95% DUE 04-15-2028 SEDOL: BFNSMR6	400,000.000	354,928.00	393,204.64
EQT CORP 5.75% 02-01-2034 SEDOL: BRBG3M8	400,000.000	399,688.00	398,198.28

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
EQUIFAX INC FIXED 3.1% DUE 05-15-2030 SEDOL: BMDWPD4	200,000.000	199,620.00	181,268.48
EQUINIX INC FIXED 3.2% 11-18-2029 CUSIP: 29444UBE5	400,000.000	399,592.00	367,686.46
EQUINIX INC SR NT 3.4% 02-15-2052 CUSIP: 29444UBT2	246,000.000	243,977.88	167,067.29
ERP OPER LTD 4.5% DUE 07-01-2044 SEDOL: BNH7PZ4	1,235,000.000	1,283,745.60	1,067,142.86
ESSENT GROUP LTD NT 6.25% 07-01-2029 SEDOL: BR2NPG6	300,000.000	298,896.00	306,517.62
ESSEX PORTFOLIO L P 4.0% 03-01-2029 SEDOL: BFMWWB3	400,000.000	402,868.00	384,547.21
EVERSOURCE ENERGY 5.5% 01-01-2034 SEDOL: BRBK4K5	250,000.000	249,109.50	248,078.49
EXELON CORP 4.45% DUE 04-15-2046 SEDOL: BD073T1	30,000.000	31,201.50	24,997.27
EXELON CORP 4.7% DUE 04-15-2050 CUSIP: 30161NAY7	500,000.000	594,515.00	422,310.68
EXELON CORP 5.1% DUE 06-15-2045 SEDOL: BYVF9K4	1,200,000.000	1,255,301.79	1,087,525.94
EXELON CORP 5.6% DUE 03-15-2053 SEDOL: BN45Q25	525,000.000	513,022.50	506,064.54
EXELON CORP 5.625% DUE 06-15-2035 SEDOL: B0LK7L8	150,000.000	168,233.51	150,610.55
EXELON GENERATION 5.6 DUE 06-15-2042 SEDOL: B715FY1	363,000.000	353,698.78	350,466.60
EXPAND ENERGY CORPORATION 5.375% 03-15-2030 SEDOL: BMDVV88	90,000.000	87,187.50	88,335.27
EXPEDIA GROUP INC 3.25% DUE 02-15-2030 SEDOL: BLTZ2F1	400,000.000	396,900.00	368,722.87
EXTENDED STAY AMER TR 2021-ESH MTG PASS THRU CTF CL A 144A 5.50648% 07-15-2038 SEDOL: BP7L958	132,118.610	127,370.59	132,201.18
EXTRA SPACE STORAGE INC 5.35% 01-15-2035 SEDOL: BQ1P0R2	500,000.000	499,865.00	493,313.08
EXXON MOBIL CORP 2.995% DUE 08-16-2039 SEDOL: BK81HN6	270,000.000	270,000.00	204,237.27

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
EXXON MOBIL CORP 3.095% DUE 08-16-2049 SEDOL: BJP4010	160,000.000	160,000.00	106,769.48
EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG SEDOL: BMDSC31	1,130,000.000	1,160,251.56	793,326.91
EXXON MOBIL CORP 4.114% DUE 03-01-2046 SEDOL: BYYD0G8	180,000.000	180,435.24	146,156.45
FEDEX CORP 4.1% DUE 02-01-2045 SEDOL: BV9HFG9	725,000.000	728,458.25	567,690.65
FEDEX CORP 4.4% DUE 01-15-2047 SEDOL: BYYPSG0	1,125,000.000	1,163,223.09	911,347.26
FEDEX CORP 4.75% DUE 11-15-2045 SEDOL: BYPJYG3	575,000.000	595,126.99	493,723.43
FIRSTENERGY CORP FIXED 2.25% DUE 09-01-2030 SEDOL: BMBWWL3	607,000.000	593,463.70	520,626.21
FIRSTENERGY CORP 4.85% 07-15-2047 SEDOL: BDC3P80	1,080,000.000	1,098,857.40	921,098.42
FL PWR & LT CO 3.15% DUE 10-01-2049 SEDOL: BKTC8V3	360,000.000	357,706.80	243,112.90
FLEX LTD 4.875% DUE 06-15-2029 CUSIP: 33938XAA3	300,000.000	321,867.00	293,888.84
FLORIDA POWER & LIGHT COMPANY 2.875% 12-04-2051 SEDOL: BPG96F2	1,425,000.000	1,381,938.05	892,257.72
FLORIDA POWER & LIGHT COMPANY 5.3% DUE 04-01-2053 SEDOL: BPYTON0	1,146,000.000	1,111,156.56	1,094,161.33
FLORIDA POWER & LIGHT COMPANY 5.6% 06-15-2054 SEDOL: BQKMPC4	730,000.000	728,401.30	729,872.92
FORD CR FLOORPLAN 4.92% DUE 05-15-2028 CUSIP: 34528QHV9	110,000.000	109,999.15	110,523.96
FORD HLDGS INC 9.3% DUE 03-01-2030 SEDOL: B02FN14	40,000.000	43,777.96	45,425.31
FORD MOTOR CREDIT CO LLC 2.9% DUE 02-10-2029 BEO SEDOL: BPR9SM2	340,000.000	339,993.20	304,461.53
FORD MOTOR CREDIT CO LLC 5.85% 05-17-2027 SEDOL: BPJK481	1,000,000.000	998,810.00	1,010,472.55
FORD MOTOR CREDIT CO LLC 6.8% DUE 05-12-2028 SEDOL: BNQN9H3	350,000.000	349,954.50	361,692.27

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
FORD MTR CO DEL NT 4.75 01-15-2043 SEDOL: B94Q0Z1	260,000.000	233,350.00	205,180.75
FORD MTR CO DEL 3.25% 02-12-2032 SEDOL: BPLHQR3	820,000.000	818,512.20	682,048.02
FORD MTR CR CO LLC 4.134% DUE 08-04-2025 SEDOL: BYZ5MH8	200,000.000	189,250.00	198,761.98
FORD MTR CR CO LLC 2.9% DUE 02-16-2028 BEO SEDOL: BNKBJZ1	600,000.000	538,224.00	553,841.00
FORD MTR CR CO LLC 4.271% DUE 01-09-2027 SEDOL: BKM3QM0	600,000.000	575,322.00	587,653.07
FORTINET INC NT 1% 03-15-2026 SEDOL: BMHLYG3	200,000.000	196,050.00	191,244.46
FOX CORP FIXED 3.05% DUE 04-07-2025 SEDOL: BM6QSH8	100,000.000	107,099.00	99,521.16
FOX CORP 5.476% DUE 01-25-2039 SEDOL: BMPRYX0	600,000.000	611,829.95	570,186.74
FREEPORT-MCMORAN INC 5.4% DUE 11-14-2034/11-14-2014 REG SEDOL: BSN4Q39	120,000.000	117,321.60	118,670.03
FREEPORT-MCMORAN 5.45% DUE 03-15-2043 SEDOL: BFPC4S1	570,000.000	587,034.30	538,028.65
GA GLOBAL FDG TR 1.625% DUE 01-15-2026 SEDOL: BMFDNF3	110,000.000	112,196.70	106,216.93
GALLAGHER ARTHUR J & CO SR NT 3.5% 05-20-2051 CUSIP: 363576AB5	197,000.000	196,085.01	135,696.68
GATX CORP 4.5% 03-30-2045 SEDOL: BVFB5C1	100,000.000	103,621.00	80,907.36
GCAT 2023-NQM4 TR 4.25% DUE 05-25-2067 CUSIP: 36171FAA1	911,872.660	833,749.79	843,354.00
GE HEALTHCARE HLDG LLC GTD SR NT 6.377% 11-22-2052 SEDOL: BQLPVD5	1,305,000.000	1,334,546.16	1,404,296.00
GEN DYNAMICS CORP FIXED 4.25% DUE 04-01-2040 SEDOL: BMFFMZ2	490,000.000	484,267.00	428,075.28
GENERAL DYNAMICS CORP NT 2.85% 06-01-2041 SEDOL: BNXM843	290,000.000	288,985.00	206,923.97
GENERAL ELEC CO 4.25% DUE 05-01-2040 SEDOL: BMWWSK3	30,000.000	26,200.20	25,174.55

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
GENERAL MTRS CO 5.95% DUE 04-01-2049 SEDOL: BGLRQ81	290,000.000	272,933.50	274,310.67
GENERAL MTRS CO 6.25% DUE 10-02-2043 SEDOL: BP8Y7Q3	290,000.000	306,978.98	287,706.27
GENERAL MTRS CO 6.6% DUE 04-01-2036 SEDOL: BYXXXG0	590,000.000	620,660.80	619,477.52
GENERAL MTRS CO 6.75% DUE 04-01-2046 SEDOL: BYXXXH1	230,000.000	256,666.96	240,259.55
GENERAL MTRS FINL CO INC 1.5% DUE 06-10-2026 BEO SEDOL: BNR5LK5	220,000.000	219,639.20	209,665.16
GEORGIA POWER CO 5.25% 03-15-2034 SEDOL: BLD74W4	159,000.000	158,488.12	157,902.09
GEORGIA PWR CO 3.7% 01-30-2050 SEDOL: BL2FJY6	600,000.000	607,056.50	441,213.95
GEORGIA PWR CO 4.95% 05-17-2033 SEDOL: BQPF7S8	275,000.000	271,165.36	269,396.83
GILEAD SCIENCES INC 2.8% DUE 10-01-2050/09-30-2020 REG SEDOL: BMDWBN6	1,178,000.000	768,652.52	725,304.25
GILEAD SCIENCES INC 5.55% 10-15-2053 SEDOL: BQBBGR2	1,633,000.000	1,669,257.22	1,608,879.15
GILEAD SCIENCES 4.5% DUE 02-01-2045 SEDOL: BSNBJW0	290,000.000	288,297.70	248,822.02
GILEAD SCIENCES 4.8% DUE 04-01-2044 SEDOL: BKHDRD3	330,000.000	329,359.80	295,626.76
GILEAD SCIENCES 4% DUE 09-01-2036 CUSIP: 375558BJ1	30,000.000	29,829.00	26,486.78
GILEAD SCIENCES 5.65% DUE 12-01-2041 SEDOL: B6S0304	230,000.000	257,355.73	230,128.48
GLOBAL PMTS INC FIXED 2.9% DUE 05-15-2030 SEDOL: BLCWGV3	100,000.000	99,673.00	89,033.35
GLOBAL PMTS INC 3.2% DUE 08-15-2029 REG SEDOL: BK0WRZ9	400,000.000	347,160.00	366,592.54
GLP CAP L P / GLP FING II INC 5.3% 01-15-2029 CUSIP: 361841AL3	500,000.000	499,925.00	496,353.30
GLP CAP L P / GLP 4% DUE 01-15-2030 SEDOL: BKDJ821	300,000.000	299,253.00	279,414.08

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
GLP CAP L P/GLP FING II INC 5.625% 09-15-2034 SEDOL: BR2NKK5	600,000.000	594,564.00	590,344.98
GLP CAPITAL LP/FIN II 3.25% 01-15-2032 SEDOL: BPNXM93	800,000.000	751,608.00	685,183.44
GOLDENTREE LN MGMT FLTGT RT 0% DUE 10-20-2032 CUSIP: 38138DBA3	330,000.000	330,000.00	330,458.44
GOLDMAN SACHS GROUP INC SR NT FIXED / FLTGT 2.65% 10-21-2032 CUSIP: 38141GYN8	240,000.000	238,172.46	202,899.61
GOLDMAN SACHS GROUP INC 1.948% 10-21-2027 SEDOL: BMGDCB1	40,000.000	38,627.60	37,949.88
GOLDMAN SACHS GROUP INC 2.383% 07-21-2032 SEDOL: BNW0354	620,000.000	620,000.00	517,381.20
GOLDMAN SACHS GROUP INC 3.691% 06-05-2028 SEDOL: BF6Q761	1,300,000.000	1,322,668.00	1,262,841.92
GOLDMAN SACHS GROUP INC 5.016% 10-23-2035 SEDOL: BSF0602	3,311,000.000	3,301,124.73	3,170,801.40
GOLDMAN SACHS GROUP INC 5.049% 07-23-2030 SEDOL: BRC1645	1,000,000.000	1,000,000.00	994,901.15
GOLDMAN SACHS GROUP INC 5.33% 07-23-2035 SEDOL: BRC1656	2,105,000.000	2,103,864.90	2,068,397.88
GOLDMAN SACHS GROUP INC 5.561% 11-19-2045 SEDOL: BT6NWN2	1,250,000.000	1,250,000.00	1,208,278.88
GOLDMAN SACHS GROUP INC 6.125% 12-31-2049 SEDOL: BP092R2	220,000.000	220,000.00	217,524.97
GOLDMAN SACHS 3.5% DUE 11-16-2026 SEDOL: BZ12537	200,000.000	218,040.00	195,532.28
GOLDMAN SACHS 4.8% DUE 07-08-2044 SEDOL: BP4W4X7	400,000.000	398,048.00	353,896.80
GOLDMAN SACHS 5.15% DUE 05-22-2045 SEDOL: BY58YT3	370,000.000	367,595.00	341,325.96
GOLDMAN SACHS 6.25% DUE 02-01-2041 SEDOL: B920YP3	1,140,000.000	1,255,372.94	1,200,736.78
GOLDMAN SACHS 6.75% DUE 10-01-2037 SEDOL: B9CMD63	140,000.000	140,760.23	150,477.68
HALLIBURTON CO 4.75% DUE 08-01-2043 SEDOL: BCR5XW4	410,000.000	405,956.22	357,507.50

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Corporate Debt Instruments - Other			
United States - USD			
HALLIBURTON CO 4.85% DUE 11-15-2035 SEDOL: BYNR6K7	80,000.000	80,156.61	76,059.68
HARRIS CORP DEL 4.854% DUE 04-27-2035 SEDOL: BX1DG11	200,000.000	200,705.88	190,232.12
HBR PK CLO LTD / FLTG RT 5.99317% DUE 01-20-2031 CUSIP: 41154XAS4	320,000.000	320,000.00	320,503.36
HCA INC SR SECD NT 4.625% 03-15-2052 SEDOL: BPLJR21	479,000.000	478,530.58	373,217.41
HCA INC 3.5% DUE 07-15-2051 BEO SEDOL: BND8HZ5	100,000.000	99,501.00	64,791.58
HCA INC 4.375% 03-15-2042 SEDOL: BQV4M28	201,000.000	197,836.26	164,200.71
HCA INC 5.125% 06-15-2039 SEDOL: BJJD6P9	270,000.000	267,532.20	246,047.34
HCA INC 5.25% DUE 06-15-2049 SEDOL: BJJD6M6	1,025,000.000	1,071,552.31	888,834.85
HCA INC 5.45% 09-15-2034 SEDOL: BQ1PKK5	1,400,000.000	1,397,956.00	1,363,378.79
HCA INC 5.5% DUE 06-01-2033 SEDOL: BQPF7W2	290,000.000	289,802.80	286,969.89
HCA INC 5.5% DUE 06-15-2047 SEDOL: BF2XWB6	1,575,000.000	1,675,290.39	1,434,554.90
HCA INC 5.9% 06-01-2053 SEDOL: BQPF7Y4	430,000.000	415,887.40	405,870.43
HCA INC 6.0% 04-01-2054 SEDOL: BLD74J1	880,000.000	874,922.40	839,548.60
HCA INC 7.5% DUE 11-06-2033 SEDOL: B039TZ1	200,000.000	210,000.00	221,857.24
HERTZ VEH FING III LLC 2021-2 RENT CAR AST BKD NT 1.68% 12-27-2027 CUSIP: 42806MAE9	300,000.000	302,359.43	281,531.73
HISTORIC TW INC STEP UP 01-15-2036 SEDOL: BD05NX9	650,000.000	676,994.50	690,447.56
HOAG MEM HOSP 3.803% DUE 07-15-2052 SEDOL: BJN4573	110,000.000	110,000.00	83,518.08
HOME DEPOT INC 2.375% 03-15-2051 SEDOL: BNRQN46	885,000.000	873,105.60	501,762.98

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
HOME DEPOT INC 3.125% DUE 12-15-2049 SEDOL: BKDX1Q8	1,322,000.000	1,242,569.64	886,498.03
HOME DEPOT INC 3.3% DUE 04-15-2040 REG SEDOL: BMQ5MC8	130,000.000	128,848.20	101,376.03
HOME DEPOT INC 3.35% DUE 04-15-2050 REG SEDOL: BK8TZG9	150,000.000	148,287.00	104,747.61
HOME DEPOT INC 4.5% DUE 12-06-2048 SEDOL: BHQFF46	430,000.000	422,698.60	367,751.87
HOME DEPOT INC 5.3% 06-25-2054 SEDOL: BPLZ1P0	2,681,000.000	2,661,541.63	2,571,598.53
HOME DEPOT INC 5.4% 06-25-2064 SEDOL: BPLZ1Q1	175,000.000	172,014.50	168,012.34
HONEYWELL INTERNATIONAL INC 5.25% 03-01-2054 SEDOL: BQBCWS8	530,000.000	528,807.50	497,206.34
HOST HOTELS & RESORTS L P 5.7% 07-01-2034 SEDOL: BSCC054	600,000.000	587,946.00	599,174.14
HOST HOTELS & 3.375% DUE 12-15-2029 SEDOL: BJYCNN8	500,000.000	496,090.00	457,013.76
HUDSON PAC PPTYS L P 5.95% 02-15-2028 SEDOL: BMHL9H9	300,000.000	249,865.00	255,954.42
HUMANA INC 4.8% DUE 03-15-2047 SEDOL: BYZKXY7	190,000.000	190,641.82	154,875.77
HUMANA INC 4.95% DUE 10-01-2044 SEDOL: BQZJCM9	390,000.000	388,120.20	331,617.85
HUMANA INC 5.5% 03-15-2053 SEDOL: BQMS2B8	290,000.000	286,250.30	259,245.08
HUMANA INC 5.875% DUE 03-01-2033 SEDOL: BP8JTQ2	210,000.000	218,011.50	210,795.79
ILFC E-CAP TR I ENHANCED CAP ADVANTAGED PFD 144A SECS DUE 12-21-2065 BEO CUSIP: 44965TAA5	1,230,000.000	1,026,025.00	1,014,015.57
ILFC E-CAPITAL TR II BD 144A DUE 12-21-2065/12-21-2005 BEO CUSIP: 44965UAA2	230,000.000	207,124.69	191,968.18
INDIANAPOLIS PWR & LT CO 1ST MTG BD SER 144A 5.7% 04-01-2054 SEDOL: BQKW0H4	370,000.000	368,934.40	363,987.20
INGERSOLL RAND INC 5.7% DUE 08-14-2033 SEDOL: BRF5C24	390,000.000	389,233.06	398,764.80

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Corporate Debt Instruments - Other			
United States - USD			
INOVA HEALTH SYS FNDTN TAXABLE BD SER 2022A 3/A4 DUE 05-15-2052/04-21-2022 REG SEDOL: BPBQGL4	270,000.000	270,000.00	214,855.62
INTEL CORP SR NT 3.2% 08-12-2061 CUSIP: 458140BX7	480,000.000	486,413.95	260,932.55
INTEL CORP 2.8% DUE 08-12-2041/08-12-2021 BEO SEDOL: BL59332	540,000.000	539,508.60	344,586.15
INTEL CORP 3.734% SEDOL: BFMFJQ6 12-08-2047 BEO	337,000.000	309,174.26	222,492.54
INTEL CORP 4.9% 08-05-2052 SEDOL: BQHM3Q7	440,000.000	439,106.80	347,920.91
INTEL CORP 4.95% DUE 03-25-2060 CUSIP: 458140BN9	20,000.000	19,634.20	15,654.36
INTEL CORP 5.82% SEDOL: BMX7HF5 02-10-2053	90,000.000	89,961.30	79,710.74
INTERCONTINENTAL EXCHANGE INC NEW ISSUE 30YR 4.95% 06-15-2052 SEDOL: BMTWJ25	328,000.000	322,174.34	293,190.70
INTERCONTINENTAL EXCHANGE INC 5.2% 06-15-2062 SEDOL: BMTWJ58	240,000.000	238,481.53	218,281.97
INTERSTATE PWR & LT CO 5.45% SEDOL: BP4YH12 09-30-2054	170,000.000	169,447.70	161,005.96
INTUIT INC 5.5% SEDOL: BNNJDM7 09-15-2053	460,000.000	456,191.20	451,136.17
INVITATION HOMES OPER PARTNERSHIP LP 5.5% 08-15-2033 SEDOL: BRV0GM1	400,000.000	394,568.00	397,262.95
INVITATION HOMES 4.15% 04-15-2032 SEDOL: BN4LCV4	100,000.000	88,680.00	92,210.91
J G WENTWORTH XXXIX LLC 2017-2 AST BACKED NT CL B 5.09% 09-17-2074 CUSIP: 46620VAB0	202,401.070	179,630.95	178,283.61
J P MORGAN CHASE COML MTG SECS TR COML MTG PASSTHRU CTF CL A 4.90836 04-15-2037 CUSIP: 466317AA2	976,279.570	907,634.91	954,618.37
JABIL INC 5.45% 02-01-2029 SEDOL: BNLYV53	100,000.000	99,426.00	100,897.73
JOHNSON & JOHNSON 2.25% SEDOL: BMGYMY7 09-01-2050	262,000.000	249,340.52	150,166.89
JOHNSON & JOHNSON 5.25% 06-01-2054 SEDOL: BR82SP7	2,255,000.000	2,256,999.57	2,206,649.53

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United States - USD			
JOHNSON CTLS INTL PLC/TYCO FIRE & SEC F 4.9% DUE 12-01-2032 BEO SEDOL: BP9RX18	157,000.000	156,626.68	152,925.30
JOHNSON CTLS INTL 5.125% DUE 09-14-2045 SEDOL: BDH2HN1	370,000.000	396,210.72	330,777.69
JP MORGAN CHASE BK NA 5.11% 12-08-2026 SEDOL: BSBHV79	3,000,000.000	3,000,000.00	3,031,716.00
JPMORGAN CHASE & CO 2.083% DUE 04-22-2026/10-22-2020 REG SEDOL: BMDLWG3	565,000.000	582,668.45	560,139.51
JPMORGAN CHASE & CO 2.545% DUE 11-08-2032 SEDOL: BMGDC33	341,000.000	341,000.00	287,703.22
JPMORGAN CHASE & CO 3.157% 04-22-2042 SEDOL: BKVKPW5	830,000.000	826,929.00	610,027.66
JPMORGAN CHASE & CO 3.328% 04-22-2052 CUSIP: 46647PCE4	250,000.000	242,574.98	171,560.46
JPMORGAN CHASE & CO 3.897% 01-23-2049 SEDOL: BDRJGF7	540,000.000	541,698.30	415,704.17
JPMORGAN CHASE & CO 3.964% 11-15-2048 CUSIP: 46647PAL0	370,000.000	383,432.70	289,534.42
JPMORGAN CHASE & CO 4.26% 02-22-2048 CUSIP: 46647PAA4	550,000.000	550,000.00	455,752.83
JPMORGAN CHASE & CO 4.505% 10-22-2028 SEDOL: BS55CX2	825,000.000	825,000.00	817,702.71
JPMORGAN CHASE & CO 4.586% 04-26-2033 CUSIP: 46647PDC7	955,000.000	916,337.58	916,477.88
JPMORGAN CHASE & CO 4.912% DUE 07-25-2033/07-25-2032 BEO SEDOL: BN101H3	900,000.000	900,000.00	879,718.30
JPMORGAN CHASE & CO 4.946% 10-22-2035 SEDOL: BS55CQ5	649,000.000	644,572.16	625,195.41
JPMORGAN CHASE & CO 4.995% 07-22-2030 CUSIP: 46647PEJ1	200,000.000	200,000.00	199,216.15
JPMORGAN CHASE & CO 5.53% 07-22-2035 SEDOL: BSWWSY9	2,512,000.000	2,537,939.15	2,485,192.99
JPMORGAN CHASE & CO 5.534% 11-29-2045 SEDOL: BR4Y0J5	1,940,000.000	1,940,000.00	1,895,294.24
JPMORGAN CHASE & CO 5.571% 04-22-2028 CUSIP: 46647PEE2	360,000.000	368,812.80	366,147.08

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
JPMORGAN CHASE & CO 5.766% 04-22-2035 CUSIP: 46647PEH5	550,000.000	555,518.34	562,747.50
JPMORGAN CHASE & CO. 5.336% 01-23-2035 SEDOL: BQWR431	1,000,000.000	1,000,000.00	995,417.04
JPMORGAN CHASE & CO. 5.35% 06-01-2034 SEDOL: BRBH8L5	3,350,000.000	3,349,595.75	3,351,474.27
JPMORGAN CHASE & FLTG RT 1.045% DUE 11-19-2026 SEDOL: BM9BPB3	310,000.000	303,571.70	300,008.52
JPMORGAN CHASE & FLTG RT 6.254% DUE 10-23-2034 SEDOL: BLB0WL0	1,610,000.000	1,610,000.00	1,701,869.40
JPMORGAN CHASE & 4.95% DUE 06-01-2045 SEDOL: BYR8P32	690,000.000	695,789.13	626,726.61
JPMORGAN CHASE & 5.581% DUE 04-22-2030 SEDOL: BSLSDT8	1,000,000.000	1,011,300.00	1,020,126.99
KAISER FNDTN HOSPS 2.81% DUE 06-01-2041 SEDOL: BMF8YY4	230,000.000	230,000.00	162,939.24
KAISER FNDTN HOSPS 3.266% DUE 11-01-2049 SEDOL: BKS7M84	230,000.000	230,323.32	159,658.92
KAISER FNDTN HOSPS 4.15% DUE 05-01-2047 SEDOL: BF0YLL4	500,000.000	495,255.00	408,239.55
KENVUE INC SR NT 5.5% 03-22-2025 SEDOL: BQS8YQ1	400,000.000	399,852.00	400,695.52
KENVUE INC 5.2% 03-22-2063 SEDOL: BQS8YG1	260,000.000	258,393.80	240,671.97
KEURIG DR PEPPER INC 3.8% DUE 05-01-2050BEO SEDOL: BL0MLQ5	139,000.000	138,232.72	102,394.82
KILROY RLTY L P 4.75% DUE 12-15-2028 SEDOL: BGPVDD3	200,000.000	176,000.00	195,179.39
KILROY RLTY L P 6.25% 01-15-2036 SEDOL: BP2TBG2	107,000.000	106,013.03	106,184.81
KINDER MORGAN INC DEL SR NT 3.6% 02-15-2051 CUSIP: 49456BAT8	20,000.000	19,368.59	13,530.23
KINDER MORGAN INC DEL SR NT 5.1% 08-01-2029 SEDOL: BNM9JH5	1,000,000.000	998,430.00	1,000,750.19
KINDER MORGAN INC 5.2% 03-01-2048 SEDOL: BFXCNC0	980,000.000	1,096,739.60	866,568.72

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
KINDER MORGAN INC 5.3% DUE 12-01-2034 SEDOL: BSWG9S2	390,000.000	322,043.23	380,507.47
KINDER MORGAN 5.5 DUE 03-01-2044 SEDOL: BJZXT76	2,250,000.000	2,267,564.06	2,086,133.83
KINDER MORGAN 5.625% DUE 09-01-2041 SEDOL: B6R37R9	490,000.000	518,077.59	462,318.74
KINDER MORGAN 6.5% DUE 02-01-2037 SEDOL: B1PKMT4	500,000.000	427,675.00	522,726.84
KINDER MORGAN 6.95% DUE 01-15-2038 SEDOL: B1Z54W6	450,000.000	524,696.88	488,010.96
KINDER MORGAN 7.3% DUE 08-15-2033 SEDOL: 2187310	400,000.000	482,068.00	445,130.06
KLA CORP 4.95% 07-15-2052 SEDOL: BQ5J5X1	340,000.000	336,885.60	309,480.56
KRAFT HEINZ FOODS CO GTD SR NT 4.875% 10-01-2049 SEDOL: BKSYG05	1,900,000.000	1,721,802.00	1,626,523.60
KRAFT HEINZ FOODS CO GTD SR NT 5.5% 06-01-2050 SEDOL: BNG49V0	650,000.000	656,603.07	610,654.32
KRAFT HEINZ FOODS 5.2% DUE 07-15-2045 CUSIP: 50077LAM8	1,475,000.000	1,584,705.24	1,334,077.19
KROGER CO 5.358% 09-15-2034 SEDOL: BQXJV91	158,000.000	158,411.07	152,846.71
KROGER CO 5.5% 09-15-2054 SEDOL: BSFVBC2	670,000.000	667,229.00	631,851.03
KROGER CO 5.65% 09-15-2064 SEDOL: BSFVBD3	590,000.000	588,102.56	555,715.96
KYNDRYL HLDGS INC 4.1% 10-15-2041 SEDOL: BQP9KH0	490,000.000	486,295.89	388,475.85
LABORATORY CORP AMER HLDGS 4.8% 10-01-2034 SEDOL: BMZLFM8	100,000.000	99,755.00	94,791.53
LAM RESH CORP 3.125% DUE 06-15-2060 SEDOL: BKY6M52	70,000.000	69,790.70	42,933.80
LAS VEGAS SANDS CORP 6.0% 08-15-2029 SEDOL: BQ1JDH5	1,230,000.000	1,230,101.90	1,245,795.61
LAS VEGAS SANDS CORP 6.2% 08-15-2034 SEDOL: BQ1JDK8	400,000.000	398,904.00	402,727.62

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Corporate Debt Instruments - Other			
United States - USD			
LAS VEGAS SANDS 2.9% DUE 06-25-2025 SEDOL: BKV8626	410,000.000	413,539.90	405,539.00
LAS VEGAS SANDS 3.5% DUE 08-18-2026 SEDOL: BKM8MD8	1,590,000.000	1,537,213.50	1,547,705.84
LAS VEGAS SANDS 3.9% DUE 08-08-2029 SEDOL: BKPHQ07	680,000.000	688,352.44	632,170.73
LAZARD GROUP LLC 6.0% 03-15-2031 SEDOL: BP9QDN7	200,000.000	199,920.00	205,350.22
LEIDOS INC FIXED 4.375% DUE 05-15-2030 SEDOL: BLNB3J6	100,000.000	98,716.00	95,671.02
LIBERTY MUT GROUP INC SR NT 144A 3.951% 10-15-2050 SEDOL: BKM7Z2	100,000.000	92,457.34	72,868.54
LILLY ELI & CO 5.05% 08-14-2054 SEDOL: BSLSJY5	600,000.000	597,060.00	556,764.88
LILLY ELI & CO 5.1% 02-09-2064 SEDOL: BSHRLG2	660,000.000	659,138.23	604,322.86
LIQUIGLIDE INC 5.5% DUE 02-24-2026 CUSIP: 53636CAA2	100,000.000	100,000.00	93,725.00
LITHIA MTRS INC SR NT 144A 3.875% 06-01-2029 SEDOL: BM9BQR6	140,000.000	145,250.00	127,873.80
LOCKHEED MARTIN CORP SR NT 4.3% 06-15-2062 SEDOL: BN7T9V4	990,000.000	983,214.43	785,481.86
LOCKHEED MARTIN CORP 5.2% 02-15-2055 SEDOL: BRJVG1	449,000.000	445,587.60	423,189.40
LOCKHEED MARTIN CORP 5.2% 02-15-2064 SEDOL: BPG2H14	1,880,000.000	1,875,271.30	1,748,314.72
LOCKHEED MARTIN CORP 5.7% DUE 11-15-2054 SEDOL: BQXQQS6	404,000.000	406,004.85	411,743.80
LOCKHEED MARTIN 4.5% DUE 05-15-2036 SEDOL: BDB6BN7	60,000.000	58,874.40	56,314.53
LOCKHEED MARTIN 5.9% DUE 11-15-2063 SEDOL: BQXQQT7	222,000.000	220,088.58	232,295.92
LOWE'S COMPANIES INC 2.8% 09-15-2041 SEDOL: BNG50S7	50,000.000	49,947.00	34,339.22
LOWES COS INC 3% DUE 10-15-2050 SEDOL: BN4NTS6	1,400,000.000	1,412,455.70	871,241.46

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
LOWES COS INC 4.25% 04-01-2052 SEDOL: BJN46V4	350,000.000	349,762.00	273,687.23
L3HARRIS TECHNOLOGIES INC 5.4% 07-31-2033 SEDOL: BNXXJF2	20,000.000	19,978.60	19,957.44
L3HARRIS TECHNOLOGIES INC 5.6% 07-31-2053 SEDOL: BNXXJR4	230,000.000	229,270.90	223,160.46
MA INST TECH FIXED 2.294% DUE 07-01-2051 SEDOL: BL0CVC1	438,000.000	438,000.00	252,014.43
MA INST TECH 4.678% DUE 07-01-2114 SEDOL: BM7SF38	340,000.000	340,000.00	287,988.91
MA INST TECH 5.6% DUE 07-01-2111 SEDOL: B4LWP63	50,000.000	61,678.87	50,379.94
MARKEL GROUP INC 6.0% 05-16-2054 SEDOL: BNSP223	200,000.000	199,282.00	198,666.97
MARRIOTT INTERNATIONAL 5.35% 03-15-2035 CUSIP: 571903BS1	245,000.000	243,515.30	242,085.36
MARRIOTT INTL INC 3.5% DUE 10-15-2032 CUSIP: 571903BF9	400,000.000	408,248.00	352,965.77
MARSH & MCLENNAN COS INC SR NT 2.9% 12-15-2051 SEDOL: BMG7990	499,000.000	482,092.98	311,116.10
MARSH & MCLENNAN COS INC 5.35% 11-15-2044 SEDOL: BT05PH9	1,110,000.000	1,109,844.60	1,078,169.97
MARSH & MCLENNAN COS INC 5.4% 03-15-2055 SEDOL: BT03MT4	3,529,000.000	3,510,863.82	3,386,900.30
MARSH & MCLENNAN COS INC 5.7% 09-15-2053 SEDOL: BMHGNF0	865,000.000	862,405.00	868,268.72
MASCO CORP NT 7.75 DUE 08-01-2029 BEO SEDOL: 2486073	150,000.000	165,750.00	165,829.13
MASTERCARD INC FIXED 4.875% 05-09-2034 SEDOL: BSD3KY5	313,000.000	309,344.60	308,230.46
MASTERCARD INC 2.95% DUE 03-15-2051 SEDOL: BMV3M61	250,000.000	247,632.50	161,779.89
MASTERCARD INC 3.85% DUE 03-26-2050 REG SEDOL: BMH9H80	390,000.000	427,199.40	302,243.66
MASTERCARD INC 4.55% 01-15-2035 SEDOL: BTFJ457	298,000.000	298,993.04	284,778.49

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Corporate Debt Instruments - Other			
United States - USD			
MAYO CLINIC 4% DUE 11-15-2047 SEDOL: B9BC364	90,000.000	90,000.00	73,344.86
MCDONALD'S CORP FIXED 4.45% DUE 09-01-2048 SEDOL: BYVN663	660,000.000	651,184.77	550,961.04
MCDONALDS CORP 4.45% DUE 03-01-2047 REG SEDOL: BDFC7W2	1,000,000.000	971,274.00	840,196.10
MCDONALDS CORP FIXED 4.6% DUE 05-26-2045 SEDOL: BY3R500	130,000.000	161,231.20	112,839.34
MCDONALDS CORP MEDIUM TERM NTS BOOK 3.625% DUE 09-01-2049 SEDOL: BK0WS12	449,000.000	490,474.20	324,154.12
MCDONALDS CORP 4.875% DUE 12-09-2045 SEDOL: BYWKW98	340,000.000	340,000.00	306,092.07
MCDONALDS CORP 5.15% DUE 09-09-2052 BEO SEDOL: BMTWYS6	884,000.000	846,233.41	809,961.47
MERCK & CO INC 2.9% DUE 12-10-2061 SEDOL: BLHM7R1	510,000.000	508,561.80	293,055.58
MERCK & CO INC NEW FIXED 2.45% DUE 06-24-2050 SEDOL: BMBQJZ8	306,000.000	296,441.28	176,377.61
MERCK & CO INC NEW 4.0% 03-07-2049 SEDOL: BJ0KX25	207,000.000	231,395.25	162,411.87
MERCK & CO INC NEW 5.0% 05-17-2053 SEDOL: BP487M5	329,000.000	327,680.71	299,882.97
META PLATFORMS INC 5.4% 08-15-2054 SEDOL: BT3NPB4	2,010,000.000	1,987,833.67	1,947,756.86
META PLATFORMS INC 5.55% 08-15-2064 CUSIP: 30303M8W5	180,000.000	179,469.47	176,223.14
METLIFE INC SR NT 5.3% 12-15-2034 SEDOL: BRF3SD1	275,000.000	273,856.00	274,120.41
METLIFE INC 5.0% 07-15-2052 SEDOL: BP9RBD6	455,000.000	454,221.95	412,445.28
METLIFE INC 5.25% DUE 01-15-2054 SEDOL: BQ0N1M9	300,000.000	274,938.00	281,296.08
METLIFE INC 6.4% 12-15-2066 SEDOL: B1L8RP3	440,000.000	450,210.58	448,436.56
MICRON TECH INC 4.663% DUE 02-15-2030 CUSIP: 595112BQ5	350,000.000	360,734.50	341,638.10

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
MICRON TECHNOLOGY INC 2.703% 04-15-2032 SEDOL: BMDGZ69	140,000.000	140,000.00	117,372.55
MICRON TECHNOLOGY INC 3.366% 11-01-2041 SEDOL: BMDWFL2	130,000.000	130,000.00	95,038.88
MIDAMERICAN ENERGY CO 3.15% DUE 04-15-2050 SEDOL: BKT2JL0	280,000.000	278,420.80	188,181.86
MIDAMERICAN ENERGY CO 5.3% 02-01-2055 SEDOL: BNRPM13	565,000.000	562,604.40	534,585.62
MIDAMERICAN ENERGY 5.15% DUE 11-15-2043 SEDOL: BMJ6RW3	975,000.000	1,106,730.22	926,166.82
MIDAMERICAN ENERGY 5.858% 09-15-2054 SEDOL: BNSP5G8	100,000.000	103,227.00	101,853.16
MIDAMERICAN ENERGY 6.125% DUE 04-01-2036 SEDOL: B1FTHZ2	1,309,000.000	1,535,995.71	1,377,783.59
MISSISSIPPI PWR CO SER 2021B SR NT 3.1% 07-30-2051 SEDOL: BMB5VG0	750,000.000	742,005.00	487,624.88
MOLSON COORS 4.2% DUE 07-15-2046 SEDOL: BYT4Q46	1,350,000.000	1,299,225.23	1,078,991.13
MOLSON COORS 5 DUE 05-01-2042 SEDOL: BG49491	350,000.000	334,537.00	321,985.74
MONDELEZ INTL INC FIXED 2.625% DUE 09-04-2050 SEDOL: BN6LBZ9	150,000.000	149,166.00	87,968.94
MORGAN STANLEY .985% DUE 12-10-2026 SEDOL: BMQC6W7	450,000.000	440,947.50	433,974.07
MORGAN STANLEY BK N A 4.447% 10-15-2027 SEDOL: BSF06J1	1,197,000.000	1,197,000.00	1,189,193.69
MORGAN STANLEY FIXED 3.217% DUE 04-22-2042 CUSIP: 61772BAC7	892,000.000	785,300.30	660,900.31
MORGAN STANLEY FIXED 5.516% 11-19-2055 SEDOL: BRWK9T8	1,870,000.000	1,877,078.80	1,806,113.00
MORGAN STANLEY SR NT FXD/FLTG 2.63% 02-18-2026 SEDOL: BP2TR53	55,000.000	54,793.20	54,838.48
MORGAN STANLEY VAR RT 07-22-2028 SEDOL: BZ9P8W8	400,000.000	400,000.00	385,687.28
MORGAN STANLEY 2.239% 07-21-2032 SEDOL: BNZKG63	490,000.000	490,000.00	406,132.20

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United States - USD			
MORGAN STANLEY 2.484% 09-16-2036 CUSIP: 61747YEF8	730,000.000	730,000.00	593,862.35
MORGAN STANLEY 4.654% 10-18-2030 CUSIP: 61747YFU4	900,000.000	900,000.00	880,676.76
MORGAN STANLEY 5.042% 07-19-2030 CUSIP: 61747YFS9	2,700,000.000	2,700,000.00	2,690,378.20
MORGAN STANLEY 5.25% 04-21-2034 CUSIP: 61747YFE0	400,000.000	400,000.00	393,740.10
MORGAN STANLEY 5.32% 07-19-2035 CUSIP: 61747YFT7	675,000.000	678,292.68	664,177.08
MORGAN STANLEY 5.424% 07-21-2034 CUSIP: 61747YFG5	30,000.000	30,000.00	29,798.07
MORGAN STANLEY 5.831% 04-19-2035 SEDOL: BLDCHK8	658,000.000	664,745.00	671,731.32
MORGAN STANLEY 5.94% 02-07-2039 SEDOL: BP7H7C7	290,000.000	290,000.00	291,360.81
MORGAN STANLEY 5.948% 01-19-2038 SEDOL: BL0NRR1	290,000.000	290,433.82	290,790.78
MORGAN STANLEY 6.342% 10-18-2033 CUSIP: 61747YFY7	1,380,000.000	1,380,000.00	1,460,218.09
MPLX LP FIXED 5.2% DUE 03-01-2047 SEDOL: BYXT874	20,000.000	20,496.78	17,827.99
MPLX LP 4.5% 04-15-2038 SEDOL: BYZGJX6	1,210,000.000	1,211,416.85	1,054,928.48
MPLX LP 4.875% DUE 06-01-2025 SEDOL: BYYHPS7	200,000.000	225,436.00	199,864.81
NASDAQ INC 6.1% 06-28-2063 CUSIP: 63111XAL5	180,000.000	180,674.17	183,444.11
NATIONAL RETAIL PPTYS INC 3.5% 10-15-2027 SEDOL: BFXQN99	300,000.000	298,779.00	289,665.34
NATIONWIDE FINL 3.9% DUE 11-30-2049 SEDOL: BJXCM10	400,000.000	398,032.00	293,849.13
NAVIENT PRIVATE ED LN TR 2020-I 5.42634%04-15-2069 CUSIP: 63942AAB2	150,190.180	151,457.40	150,048.43
NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043 SEDOL: B7W15J3	37,000.000	46,066.11	31,543.57

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United States - USD			
NEIGHBORLY ISSUER LLC 2023-1 SR SECD NT CL A-2 7.308% 01-30-2053 CUSIP: 64016NAE7	108,075.000	105,913.50	109,712.73
NETFLIX INC 4.9% 08-15-2034 SEDOL: BR2NKN8	700,000.000	697,298.00	686,489.68
NETFLIX INC 5.4% 08-15-2054 SEDOL: BR2NKZ0	247,000.000	246,481.30	241,521.62
NEW ISSUE HOME DEPOT 30YR USD 3.625% 04-15-2052 SEDOL: BLFG827	510,000.000	499,101.30	370,102.23
NEWMONT CORP/NEWCREST FIN PTY LTD 3.25% 05-13-2030 SEDOL: BMZLBP3	100,000.000	99,578.42	91,897.26
NEXTERA ENERGY CAP HLDGS INC 3.0% 01-15-2052 SEDOL: BN912H5	650,000.000	648,576.50	406,525.82
NEXTERA ENERGY CAP HLDGS INC 2.25% DUE 06-01-2030/05-12-2020 REG SEDOL: BMDX623	100,000.000	99,963.00	86,476.81
NEXTERA ENERGY CAP HLDGS INC 5.55% 03-15-2054 SEDOL: BQWPXV6	1,250,000.000	1,242,062.50	1,199,003.56
NEXTERA ENERGY CAP 5.38% 02-28-2053 SEDOL: BN6KV01	1,625,000.000	1,490,677.75	1,493,737.67
NORDSTROM INC 5% DUE 01-15-2044 SEDOL: BNF1H8	1,879,000.000	1,805,764.62	1,404,762.91
NORFOLK SOUTHERN CORP 4.55% 06-01-2053 SEDOL: BNNXRV6	650,000.000	648,799.30	545,349.75
NORFOLK SOUTHERN CORP 5.35% 08-01-2054 SEDOL: BRZW957	815,000.000	798,298.17	777,045.37
NORFOLK SOUTHN CORP SR NT 2.9% 08-25-2051 SEDOL: BMW6YY1	925,000.000	917,655.50	570,212.65
NORFOLK SOUTHN CORP 3.155% DUE 05-15-2055 SEDOL: BN79088	389,000.000	282,021.82	246,352.82
NORFOLK SOUTHN CORP 4.15% 02-28-2048 CUSIP: 655844BY3	230,000.000	225,761.10	183,227.12
NORFOLK SOUTHN CORP 5.95% 03-15-2064 SEDOL: BNTZTQ5	280,000.000	279,218.80	287,854.86
NORFOLK SOUTHN FIXED 3.942% DUE 11-01-2047 SEDOL: BGD1QK3	320,000.000	321,449.60	246,283.88
NORFOLK SOUTHN 3.4% DUE 11-01-2049 SEDOL: BJN4W49	1,025,000.000	1,015,662.25	709,450.73

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United States - USD			
NORFOLK SOUTHN 4.8 DUE 08-15-2043 SEDOL: BCZZSP4	188,000.000	205,461.44	166,188.94
NORFOLK SOUTHN 4.837% DUE 10-01-2041 SEDOL: B6TW1K5	1,825,000.000	2,030,690.50	1,666,375.65
NORTHERN STS PWR CO MINN 1ST MTG BD 5.1%05-15-2053 SEDOL: BQPF863	90,000.000	85,392.00	83,392.18
NORTHERN STS PWR CO MINN 2.6% DUE 06-01-2051 REG SEDOL: BMC8VZ7	250,000.000	186,023.90	149,427.60
NORTHERN STS PWR CO MINN 5.4% 03-15-2054 SEDOL: BSNSPW3	748,000.000	744,204.97	720,065.85
NORTHN STS PWR CO 2.9% DUE 03-01-2050 SEDOL: BKLMSY4	818,000.000	541,926.58	524,220.96
NORTHROP GRUMMAN CORP 5.2% 06-01-2054 SEDOL: BS2G0M3	900,000.000	896,526.00	837,152.08
NORTHROP GRUMMAN 4.03% DUE 10-15-2047 SEDOL: BF15KD1	1,090,000.000	1,088,299.60	856,348.48
NORTHROP GRUMMAN 4.75% DUE 06-01-2043 SEDOL: BB9ZSW0	150,000.000	172,893.00	134,544.75
NORTHWELL HEALTHCARE INC 3.809% 11-01-2049 SEDOL: BK6WWH0	200,000.000	200,000.00	147,760.63
OCCIDENTAL PETE CORP SR NT 6.45% 09-15-2036 SEDOL: BK8VN61	680,000.000	721,434.37	697,293.79
OCCIDENTAL PETE CORP SR NT 6.6% 03-15-2046 SEDOL: BKVKRK7	1,600,000.000	1,926,623.33	1,616,433.60
OCCIDENTAL PETE CORP 6.05% 10-01-2054 SEDOL: BPDY898	100,000.000	99,552.00	94,878.98
OCCIDENTAL PETE FIXED 7.875% DUE 09-15-2031 SEDOL: BKXCDZ8	80,000.000	100,785.16	88,669.87
OCCIDENTAL PETE 4.1% DUE 02-15-2047 SEDOL: BZ1C623	410,000.000	394,831.24	280,331.23
OCCIDENTAL PETE 4.625% DUE 06-15-2045 SEDOL: BYQ27T5	140,000.000	139,183.07	106,002.18
OCCIDENTAL PETE 6.2% DUE 03-15-2040 SEDOL: BJCRNM4	180,000.000	199,878.42	177,417.86
OCCIDENTAL PETE 7.95% DUE 06-15-2039 SEDOL: BK8VN72	1,170,000.000	1,516,793.07	1,334,486.79

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
OCCIDENTAL PETROLEUM CORP 4.3% DUE 08-15-2039 SEDOL: BJ9NFR4	90,000.000	90,208.44	72,464.03
OGLETHORPE PWR CORP 6.2% 12-01-2053 SEDOL: BR502C9	420,000.000	413,817.60	433,205.75
OHIO POWER CO SR NT 2.9% 10-01-2051 SEDOL: BNVXB50	800,000.000	796,168.00	481,343.55
OMEGA HEALTHCARE INVESTORS 3.625% DUE 10-01-2029 SEDOL: BKXCFB8	300,000.000	295,626.00	276,682.26
OMEGA HEALTHCARE INVS INC 4.75% 01-15-2028 SEDOL: BDVPZZ4	500,000.000	495,732.14	493,192.84
ONCOR ELEC DELIVERY CO LLC 3.1% 09-15-2049 SEDOL: BK6FDG5	80,000.000	79,596.80	52,541.75
ONCOR ELEC FIXED 4.6% DUE 06-01-2052 SEDOL: BPX1TR4	310,000.000	307,200.70	259,973.43
ONEMAIN FIN CORP 7.875% 03-15-2030 SEDOL: BP0R3H3	300,000.000	298,239.00	312,947.22
ONEOK INC NEW 4.25% 09-15-2046 SEDOL: BSNW020	560,000.000	555,051.40	430,624.98
ONEOK INC NEW 4.75% 10-15-2031 SEDOL: BRQPM56	1,900,000.000	1,891,716.00	1,838,347.51
ONEOK INC NEW 4.95% DUE 07-13-2047 SEDOL: BF0NYC3	100,000.000	106,401.00	84,678.52
ONEOK INC NEW 6.05% 09-01-2033 SEDOL: BMZ6BN6	1,400,000.000	1,399,664.00	1,440,991.26
ONEOK INC 6.1% DUE 11-15-2032 BEO SEDOL: BP399N4	400,000.000	399,676.00	414,348.47
ONEOK INC 6.625% DUE 09-01-2053 SEDOL: BMZ6BW5	840,000.000	835,858.80	884,200.75
ONEOK PARTNERS L P 6.125 DUE 02-01-2041 SEDOL: B4MRWJ9	800,000.000	912,172.00	797,373.62
ORACLE CORP FIXED 3.65% DUE 03-25-2041 SEDOL: BMYLXB4	2,700,000.000	2,681,802.00	2,107,529.85
ORACLE CORP FIXED 3.85% DUE 04-01-2060 SEDOL: BM5M639	600,000.000	597,690.00	412,975.94
ORACLE CORP FIXED 4.1% DUE 03-25-2061 SEDOL: BMYLXD6	690,000.000	690,183.05	496,909.52

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
ORACLE CORP FIXED 6.9% DUE 11-09-2052 SEDOL: BQ69756	950,000.000	949,598.27	1,066,102.97
ORACLE CORP 1.65% 03-25-2026 SEDOL: BMYLK57	90,000.000	90,758.70	86,778.03
ORACLE CORP 3.95% DUE 03-25-2051 SEDOL: BMYLXC5	3,020,000.000	2,996,474.59	2,238,763.48
ORACLE CORP 4% DUE 07-15-2046 SEDOL: BY7RD02	1,070,000.000	1,149,461.86	824,330.47
ORACLE CORP 5.375% 09-27-2054 SEDOL: BLFBZX2	550,000.000	548,454.50	506,872.91
ORACLE CORP 5.55% 02-06-2053 SEDOL: BMWS9B9	1,110,000.000	1,104,372.30	1,051,034.28
PAC GAS & ELEC CO FIXED 3.15% DUE 01-01-2026 CUSIP: 694308JP3	4,000,000.000	4,211,424.00	3,929,559.48
PAC GAS & ELEC CO FIXED 3.5% DUE 06-15-2025 SEDOL: BZ0XXK4	100,000.000	106,262.00	99,290.71
PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050 CUSIP: 694308JN8	2,425,000.000	2,216,951.67	2,102,497.04
PAC GAS & ELEC CO 3.3% DUE 08-01-2040 SEDOL: BMYXXQ5	1,816,000.000	1,536,480.58	1,360,516.00
PAC GAS & ELEC CO 3.5% DUE 08-01-2050 SEDOL: BMYR011	4,588,000.000	4,168,284.03	3,149,080.79
PAC GAS & ELEC CO 5.9% DUE 10-01-2054 SEDOL: BTFK546	729,000.000	739,859.91	720,758.96
PACIFIC GAS & ELEC CO 1ST MTG BD 3% 06-15-2028 SEDOL: BN0WWD3	75,000.000	75,611.25	70,262.22
PACIFIC GAS & ELEC CO 2.5% DUE 02-01-2031/06-19-2020 REG SEDOL: BMYXXW1	800,000.000	799,168.00	684,285.04
PACIFIC GAS & ELEC CO 3.95% 12-01-2047 SEDOL: BD24YZ3	100,000.000	96,812.00	74,782.33
PACIFIC GAS & ELEC CO 4.75% DUE 02-15-2044 SEDOL: BJZ7ZR0	200,000.000	222,460.00	170,899.36
PACIFIC GAS & ELEC CO 6.7% 04-01-2053 SEDOL: BN7B2Q6	440,000.000	438,420.40	476,852.59
PACIFIC GAS & ELEC CO 6.75% 01-15-2053 SEDOL: BNNMQV6	690,000.000	718,633.40	753,069.11

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Corporate Debt Instruments - Other			
United States - USD			
PACIFICORP FIXED 3.3% DUE 03-15-2051 SEDOL: BL96VF7	150,000.000	98,623.50	97,755.06
PACIFICORP 2.9% 06-15-2052 USD SEDOL: BL544T0	28,000.000	17,934.84	16,681.48
PACIFICORP 5.3% 02-15-2031 SEDOL: BRXGPP3	1,000,000.000	998,270.00	1,009,055.22
PACIFICORP 5.35% DUE 12-01-2053 SEDOL: BPCPZ91	1,441,000.000	1,334,126.67	1,326,911.25
PACIFICORP 5.5% 05-15-2054 SEDOL: BNBXR85	1,280,000.000	1,231,777.33	1,196,843.43
PACIFICORP 5.8% 01-15-2055 SEDOL: BRXGPG4	4,436,000.000	4,412,157.95	4,319,235.69
PAYPAL HLDGS INC FIXED 3.25% DUE 06-01-2050 CUSIP: 70450YAJ2	870,000.000	798,869.68	589,877.72
PAYPAL HLDGS INC 5.05% 06-01-2052 SEDOL: BP5H680	200,000.000	199,354.00	184,984.26
PAYPAL HLDGS INC 5.25% 06-01-2062 CUSIP: 70450YAN3	130,000.000	120,397.70	118,373.88
PEAR 2023-1 LLC 7.42% DUE 07-15-2035 CUSIP: 70473AAA6	73,623.530	73,623.53	73,718.38
PECO ENERGY CO 5.25% 09-15-2054 SEDOL: BTFK5B3	1,056,000.000	1,047,935.44	1,000,826.78
PFIZER INC 2.55% DUE 05-28-2040 SEDOL: BM9ZYF2	100,000.000	99,379.00	69,321.04
PFIZER INC 3.45% 03-15-2029 SEDOL: BJ1G656	425,000.000	424,001.25	405,278.16
PFIZER INC 4.125% DUE 12-15-2046 SEDOL: BZ3FFH8	200,000.000	199,652.00	161,314.80
PFIZER INC 4.4% DUE 05-15-2044 SEDOL: BMMB3K5	170,000.000	169,501.71	147,265.41
PFIZER INVESTMENT ENTER 5.11% 05-19-2043 SEDOL: BQ66T73	50,000.000	49,000.00	47,004.21
PFIZER INVESTMENT ENTER 5.3% 05-19-2053 SEDOL: BQ66T84	5,496,000.000	5,441,818.59	5,154,143.41
PFIZER INVESTMENT ENTER 5.34% 05-19-2063 SEDOL: BQ66TB7	830,000.000	813,873.10	763,137.32

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Corporate Debt Instruments - Other			
United States - USD			
PG&E CORP 7.375% 03-15-2055 SEDOL: BQXJKM7	270,000.000	277,730.10	277,082.64
PG&E WILDFIRE RECOVERY FDG LLC SR SECD RECOVERY BD SER 5.099% 06-01-2054 SEDOL: BPK8GX3	150,000.000	149,985.87	141,845.39
PG&E WILDFIRE RECOVERY FDG LLC SR SECD RECOVERY BD SER 5.212% 12-01-2049 SEDOL: BPK8GW2	130,000.000	129,998.17	124,603.46
PG&E WILDFIRE RECOVERY FDG LLC 4.022% DUE 06-01-2031 SEDOL: BPK8GY4	54,858.430	54,857.02	53,569.76
PG&E WILDFIRE 5.081% DUE 06-01-2043 SEDOL: BMG3WQ6	220,000.000	219,989.11	214,708.76
PHILIP MORRIS INTERNATIONAL INC 3.875 BDS DUE 08-21-2042 USD1000 SEDOL: B90G0K0	510,000.000	493,662.82	403,755.72
PHILIP MORRIS INTL .875% DUE 05-01-2026 SEDOL: BMHX856	100,000.000	97,424.00	95,152.71
PHILIP MORRIS INTL FIXED 5.75% DUE 11-17-2032 SEDOL: BP39CF7	513,000.000	512,538.30	528,187.66
PHILIP MORRIS INTL INC 4.875 DUE 11-15-2043 SEDOL: BGM0MQ9	350,000.000	358,071.00	313,754.07
PHILIP MORRIS INTL INC 4.9% 11-01-2034 SEDOL: BT03N80	1,073,000.000	1,046,652.24	1,031,345.19
PHILIP MORRIS INTL INC 5.25% 02-13-2034 SEDOL: BPG5N93	781,000.000	761,068.91	772,205.22
PHILIP MORRIS INTL INC 5.625% 09-07-2033 SEDOL: BNSP5T1	380,000.000	383,742.75	386,092.00
PHILIP MORRIS INTL 4.125% DUE 03-04-2043 SEDOL: B83KB65	2,488,000.000	2,338,595.88	2,023,492.22
PHILIP MORRIS INTL 4.25% DUE 11-10-2044 SEDOL: BSMTK33	10,000.000	10,862.70	8,194.51
PHYSICIANS RLTY L 3.95% 01-15-2028 SEDOL: BD3JBP6	300,000.000	284,808.00	291,075.79
PIEDMONT NAT GAS CO INC SR NT 5.05% 05-15-2052 SEDOL: BQ0QFQ0	320,000.000	317,212.80	281,258.15
PINNACLE W CAP FLTG RT 5.226248% DUE 06-10-2026 SEDOL: BS4D7J8	700,000.000	700,000.00	702,852.38
PIONEER NAT RES CO 1.125% DUE 01-15-2026 REG SEDOL: BMXYHH8	100,000.000	100,014.00	96,533.13

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United States - USD			
PLAINS ALL AMERN FIXED 6.125% DUE 12-31-2049 CUSIP: 726503AE5	120,000.000	109,500.00	119,109.84
PLAINS ALL AMERN 6.7% DUE 05-15-2036 SEDOL: B1LGQ83	90,000.000	106,864.20	94,733.94
PNC FINL SVCS FLTGT RT 5.582% DUE 06-12-2029 CUSIP: 693475BR5	40,000.000	40,000.00	40,694.70
PNC FINL SVCS FLTGT RT 5.812% DUE 06-12-2026 CUSIP: 693475BQ7	10,000.000	10,000.00	10,042.51
PRESIDENT & FELLOWS HARVARD COLLEGE 2.517% DUE 10-15-2050/04-21-2020 REG SEDOL: BMCQ6F6	185,000.000	185,000.00	111,928.05
PROCTER & GAMBLE CO 4.15% 10-24-2029 SEDOL: BSY6JV3	1,085,000.000	1,082,960.20	1,072,365.22
PROCTER & GAMBLE CO 4.35% 01-29-2029 SEDOL: BQWNHF2	555,000.000	554,755.80	552,304.93
PROGRESS ENERGY 6.5% DUE 02-01-2042 SEDOL: B5L3ZK7	200,000.000	183,574.00	207,289.86
PROGRESS ENERGY 7.75% DUE 03-01-2031 SEDOL: 2747822	550,000.000	707,591.50	620,542.59
PROLOGIS L P FIXED 2.125% DUE 10-15-2050 SEDOL: BMFFQ94	230,000.000	226,407.40	120,774.15
PROLOGIS L P 4.375% DUE 09-15-2048 CUSIP: 74340XBJ9	500,000.000	493,910.00	413,573.30
PROLOGIS L P 4.75% 06-15-2033 SEDOL: BP6V8D0	207,000.000	206,617.05	200,522.35
PROLOGIS L P 5.25% 03-15-2054 SEDOL: BPDYZG4	365,000.000	355,341.00	340,983.05
PROLOGIS L P 5.25% 06-15-2053 SEDOL: BP6V8F2	1,139,000.000	1,118,540.12	1,064,584.03
PROVIDENCE ST JOSEPH HEALTH OBLIGATED GROUP 5.403% 10-01-2033 SEDOL: BRJSN59	300,000.000	300,000.00	299,786.84
PRUDENTIAL FINL FIXED 4.35% DUE 02-25-2050 SEDOL: BMFDH84	445,000.000	443,945.35	363,165.51
PRUDENTIAL FINL INC 3.7% DUE 03-13-2051 REG SEDOL: BKVJXR3	231,000.000	230,364.30	167,427.00
PUBLIC SERVICE CO OF COLORADO 5.25% 04-01-2053 SEDOL: BNVTVM5	725,000.000	657,083.37	673,957.90

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PUBLIC SERVICE COLORADO 5.75% 05-15-2024 SEDOL: BPRBV18	300,000.000	299,596.62	299,721.80
PUBLIC STORAGE 2.3% DUE 05-01-2031 BEO SEDOL: BMDV3B5	167,000.000	167,119.32	142,667.07
PUBLIC SVC CO COLO FIXED 2.7% DUE 01-15-2051 SEDOL: BMWRF74	317,000.000	196,357.98	187,794.10
PUBLIC SVC CO COLO 3.2% DUE 03-01-2050 CUSIP: 744448CS8	100,000.000	65,167.25	66,535.81
PVPTL DELTA AIR LINES/SKYMILES 4.75% DUE 10-20-2028 SEDOL: BMT8BV6	100,000.000	100,000.00	98,648.40
PVPTL SPRINT SPECTRUM CO LLC / SPRINT 4.738% 144A 03-20-2025 SEDOL: BFY1RH9	18,750.000	18,750.00	18,739.35
PVTPL AADVANTAGE LOYALTY IP LTD/AMERN AIRLS 5.5% DUE 04-20-2026 BEO SEDOL: BM8H716	114,999.980	116,019.53	114,748.07
PVTPL AADVANTAGE LOYALTY IP LTD/AMERN AIRLS 5.75% 04-20-2029 SEDOL: BM8H783	220,000.000	220,475.00	218,171.19
PVTPL AMERICAN AIRLS INC 8.5% 05-15-2029 SEDOL: BMJ0L90	280,000.000	280,075.00	293,981.35
PVTPL AMERICAN ASSETS TR L P 3.375% DUE 02-01-2031/01-26-2021 REG SEDOL: BM9QFV8	1,200,000.000	1,187,220.00	1,044,054.19
PVTPL AMERICAN MONEY MANAGEMENT CORP SR 20-23A CL BR2 FLTG RT 04-17-2035 CUSIP: 00177JBN4	340,000.000	340,000.00	340,882.27
PVTPL AMERICAN TRANSMISSION SYSTEMS 2.65% 01-15-2032 SEDOL: BP2RQ61	300,000.000	299,172.00	254,373.77
PVTPL AMFAM HOLDINGS INC 3.833% 03-11-2051 SEDOL: BNNHSD7	290,000.000	286,178.79	175,398.27
PVTPL APEX CR CLO LTD SER 20-1A CLA R FLTG RT 04-20-2035 CUSIP: 03756ABC0	100,000.000	100,000.00	100,149.78
PVTPL APIDOS CLO LTD SER 13-12A CL BRR FLTG RT04-15-2031 CUSIP: 03764DAP6	410,000.000	410,000.00	410,411.31
PVTPL APOLLO DEBT SOLUTIONS BDC 6.7% 07-29-2031 SEDOL: BS4DJ70	300,000.000	299,982.00	308,067.63
PVTPL APOLLO DEBT SOLUTIONS BDC 6.9% 04-13-2029 SEDOL: BPTKWD2	300,000.000	312,093.00	310,456.30
PVTPL ARES FIN CO II LLC SR NT 144A 3.25% DUE 06-15-2030/06-15-2020 BEO SEDOL: BLFJCK2	200,000.000	199,542.00	180,902.51

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PVTPL ARES STRATEGIC INCOME FD 5.6% 02-15-2030 SEDOL: BL6JQM1	300,000.000	296,406.00	296,427.36
PVTPL ATHENE GLOBAL FDG 5.526% 07-11-2031 SEDOL: BS6VK91	100,000.000	100,000.00	100,222.72
PVTPL ATHENE GLOBAL FUNDING 5.322% 11-13-2031 SEDOL: BL9YPS2	300,000.000	300,000.00	294,956.57
PVTPL ATLAS WAREHOUSE LENDING CO. LP 6.25% 01-15-2030 SEDOL: BS9GD61	280,000.000	279,633.20	278,261.39
PVTPL AVIATION CAPITAL GROUP 6.25% DUE 04-15-2028 SEDOL: BMB3ZS4	500,000.000	495,995.00	515,884.51
PVTPL BABSON CLO LTD SER 2015- SR CL A-R FLTG 01-20-2031 BEO CUSIP: 056162AN0	115,301.370	114,321.30	115,438.43
PVTPL BALBOA BAY LOAN FUNDING LTD SER 20-1A CL A1RR FLTG 10-20-2035 CUSIP: 05766BAU2	100,000.000	100,000.00	100,291.12
PVTPL BASSWOOD PK CLO LTD/BASSWOOD PK CLO LL SER 21-1A CL A FLTG RT 04-20-2034 CUSIP: 070252AA9	100,000.000	100,250.00	100,249.21
PVTPL BLACKSTONE HLDGS FIN CO L L C 6.2%DUE 04-22-2033/11-03-2022 BEO SEDOL: BNVSWH4	1,100,000.000	1,098,108.00	1,155,133.55
PVTPL BLACKSTONE HLDGS FIN L L C SR NT 144A 5% DUE 06-15-2044 BEO SEDOL: BLF7604	150,000.000	147,882.00	136,284.98
PVTPL BLACKSTONE HOLDINGS FINANCE 3.2% DUE 01-30-2052 BEO SEDOL: BMTYSL3	310,000.000	309,104.10	202,713.89
PVTPL BOEING CO THE 7.008% 05-01-2064 SEDOL: BT25ZY4	230,000.000	230,000.00	244,488.67
PVTPL BRISTOL PK CLO LTD SER 16-1A CL BR FRN 144A 04-15-2029 BEO CUSIP: 11014PAL9	410,000.000	402,005.00	410,410.94
PVTPL BROADCOM INC AVGO 3.187 11/15/36 3.187% DUE 11-15-2036/09-30-2021 BEO SEDOL: BMCP6S6	254,000.000	248,876.87	204,677.61
PVTPL BROADCOM INC NEW ISSUE 10YR 144A 4.15% 04-15-2032 SEDOL: BNDB2F9	173,000.000	172,621.13	162,344.32
PVTPL BROADCOM INC NT 4.926% 05-15-2037 SEDOL: BPCTV84	539,000.000	531,206.06	512,939.58
PVTPL BROADCOM INC 2.6% DUE 02-15-2033/01-19-2021 BEO SEDOL: BMCGSY9	100,000.000	99,824.00	82,681.02
PVTPL BROADCOM INC 3.137% DUE 11-15-2035 BEO SEDOL: BMCP6P3	568,000.000	511,162.76	463,957.99

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PVTPL BROADCOM INC 3.469% DUE 04-15-2034BEO SEDOL: BKMQRW6	1,680,000.000	1,446,469.86	1,456,428.29
PVTPL CAMERON LNG LLC 144A 3.701% 01-15-2039 SEDOL: BKPK093	270,000.000	270,000.00	217,706.67
PVTPL CANTOR FITZGERALD LP 7.2% 12-12-2028 SEDOL: BSBH2L0	500,000.000	499,030.00	522,558.81
PVTPL CARGILL INC .75% DUE 02-02-2026 BEO SEDOL: BMGWDN7	100,000.000	97,114.00	96,100.28
PVTPL CARLYLE HLDGS II FIN L L C SR NT 144A 5.625% DUE 03-30-2043 BEO SEDOL: B9M2Z34	50,000.000	53,833.03	48,191.08
PVTPL CARVAL CLO LTD SER 24-3A CL A1 FLTG RT 10-20-2037 CUSIP: 14688RAA8	180,000.000	180,000.00	180,687.51
PVTPL CARVAL CLO LTD SR 23-1A CL A1R FLTG RT 07-20-2037 CUSIP: 14686BAN7	150,000.000	150,000.00	150,825.26
PVTPL CHENIERE ENERGY PARTNERS L P 5.75%08-15-2034 SEDOL: BSQMNJ5	800,000.000	798,560.00	805,349.60
PVTPL CIFC FUNDING LTD SR 21-1A CL A1R FRN 07-25-2037 CUSIP: 12563EAN3	200,000.000	200,000.00	200,674.24
PVTPL CMO AREIT 2021-CRE5 LTD/AREIT AREIT 2021-C SR NT CL A VAR RT 07-17-2026 CUSIP: 04002PAA2	148,450.940	141,840.23	148,206.44
PVTPL CMO ASHFORD HOSPITALITY TR SER-2018-KEYS CL-A VAR 05-15-2035 BEO CUSIP: 04410CAA7	27,455.420	27,438.26	27,329.96
PVTPL CMO BX COML MTG TR 2021-VINO 15/05/2038 VAR RT DUE 05-15-2038 BEO SEDOL: BPXZYK4	26,092.580	24,967.34	26,068.12
PVTPL CMO BX TR 2021-VIEW SR 2021-VIEW CL A VAR RT DUE 06-15-2023 BEO CUSIP: 05606GAA9	330,000.000	330,000.00	328,391.09
PVTPL CMO COMM MORTGAGE TRUST SER 2015 3BP CL A 3.178% DUE 02-10-2035 BEO SEDOL: BYXVT99	1,300,000.000	1,217,785.16	1,271,912.98
PVTPL CMO INTOWN 2022-STAY MTG TR SER 22-STAY CLS A FLTG RT 08-15-2037 CUSIP: 46117NAA0	1,500,000.000	1,492,499.93	1,500,937.50
PVTPL CMO MHC COML MTG TR 2021-MHC VAR RT DUE 04-15-2026 BEO SEDOL: BNKF8Y5	36,565.250	36,576.67	36,542.40
PVTPL CMO MHP COML MTG TR 2021-STOR SR 21-STOR CL A VAR RT 07-15-2038 CUSIP: 55293BAB1	150,000.000	143,531.25	149,859.38
PVTPL CMO MSSG TR 2017-237P COML MTG CTF CL A 144A 3.397% 09-13-2039 SEDOL: BF8K653	700,000.000	603,750.00	644,078.05

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
PVTPL CMO RAM 2024-1 LLC 6.669% DUE 02-15-2039 BEO SEDOL: BSNSFV2	56,205.290	56,205.29	56,509.15
PVTPL CMO SER 23-NQM8 CL A1 STP UP 09-25-2063 CUSIP: 67118CAA9	470,939.130	470,931.27	477,457.87
PVTPL CMO VERUS SECURITIZATION TR 2022-2SR 22-2 CL A1 VAR RT DUE 02-25-2067 BEO CUSIP: 92538XAA3	416,155.980	365,762.08	392,405.87
PVTPL COLLEGE AVE STUDENT LNS SER 23-A CL A2 5.48% 05-25-2055 CUSIP: 193938AB3	102,272.180	102,252.04	101,297.94
PVTPL COLLEGE AVE STUDENT LNS 2019-A LLC ASSET NT CL A-2 3.28% 12-28-2048 CUSIP: 19421UAB0	143,410.270	148,071.09	134,624.15
PVTPL COLUMBIA PIPELINES OPER CO LLC 6.544% 11-15-2053 SEDOL: BRYQ9Q1	230,000.000	230,856.02	241,387.70
PVTPL COMMONBOND STUDENT LN TR 2020-A-GS 1.98% DUE 08-25-2050 BEO CUSIP: 20267WAA3	134,142.140	136,154.28	115,238.21
PVTPL CONTINENTAL RESOURCES INC 2.875% DUE 04-01-2032 BEO SEDOL: BM92GG8	580,000.000	579,547.60	476,446.65
PVTPL COX COMMUNICATIONS INC NEW COXENT 3.6 2051-06-15 SEDOL: BMBP1H1	750,000.000	767,977.50	493,827.26
PVTPL COX COMMUNICATIONS INC NEW NT 144A8.375% DUE 03-01-2039 BEO SEDOL: B527QK5	1,130,000.000	1,571,918.34	1,324,216.94
PVTPL COX COMMUNICATIONS INC NEW NT 4.8% DUE 02-01-2035 BEO SEDOL: BTKHKS1	300,000.000	304,626.00	273,871.61
PVTPL CREDIT ACCEPTANCE 9.25% 12-15-2028 SEDOL: BSD6YS6	300,000.000	300,000.00	317,312.10
PVTPL CVS HEALTH CORP 5.926% DUE 01-10-2034 SEDOL: B6ZPTD7	970,056.890	1,085,122.70	961,482.72
PVTPL DCP MID STREAM OPERATING 11-03-2036 SEDOL: B1GC716	90,000.000	94,500.00	92,591.19
PVTPL ELMWOOD CLO I LTD SR 19-1A CL A1R FRN 04-20-2037 CUSIP: 290015AW6	100,000.000	100,000.00	100,698.52
PVTPL FNA VII LLC NT CL A SER 2023-1 144A VAR RT DUE 04-15-2038 BEO CUSIP: 30327HAB1	59,215.910	59,215.81	58,798.96
PVTPL FORTRESS TRANSN & INFRASTRUCTURE INVS LL 7.875% 12-01-2030 SEDOL: BMVMLH2	400,000.000	397,332.00	421,006.78
PVTPL FOUNDRY JV HOLDCO LLC 6.4% 01-25-2038 SEDOL: BP2C2M4	930,000.000	935,353.50	939,977.61

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PVTPL GIGSKY INC 10.0% 02-23-2028 CUSIP: 37519HAA6	110,000.000	108,900.00	111,871.10
PVTPL GLOBAL ATLANTIC FIN CO 6.75% 03-15-2054 SEDOL: BP9R1N6	490,000.000	491,926.00	498,037.62
PVTPL GLOBAL ATLANTIC FIN CO 7.95% 10-15-2054 SEDOL: BRDZX12	340,000.000	340,000.00	355,497.20
PVTPL GOODGREEN TRUST SR 21-1A CL A 2.66% 10-20-2056 CUSIP: 38217UAA0	67,632.400	67,615.26	54,908.88
PVTPL GOODGREEN 2019-2 SER 19-2A CLS A 2.76% 04-15-2055 CUSIP: 38218EAA5	83,621.240	70,346.37	69,499.95
PVTPL HPEFS EQUIPMENT TRUST SER 23-1A CLA2 5.43% 08-20-2025 CUSIP: 40443DAB8	28,097.650	28,094.48	28,114.85
PVTPL INTERNATIONAL FLAVORS & FRAGRANCES INC 3.468% DUE 12-01-2050 BEO SEDOL: BMDM750	190,000.000	189,982.90	124,779.46
PVTPL J G WENTWORTH XLII LLC SR 18-2A CLB 4.7% DUE 10-15-2077 CUSIP: 46590UAB8	75,942.660	66,544.76	66,609.28
PVTPL JACK IN THE BOX FDG LLC SR SECD NT SER 2019-1 144A 4.476 DUE 08-25-2049 BEO SEDOL: BHKDGG5	96,250.000	90,941.22	94,365.44
PVTPL JACK IN THE BOX FDG LLC SR SECD NT SER 2019-1 144A 4.97% DUE 08-25-2049 BEO SEDOL: BHL1S17	134,750.000	142,919.20	127,607.76
PVTPL JANE STR GROUP LLC/JSG FIN INC 6.125% 11-01-2032 SEDOL: BN6MM59	360,000.000	360,125.00	356,648.81
PVTPL JANE STR GROUP LLC/JSG FIN INC 7.125% 04-30-2031 SEDOL: BLDCK76	600,000.000	600,000.00	616,600.07
PVTPL JERSEY CENT PWR & LT CO 5.1% 01-15-2035 SEDOL: BPG4QX5	50,000.000	49,824.00	48,823.87
PVTPL JERSEY CENTRAL POWER & LIGHT CO 2.75% DUE 03-01-2032 BEO SEDOL: BKP8XD2	456,000.000	461,664.48	387,469.19
PVTPL KKR GROUP FIN CO II LLC 5.5 DUE 02-01-2043 SEDOL: B94CGZ1	280,000.000	304,396.40	268,556.35
PVTPL KKR GROUP FIN CO III LLC SR NT 144A 5.125 DUE 06-01-2044/05-29-2014 BEO SEDOL: BMSSMK3	100,000.000	101,398.28	91,439.41
PVTPL KKR GROUP FIN CO LLC 3.25% 12-15-2051 SEDOL: BP6NLS2	190,000.000	189,692.89	124,265.32
PVTPL KKR GROUP FIN CO VII LLC 3.625% 02-25-2050 SEDOL: BL4SDQ3	150,000.000	148,132.50	105,357.53

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PVTPL LBJ INFRASTRUCTURE GROUP LLC SR SECD NT 144A 3.797% 12-31-2057 SEDOL: BMG7978	270,000.000	270,000.00	181,552.94
PVTPL LOGAN CLO I LTD SR 21-1A CL AR1 FRN 04-20-2037 CUSIP: 289913AC9	150,000.000	150,000.00	151,135.46
PVTPL MADISON PK FDG XL LTD/MADISON PK FDG X CL A-R-2 FLTG RT DUE 05-28-2030 CUSIP: 55821CAA2	152,202.000	152,202.00	152,490.74
PVTPL MAGNETITE CLO LTD SR 16-17A CL AR2 FLT 04-20-2037 CUSIP: 55954EAY5	140,000.000	140,000.00	141,324.79
PVTPL MASS MUTUAL LIFE INS CO SURPLUS NT 4.9% DUE 04-01-2077 SEDOL: BYXK3K5	710,000.000	715,576.00	574,339.33
PVTPL METROPOLITAN LIFE GLOBAL FDG I MEDIUM TE 1.55% DUE 01-07-2031 BEO SEDOL: BLB3DN8	754,000.000	750,735.18	617,625.79
PVTPL MILEAGE PLUS HLDGS LLC/MILEAGE PLUS IN 6.5% DUE 06-20-2027 SEDOL: BMGHHT6	350,000.000	345,625.00	352,206.03
PVTPL MONONGAHELA POWER CO 5.85% 02-15-2034 BEO SEDOL: BNQQSK8	1,400,000.000	1,397,494.00	1,431,413.49
PVTPL MONONGAHELA PWR 5.4 DUE 12-15-2043 BEO SEDOL: BGMTTQ5	900,000.000	898,371.00	850,806.07
PVTPL NATIONWIDE MUT INS CO SURPLUS NT 144A 9.375% DUE 08-15-2039 REG SEDOL: B3YCMZ1	40,000.000	61,401.20	50,982.93
PVTPL NAVIENT PRIVATE ED REFI LN TR 2021-B SER 21-BA CL A .94% 07-15-2069 CUSIP: 63942LAA0	176,939.280	148,629.01	158,533.28
PVTPL NELNET STUDENT LOAN TRUST SR 21-CA CL AFL FLTG DUE 04-20-2062 BEO CUSIP: 64035GAA7	92,460.700	92,460.70	92,003.67
PVTPL NESTLE CAPITAL CORPORATION 5.1% 03-12-2054 SEDOL: BPBJYQ4	988,000.000	984,838.40	931,839.18
PVTPL NEW YORK LIFE GLOBAL FDG MEDIUM TERM NTS 1.2% DUE 08-07-2030 BEO SEDOL: BMB0SZ3	523,000.000	522,116.13	429,735.50
PVTPL NEW YORK LIFE GLOBAL FDG 4.55% 01-28-2033 SEDOL: BPP33D2	500,000.000	499,085.00	477,990.17
PVTPL NEW YORK LIFE INS CO SURPLUS NT 4.45% 05-15-2069 SEDOL: BJHK061	230,000.000	228,684.90	178,043.92
PVTPL NEW YORK LIFE INS CO 3.75% DUE 05-15-2050 SEDOL: BLGYKF7	258,000.000	224,062.14	187,860.05
PVTPL NORTHWESTERN MUT GLOBAL FDG .8% DUE 01-14-2026 BEO SEDOL: BL6JRW8	1,198,000.000	1,199,780.50	1,153,022.65

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PVTPL NORTHWESTERN MUT LIFE INS CO 3.625% 09-30-205 SEDOL: BJXLHN4	190,000.000	189,204.15	127,356.49
PVTPL NORTHWESTERN MUT LIFE INS CO SURPLUS 3.85% 09-30-2047 SEDOL: BD6NK03	1,540,000.000	1,534,313.57	1,155,425.50
PVTPL OAKTREE CLO LTD SR 24-25A CL A FLTG04-20-2037 CUSIP: 67402PAA5	100,000.000	100,000.00	100,817.45
PVTPL OHA CR FDG 7 LTD/OHA CR FDG 7 LLC SER 20-7A CL AR FLTG RT 02-24-2037 CUSIP: 67098WAN1	250,000.000	243,500.00	250,425.63
PVTPL OHA LN FDG 2013-2 LTD SR 13-2A CL AR FLTG RT 05-23-2031 CUSIP: 67104LAE7	193,516.200	193,293.65	193,496.09
PVTPL OHIO EDISON CO 5.5% DUE 01-15-2033BEO SEDOL: BPWBGR4	250,000.000	249,477.50	249,943.11
PVTPL ONCOR ELECTRIC DELIVERY CO 5.55% 06-15-2054 SEDOL: BSY1XL6	740,000.000	739,689.20	719,562.58
PVTPL PACIFIC LIFECORP SR NT 3.35% 09-15-2050 SEDOL: BKSDMB5	100,000.000	99,232.00	66,506.62
PVTPL PALMER SQUARE LOAN FUNDING LTD SR 24-1A CL A1 FLTG RT 10-15-2032 CUSIP: 69703NAA2	140,000.000	140,000.00	140,287.95
PVTPL PARK AVENUE TRUST SERIES 2017-245P CLASS A 3.508% 06-05-2037 CUSIP: 90187LAA7	100,000.000	89,699.22	95,426.35
PVTPL PARK BLUE CLO LTD SR 22-2A CL A1R FLTG RT 07-20-2037 CUSIP: 70018CAQ9	110,000.000	110,000.00	110,603.68
PVTPL PARSLEY ENERGY LLC/PARSLEY FIN CORP 4.125% DUE 02-15-2028 BO SEDOL: BKLJ953	560,000.000	560,000.00	540,916.87
PVTPL POINT AU ROCHE PARK CLO, LTD SER 21-1A A FLTG 07-20-2034 CUSIP: 73052VAA3	210,000.000	210,250.00	210,460.72
PVTPL ROCHE HLDGS INC 5.21% DUE 03-08-2054 BEO SEDOL: BM8H4B5	2,093,000.000	2,135,260.22	2,002,460.86
PVTPL ROCKET MTG LLC/ROCKET MTG CO-ISSUER INC 2.875%DUE 10-15-2026 BEO SEDOL: BP815Z9	440,000.000	440,000.00	417,492.57
PVTPL ROCKET MTG LLC/ROCKET MTG 4.0% 10-15-2033 SEDOL: BP6QRV6	160,000.000	160,000.00	133,258.31
PVTPL ROYAL CARIBBEAN CRUISES LTD 6.0% 02-01-2033 CUSIP: 780153BV3	180,000.000	181,125.00	179,572.52
PVTPL SER 18-22A CL A-1 FLTG 144A VAR RTDUE 01-17-2031 BEO CUSIP: 67111VAC0	94,173.990	93,261.68	94,209.83

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PVTPL SMB PRIVATE ED LN TR 2020-B 1.29% 07/15/2053 1.29% DUE 07-15-2053 BEO CUSIP: 78449XAA0	243,121.640	243,795.93	225,526.54
PVTPL SMB PRIVATE EDUCATION LN TR 2023-C NT CL B 6.36% 11-15-2052 CUSIP: 83207DAC2	190,000.000	189,964.20	195,896.54
PVTPL SOUTHERN NAT GAS CO L L C 03-15-2047 SEDOL: BF2CLS3	170,000.000	190,442.50	141,804.31
PVTPL STORE MASTER FDG I LLC SER 23-1A CL A1 6.19% 06-20-2053 CUSIP: 86212XAF7	99,208.270	99,193.85	101,023.38
PVTPL TARGA RES PARTNERS LP 4.875% 08-30-2021 SEDOL: BP6T4Q9	270,000.000	273,240.00	260,715.67
PVTPL TEACHERS INS & 4.9% DUE 09-15-2044 SEDOL: BQVC9R6	550,000.000	553,232.62	491,576.12
PVTPL TENNESSEE GAS PIPELINE CO SR NT 144A 2.9% DUE 03-01-2030 SEDOL: BL1LY06	700,000.000	698,607.00	627,560.75
PVTPL TRAFIGURA SECURITISATION FINAN SR 24-1A CL A2 5.89% 11-15-2027 CUSIP: 892725AX0	200,000.000	201,835.94	203,596.40
PVTPL TRESTLES CLO SER 24-7A CL A1 FLTG RT 10-25-2037 CUSIP: 89532XAC1	120,000.000	120,000.00	120,361.74
PVTPL TRINITAS CLO XXV LTD/TRINITAS CLO XXV SR 23-25A CL A1 FLTG 01-23-2037 CUSIP: 89640BAA2	100,000.000	100,000.00	100,747.95
PVTPL TRP LLC 2.07% DUE 06-19-2051 SEDOL: BNBVL78	173,416.190	173,402.64	161,242.18
PVTPL UNIQUIFY INC SR NT SER 2023-F 10.0% 08-15-2026 CUSIP: 90915UAB4	106,866.670	106,866.67	103,660.67
PVTPL UNITED AIRLINES INC 4.625% DUE 04-15-2029 BEO SEDOL: BMG8788	180,000.000	181,700.00	171,141.53
PVTPL VB-S1 ISSUER LLC SECD TOWER REV NT2022-1 C-2-I 3.156% 02-15-2052 CUSIP: 91823AAU5	100,000.000	100,000.00	94,478.87
PVTPL VENTURE GLOBAL CALCASIEU PASS LLC 3.875% DUE 08-15-2029 SEDOL: BMXTTB1	600,000.000	515,750.00	551,230.72
PVTPL VENTURE GLOBAL LNG INC 7.0% 01-15-2030 SEDOL: BNM9JV9	800,000.000	807,000.00	811,983.28
PVTPL VENTURE GLOBAL LNG INC 8.125% DUE 06-01-2028 SEDOL: BRK41K7	900,000.000	867,250.00	936,263.64
PVTPL VENTURE GLOBAL LNG INC 8.375% DUE 06-01-2031 SEDOL: BRK4301	300,000.000	288,500.00	312,877.97

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PVTPL VENTURE GLOBAL LNG INC 9.5% 02-01-2029 SEDOL: BQ80PR5	100,000.000	111,000.00	110,526.60
PVTPL VERDELITE STATIC CLO LTD SER 24-1A CL B FLTG 07-20-2032 CUSIP: 92338VAC5	420,000.000	420,000.00	420,718.24
PVTPL VICI PROPERTIES INC 4.5% 09-01-2026 SEDOL: BMGMNH1	500,000.000	548,750.00	494,908.90
PVTPL VICI PROPERTIES INC 5.75% DUE 02-01-2027 BEO SEDOL: BMGMNJ3	200,000.000	231,250.00	201,719.89
PVTPL VISTRA OPERATIONS CO LLC 6.95% DUE10-15-2033 BEO SEDOL: BNNJDS3	200,000.000	204,354.00	215,177.20
PVTPL VITA INCLINATA TECHNOLOGIES INC 10.5% 05-01-2027 CUSIP: 92845VAA5	100,000.000	98,605.20	98,605.20
PVTPL VOYA CLO 2017-3 LTD/VOYA CLO 2017-3 LL SR SECD NT CL 04-20-2034 CUSIP: 92915QAU7	150,000.000	150,000.00	150,243.95
PVTPL WEA FIN LLC / 4.75% DUE 09-17-2044 CUSIP: 92890HAD4	1,610,000.000	1,516,763.70	1,289,700.39
PVTPL WELLFLEET CLO LTD SER 20-2A CL AR FLTG 07-15-2034 CUSIP: 94950AAN0	250,000.000	242,250.00	250,086.25
PVTPL WMRK 2022-WMRK A SER 22-WMRK CL A FLTG RT 11-15-2027 CUSIP: 929342AA1	150,000.000	150,093.75	151,449.27
PVTPL WOODMONT TRUST SR 23-12A CL A1R FLTG RT 10-25-2032 CUSIP: 979926AN2	100,000.000	100,000.00	100,014.66
PVTPL WYNN RESORTS FIN LLC/WYNN RESORTS 7.125% 02-15-2031 SEDOL: BMZMHS1	1,250,000.000	1,289,937.50	1,301,762.43
PVTPL ZIPLY FIBER ISSUER LLC SER 24-1A CL A2 6.64% 04-20-2054 CUSIP: 98979QAA1	100,000.000	99,972.12	102,473.01
QUALCOMM INC 4.5% 05-20-2052 SEDOL: BNG8GG6	440,000.000	430,412.40	369,466.25
RANGE RES CORP 4.875% DUE 05-15-2025 SEDOL: BDHC311	420,000.000	380,850.00	418,599.05
RAYMOND JAMES FINL 4.95% DUE 07-15-2046 SEDOL: BYP6KY4	180,000.000	184,628.12	161,730.49
REALTY INCOME CORP FIXED 2.2% DUE 06-15-2028 SEDOL: BMFRBQ2	600,000.000	592,699.83	548,973.23
REGAL REXNORD CORP 6.05% 02-15-2026 SEDOL: BS55Z66	130,000.000	132,017.60	131,165.78

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ROYALTY PHARMA PLC SR NT 2.2% 09-02-2030 CUSIP: 78081BAK9	800,000.000	782,080.00	679,745.88
RTX CORPORATION 2.82% 09-01-2051 SEDOL: BP2BTQ4	579,000.000	576,193.90	351,782.83
RTX CORPORATION 3.03% 03-15-2052 SEDOL: BMYT813	720,000.000	493,299.60	456,218.12
RTX CORPORATION 3.125% 07-01-2050 SEDOL: BLBCYC1	447,000.000	394,754.59	293,276.63
RTX CORPORATION 3.75% 11-01-2046 SEDOL: BZ1JMC6	160,000.000	138,156.80	120,920.63
RTX CORPORATION 3.95% 08-16-2025 SEDOL: BYVN9D1	100,000.000	111,044.00	99,470.95
RTX CORPORATION 4.05% 05-04-2047 SEDOL: BD8Z3T7	350,000.000	398,657.00	275,137.77
RTX CORPORATION 4.15% 05-15-2045 SEDOL: BWTZ6W3	260,000.000	333,400.60	209,901.21
RTX CORPORATION 4.45% 11-16-2038 SEDOL: BYVN9N1	640,000.000	639,914.07	569,667.54
RTX CORPORATION 4.5% 06-01-2042 SEDOL: B8J6DZ0	200,000.000	208,713.38	173,285.89
RTX CORPORATION 4.625% 11-16-2048 SEDOL: BYVN9P3	510,000.000	508,383.30	433,911.91
RTX CORPORATION 5.375% 02-27-2053 SEDOL: BQS6QG9	390,000.000	389,305.80	370,903.81
RTX CORPORATION 6.4% 03-15-2054 SEDOL: BQHP8M7	2,593,000.000	2,617,485.94	2,824,771.68
S&P GLOBAL INC 3.25% DUE 12-01-2049 SEDOL: BKM1DP6	380,000.000	377,112.00	262,523.33
S&P GLOBAL INC 3.7% 03-01-2052 SEDOL: BQZC712	300,000.000	295,194.00	224,290.40
SABINE PASS FIXED 4.2% DUE 03-15-2028 SEDOL: BF43YT6	100,000.000	102,554.00	97,626.94
SABINE PASS 5.625% DUE 03-01-2025 CUSIP: 785592AM8	90,000.000	84,937.50	90,034.47
SAN DIEGO G & E FIXED 2.95% DUE 08-15-2051 SEDOL: BNSNRL1	50,000.000	42,159.80	32,200.92

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United States - USD			
SAN DIEGO GAS & ELEC CO 5.55% 04-15-2054 SEDOL: BPTK7J3	170,000.000	168,272.80	165,018.04
SANTANDER HLDGS FIXED 3.45% DUE 06-02-2025 SEDOL: BLF0HZ5	200,000.000	199,608.00	198,784.37
SCE RECOVERY FDG LLC 4.697% 06-15-2040 SEDOL: BMWGF82	221,410.690	221,390.78	212,969.91
SCE RECOVERY FDG LLC 5.112% 12-15-2047 SEDOL: BMV28B5	600,000.000	603,243.34	565,479.31
SCHWAB CHARLES CORP NEW DEP SHS REPSTG 1/100TH INT 4% 12-31-2250 SEDOL: BMHCD69	480,000.000	480,000.00	414,384.50
SCHWAB CHARLES CORP NEW 6.136% 08-24-2034 SEDOL: BLGYRK1	260,000.000	260,238.27	273,158.63
SCHWAB CHARLES FLTG RT 5.375% DUE 12-31-2049 SEDOL: BMDWQR5	970,000.000	949,258.50	963,939.97
SERVICEMASTER FDG LLC / 2020-1 SR SECD NT CL A-2-I 2.841% 01-30-2051 SEDOL: BMFK7H4	103,725.590	99,467.16	94,501.79
SERVICENOW INC 1.4% DUE 09-01-2030 SEDOL: BMFBHL1	602,000.000	596,445.31	500,288.37
SHELL FIN US INC NT 3.25% 04-06-2050 SEDOL: BT26H41	1,870,000.000	1,951,046.64	1,259,882.94
SHELL FIN US INC 4.375% 05-11-2045 SEDOL: BR4TTW6	660,000.000	669,389.94	552,487.96
SHELL INTL FIN B V 6.375% DUE 12-15-2038 SEDOL: B90FLN7	5,000.000	6,526.85	5,443.77
SHERWIN-WILLIAMS CO 2.9% 06-15-2052 SEDOL: BPLQR99	84,000.000	83,464.08	51,176.35
SHERWIN-WILLIAMS FIXED 3.8% 08-15-2049 SEDOL: BK9W8G8	350,000.000	349,009.50	256,902.75
SHERWIN-WILLIAMS 4.5% DUE 06-01-2047 SEDOL: BDGKT18	1,035,000.000	1,081,258.50	871,475.15
SIERRA PAC PWR CO 5.9% 03-15-2054 SEDOL: BRZWWS1	400,000.000	397,480.00	400,706.12
SKYMILES IP LTD DELTA AIR LINES INC DUE 10-20-2027 BEO-20-2027 BEO CUSIP: 24736CBS2	110,385.110	117,422.16	112,230.75
SLM PRIVATE CR STUDENT LN TR 2006-B A5 12-15-2039 BEO SEDOL: BF6DYP0	59,349.420	57,272.19	57,781.84

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
SLM PRIVATE CR STUDENT LN TR 2007-A STUDLN BACKED NT A-4 FLTG 12-16-2041BEO SEDOL: BFCB748	86,072.150	83,893.43	85,184.38
SLM PVT CR STUD LN TR 2006-A STUD LN BKDNT CL A-5 FLTG RT 06-15-2039 REG CUSIP: 78443CCL6	77,431.410	75,616.60	74,296.79
SMB PRIVATE ED LN TR 2021-A PVT ED LN BKD NT CL A-2A1 5.15813% 01-15-2053 CUSIP: 78448YAB7	62,150.670	60,985.35	61,343.26
SMB PRIVATE ED LN TR 2021-C 1.39% 01-15-2053 SEDOL: BNBVM39	123,160.820	123,093.48	110,449.02
SMUCKER J M CO 6.5% 11-15-2043 SEDOL: BMTQVH6	300,000.000	297,205.55	319,846.90
SOLVENTUM CORP 5.9% 04-30-2054 SEDOL: BTTMX99	840,000.000	836,430.00	818,331.62
SOLVENTUM CORP 6.0% 05-15-2064 SEDOL: BTTMXB1	530,000.000	527,540.80	517,819.40
SOUTHERN CAL EDISON 3.6% 02-01-2045 SEDOL: BVDPXD2	375,000.000	366,257.56	277,259.80
SOUTHERN CAL EDISON 3.65% 06-01-2051 SEDOL: BN6M4F3	250,000.000	238,374.50	177,192.88
SOUTHERN CALIF EDISON CO 3.65% 02-01-2050 SEDOL: BJVNJQ9	1,373,000.000	1,252,909.84	982,285.79
SOUTHERN CALIF EDISON CO 4.125% 03-01-2048 SEDOL: BFMZDC0	310,000.000	296,892.12	241,606.87
SOUTHERN CALIF EDISON CO 4.65 DUE 10-01-2043 SEDOL: BF6DYS3	10,000.000	9,931.20	8,675.85
SOUTHERN CALIF EDISON CO 4.875% 03-01-2049 SEDOL: BJMTK74	300,000.000	354,016.00	262,545.27
SOUTHERN CALIF EDISON CO 5.15% 06-01-2029 SEDOL: BRC2615	200,000.000	199,908.00	201,226.33
SOUTHERN CALIF EDISON CO 5.75% 04-15-2054 SEDOL: BRC25V8	603,000.000	604,046.76	592,864.14
SOUTHERN CALIF EDISON CO 6.03% DUE 03-01-2053 SEDOL: BQMS2D0	310,000.000	308,543.00	301,873.26
SOUTHERN CALIF GAS CO 5.2% 06-01-2033 SEDOL: BP4Y6K4	900,000.000	898,245.00	895,791.38
SOUTHERN CALIFORNIA EDISON CO 1ST & REF MTG BD SER 2022G 5.95% 11-01-2032 SEDOL: BP2TQ89	1,800,000.000	1,788,282.00	1,877,817.42

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◆ Schedule of Assets Held for Investment Purposes

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Corporate Debt Instruments - Other			
United States - USD			
SOUTHERN CO 4.4% DUE 07-01-2046 SEDOL: BYT1540	2,300,000.000	2,376,431.00	1,903,684.19
SOUTHERN CO 4.85% 03-15-2035 SEDOL: BQB6DF4	600,000.000	599,112.00	572,594.84
SOUTHN CAL EDISON 3.9 DUE 03-15-2043 SEDOL: B91R9M7	10,000.000	9,964.10	7,891.03
SOUTHN CAL EDISON 4.05% DUE 03-15-2042 SEDOL: B7RDY97	970,000.000	920,519.64	785,154.95
SOUTHN CAL EDISON 4% DUE 04-01-2047 SEDOL: BD9BPH6	630,000.000	559,065.90	485,389.51
SOUTHN CAL EDISON 6.05% DUE 03-15-2039 SEDOL: B65HYN8	400,000.000	524,528.00	413,858.13
SOUTHN NAT GAS CO 8% DUE 03-01-2032 SEDOL: 2006103	470,000.000	619,843.90	529,727.05
SOUTHWEST AIRLS CO 5.125% DUE 06-15-2027/06-08-2020 REG SEDOL: BKPVG76	800,000.000	916,432.00	803,635.83
SOUTHWESTERN ELEC PWR CO SR NT SER O 3.25% 11-01-2051 CUSIP: 845437BT8	775,000.000	772,202.25	492,031.66
SOUTHWESTERN ENERGY CO 5.375% 02-01-2029 SEDOL: BPGGBGP8	30,000.000	29,287.50	29,551.49
SPIRIT AEROSYSTEMS 3.85% DUE 06-15-2026 SEDOL: BYZ97L9	200,000.000	195,028.00	195,184.39
SPRINGCASTLE AMER FDG LLC / AST BACKED NT 2020-A CL A 1.97% 09-25-2037 SEDOL: BL6KR32	121,810.590	122,966.83	111,887.69
SPRINT CAP CORP 8.75% DUE 03-15-2032 SEDOL: BG49327	527,000.000	742,890.75	630,661.43
STATE STR CORP DEP SHS REPSTG 1/100TH PERP 6.7% 12-31-2049 SEDOL: BRC34T2	210,000.000	210,000.00	214,607.08
STATE STR CORP FLTG RT 5.159% DUE 05-18-2034 SEDOL: BNBXR52	472,000.000	472,000.00	468,785.97
STATE STREET BANK & TRUST 4.594% 11-25-2026 SEDOL: BTJ0H91	573,000.000	573,000.00	574,169.17
STATE STREET CORP 6.7% 12-31-2049 SEDOL: BNRPV50	240,000.000	240,000.00	244,954.56
STATION CASINOS LLC TERM B FACILITY SENIOR SECURED TERM LOAN 03-07-2031 CUSIP: 85769EBB6	297,750.000	296,261.25	297,892.92

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◆ Schedule of Assets Held for Investment Purposes

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
STIFEL FINL CORP FIXED 4% DUE 05-15-2030 SEDOL: BM8RQ31	100,000.000	99,285.00	94,343.78
SUNOCO LOGISTICS 5.35% DUE 05-15-2045 SEDOL: BSN4Q84	1,150,000.000	1,228,177.84	1,036,374.92
T-MOBILE USA INC FIXED 4.375% DUE 04-15-2040 CUSIP: 87264AAX3	60,000.000	58,815.00	52,048.02
T-MOBILE USA INC FIXED 5.8% DUE 09-15-2062 SEDOL: BN72M47	250,000.000	248,305.00	241,700.09
T-MOBILE USA INC TMUS 3.3% 02-15-2051 CUSIP: 87264ABN4	1,100,000.000	1,071,165.80	726,719.04
T-MOBILE USA INC 2.7% 03-15-2032 SEDOL: BMWDS40	300,000.000	250,794.00	254,140.71
T-MOBILE USA INC 3.0% DUE 02-15-2041 BEO SEDOL: BN0ZLS0	1,329,000.000	1,312,733.37	949,079.10
T-MOBILE USA INC 3.4% 10-15-2052 CUSIP: 87264ACT0	2,720,000.000	2,551,593.80	1,818,433.64
T-MOBILE USA INC 3.5% 04-15-2025 SEDOL: BMW1BM3	200,000.000	218,483.50	199,097.54
T-MOBILE USA INC 3.875% 04-15-2030 CUSIP: 87264ABF1	100,000.000	109,525.00	94,085.72
T-MOBILE USA INC 4.5% DUE 04-15-2050 CUSIP: 87264AAZ8	1,475,000.000	1,645,898.61	1,211,085.98
T-MOBILE USA INC 4.7% 01-15-2035 SEDOL: BLFCKY1	1,800,000.000	1,797,354.00	1,703,248.63
T-MOBILE USA INC 5.05% 07-15-2033 CUSIP: 87264ACY9	3,100,000.000	3,094,637.00	3,036,233.22
T-MOBILE USA INC 5.75% 01-15-2054 SEDOL: BQBCJR6	473,000.000	471,084.35	463,142.97
TARGA RES CORP 4.95% 04-15-2052 SEDOL: BMZM349	1,010,000.000	1,004,133.22	853,006.50
TARGA RES CORP 6.5% DUE 02-15-2053 SEDOL: BQ3PVG6	930,000.000	919,383.90	971,698.44
TARGA RES FIXED 6.25% DUE 07-01-2052 SEDOL: BPLH7L4	470,000.000	468,183.05	469,685.57
TARGA RES PARTNERS LP/TARGA RES FIN 5.5% SNR NTS 03-01-2030 USD SEDOL: BNNGWW1	300,000.000	300,000.00	300,943.52

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Corporate Debt Instruments - Other			
United States - USD			
TD SYNEX CORP 2.375% 08-09-2028 SEDOL: BLB7192	600,000.000	600,000.00	544,301.54
TEACHERS INS & 3.3% DUE 05-15-2050 SEDOL: BMQ57B2	200,000.000	147,995.30	133,505.49
TEACHERS INS & 4.27% DUE 05-15-2047 SEDOL: BF19248	480,000.000	478,464.00	384,649.00
TEACHERS INS & 6.85% DUE 12-16-2039 SEDOL: B50WZ61	34,000.000	43,594.71	37,721.68
TEXAS ELEC MKT STABILIZATION FDG N LLC 5.167% DUE 02-01-2050 BEO SEDOL: BMF1H11	250,000.000	249,974.25	238,917.03
TEXAS INSTRS INC 3.875% 03-15-2039 CUSIP: 882508BF0	440,000.000	439,283.55	378,140.25
TEXAS INSTRS INC 5.15% 02-08-2054 SEDOL: BPSQRF8	834,000.000	827,328.00	782,401.90
TEXAS INSTRUMENTS INC 5.05% DUE 05-18-2063 SEDOL: BMCJZD6	380,000.000	376,960.00	343,022.04
TIME WARNER CABLE 4.5% DUE 09-15-2042 SEDOL: B8N2417	290,000.000	259,576.10	217,144.90
TIME WARNER CABLE 5.5% DUE 09-01-2041 SEDOL: B441BS1	560,000.000	554,704.99	476,114.05
TIME WARNER CABLE 6.55% DUE 05-01-2037 SEDOL: BBNBG20	580,000.000	665,957.15	560,583.68
TIME WARNER CABLE 6.75% DUE 06-15-2039 SEDOL: B62X8Y8	3,815,000.000	4,844,801.41	3,741,611.00
TIME WARNER CABLE 7.3% DUE 07-01-2038 SEDOL: B3B14R7	1,905,000.000	2,448,050.37	1,940,460.67
TIME WARNER ENTMT 8.375% DUE 07-15-2033 SEDOL: 2727266	640,000.000	862,751.66	719,962.34
TRANSCONTINENTAL GAS PIPE LINE CO LLC 3.95% DUE 05-15-2050 SEDOL: BN49122	600,000.000	596,544.00	444,201.64
TRANSCONTINENTAL GAS PIPE LINE CO LLC 4.45 DUE 08-01-2042 REG SEDOL: B96NB24	930,000.000	904,235.85	785,836.94
TRAVELERS COS INC 4.05% DUE 03-07-2048 CUSIP: 89417EAN9	1,005,000.000	961,423.50	805,387.71
TRAVELERS COS INC 5.45% DUE 05-25-2053 SEDOL: BRJVGK4	168,000.000	167,334.72	163,706.16

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United States - USD			
TRAVELERS COS INC 6.25% DUE 06-15-2037 SEDOL: B8YTZQ9	550,000.000	714,857.00	591,873.73
TRCNTNTL GAS PIPE 7.85% DUE 02-01-2026 SEDOL: BYXR3R3	90,000.000	114,759.00	92,252.33
TRIMBLE INC FIXED 6.1% DUE 03-15-2033 SEDOL: BQQ8MN6	100,000.000	99,843.00	103,862.72
TRINITY RAIL LEASING 2021 LLC 5.78% 05-19-2054 CUSIP: 89656GAC8	107,975.540	107,954.92	108,657.64
TRUIST FINANCIAL CORPORATION 5.867% 06-08-2034 CUSIP: 89788MAP7	290,000.000	290,220.05	295,319.96
TRUIST FINL CORP SR MED TERM NTS 5.122% 01-26-2034 SEDOL: BPX1Z87	150,000.000	150,000.00	145,784.84
TRUIST FINL CORP VAR RT 1.267% DUE 03-02-2027 SEDOL: BLFCZ91	150,000.000	150,429.00	143,842.09
U S BANCORP MEDIUM VAR RT 4.653% DUE 02-01-2029 SEDOL: BPRB538	100,000.000	100,000.00	99,012.69
U S BANCORP 5.775% 06-12-2029 SEDOL: BRXDC97	20,000.000	20,000.00	20,455.32
UNION ELECTRIC COMPANY 5.125% 03-15-2055 SEDOL: BP5WWV0	712,000.000	689,824.04	653,366.16
UNION PAC CORP FIXED 2.95% 03-10-2052 SEDOL: BP9P0J9	265,000.000	270,151.60	167,632.12
UNION PAC CORP FIXED 2.973% DUE 09-16-2062 SEDOL: BMBMCQ8	380,000.000	295,894.12	219,066.94
UNION PAC CORP FIXED 3.75% DUE 02-05-2070 SEDOL: BKDMLC1	320,000.000	320,372.00	213,896.59
UNION PAC CORP FIXED 3.79% DUE 04-06-2071 SEDOL: BMCFFP6	290,000.000	239,973.46	197,129.88
UNION PAC CORP 3.25% DUE 02-05-2050 SEDOL: BKDMLD2	399,000.000	398,844.39	272,810.69
UNION PAC CORP 3.5% 02-14-2053 SEDOL: BNYF3J1	608,000.000	606,625.92	429,092.84
UNION PAC CORP 3.55% DUE 05-20-2061 SEDOL: BNHS0H4	475,000.000	472,582.25	317,157.18
UNION PAC CORP 3.799% DUE 10-01-2051 SEDOL: BDCWS88	1,025,000.000	1,012,911.24	765,802.58

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United States - USD			
UNION PAC CORP 3.839% DUE 03-20-2060 BEO SEDOL: BLF0CQ1	2,160,000.000	1,792,190.18	1,544,419.24
UNION PAC CORP 4.3% 03-01-2049 SEDOL: BGLC062	1,920,000.000	1,924,827.20	1,584,886.39
UNION PACIFIC CORP 3.375% 02-14-2042 SEDOL: BNYF3F7	360,000.000	359,532.00	274,061.47
UNION PACIFIC CORP 4.95% DUE 09-09-2052 BEO SEDOL: BPMQ873	145,000.000	144,035.75	133,061.84
UNITED AIR 2023-1 A PTT 5.8% DUE 07-15-2036 SEDOL: BRRH916	860,338.170	860,338.17	877,409.09
UNITED AIRLS 2020-1B PASS THRU TRS PASSTHRU CTF CL B 4.875% DUE 07-15-2027 SEDOL: BLBMJL5	108,000.000	108,000.00	107,824.09
UNITED PARCEL SVC INC 5.5% 05-22-2054 SEDOL: BT03SY1	225,000.000	225,339.75	219,677.17
UNITEDHEALTH GROUP INC 2.75% DUE 05-15-2040/05-18-2020 REG SEDOL: BM95BC8	140,000.000	135,917.60	99,060.13
UNITEDHEALTH GROUP INC 2.9% DUE 05-15-2050/05-18-2020 REG SEDOL: BM95BD9	1,329,000.000	1,292,124.79	826,327.35
UNITEDHEALTH GROUP INC 3.05% DUE 05-15-2041 BEO SEDOL: BLPK6R0	290,000.000	288,753.00	209,819.32
UNITEDHEALTH GROUP INC 3.25% DUE 05-15-2051 BEO SEDOL: BLPK6S1	508,000.000	501,075.21	335,899.41
UNITEDHEALTH GROUP INC 4.45% DUE 12-15-2048 REG SEDOL: BHSSQ40	270,000.000	268,893.00	222,622.74
UNITEDHEALTH GROUP INC 4.75% 05-15-2052 SEDOL: BNKBV00	861,000.000	853,251.00	738,983.13
UNITEDHEALTH GROUP INC 4.95% 05-15-2062 SEDOL: BNKBV11	1,040,000.000	1,029,808.00	897,737.61
UNITEDHEALTH GROUP INC 5.375% 04-15-2054 SEDOL: BQB5GF2	890,000.000	887,470.35	835,735.49
UNITEDHEALTH GROUP INC 5.625% 07-15-2054 SEDOL: BPDY7Z7	3,559,000.000	3,552,325.34	3,461,213.06
UNITEDHEALTH GROUP INC 5.778% 07-15-2044 SEDOL: BPDY8C1	480,000.000	475,588.80	466,478.15
UNITEDHEALTH GROUP 3.5% DUE 08-15-2039 SEDOL: BHKDKY1	280,000.000	277,457.40	221,536.73

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UNITEDHEALTH GROUP 3.7% DUE 08-15-2049 SEDOL: BHKDL04	543,000.000	541,132.08	395,593.10
UNITEDHEALTH GROUP 3.875% DUE 08-15-2059 SEDOL: BHKDL15	840,000.000	833,807.67	595,403.67
UNITEDHEALTH GROUP 4.625% DUE 11-15-2041 SEDOL: B76MDD2	120,000.000	130,658.40	105,794.62
UNITEDHEALTH GROUP 5.75% DUE 07-15-2064 SEDOL: BPDY809	240,000.000	238,552.80	234,039.13
UNITEDHEALTH GROUP 5.8% DUE 03-15-2036 SEDOL: BG49576	400,000.000	491,016.00	412,792.67
UNITEDHEALTH GROUP 5.875% DUE 02-15-2053 SEDOL: BLBRZR8	720,000.000	714,535.20	722,957.82
UNITEDHEALTH GROUP 6.05% DUE 02-15-2063 SEDOL: BLBRZS9	722,000.000	778,236.00	738,223.36
UNIVERSITY MIAMI FLA 4.063% 04-01-2052 SEDOL: BMGW9Z1	100,000.000	100,000.00	79,948.57
US AIRWAYS GROUP FIXED 4.625% DUE 12-03-2026 SEDOL: B9581H5	620,395.850	608,918.53	618,325.65
US AWYS 2013-1 3.95 DUE 05-15-2027 SEDOL: B94MBG7	171,321.060	162,080.83	169,593.63
US BANCORP FIXED 3.15% 04-27-2027 SEDOL: BD3DT65	100,000.000	110,334.00	96,764.85
VA ELEC & PWR CO 4.45 02-15-2044 SEDOL: BJSVPB3	475,000.000	510,577.50	403,997.83
VA ELEC & PWR CO SR NT 2008 SER B 8.875 DUE 11-15-2038 SEDOL: B3FD1W3	970,000.000	1,572,471.65	1,258,991.52
VB-S1 ISSUER LLC 0% DUE 05-15-2054 CUSIP: 91823ABC4	200,000.000	202,000.00	200,269.62
VENTAS RLTY LTD 4.875% DUE 04-15-2049 SEDOL: BGSGVV9	100,000.000	99,770.00	86,179.66
VERIZON COMMUNICATIONS BNDS 5.25% DUE 03-16-2037 REG SEDOL: BYZKXZ8	560,000.000	561,717.78	546,744.11
VERIZON COMMUNICATIONS INC NT 2.355% 03-15-2032 CUSIP: 92343VGN8	598,000.000	592,597.55	496,039.34
VERIZON COMMUNICATIONS INC 2.85% 09-03-2041 SEDOL: BMG8DB3	70,000.000	69,908.51	48,434.95

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United States - USD			
VERIZON COMMUNICATIONS INC 2.875% DUE 11-20-2050 BEO SEDOL: BMWBBL2	1,100,000.000	902,086.78	676,874.56
VERIZON COMMUNICATIONS INC 2.987% 10-30-2056 USD SEDOL: BMXT869	2,799,000.000	1,896,765.41	1,663,468.23
VERIZON COMMUNICATIONS INC 3.875% 03-01-2052 SEDOL: BPP3C79	357,000.000	293,279.07	264,525.79
VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041 BEO SEDOL: BKY5H21	1,398,000.000	1,395,191.60	1,058,454.91
VERIZON COMMUNICATIONS 3.55% DUE 03-22-2051 BEO SEDOL: BKY5H09	1,507,000.000	1,528,220.48	1,066,669.29
VERIZON COMMUNICATIONS 3.7% DUE 03-22-2061 BEO SEDOL: BKY5GZ7	400,000.000	397,376.08	271,675.24
VERIZON COMMUNICATIONS 5.5% 02-23-2054 SEDOL: BP6GQM0	248,000.000	243,053.18	237,977.46
VERIZON COMMUNICATIONS 6.55 BDS DUE 09-15-2043 USD2000 BEO SEDOL: BF320B8	150,000.000	203,284.50	165,076.80
VERIZON 2.65% DUE 11-20-2040 SEDOL: BMWBBK1	190,000.000	189,823.30	130,066.17
VERIZON 4.125% DUE 08-15-2046 SEDOL: BY7RR99	1,030,000.000	908,586.20	816,786.63
VERIZON 4% DUE 03-22-2050 SEDOL: BLNP354	590,000.000	589,774.50	448,492.22
VERIZON 5.5% DUE 03-16-2047 SEDOL: BYZNV86	20,000.000	22,267.60	19,267.02
VIATRIS INC 4.0% 06-22-2050 SEDOL: BL5BGY0	556,000.000	397,423.24	379,391.33
VICI PPTYS LP SR NT 5.625% 05-15-2052 SEDOL: BP5JTP4	298,000.000	296,740.28	277,257.76
VICI PROPERTIES INC 5.125% 05-15-2032 SEDOL: BP5JTL0	700,000.000	698,694.00	681,574.26
VIRGINIA ELEC & PWR CO 2.95% 11-15-2051 SEDOL: BMHYKCO	600,000.000	598,698.00	374,204.33
VIRGINIA ELEC & PWR CO 4.625% 05-15-2052 SEDOL: BP5H5X8	400,000.000	394,452.00	337,133.56
VIRGINIA ELEC & PWR CO 5.55% 08-15-2054 SEDOL: BSMRJZ2	290,000.000	288,998.50	280,751.99

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Corporate Debt Instruments - Other			
United States - USD			
VISA INC 3.65% 09-15-2047 SEDOL: BD5WHT9	80,000.000	79,914.20	61,331.69
VISA INC 4.3% DUE 12-14-2045 SEDOL: BYPHFN1	480,000.000	479,198.40	411,063.61
VMWARE INC FIXED 2.2% 08-15-2031 SEDOL: BM8BNR6	300,000.000	299,409.00	248,917.72
VMWARE INC FIXED 4.5% DUE 05-15-2025 SEDOL: BKQNBK9	100,000.000	99,949.00	99,855.03
VMWARE INC 3.9% 08-21-2027 SEDOL: BDT5HN8	500,000.000	472,295.00	488,737.00
VMWARE INC 4.7% DUE 05-15-2030 BEO SEDOL: BKQNBK1	600,000.000	597,858.00	587,260.81
VONTIER CORP 1.8% 04-01-2026 SEDOL: BNGFYG3	220,000.000	220,392.50	210,975.45
VR FDG LLC / VR 2.79% DUE 11-15-2050 CUSIP: 91835CAA1	55,619.320	49,210.07	50,949.19
WACHOVIA BK NATL ASSN MEDIUM TERM SUB BKTRANCHE # SB 00009 6.6 DUE 01-15-2038 SEDOL: B7XGYR8	1,500,000.000	2,081,208.75	1,636,359.30
WALMART INC 4.5% DUE 04-15-2053 SEDOL: BP6LN24	1,687,000.000	1,664,001.67	1,470,297.34
WARNERMEDIA HLDGS INC SR NT 3.638% 03-15-2025 SEDOL: BNQQB87	30,000.000	30,000.00	29,898.78
WARNERMEDIA HLDGS INC SR NT 3.755% 03-15-2027 SEDOL: BNQQBC1	40,000.000	40,000.00	38,535.29
WARNERMEDIA HLDGS INC SR NT 5.391% 03-15-2062 SEDOL: BNQQCY0	260,000.000	243,055.76	191,973.73
WARNERMEDIA HLDGS INC 5.141% 03-15-2052 CUSIP: 55903VBE2	500,000.000	434,251.21	373,268.93
WARNERMEDIA HOLDINGS INC. 5.05% 03-15-2042 CUSIP: 55903VBD4	570,000.000	570,000.00	459,123.92
WASHINGTON UNIV 3.524% DUE 04-15-2054 SEDOL: BP4CPX4	270,000.000	270,000.00	194,914.60
WASHINGTON UNIV 4.349% DUE 04-15-2122 SEDOL: BMFTGB8	330,000.000	330,000.00	255,496.75
WASTE CONNECTIONS FIXED 2.95% DUE 01-15-2052 SEDOL: BMWPCK0	200,000.000	133,512.00	124,988.32

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
WASTE MANAGEMENT INC 5.35% 10-15-2054 SEDOL: BT03N02	860,000.000	859,647.40	827,422.11
WELLS FARGO & CO MEDIUM TERM SR NTS 6.491% 10-23-2034 CUSIP: 95000U3H4	857,000.000	848,873.97	910,568.68
WELLS FARGO & CO MEDIUM TERM SR NTS BOOKENTRY 3.35% 03-02-2033 CUSIP: 95000U2U6	900,000.000	767,670.00	789,160.81
WELLS FARGO & CO MEDIUM TERM SR NTS 2.188% 04-30-2026 SEDOL: BMYML35	510,000.000	526,873.30	505,392.26
WELLS FARGO & CO MEDIUM TERM 5.013% 04-04-2051 CUSIP: 95000U2M4	1,100,000.000	1,295,384.03	977,813.83
WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044 SEDOL: BS9FPF1	785,000.000	815,788.01	659,725.06
WELLS FARGO & CO STEP CPN 5.875% DUE 12-29-2049 SEDOL: BVFJP14	120,000.000	120,000.00	119,782.72
WELLS FARGO & CO 2.393% 06-02-2028 SEDOL: BMGDBG9	100,000.000	104,940.00	94,182.72
WELLS FARGO & CO 2.572% 02-11-2031 SEDOL: BK8ZY29	1,300,000.000	1,300,000.00	1,146,526.46
WELLS FARGO & CO 2.879% 10-30-2030 SEDOL: BKRKN36	1,200,000.000	1,200,000.00	1,082,897.38
WELLS FARGO & CO 3.068% 04-30-2041 SEDOL: BL6FQ18	570,000.000	570,000.00	415,272.92
WELLS FARGO & CO 3.196% 06-17-2027 CUSIP: 95000U2F9	600,000.000	623,226.00	586,089.41
WELLS FARGO & CO 3% DUE 04-22-2026 SEDOL: BD72T35	1,500,000.000	1,493,023.21	1,466,875.05
WELLS FARGO & CO 4.611% 04-25-2053 SEDOL: BP6P605	2,929,000.000	2,809,173.94	2,452,771.78
WELLS FARGO & CO 4.9% DUE 11-17-2045 SEDOL: BYQ29R7	590,000.000	612,447.31	511,940.11
WELLS FARGO & CO 5.375% DUE 11-02-2043 SEDOL: BG48MR2	340,000.000	363,975.67	317,600.90
WELLS FARGO & CO 5.606% DUE 01-15-2044 SEDOL: BJTGH7	1,873,000.000	2,126,738.74	1,793,871.67
WELLS FARGO & COMPANY 2.164% 02-11-2026 SEDOL: BK8ZKC8	195,000.000	194,190.75	194,403.33

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
WELLS FARGO & COMPANY 4.897% 07-25-2033 CUSIP: 95000U3B7	200,000.000	201,837.00	193,122.78
WELLS FARGO & COMPANY 5.557% 07-25-2034 CUSIP: 95000U3F8	2,390,000.000	2,403,650.00	2,386,329.08
WELLS FARGO & COMPANY 5.707% 04-22-2028 SEDOL: BQKVR25	500,000.000	500,000.00	508,290.86
WELLS FARGO & COMPANY 6.85% 12-31-2049 SEDOL: BRC14H4	190,000.000	190,000.00	196,108.59
WELLS FARGO AND COMPANY 5.211% 12-03-2035 SEDOL: BTBN4D1	330,000.000	330,000.00	321,153.64
WESTERN MIDSTREAM OPERATING LP 6.15% 04-01-2033 CUSIP: 958667AE7	1,160,000.000	1,179,349.94	1,184,912.06
WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP 4.7% 09-15-2028 SEDOL: BGKCBF9	125,000.000	123,071.25	123,787.76
WESTN GAS PARTNERS 5.3% 03-01-2048 CUSIP: 958254AJ3	320,000.000	281,204.80	272,104.48
WESTN GAS PARTNERS 5.5% DUE 08-15-2048 SEDOL: BFX84M5	370,000.000	304,325.00	321,651.69
WEYERHAEUSER CO DEB 7.375 DUE 03-15-2032 BEO SEDOL: BB0RG32	452,000.000	518,676.42	502,508.35
WEYERHAEUSER CO FIXED 4% DUE 04-15-2030 SEDOL: BMQ5MG2	575,000.000	566,202.50	544,817.24
WEYERHAEUSER CO 4.75% 05-15-2026 SEDOL: BP4FCL0	1,000,000.000	996,720.00	1,000,204.36
WEYERHAEUSER CO 6.875% DUE 12-15-2033 SEDOL: 2337461	200,000.000	250,242.00	218,410.08
WEYERHAEUSER CO 6.95% DUE 10-01-2027 SEDOL: BG49770	200,000.000	248,364.00	211,215.70
WHITEBOX CLO I LTD / WHITEBOX CLO I 5.61664% 07-24-2036 CUSIP: 96467FAU4	100,000.000	100,000.00	100,197.14
WHITEBOX CLO IV LTD / WHITEBOX CLO 6.44317% 04-20-2036 CUSIP: 96467KAA7	300,000.000	300,525.00	301,765.08
WI PUB SVC CORP 3.3% DUE 09-01-2049 SEDOL: BK20BN7	300,000.000	299,655.00	206,303.65
WI PWR & LT CO FIXED 3.65% 04-01-2050 SEDOL: BM5W5Z4	275,000.000	274,650.75	197,041.71

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
WILLIAMS COS INC 5.3% DUE 08-15-2052 SEDOL: BMBR285	250,000.000	218,050.00	228,895.15
WILLIAMS COS INC 7.5% DUE 01-15-2031 SEDOL: 2830807	1,310,000.000	1,575,930.00	1,448,159.94
WILLIAMS COS INC 7.75% DUE 06-15-2031 SEDOL: 2793063	40,000.000	47,663.60	44,585.67
WILLIS NORTH AMERICA INC SR NT 5.35% 05-15-2033 SEDOL: BLB3KC6	600,000.000	598,398.00	596,265.44
WISCONSIN ELEC PWR CO 5.05% 10-01-2054 SEDOL: BS6WWQ5	405,000.000	402,752.25	368,594.09
WISCONSIN PUBLIC SERVICE 2.85% 12-01-2051 SEDOL: BNRLZ12	545,000.000	544,013.55	337,064.61
WISCONSIN PWR & LT CO 3.95% 09-01-2032 SEDOL: BPH2J73	125,000.000	123,527.50	115,525.16
XCEL ENERGY INC 3.5% DUE 12-01-2049 CUSIP: 98389BAX8	796,000.000	876,298.03	548,593.07
XCEL ENERGY INC 5.45% 08-15-2033 CUSIP: 98389BBA7	525,000.000	506,754.99	520,523.82
ZOETIS INC 4.7 02-01-2043 SEDOL: BG0R585	2,275,000.000	2,333,190.02	2,024,264.81
Total United States - USD		734,788,234.87	659,910,434.28
Total Corporate Debt Instruments - Other		899,216,699.32	812,480,979.84
<i>Corporate Stock - Preferred</i>			
Germany - EUR			
HENKEL AG & CO KGAA NON-VTG PRF NPV SEDOL: 5076705	2,364.000	180,969.35	207,339.00
Total Germany - EUR		180,969.35	207,339.00

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Preferred</i>			
United States - USD			
KEYCORP NEW DEP SHS REPSTG 1/40TH INT PERP NON CUM H SEDOL: BPLPQT9	8,699.000	217,475.00	212,168.61
Total United States - USD		217,475.00	212,168.61
Total Corporate Stock - Preferred		398,444.35	419,507.61
<i>Corporate Stock - Common</i>			
Belgium - EUR			
KBC GROEP NV NPV SEDOL: 4497749	4,219.000	298,303.61	325,648.47
Total Belgium - EUR		298,303.61	325,648.47
Canada - CAD			
GILDAN ACTIVEWEAR COM NPV SEDOL: 2254645	8,316.000	270,631.49	391,167.71
SUNCOR ENERGY INC COM NPV 'NEW' SEDOL: B3NB1P2	9,612.000	292,228.01	342,922.90
Total Canada - CAD		562,859.50	734,090.61
Finland - EUR			
FORTUM OYJ EUR3.40 SEDOL: 5579550	15,165.000	185,467.85	212,230.89
Total Finland - EUR		185,467.85	212,230.89
France - EUR			
AIR LIQUIDE(L') EUR5.50 SEDOL: B1YXBJ7	2,015.000	237,799.49	327,418.70
BUREAU VERITAS EUR0.12 SEDOL: B28DTJ6	11,974.000	350,056.38	363,788.94
CAPGEMINI EUR8 SEDOL: 4163437	1,988.000	375,624.14	325,563.49
CIE DE ST-GOBAIN EUR4 SEDOL: 7380482	1,709.000	151,532.05	151,660.68

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
France - EUR			
ENGIE COMSTK SEDOL: B0C2CQ3	20,525.000	268,630.32	325,393.21
ORANGE EUR4 SEDOL: 5176177	30,068.000	340,077.44	299,771.78
PERNOD RICARD NPV EUR 1.55 SEDOL: 4682329	1,764.000	317,222.73	199,101.81
THALES SA EUR3 SEDOL: 4162791	2,031.000	264,318.83	291,594.90
Total France - EUR		2,305,261.38	2,284,293.51
Germany - EUR			
BRENNTAG SE NPV SEDOL: B4YVF56	3,541.000	249,599.23	212,228.92
CONTINENTAL AG ORD NPV SEDOL: 4598589	4,376.000	370,702.46	293,721.99
MERCK KGAA NPV SEDOL: 4741844	2,125.000	326,016.06	307,841.22
MTU AERO ENGINES A NPV (REGD) SEDOL: B09DHL9	892.000	214,646.24	297,420.47
PUMA SE NPV SEDOL: 5064722	5,723.000	243,859.14	262,884.76
RHEINMETALL AG NPV SEDOL: 5334588	356.000	80,739.09	226,564.93
SIEMENS AG NPV(REGD) SEDOL: 5727973	1,507.000	291,743.56	294,247.61
SIEMENS HEALTHINEE NPV SEDOL: BD594Y4	5,331.000	268,301.00	282,636.84
Total Germany - EUR		2,045,606.78	2,177,546.74
Hong Kong - HKD			
AIA GROUP LTD NPV SEDOL: B4TX8S1	44,400.000	423,948.13	321,799.19
ESR GROUP LIMITED USD0.001 SEDOL: BHNCRK0	50,000.000	126,954.04	76,854.25
TECHTRONIC INDUSTR NPV SEDOL: B0190C7	24,500.000	324,169.18	323,283.49

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
Hong Kong - HKD			
Total Hong Kong - HKD		875,071.35	721,936.93
Ireland - USD			
ADR RYANAIR HLDGS PLC SPONSORED ADR NEW SEDOL: BYYN585	7,440.000	296,062.00	324,309.60
ICON PLC COM SEDOL: B94G471	1,157.000	257,605.75	242,634.47
Total Ireland - USD		553,667.75	566,944.07
Israel - USD			
WIX.COM LTD COM ILS0.01 SEDOL: BFZCHN7	1,250.000	172,760.92	268,187.50
Total Israel - USD		172,760.92	268,187.50
Italy - EUR			
UNICREDIT SPA NPV SEDOL: BYMXPS7	6,778.000	171,741.58	270,392.31
Total Italy - EUR		171,741.58	270,392.31
Japan - JPY			
ASICS CORP NPV SEDOL: 6057378	12,100.000	75,178.31	239,443.88
BANDAI NAMCO HOLDINGS INC SEDOL: B0JDQD4	8,000.000	204,936.27	192,364.47
FANUC CORP NPV SEDOL: 6356934	10,500.000	290,225.67	278,935.48
HITACHI NPV SEDOL: 6429104	8,700.000	75,851.25	217,942.86
KOKUSAI ELECTRIC C NPV SEDOL: BNGHNG2	15,200.000	230,672.85	207,457.37
MATSUKIYOCOCOKARA & CO SEDOL: B249GC0	19,900.000	289,394.49	291,864.98
MITSUI FUDOSAN CO LTD NPV SEDOL: 6597603	22,000.000	216,382.02	177,780.61

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Japan - JPY			
MIZUHO FINANCIAL GROUP NPV SEDOL: 6591014	17,000.000	351,353.88	418,942.48
NEC CORP NPV SEDOL: 6640400	4,000.000	328,168.77	349,198.27
NIPPON SANSO HOLDINGS CORP SEDOL: 6640541	9,000.000	255,996.70	253,346.91
NITORI HOLDINGS NPV SEDOL: 6644800	2,700.000	351,130.60	320,148.26
OTSUKA HOLDINGS CO LTD SEDOL: B5LTM93	5,200.000	222,235.02	284,550.78
RENESAS ELECTRONICS CORPORATION NPV SEDOL: 6635677	9,919.000	141,886.96	129,162.85
SHIMADZU CORP NPV SEDOL: 6804369	8,200.000	231,615.74	232,757.70
SUZUKI MOTOR CORP NPV SEDOL: 6865504	29,800.000	337,153.55	339,412.06
TOKYO ELECTRON NPV SEDOL: 6895675	1,900.000	280,972.03	292,386.74
TOYO SUISAN KAISHA NPV SEDOL: 6899967	3,300.000	217,560.22	225,935.35
Total Japan - JPY		4,100,714.33	4,451,631.05
Netherlands - EUR			
ASML HOLDING NV EUR0.09 SEDOL: B929F46	304.000	269,075.90	213,649.34
COCA-COLA EUROPACIFIC PARTNERS ORD EUR0.01 SEDOL: BD4D942	2,799.000	151,961.74	217,377.35
ING GROEP N.V. EUR0.01 SEDOL: BZ57390	17,574.000	232,470.85	275,333.89
Total Netherlands - EUR		653,508.49	706,360.58
Singapore - SGD			
DBS GROUP HLDGS NPV SEDOL: 6175203	9,677.000	156,838.19	310,129.34
Total Singapore - SGD		156,838.19	310,129.34

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Spain - EUR			
BANKINTER SA EUR0.30(REGD) SEDOL: 5474008	32,666.000	264,994.74	258,427.92
INDITEX (IND.DE DISENO TEXTIL SA) EUR0.03 (POST SUBD) SEDOL: BP9DL90	4,283.000	159,677.68	220,155.72
Total Spain - EUR		424,672.42	478,583.64
Sweden - SEK			
HEXAGON AB SER'B'NPV SEDOL: BNZFH1	24,469.000	241,606.56	233,855.37
NORDEA BANK ABP NPV SEDOL: BYZF9J9	20,832.000	231,119.65	226,810.83
SANDVIK AB NPV SEDOL: B1VQ252	10,025.000	203,744.26	179,917.87
Total Sweden - SEK		676,470.47	640,584.07
Switzerland - CHF			
ABB LTD CHF0.12 (REGD) SEDOL: 7108899	7,090.000	161,889.25	383,896.61
COMP.FIN.RICHEMONT CHF1 (REGD) SEDOL: BCRWZ18	1,859.000	253,181.93	282,875.70
ROCHE HLDGS AG GENUSSSCHEINE NPV SEDOL: 7110388	1,225.000	435,464.27	345,365.52
Total Switzerland - CHF		850,535.45	1,012,137.83
United Kingdom - GBP			
ASTRAZENECA ORD USD0.25 SEDOL: 0989529	1,664.000	214,146.35	218,152.46
COMPASS GROUP ORD GBP0.1105 SEDOL: BD6K457	10,252.000	230,977.43	341,790.30
CRODA INTL ORD GBP0.10609756 SEDOL: BJFFLV0	4,314.000	226,370.61	182,886.60
EXPERIAN ORD USD0.10 SEDOL: B19NLV4	6,881.000	268,318.24	296,882.00
JD SPORTS FASHION ORD GBP0.0005 SEDOL: BM8Q5M0	94,555.000	154,115.47	113,565.45

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United Kingdom - GBP			
LONDON STOCK EXCHANGE GROUP ORD GBP0.06918604 SEDOL: B0SWJX3	1,522.000	165,049.86	215,109.36
RELX PLC SEDOL: B2B0DG9	17,058.000	440,397.06	775,279.25
RIO TINTO ORD GBP0.10 SEDOL: 0718875	4,564.000	307,091.92	269,964.50
RS GROUP PLC ORD GBP0.10 SEDOL: 0309644	24,976.000	250,744.34	213,172.82
UNILEVER PLC ORD GBP0.031111 SEDOL: B10RZP7	10,412.000	517,163.00	593,058.72
3I GROUP ORD GBP0.738636 SEDOL: B1YW440	8,913.000	152,379.22	397,836.55
Total United Kingdom - GBP		2,926,753.50	3,617,698.01
United States - USD			
AON PLC SEDOL: BLP1HW5	1,236.000	241,548.63	443,921.76
CHUBB LTD ORD CHF24.15 SEDOL: B3BQMF6	708.000	179,354.71	195,620.40
CRH ORD EUR 0.32 SEDOL: B01ZKD6	2,255.000	182,854.57	208,632.60
Total United States - USD		603,757.91	848,174.76
Total Corporate Stock - Common		17,563,991.48	19,626,570.31

Value of Interest in Common/Collective Trusts

United States - USD			
CF ARROWSTREET INTERNATIONAL EQUITY - ACWI EX US FUND CUSIP: NHY999J15	96,509.320	12,083,828.80	26,463,901.90
CF S&P 500 (R) FLAGSHIP NL FUND (CM111) CUSIP: 87IU999E5	34,861.380	22,534,995.46	55,608,223.91
CF WILLIAM BLAIR SMID CORE COLLECTIVE INVESTMENT FD CL 2 CUSIP: 76999CC04	859,029.920	7,950,082.36	13,581,263.04

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Value of Interest in Common/Collective Trusts</i>			
United States - USD			
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	23,669,836.540	23,669,836.54	23,669,836.54
Total United States - USD		66,238,743.16	119,323,225.39
Total Value of Interest in Common/Collective Trusts		66,238,743.16	119,323,225.39
<i>Value of Interest in Registered Investment Companies</i>			
Emerging Markets Region - USD			
MFO LAZARD FUNDS INC EMERGING MKTS EQUITY ADV PORT INSTL USD SEDOL: BYR8SS8	536,591.250	6,339,948.45	6,401,533.61
Total Emerging Markets Region - USD		6,339,948.45	6,401,533.61
United States - USD			
MFB NORTHN FDS ULTRA SHORT FXD INC FD CUSIP: 665162467	5,179.640	53,468.03	53,350.29
MFO PIMCO ABS AND SHORT TERM INVESTMENT PORT CUSIP: 72200Q109	244,375.630	2,848,067.24	2,834,757.31
MFO PIMCO SHORT TERM FLOATING NAV II CUSIP: 72201P613	212,495.064	2,128,562.89	2,128,563.06
Total United States - USD		5,030,098.16	5,016,670.66
Total Value of Interest in Registered Investment Com		11,370,046.61	11,418,204.27
<i>Other</i>			
Argentina - USD			
ARGENTINA REP BD 1.0% 07-09-2029 CUSIP: 040114HX1	11,904.000	6,487.65	9,666.05
ARGENTINA REP DUE 07-09-2041 REG CUSIP: 040114HV5	750,000.000	335,632.50	468,126.24
BUENOS AIRES(PROV) 3.9%-VAR SNR 01/09/37USD1 SEDOL: BMDHK89	1,774,816.900	1,784,869.49	1,181,140.65
Total Argentina - USD		2,126,989.64	1,658,932.94

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Australia - AUD			
AUSTRALIA(CMNWLTH) 1% SNR 21/11/2031 AUD1000 SEDOL: BMGX738	1,450,000.000	1,032,345.75	729,094.99
LCH_IRS MSNYUS33 18/09/2034 AUD P 6MBBSW / R 4.5% SWU022FV7 SEDOL: 9M95ZKU	6,900,000.000	14,109.79	59,372.85
LCH_IRS MSNYUS33 18/09/2034 AUD P 6MBBSW / R 4.5% SWU022FV7 SEDOL: 9M95ZKL	-6,900,000.000	-11,117.97	0.00
LCH_IRS MSNYUS33 20/03/2034 AUD P 6MBBSW / R 4.5% SWU01XJV6 SEDOL: 9M3VXYL	-3,300,000.000	-26,268.55	0.00
LCH_IRS MSNYUS33 20/03/2034 AUD P 6MBBSW / R 4.5% SWU01XJV6 SEDOL: 9M3VXYU	3,300,000.000	0.00	30,600.52
Total Australia - AUD		1,009,069.02	819,068.36
Bermuda - USD			
BERMUDA GOVT 3.375% 08-20-2050 CUSIP: 085209AH7	320,000.000	319,100.80	211,360.00
Total Bermuda - USD		319,100.80	211,360.00
Brazil - USD			
FED REPUBLIC OF 7.125% 05-13-2054 CUSIP: 105756CJ7	1,220,000.000	1,216,425.40	1,127,363.11
PETROBRAS GLOBAL FIN B V GTD GLOBAL NT 5.5% DUE 06-10-2051/06-10-2021 REG SEDOL: BM9DJ28	300,000.000	289,338.00	226,956.73
Total Brazil - USD		1,505,763.40	1,354,319.84
Canada - USD			
ANTARES HLDGS LP SR NT 144A 3C7 3.75% 07-15-2027 SEDOL: BM9MCK4	750,000.000	742,545.00	708,846.20
ICE_CDS MSNYUS33 12/20/2026 SELL ENBRIDGE INC 3.5% 06/1 SWPC0KK76 SEDOL: 9L3NZ1L	-700,000.000	0.00	0.00
ICE_CDS MSNYUS33 12/20/2026 SELL ENBRIDGE INC 3.5% 06/1 SWPC0KK76 SEDOL: 9L3NZ1U	700,000.000	8,190.66	8,700.51
Total Canada - USD		750,735.66	717,546.71

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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>			
Chile - USD			
CHILE REP 2.55% NTS 22/01/2061 USD 3.1% DUE 01-22-2061/07-22-2060 REG CUSIP: 168863DQ8	851,000.000	847,902.36	501,600.07
CHILE(REPUBLIC OF) TBOND 4.0% DUE 01-31-2052 REG CUSIP: 168863DW5	289,000.000	241,315.00	215,022.74
REPUBLIC OF CHILE 3.1% DUE 05-07-2041 REG CUSIP: 168863DS4	1,020,000.000	1,014,145.20	728,135.40
Total Chile - USD		2,103,362.56	1,444,758.21
Colombia - USD			
COLOMBIA REP 5% DUE 06-15-2045 REG CUSIP: 195325CU7	1,450,000.000	1,368,511.68	977,300.00
COLOMBIA REP 8.375% 11-07-2054 CUSIP: 195325EQ4	250,000.000	246,625.00	242,162.50
COLOMBIA(REP OF) GLOBAL BD 6.125% DUE 01-18-2041/10-20-2009 REG CUSIP: 195325BM6	370,000.000	441,766.04	301,949.60
ECOPETROL S A 4.625% 11-02-2031 SEDOL: BL5C7L7	60,000.000	60,000.00	49,759.78
ECOPETROL S A 5.875% 11-02-2051 SEDOL: BL98498	680,000.000	680,000.00	456,171.00
ECOPETROL S A 8.375% 01-19-2036 SEDOL: BRBK4F0	340,000.000	338,099.40	327,890.02
REPUBLIC OF COLOMBIA 5.625 02-26-2044 REG CUSIP: 195325BR5	1,994,000.000	2,166,312.14	1,465,590.00
Total Colombia - USD		5,301,314.26	3,820,822.90
Cote d'Ivoire - USD			
PVTPL IVORY COAST 8.25% T-BOND 01-30-2037 CUSIP: 221625AU0	490,000.000	486,235.00	475,995.80
Total Cote d'Ivoire - USD		486,235.00	475,995.80
European Union - EUR			
CALL SWO EUR CHASUS33 P 6MEURIB / R 1.97% 317U7PVA4 06/01/2025 SEDOL: 9MYLN4U	-300,000.000	-724.96	0.00
CALL SWO EUR CITIUS33 P 3MEURIB / R 2.05% 317U6VZA8 19/02/2025 SEDOL: 9M9LQ0U	6,300,000.000	5,896.30	4,549.59

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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>			
European Union - EUR			
CALL SWO EUR CITIUS33 P 6MEURIB / R 2.05% 317U6W0A4 19/02/2025 SEDOL: 9M9LQ1U	-700,000.000	-5,207.83	-1,019.79
LCH_IRS MSNYUS33 05/11/2034 EUR P 6MEURIB / R 2.41% SWU02CEU8 SEDOL: 9MY3KEU	300,000.000	0.00	941.52
LCH_IRS MSNYUS33 05/11/2034 EUR P 6MEURIB / R 2.41% SWU02CEU8 SEDOL: 9MY3KEL	-300,000.000	0.00	0.00
LCH_IRS MSNYUS33 19/03/2055 EUR P 2.25% / R 6MEURIB SWU02A2D3 SEDOL: 9M9SMDL	-1,805,000.000	-5,159.54	-41,466.98
LCH_IRS MSNYUS33 19/03/2055 EUR P 2.25% / R 6MEURIB SWU02A2D3 SEDOL: 9M9SMDU	1,805,000.000	5,828.51	0.00
LCH_IRS MSNYUS33 25/09/2029 EUR P 2.3% / R 6MEURIB SWU02AY55 SEDOL: 9MXBY0L	-600,000.000	0.00	0.00
LCH_IRS MSNYUS33 25/09/2029 EUR P 2.3% / R 6MEURIB SWU02AY55 SEDOL: 9MXBY0U	600,000.000	0.00	393.97
LCH_IRS MSNYUS33 31/12/2034 EUR P 6MEURIB / R 2.38% SWU02E1O2 SEDOL: 9MZ1JHU	200,000.000	0.00	353.52
LCH_IRS MSNYUS33 31/12/2034 EUR P 6MEURIB / R 2.38% SWU02E1O2 SEDOL: 9MZ1JHL	-200,000.000	0.00	0.00
PUT SWO EUR CHASUS33 P 2.22% / R 6MEURIB 317U7PUA5 06/01/2025 SEDOL: 9MYLN3U	-300,000.000	-724.96	-3,941.43
Total European Union - EUR		-92.48	-40,189.60
France - USD			
PVTPL ELECTRICITE DE FRANCE SA 6.0% 04-22-2064 CUSIP: 268317BB9	1,400,000.000	1,287,692.00	1,354,627.65
PVTPL ELECTRICITE DE FRANCE 9.125% 12-31-2049 CUSIP: 28504KAA5	300,000.000	300,000.00	338,386.20
Total France - USD		1,587,692.00	1,693,013.85
Germany - EUR			
FUT C 10JAN25 EURX EUR-BU 1 3850 CUSIP: 999599GH0	2.000	971.70	20.71
FUT C 10JAN25 EURX EUR-BU 1 3850 CUSIP: 999599GH0	-2.000	-971.70	-20.71
FUT C 24JAN25 EURX EUR-BO 1 1925 CUSIP: 999599GH0	3.000	488.58	201.92

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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>			
Germany - EUR			
FUT C 24JAN25 EURX EUR-BO 1 1925 CUSIP: 999599GH0	-3.000	-488.58	-201.92
FUT C 24JAN25 EURX EUR-BU 1 3650 CUSIP: 999599GH0	2.000	754.13	186.39
FUT C 24JAN25 EURX EUR-BU 1 3650 CUSIP: 999599GH0	-2.000	-754.13	-186.39
FUT C 24JAN25 EURX EUR-BU 1 3800 CUSIP: 999599GH0	-2.000	-953.28	-62.13
FUT C 24JAN25 EURX EUR-BU 1 3800 CUSIP: 999599GH0	2.000	953.28	62.13
FUT P 10JAN25 EURX EUR-BU 1 3550 CUSIP: 999599GH0	2.000	992.83	4,369.81
FUT P 10JAN25 EURX EUR-BU 1 3550 CUSIP: 999599GH0	-2.000	-992.83	-4,369.81
FUT P 24JAN25 EURX EUR-BO 1 1750 CUSIP: 999599GH0	3.000	520.10	854.29
FUT P 24JAN25 EURX EUR-BO 1 1750 CUSIP: 999599GH0	-3.000	-520.10	-854.29
FUT P 24JAN25 EURX EUR-BU 1 3350 CUSIP: 999599GH0	2.000	995.03	1,739.64
FUT P 24JAN25 EURX EUR-BU 1 3350 CUSIP: 999599GH0	-2.000	-995.03	-1,739.64
FUT P 24JAN25 EURX EUR-BU 1 3450 CUSIP: 999599GH0	2.000	910.91	3,002.95
FUT P 24JAN25 EURX EUR-BU 1 3450 CUSIP: 999599GH0	-2.000	-910.91	-3,002.95
FUT 06 MAR 25 EURX EUR-BOBL CUSIP: 999599GH0	88.000	11,041,171.24	10,739,875.14
FUT 06 MAR 25 EURX EUR-BOBL CUSIP: 999599GH0	-88.000	-11,041,171.24	-10,739,875.14
Total Germany - EUR		0.00	0.00
Indonesia - USD			
INDONESIA REP T BD 3.7% 10-30-2049 CUSIP: 455780CN4	270,000.000	267,580.80	200,158.64
REPUBLIC OF INDONESIA 4.35% 01-11-2048 CUSIP: 455780CE4	910,000.000	902,410.60	763,001.98

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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>			
Indonesia - USD			
Total Indonesia - USD		1,169,991.40	963,160.62
Israel - USD			
ISRAEL(STATE OF) 5.375% 03-12-2029 CUSIP: 46514BRN9	900,000.000	895,221.00	897,238.80
STATE OF ISRAEL BD 4.125% DUE 01-17-2048REG CUSIP: 46513YJJ8	510,000.000	505,399.80	386,421.90
STATE OF ISRAEL 3.875% DUE 07-03-2050 REG CUSIP: 46513JB42	360,000.000	360,000.00	254,373.84
STATE OF ISRAEL 6.043% 03-12-2054 CUSIP: 46514BRM1	2,250,000.000	2,159,190.00	2,056,833.00
Total Israel - USD		3,919,810.80	3,594,867.54
Italy - USD			
CDS BOFAUS6NGFX 12/20/2026 SELL ITALY GOV'T INT BOND 6 SWPC0KKG6 SEDOL: 9L5DSKL	-700,000.000	0.00	0.00
CDS BOFAUS6NGFX 12/20/2026 SELL ITALY GOV'T INT BOND 6 SWPC0KKG6 SEDOL: 9L5DSKU	700,000.000	1,244.45	10,275.86
CDS CITIUS33 12/20/2026 SELL ITALY GOV'T INT BOND 6 SWPC0KNL2 SEDOL: 9L55CTL	-1,000,000.000	0.00	0.00
CDS CITIUS33 12/20/2026 SELL ITALY GOV'T INT BOND 6 SWPC0KNL2 SEDOL: 9L55CTU	1,000,000.000	2,125.44	14,679.80
PVTPL CASSA DEPOSITI E PRESTIT 5.875% 04-30-2029 CUSIP: 147918AC0	500,000.000	495,805.00	509,099.50
Total Italy - USD		499,174.89	534,055.16
Kazakhstan - USD			
PVTPL KAZMUNAYGAS NATIONAL 3.5% DUE 04-14-2033/10-14-2020 BEO CUSIP: 48126PAA0	440,000.000	440,000.00	364,248.28
Total Kazakhstan - USD		440,000.00	364,248.28
Mexico - MXN			
MEXICO(UTD MEX ST) 2.75% GTD 27/11/2031 MXV100 SEDOL: BM9CG57	30,000.000	1,140,527.24	1,013,915.31

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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>			
Mexico - MXN			
MEXICO(UTD MEX ST) 3% GTD 03/12/2026 DUAL CURR SEDOL: BMB5C12	4,900.000	196,808.48	186,572.30
MEXICO(UTD MEX ST) 4% GTD 24/08/2034 DUAL CURR SEDOL: BMX5B02	4,700.000	211,878.45	167,187.74
MEXICO(UTD MEX ST) 4% GTD 30/11/2028 DUAL CURR SEDOL: BD39J29	20,000.000	867,212.79	760,035.15
MEXICO(UTD MEX ST) 8.5% GTD SNR 18/11/2038 MXN SEDOL: B44NND6	145,700.000	808,322.05	597,847.79
Total Mexico - MXN		3,224,749.01	2,725,558.29
Mexico - USD			
MEXICO(UTD MEX ST) 3.75% SNR 19/04/2071 USD SEDOL: BP6GR61	435,000.000	435,000.00	239,188.33
PETROLEOS MEXICANOS GTD NT 7.69% DUE 01-23-2050 REG CUSIP: 71654QDD1	4,375,000.000	3,126,659.85	3,300,937.50
PETROLEOS MEXICANOS 6.75% DUE 09-21-2047 SEDOL: BD3NBC5	1,202,000.000	1,169,305.22	826,342.27
PVTPL COMISION FEDERAL DE ELECTRICIDAD 3.348% DUE 02-09-2031/11-09-2030 BEO CUSIP: 200447AH3	200,000.000	200,000.00	165,713.26
PVTPL COMISION FEDERAL DE ELECTRICIDAD 4.677% DUE 02-09-2051/08-09-2050 BEO CUSIP: 200447AJ9	550,000.000	540,400.00	372,974.73
UNITED MEXICAN STAT MEX NEW ISS USD 31YRINSEDOL = A038P73 5% DUE 04-27-2051 REG CUSIP: 91087BAL4	1,277,000.000	1,041,743.50	958,344.37
UNITED MEXICAN STATES 4.28% 08-14-2041 CUSIP: 91087BAQ3	560,000.000	559,652.80	410,662.69
UNITED MEXICAN STATES 6.0% 05-07-2036 CUSIP: 91087BAZ3	650,000.000	644,709.00	611,671.00
UNITED MEXICAN STATES 6.338% DUE 05-04-2053 CUSIP: 91087BAX8	302,000.000	301,993.96	268,724.34
UNITED MEXICAN STATES 6.4% 05-07-2054 CUSIP: 91087BBA7	1,710,000.000	1,698,423.30	1,531,281.61
UNITED MEXICAN STS MEDIUM TERM BOOK 4.125% 01-21-2026 CUSIP: 91086QBG2	300,000.000	340,470.00	296,852.90
UNITED MEXICAN STS 3.5% DUE 02-12-2034 REG CUSIP: 91087BAR1	480,000.000	477,388.80	381,847.40
UNITED MEXICAN STS 4.6% 23/01/2046 SEDOL: BVCXLS8	680,000.000	602,616.00	491,497.31

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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>			
Mexico - USD			
UTD MEXICAN STS TRANCHE # TR 00026 4.75 DUE 03-08-2044 CUSIP: 91086QBB3	2,514,000.000	2,470,875.10	1,907,524.15
Total Mexico - USD		13,609,237.53	11,763,561.86
Morocco - USD			
PVTPL OCP S A 5.125% DUE 06-23-2051/12-23-2050BEO CUSIP: 67091TAE5	590,000.000	586,401.60	444,736.10
PVTPL OCP S.A. 7.5% 05-02-2054 CUSIP: 67091TAG0	900,000.000	904,086.70	912,375.00
Total Morocco - USD		1,490,488.30	1,357,111.10
Panama - USD			
PANAMA(REP OF) 4.3% SNR 29/04/53 USD200000 SEDOL: B96SR76	597,000.000	675,684.60	349,006.75
PANAMA(REPUBLIC OF) 7.875% 03-01-2057 CUSIP: 698299BZ6	505,000.000	483,633.45	486,762.17
REPUBLIC OF PANAMA 3.87% 07-23-2060 CUSIP: 698299BL7	1,255,000.000	1,397,522.25	655,350.42
REPUBLIC OF PANAMA 4.5% 04-01-2054 CUSIP: 698299BM5	479,000.000	381,403.75	281,619.31
Total Panama - USD		2,938,244.05	1,772,738.65
Paraguay - USD			
PVTPL REPUBLIC OF PARAGUAY 5.4% DUE 03-30-2050 REG CUSIP: 699149AH3	360,000.000	438,706.80	304,740.00
Total Paraguay - USD		438,706.80	304,740.00
Peru - USD			
PERU REP 15/01/2072 3.6% DUE 01-15-2072/11-02-2021 BEO CUSIP: 715638DW9	542,000.000	521,257.66	329,590.20
PERU REP 2.78% 12-01-2060 CUSIP: 715638DQ2	512,000.000	506,045.86	269,056.00
PERU REP 3.3% 03-11-2041 CUSIP: 715638DS8	319,000.000	246,427.50	229,648.10

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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>			
Peru - USD			
REPUBLIC OF PERU 5.875% 08-08-2054 CUSIP: 715638EC2	400,000.000	396,436.00	381,136.01
Total Peru - USD		1,670,167.02	1,209,430.31
Poland - USD			
BANK GOSPODARSTWA KRAJOWEGO GTD NT 144A 6.25% 07-09-2054 CUSIP: 06237MAD5	990,000.000	982,832.40	970,485.12
REPUBLIC OF POLAND 5.5% DUE 04-04-2053 SEDOL: BLGV865	200,000.000	197,540.00	184,824.80
Total Poland - USD		1,180,372.40	1,155,309.92
Qatar - USD			
QATAR(STATE OF) 5.103% SNR 23/04/2048 USD SEDOL: BFYY518	500,000.000	500,000.00	474,375.00
Total Qatar - USD		500,000.00	474,375.00
Romania - EUR			
ROMANIA(REP OF) 5.625% MTN 22/02/36 EUR1000 SEDOL: BRZXFT6	500,000.000	531,080.82	497,743.07
Total Romania - EUR		531,080.82	497,743.07
Saudi Arabia - USD			
PVTPL SAUDI ARABIA KINGDOM GLOBAL MEDIUM TERM TBOND 4.875% 07-18-2033 CUSIP: 80413TBD0	1,900,000.000	1,877,580.00	1,841,157.00
PVTPL SAUDI ARABIAN OIL CO GLOBAL 5.75%07-17-2054 CUSIP: 80414L2P9	860,000.000	838,181.80	804,295.22
PVTPL SAUDI ARABIAN OIL CO 5.25% 07-17-2034 CUSIP: 80414L2N4	600,000.000	596,040.00	591,856.80
SAUDI ARABIA 4.5% SNR MTN 26/10/2046 USD SEDOL: BDFT8M0	200,000.000	227,500.00	161,458.60
Total Saudi Arabia - USD		3,539,301.80	3,398,767.62

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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>			
South Africa - USD			
PVTPL SOUTH AFRICA(REPUBLIC OF) 7.1% 11-19-2036 CUSIP: 836205BF0	700,000.000	700,000.00	682,295.73
Total South Africa - USD		700,000.00	682,295.73
South Africa - ZAR			
STH AFRICA(REP OF) 8.875% SNR 28/02/35 ZAR1000 SEDOL: BYY9RY3	16,460,000.000	821,808.63	794,699.57
Total South Africa - ZAR		821,808.63	794,699.57
United Arab Emirates - USD			
EMIRATE OF ABU DHA 3.875% SNR MTN 16/04/50 USD SEDOL: BLGVPM0	700,000.000	783,230.00	535,308.20
PVTPL ABU DHABI GOVT INT'L 5.5% 04-30-2054 CUSIP: 29135LAU4	725,000.000	712,870.75	712,577.13
Total United Arab Emirates - USD		1,496,100.75	1,247,885.33
United Kingdom - GBP			
CALL SWO GBP RBOSGB2RTCM P 1DSONIA / R 3.64% 317U7Q9A7 06/01/2025 SEDOL: 9MYMV3U	-200,000.000	-558.76	-0.03
LCH_OIS MSNYUS33 18/09/2029 GBP P 1DSONIA / R 4% SWU022DV9 SEDOL: 9M6ED9L	-4,600,000.000	0.00	-29,347.32
LCH_OIS MSNYUS33 18/09/2029 GBP P 1DSONIA / R 4% SWU022DV9 SEDOL: 9M6ED9U	4,600,000.000	74,382.25	0.00
PUT SWO GBP RBOSGB2RTCM P 3.93% / R 1DSONIA 317U7Q8A8 06/01/2025 SEDOL: 9MYMV2U	-200,000.000	-558.76	-2,938.88
Total United Kingdom - GBP		73,264.73	-32,286.23
United States - USD			
AMERICAN MUN PWR OHIO INC REV 7.834% 02-15-2041 BEO TAXABLE SEDOL: B51JWV5	100,000.000	140,323.00	117,928.30
AMERICAN MUN PWR OHIO INC REV 8.084% 02-15-2050 BEO TAXABLE SEDOL: B52FJL1	380,000.000	484,424.00	479,038.75
AMERN MUN PWR OH INC REV 6.27 DUE 02-15-2050 SEDOL: BZ1JY97	160,000.000	177,469.71	165,233.41

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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			
CALIFORNIA ST 7.3% 10-01-2039 BEO TAXABLE SEDOL: B54BZ20	3,800,000.000	5,632,013.66	4,326,702.80
CALIFORNIA ST 7.6% 11-01-2040 BEO TAXABLE SEDOL: B3Y5CW7	400,000.000	521,160.00	476,336.04
CALIFORNIA ST 7.625% 03-01-2040 BEO TAXABLE SEDOL: B52J623	470,000.000	680,623.10	553,817.36
CALIFORNIA STATE 7.55 MUN BDS DUE 04-01-2039 USD5000 SEDOL: B41WHL2	1,640,000.000	2,228,998.68	1,938,534.45
CALL SWO USD BNPAFRPP P 1DSOFR / R 3.49% 317U7QBA4 01/06/2025 SEDOL: 9MYML4U	-400,000.000	-1,050.00	0.00
CALL SWO USD BOFAUS6S P 1DSOFR / R 3.7% 317U7SFA6 01/16/2025 SEDOL: 9MYSL3U	-200,000.000	-560.00	-54.60
CALL SWO USD CHASUS33 P 1DSOFR / R 3.5% 317U7QDA2 01/06/2025 SEDOL: 9MYMR5U	-200,000.000	-525.00	0.00
CALL SWO USD CHASUS33 P 1DSOFR / R 3.533% 317U7P2A6 01/02/2025 SEDOL: 9MYJUCU	-400,000.000	-1,270.00	0.00
CALL SWO USD CHASUS33 P 1DSOFR / R 3.62% 317U7RWA9 01/13/2025 SEDOL: 9MYRGEU	-200,000.000	-540.00	-10.20
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.496% 317U7PTA7 01/06/2025 SEDOL: 9MYKX9U	-400,000.000	-1,160.00	0.00
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.5% 317U7Q4A2 01/06/2025 SEDOL: 9MYLF4U	-400,000.000	-1,073.00	0.00
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.69% 317U7SPA5 01/17/2025 SEDOL: 9MYTR4U	-400,000.000	-1,090.00	-115.80
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.721% 317U7S8A4 01/13/2025 SEDOL: 9MYRV6U	-400,000.000	-1,100.00	-77.52
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.822% 317U7UWA2 01/21/2025 SEDOL: 9MYWXQU	-400,000.000	-1,210.00	-594.48
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.875% 317U7UEA2 01/21/2025 SEDOL: 9MYVE6U	-800,000.000	-2,460.00	-1,776.24
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.886% 317U7W0A3 01/27/2025 SEDOL: 9MZ1LAU	-400,000.000	-1,295.00	-1,287.52
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.9% 317U7UYA0 01/23/2025 SEDOL: 9MYXFGU	-400,000.000	-1,300.00	-1,179.24
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.908% 317U7VJA5 01/24/2025 SEDOL: 9MYXUBU	-300,000.000	-997.50	-976.08

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
CALL SWO USD NGFPUS33 P 1DSOFR / R 3.53% 317U7QJA6 01/09/2025 SEDOL: 9MYNW4U	-500,000.000	-1,365.00	-0.75
CALL SWO USD NGFPUS33 P 1DSOFR / R 3.663% 317U7S0A2 01/13/2025 SEDOL: 9MYRJRU	-500,000.000	-1,381.25	-45.65
CALL SWO USD PNBUS33CHA P 1DSOFR / R 3.49% 317U7Q5A1 01/06/2025 SEDOL: 9MYLU5U	-200,000.000	-550.00	0.00
CCP DUE TO/FROM MORGAN STANLEY SEDOL: 9AYQMLU	639,000.000	639,000.00	639,000.00
CCP RECEIVABLE FROM MORGAN STANLEY & CO INC. NEW YORK SEDOL: 9D6JACU	663,000.000	663,000.00	663,000.00
CHICAGO ILL TRAN AUTH SALES & TRANSFER T 6.899% 12-01-2022 SEDOL: B3CFDN7	1,267,051.700	1,641,840.04	1,395,748.80
CHICAGO ILL TRAN AUTH SALES & TRF TAX RCPTS REV TAX-PE FDG-SER A 6.899% 12-01-40 SEDOL: B3CDB04	319,106.780	394,932.92	351,519.13
CHICAGO ILL TRAN AUTH SALES TAX RCPTS REV 6.2% 12-01-2040 BEO TAXABLE SEDOL: B58NYY7	1,375,000.000	1,539,509.00	1,412,139.16
CLEVELAND-CUYAHOGA CNTY OH PORT AUTH FEDLEASE REV 4.425 05-01-2031 BEO TAXABLE CUSIP: 18611CAA4	1,180,000.000	1,180,000.00	1,041,964.19
CME_OIS MSNYUS33 11/15/2052 USD P 3.622% / R 1DSOFR SWU02D668 SEDOL: 9MYKZ4U	4,700,000.000	15,762.28	268,286.34
CME_OIS MSNYUS33 11/15/2052 USD P 3.622% / R 1DSOFR SWU02D668 SEDOL: 9MYKZ4L	-4,700,000.000	-20,739.99	0.00
CME_OIS MSNYUS33 11/15/2052 USD P 3.69% / R 1DSOFR SWU02D2C9 SEDOL: 9MYGVSU	7,000,000.000	223,810.00	321,184.50
CME_OIS MSNYUS33 11/15/2052 USD P 3.69% / R 1DSOFR SWU02D2C9 SEDOL: 9MYGVSL	-7,000,000.000	-20,838.66	0.00
DALLAS FT WORTH TEX INTL ARPT REV 4.507%11-01-2051 SEDOL: BP4DPJ3	170,000.000	170,000.00	147,337.20
DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:UBS SEDOL: 9A41GUU	260,000.000	260,000.00	260,000.00
FUT DEC 26 CME 3MO SOFR CUSIP: 999599GH0	-58.000	-13,927,025.90	-13,925,075.00
FUT DEC 26 CME 3MO SOFR CUSIP: 999599GH0	58.000	13,927,025.90	13,925,075.00
FUT DEC 27 CME 3MO SOFR CUSIP: 999599GH0	-34.000	-8,153,506.25	-8,158,725.00

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United States - USD			
FUT DEC 27 CME 3MO SOFR CUSIP: 999599GH0	34.000	8,153,506.25	8,158,725.00
FUT JUN 27 CME 3MO SOFR CUSIP: 999599GH0	-92.000	-22,082,885.20	-22,082,300.00
FUT JUN 27 CME 3MO SOFR CUSIP: 999599GH0	92.000	22,082,885.20	22,082,300.00
FUT MAR 25 CBT UL T-BONDS CUSIP: 999599GH0	-36.000	-4,234,977.54	-4,280,625.00
FUT MAR 25 CBT UL T-BONDS CUSIP: 999599GH0	36.000	4,234,977.54	4,280,625.00
FUT MAR 25 CBT ULT TNOTE CUSIP: 999599GH0	-718.000	-80,884,940.56	-79,922,375.00
FUT MAR 25 CBT ULT TNOTE CUSIP: 999599GH0	718.000	80,884,940.56	79,922,375.00
FUT MAR 25 CBT 5Y T-NOTE CUSIP: 999599GH0	1,526.000	163,029,131.48	162,220,953.11
FUT MAR 25 CBT 5Y T-NOTE CUSIP: 999599GH0	-1,526.000	-163,029,131.48	-162,220,953.11
FUT MAR 25 U.S. T-BONDS CUSIP: 999599GH0	692.000	80,963,307.49	78,779,875.00
FUT MAR 25 U.S. T-BONDS CUSIP: 999599GH0	-692.000	-80,963,307.49	-78,779,875.00
FUT MAR 25 US 2YR T-NOTE CUSIP: 999599GH0	6.000	1,234,913.99	1,233,656.25
FUT MAR 25 US 2YR T-NOTE CUSIP: 999599GH0	-6.000	-1,234,913.99	-1,233,656.25
FUT MAR 25 10 YR T-NOTES CUSIP: 999599GH0	143.000	15,942,466.25	15,551,250.00
FUT MAR 25 10 YR T-NOTES CUSIP: 999599GH0	-143.000	-15,942,466.25	-15,551,250.00
FUT MAR 27 CME 3MO SOFR CUSIP: 999599GH0	-58.000	-13,929,055.69	-13,923,625.00
FUT MAR 27 CME 3MO SOFR CUSIP: 999599GH0	58.000	13,929,055.69	13,923,625.00
FUT SEP 27 CME 3MO SOFR CUSIP: 999599GH0	92.000	22,084,742.69	22,080,000.00

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<i>Other</i>			
United States - USD			
FUT SEP 27 CME 3MO SOFR CUSIP: 999599GH0	-92.000	-22,084,742.69	-22,080,000.00
ICE_CDS MSNYUS33 06/20/2026 SELL AT&T INC 3.8% 02/15/20 SWPC0K0C7 SEDOL: 9KXKP5U	400,000.000	7,951.28	3,797.88
ICE_CDS MSNYUS33 06/20/2026 SELL AT&T INC 3.8% 02/15/20 SWPC0K0C7 SEDOL: 9KXKP5L	-400,000.000	0.00	0.00
ICE_CDS MSNYUS33 06/20/2026 SELL GENERAL ELECTRIC CO 2. SWPC0JYY5 SEDOL: 9KXFM9U	600,000.000	5,891.10	7,806.36
ICE_CDS MSNYUS33 06/20/2026 SELL GENERAL ELECTRIC CO 2. SWPC0JYY5 SEDOL: 9KXFM9L	-600,000.000	0.00	0.00
ICE_CDS MSNYUS33 12/20/2026 SELL FORD MOTOR COMPANY 4.3 SWPC0K0G2 SEDOL: 9L5CQML	-100,000.000	0.00	0.00
ICE_CDS MSNYUS33 12/20/2026 SELL FORD MOTOR COMPANY 4.3 SWPC0K0G2 SEDOL: 9L5CQMU	100,000.000	13,344.57	8,478.78
ICE_CDS MSNYUS33 12/20/2028 SELL FORD MOTOR COMPANY 4.3 SWPC0M9M2 SEDOL: 9M49SMU	100,000.000	14,908.79	13,835.35
ICE_CDS MSNYUS33 12/20/2028 SELL FORD MOTOR COMPANY 4.3 SWPC0M9M2 SEDOL: 9M49SML	-100,000.000	0.00	0.00
ILLINOIS ST TAXABLE-SER 1-BUILD AMER 6.63% DUE 02-01-2035 BEO TAXABLE SEDOL: B6257Y7	126,923.080	132,812.32	131,572.18
LA LOC GOVT ENVI FACS & TAXABLE-LA UTILS RESTORATION 4.475% DUE 08-01-2039 SEDOL: BNHP707	240,000.000	240,000.00	223,515.48
LCH_OIS CHASUS33 02/27/2044 USD P 1DSOFR / R 3.843% BCG9GFMP7 SEDOL: 9M69JRU	6,300,000.000	0.00	0.00
LCH_OIS CHASUS33 02/27/2044 USD P 1DSOFR / R 3.843% BCG9GFMP7 SEDOL: 9M69JRL	-6,300,000.000	0.00	-296,521.47
LCH_OIS CHASUS33 02/27/2054 USD P 3.651% / R 1DSOFR BCG9GFMY8 SEDOL: 9M69JSU	4,790,000.000	0.00	307,047.62
LCH_OIS CHASUS33 02/27/2054 USD P 3.651% / R 1DSOFR BCG9GFMY8 SEDOL: 9M69JSL	-4,790,000.000	0.00	0.00
LCH_OIS CHASUS33 08/05/2044 USD P 1DSOFR / R 3.616% BCGB1Q9X2 SEDOL: 9M99S8U	4,600,000.000	0.00	0.00
LCH_OIS CHASUS33 08/05/2044 USD P 1DSOFR / R 3.616% BCGB1Q9X2 SEDOL: 9M99S8L	-4,600,000.000	0.00	-327,225.60
LCH_OIS CHASUS33 08/05/2054 USD P 3.479% / R 1DSOFR BCGB1Q9K0 SEDOL: 9M9AKVL	-3,500,000.000	0.00	0.00

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United States - USD			
LCH_OIS CHASUS33 08/05/2054 USD P 3.479% / R 1DSOFR BCGB1Q9K0 SEDOL: 9M9AKVU	3,500,000.000	0.00	298,857.65
LCH_OIS CHASUS33 08/09/2044 USD P 1DSOFR / R 3.561% BCGB3D2W8 SEDOL: 9M9DE4U	4,000,000.000	0.00	0.00
LCH_OIS CHASUS33 08/09/2044 USD P 1DSOFR / R 3.561% BCGB3D2W8 SEDOL: 9M9DE4L	-4,000,000.000	0.00	-314,164.80
LCH_OIS CHASUS33 08/09/2054 USD P 3.415% / R 1DSOFR BCGB3D372 SEDOL: 9M9DZRU	3,000,000.000	0.00	289,093.50
LCH_OIS CHASUS33 08/09/2054 USD P 3.415% / R 1DSOFR BCGB3D372 SEDOL: 9M9DZRL	-3,000,000.000	0.00	0.00
LCH_OIS CHASUS33 09/14/2043 USD P 1DSOFR / R 3.897% BCG8GTK89 SEDOL: 9M36UMU	7,575,000.000	0.00	0.00
LCH_OIS CHASUS33 09/14/2043 USD P 1DSOFR / R 3.897% BCG8GTK89 SEDOL: 9M36UML	-7,575,000.000	0.00	-231,460.19
LCH_OIS CHASUS33 09/14/2043 USD P 3.897% / R 1DSOFR BCG8GTK89 SEDOL: 9M4SJFL	-850,000.000	-15,171.80	0.00
LCH_OIS CHASUS33 09/14/2043 USD P 3.897% / R 1DSOFR BCG8GTK89 SEDOL: 9M4WM0L	-3,920,000.000	-109,862.10	0.00
LCH_OIS CHASUS33 09/14/2043 USD P 3.897% / R 1DSOFR BCG8GTK89 SEDOL: 9M4WM0U	3,920,000.000	0.00	119,778.74
LCH_OIS CHASUS33 09/14/2043 USD P 3.897% / R 1DSOFR BCG8GTK89 SEDOL: 9M4SJFU	850,000.000	0.00	25,972.43
LCH_OIS CHASUS33 09/14/2053 USD P 1DSOFR / R 3.674% BCG8GU880 SEDOL: 9M4SJGU	780,000.000	13,148.57	0.00
LCH_OIS CHASUS33 09/14/2053 USD P 1DSOFR / R 3.674% BCG8GU880 SEDOL: 9M4WX8L	-2,965,000.000	0.00	-151,384.30
LCH_OIS CHASUS33 09/14/2053 USD P 1DSOFR / R 3.674% BCG8GU880 SEDOL: 9M4SJGL	-780,000.000	0.00	-39,824.54
LCH_OIS CHASUS33 09/14/2053 USD P 1DSOFR / R 3.674% BCG8GU880 SEDOL: 9M4WX8U	2,965,000.000	80,680.81	0.00
LCH_OIS CHASUS33 09/14/2053 USD P 3.674% / R 1DSOFR BCG8GU880 SEDOL: 9M36ULL	-5,695,000.000	0.00	0.00
LCH_OIS CHASUS33 09/14/2053 USD P 3.674% / R 1DSOFR BCG8GU880 SEDOL: 9M36ULU	5,695,000.000	0.00	290,770.18
LCH_OIS CHASUS33 11/04/2034 USD P 3.8% / R 1DSOFR BCGBV9B14 SEDOL: 9MY2S9L	-5,510,000.000	0.00	0.00

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United States - USD			
LCH_OIS CHASUS33 11/04/2034 USD P 3.8% / R 1DSOFR BCGBV9B14 SEDOL: 9MY2S9U	5,510,000.000	0.00	128,266.74
LCH_OIS CHASUS33 11/04/2044 USD P 1DSOFR / R 3.821% BCGBV9AG2 SEDOL: 9MY2S6U	3,231,527.000	0.00	0.00
LCH_OIS CHASUS33 11/04/2044 USD P 1DSOFR / R 3.821% BCGBV9AG2 SEDOL: 9MY2S6L	-3,231,527.000	0.00	-126,832.91
LCH_OIS CHASUS33 11/04/2044 USD P 1DSOFR / R 3.825% BCGBV9AV9 SEDOL: 9MY2S7U	3,328,473.000	0.00	0.00
LCH_OIS CHASUS33 11/04/2044 USD P 1DSOFR / R 3.825% BCGBV9AV9 SEDOL: 9MY2S7L	-3,328,473.000	0.00	-128,816.23
LCH_OIS CHASUS33 11/04/2054 USD P 3.662% / R 1DSOFR BCGBV9AM9 SEDOL: 9MY2S8L	-2,500,000.000	0.00	0.00
LCH_OIS CHASUS33 11/04/2054 USD P 3.662% / R 1DSOFR BCGBV9AM9 SEDOL: 9MY2S8U	2,500,000.000	0.00	121,617.00
LCH_OIS CHASUS33 11/25/2052 USD P 1DSOFR / R 3.041% BCG7A2HB3 SEDOL: 9LYEU0L	389,260.000	0.00	3,211.94
LCH_OIS MSNYUS33 06/26/2028 USD P 1DSOFR / R 1.716% SWU01VPL5 SEDOL: 9M1RZ6L	-67,500,000.000	0.00	-6,277,581.00
LCH_OIS MSNYUS33 06/26/2028 USD P 1DSOFR / R 1.716% SWU01VPL5 SEDOL: 9M1RZ6U	67,500,000.000	0.00	0.00
LCH_OIS MSNYUS33 06/26/2053 USD P 1.931% / R 1DSOFR SWU01VPO9 SEDOL: 9M1R01U	15,500,000.000	2,871,139.40	5,550,069.50
LCH_OIS MSNYUS33 06/26/2053 USD P 1.931% / R 1DSOFR SWU01VPO9 SEDOL: 9M1R01L	-15,500,000.000	0.00	0.00
LCH_OIS MSNYUS33 06/26/2053 USD P 1.952% / R 1DSOFR SWU01VPN1 SEDOL: 9M1R03L	-5,600,000.000	0.00	0.00
LCH_OIS MSNYUS33 06/26/2053 USD P 1.952% / R 1DSOFR SWU01VPN1 SEDOL: 9M1R03U	5,600,000.000	0.00	1,985,361.84
LCH_OIS MSNYUS33 06/30/2053 USD P 1.975% / R 1DSOFR SWU01VT9 SEDOL: 9M1VREU	8,400,000.000	0.00	2,942,448.60
LCH_OIS MSNYUS33 06/30/2053 USD P 1.975% / R 1DSOFR SWU01VT9 SEDOL: 9M1VREL	-8,400,000.000	0.00	0.00
LCH_OIS MSNYUS33 10/17/2034 USD P 1DSOFR / R 3.395% SWU02BUZ1 SEDOL: 9MXRHHL	-600,000.000	0.00	-34,233.60
LCH_OIS MSNYUS33 10/17/2034 USD P 1DSOFR / R 3.395% SWU02BUZ1 SEDOL: 9MXRHU	600,000.000	0.00	0.00

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United States - USD			
LCH_OIS MSNYUS33 10/23/2034 USD P 1DSOFR / R 3.446% SWUJ02C074 SEDOL: 9MXUESL	-400,000.000	0.00	-21,073.60
LCH_OIS MSNYUS33 10/23/2034 USD P 1DSOFR / R 3.446% SWUJ02C074 SEDOL: 9MXUESU	400,000.000	0.00	0.00
LCH_OIS MSNYUS33 10/27/2053 USD P 2.06% / R 1DSOFR SWUJ01YAJ0 SEDOL: 9M41E8L	-7,100,000.000	0.00	0.00
LCH_OIS MSNYUS33 10/27/2053 USD P 2.06% / R 1DSOFR SWUJ01YAJ0 SEDOL: 9M41E8U	7,100,000.000	0.00	2,646,241.00
LCH_OIS MSNYUS33 11/01/2034 USD P 1DSOFR / R 3.47% SWUJ02C9P5 SEDOL: 9MY1URL	-500,000.000	0.00	-25,230.65
LCH_OIS MSNYUS33 11/01/2034 USD P 1DSOFR / R 3.47% SWUJ02C9P5 SEDOL: 9MY1URU	500,000.000	0.00	0.00
LCH_OIS MSNYUS33 11/05/2034 USD P 1DSOFR / R 3.435% SWUJ02CDQ8 SEDOL: 9MY3KJL	-500,000.000	0.00	-26,621.40
LCH_OIS MSNYUS33 11/05/2034 USD P 1DSOFR / R 3.435% SWUJ02CDQ8 SEDOL: 9MY3KJU	500,000.000	0.00	0.00
LCH_OIS MSNYUS33 11/06/2034 USD P 1DSOFR / R 3.515% SWUJ02CFB9 SEDOL: 9MY382L	-800,000.000	0.00	-37,295.04
LCH_OIS MSNYUS33 11/06/2034 USD P 1DSOFR / R 3.515% SWUJ02CFB9 SEDOL: 9MY382U	800,000.000	0.00	0.00
LCH_OIS MSNYUS33 11/06/2034 USD P 1DSOFR / R 3.535% SWUJ02CFC7 SEDOL: 9MY386L	-1,100,000.000	0.00	-49,470.74
LCH_OIS MSNYUS33 11/06/2034 USD P 1DSOFR / R 3.535% SWUJ02CFC7 SEDOL: 9MY386U	1,100,000.000	0.00	0.00
LCH_OIS MSNYUS33 11/14/2034 USD P 1DSOFR / R 3.86% SWUJ02CM54 SEDOL: 9MY8QGU	500,000.000	0.00	0.00
LCH_OIS MSNYUS33 11/14/2034 USD P 1DSOFR / R 3.86% SWUJ02CM54 SEDOL: 9MY8QGL	-500,000.000	0.00	-9,043.25
LCH_OIS MSNYUS33 11/14/2034 USD P 1DSOFR / R 3.866% SWUJ02CM47 SEDOL: 9MY8QLL	-400,000.000	0.00	-7,037.36
LCH_OIS MSNYUS33 11/14/2034 USD P 1DSOFR / R 3.866% SWUJ02CM47 SEDOL: 9MY8QLU	400,000.000	0.00	0.00
LCH_OIS MSNYUS33 11/19/2034 USD P 1DSOFR / R 3.793% SWUJ02CPX0 SEDOL: 9MYAN5L	-500,000.000	0.00	-11,779.05
LCH_OIS MSNYUS33 11/19/2034 USD P 1DSOFR / R 3.793% SWUJ02CPX0 SEDOL: 9MYAN5U	500,000.000	0.00	0.00

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United States - USD			
LCH_OIS MSNYUS33 11/19/2034 USD P 1DSOFR / R 3.855% SWUJ02CPY8 SEDOL: 9MYAN7L	-300,000.000	0.00	-5,526.81
LCH_OIS MSNYUS33 11/19/2034 USD P 1DSOFR / R 3.855% SWUJ02CPY8 SEDOL: 9MYAN7U	300,000.000	0.00	0.00
LCH_OIS MSNYUS33 11/20/2034 USD P 1DSOFR / R 3.865% SWUJ02CR67 SEDOL: 9MYBXBL	-400,000.000	0.00	-7,030.80
LCH_OIS MSNYUS33 11/20/2034 USD P 1DSOFR / R 3.865% SWUJ02CR67 SEDOL: 9MYBXBU	400,000.000	0.00	0.00
LCH_OIS MSNYUS33 12/18/2054 USD P 3.5% / R 1DSOFR SWU025U43 SEDOL: 9M8AMQL	-4,700,000.000	-308,023.00	0.00
LCH_OIS MSNYUS33 12/18/2054 USD P 3.5% / R 1DSOFR SWU025U43 SEDOL: 9M8AMQU	4,700,000.000	0.00	353,404.28
LCH_OIS MSNYUS33 12/30/2034 USD P 1DSOFR / R 4.015% SWUJ02E120 SEDOL: 9MYXV3U	400,000.000	0.00	0.00
LCH_OIS MSNYUS33 12/30/2034 USD P 1DSOFR / R 4.015% SWUJ02E120 SEDOL: 9MYXV3L	-400,000.000	0.00	-1,876.04
LOS ANGELES CALIF CMNTY COLLEGE DIST 6.75% 08-01-2049 BEO TAXABLE SEDOL: B4LSB85	590,000.000	1,025,172.20	656,380.55
LOS ANGELES CALIF DEPT WTR & PWR REV 6.574% 07-01-2045 BEO TAXABLE SEDOL: B42HW33	40,000.000	52,527.20	43,357.52
MIAMI-DADE CNTY FLA SEAPORT REV 6.224% 11-01-2055 SEDOL: BRXKJQ4	90,000.000	90,000.00	93,275.16
NEW JERSEY ST TPK AUTH TPK REV 7.102% 01-01-2041 BEO TAXABLE SEDOL: B4WN3T4	2,200,000.000	3,196,539.31	2,456,909.40
NEW JERSEY ST TPK AUTH TPK REV 7.414% 01-01-2040 BEO TAXABLE SEDOL: B3YD6H4	675,000.000	967,639.50	773,278.11
NEW YORK N Y CITY MUN WTR FIN AUTH WTR &SWR SYS REV 5.44% 06-15-2043 BEO TAXABLE SEDOL: B3L4RJ9	100,000.000	104,919.00	94,596.79
NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 5.508% 08-01-2037 BEO TAXABLE SEDOL: B4XCYP3	1,075,000.000	1,361,896.00	1,059,838.85
NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 5.572% 11-01-2038 BEO TAXABLE SEDOL: B56SPB8	600,000.000	731,004.00	595,927.08
NEW YORK N Y TAXABLE-FISCAL 2025-SUBSER D-1 5.094% 10-01-2049 SEDOL: BQNKXY3	240,000.000	240,000.00	227,549.16
NEW YORK N Y 5.114% 10-01-2054 SEDOL: BPYRJ15	140,000.000	140,000.00	132,469.12

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<i>Other</i>			
United States - USD			
NEW YORK ST DORM AUTH ST PERS INCOME TAXREV 5.051% 09-15-2027 BEO TAXABLE SEDOL: BP82M62	600,000.000	600,000.00	604,912.56
NY N Y CY MUN WTR FIN AUTH WTR 5.882 DUE06-15-2044 BEO TAXABLE MUNI SEDOL: B3TZ6C0	2,040,000.000	2,515,005.15	2,022,488.03
NY NY CTY MUN WTR FIN AUTH WTR & SWR REVBLD AMER BDS 5.724 6-15-2042 REG TXBLE SEDOL: B3NRLF0	200,000.000	222,373.00	196,435.88
OH ST UNIV GEN RCPTS TAXABLE-SER A 4.8 DUE 06-01-2111 SEDOL: B5VY9Z3	470,000.000	497,662.60	399,663.94
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD GSAMUS33 SEDOL: 9A32GTU	90,000.000	90,000.00	90,000.00
PORT AUTH N Y & N J 4.458% 10-01-2062 BEO TAXABLE SEDOL: B8FPQ52	2,765,000.000	2,853,371.98	2,322,577.06
PORT AUTH N Y & N J 4.96% 08-01-2046 BEOTAXABLE SEDOL: BSS6JF3	560,000.000	560,000.00	526,192.52
PUT SWO USD BNPAFRPP P 3.84% / R 1DSOFR 317U7QAA5 01/06/2025 SEDOL: 9MYML3U	-400,000.000	-1,050.00	-7,621.76
PUT SWO USD BOFAUS6S P 4.1% / R 1DSOFR 317U7SEA7 01/16/2025 SEDOL: 9MYSL2U	-200,000.000	-560.00	-1,112.72
PUT SWO USD CHASUS33 P 3.85% / R 1DSOFR 317U7QCA3 01/06/2025 SEDOL: 9MYMR4U	-200,000.000	-525.00	-3,653.20
PUT SWO USD CHASUS33 P 3.933% / R 1DSOFR 317U7P1A7 01/02/2025 SEDOL: 9MYJUBU	-400,000.000	-1,270.00	-4,564.72
PUT SWO USD CHASUS33 P 3.97% / R 1DSOFR 317U7RVA0 01/13/2025 SEDOL: 9MYRGDU	-200,000.000	-540.00	-2,203.24
PUT SWO USD GSCMUS33 P 3.896% / R 1DSOFR 317U7PSA8 01/06/2025 SEDOL: 9MYKX8U	-400,000.000	-1,160.00	-5,888.44
PUT SWO USD GSCMUS33 P 3.9% / R 1DSOFR 317U7Q3A3 01/06/2025 SEDOL: 9MYLF3U	-400,000.000	-1,073.00	-5,768.44
PUT SWO USD GSCMUS33 P 4.071% / R 1DSOFR 317U7S7A5 01/13/2025 SEDOL: 9MYRV5U	-400,000.000	-1,100.00	-2,409.72
PUT SWO USD GSCMUS33 P 4.09% / R 1DSOFR 317U7SOA6 01/17/2025 SEDOL: 9MYTR3U	-400,000.000	-1,090.00	-2,451.96
PUT SWO USD GSCMUS33 P 4.222% / R 1DSOFR 317U7UVA3 01/21/2025 SEDOL: 9MYWXPJ	-400,000.000	-1,210.00	-1,245.92
PUT SWO USD GSCMUS33 P 4.275% / R 1DSOFR 317U7UDA3 01/21/2025 SEDOL: 9MYVE5U	-800,000.000	-2,460.00	-1,736.80

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
PUT SWO USD GSCMUS33 P 4.286% / R 1DSOFR 317U7VZA7 01/27/2025 SEDOL: 9MZ1KZU	-400,000.000	-1,295.00	-1,103.00
PUT SWO USD GSCMUS33 P 4.3% / R 1DSOFR 317U7UXA1 01/23/2025 SEDOL: 9MYXFFU	-400,000.000	-1,300.00	-823.12
PUT SWO USD GSCMUS33 P 4.308% / R 1DSOFR 317U7VKA3 01/24/2025 SEDOL: 9MYXUCU	-300,000.000	-997.50	-619.50
PUT SWO USD NGFPUS33 P 3.88% / R 1DSOFR 317U7QIA7 01/09/2025 SEDOL: 9MYNW3U	-500,000.000	-1,365.00	-8,137.30
PUT SWO USD NGFPUS33 P 4.013% / R 1DSOFR 317U7RZA6 01/13/2025 SEDOL: 9MYRJQU	-500,000.000	-1,381.25	-4,338.05
PUT SWO USD PNBPU33CHA P 3.89% / R 1DSOFR 317U7Q6A0 01/06/2025 SEDOL: 9MYLU6U	-200,000.000	-550.00	-3,034.80
SAN DIEGO CNTY CALIF WTR AUTH FING AGY WTR REV 6.138% 05-01-2049 BEO TAXABLE SEDOL: B4MFLC9	1,110,000.000	1,479,211.40	1,146,750.77
SUMTER LANDING CMNTY DEV DIST FLA RECREATIONAL REV 4.172% 10-01-2047 BEO SEDOL: BD0NJD5	140,000.000	140,000.00	121,314.59
TEXAS PRIVATE ACTIVITY BD SURFACE TRANSCORP REV 3.922% 12-31-2049 BEO TAXABLE SEDOL: BK0ZJS5	170,000.000	170,000.00	134,499.44
TX NAT GAS SECURITIZATION FIN CORP 5.169% 04-01-2041 SEDOL: BN7BQ75	395,000.000	395,000.00	388,990.31
UBS GROUP CUSIP: 996390126	3,300,000.000	0.00	0.00
UNIV CALIF REGTS MED CTR POOLED REV 3.006% 05-15-2050 BEO TAXABLE SEDOL: BLKVVW25	200,000.000	200,000.00	130,733.20
UNIV CALIF REGTS MED CTR POOLED REV 3.256% 05-15-2060 BEO TAXABLE SEDOL: BL1DF87	1,970,000.000	1,983,156.00	1,270,363.37
UNIV CALIF REGTS MED CTR POOLED REV 3.706% 05-15-2120 BEO TAXABLE SEDOL: BL1DF98	60,000.000	60,000.00	37,563.62
UNIV CALIF REGTS MED CTR POOLED REV 4.563% DUE 05-15-2053 REG SEDOL: BMGMNY8	1,690,000.000	1,690,000.00	1,455,712.93
UNIVERSITY CALIF REVS .883% 05-15-2025 BEO TAXABLE SEDOL: BL9X2Z5	850,000.000	850,000.00	838,992.50
UNIVERSITY CALIF REVS 4.767% 05-15-2115 BEO TAXABLE SEDOL: BYSZTY1	520,000.000	520,000.00	424,040.24
UNIVERSITY CALIF REVS 4.858% 05-15-2112 BEO TAXABLE SEDOL: B7MQN72	320,000.000	312,326.40	265,951.90

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
UNIVERSITY MICH UNIV REVS TAXABLE-GEN-SER A 4.454% 04-01-2122 SEDOL: BPJHST1	190,000.000	190,000.00	149,084.68
UNIVERSITY MICH UNIV REVS 3.504% DUE 04-01-2052 REG SEDOL: BPDYD60	220,000.000	220,000.00	162,020.50
UNIVERSITY MINN 4.048% 04-01-2052 REG TAXABLE SEDOL: BPSLTJ1	170,000.000	170,000.00	137,959.30
Total United States - USD		43,088,057.92	40,775,886.41
CAD - Canadian dollar	0.000	0.00	0.00
CHF - Swiss franc	0.000	0.00	0.00
DKK - Danish krone	0.000	0.00	0.00
EUR - Euro	0.000	0.00	0.00
SEK - Swedish krona	0.000	0.00	0.00
Total - all currencies		0.00	0.00
Total Other		96,520,726.71	85,739,777.24
<i>Other Liabilities</i>			
United States - USD			
OTC DERIVATIVE CASH COLL PAY TO CITIBANK	-110,000.000	-110,000.00	-110,000.00
Total United States - USD		-110,000.00	-110,000.00
Pending foreign exchange sales: Australian dollar	0.000	-792,017.66	-755,692.81
Pending foreign exchange sales: Brazilian real	0.000	-2,542,130.84	-2,527,232.42
Pending foreign exchange sales: Canadian dollar	0.000	-2,071,950.93	-2,032,231.63
Pending foreign exchange sales: Swiss franc	0.000	-1,138,734.75	-1,122,025.49
Pending foreign exchange sales: HK offshore Chinese Yuan Renminbi	0.000	-1,506,132.20	-1,488,519.87
Pending foreign exchange sales: Euro	0.000	-10,092,073.61	-9,936,678.36

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other Liabilities</i>			
Pending foreign exchange sales: British pound sterling	0.000	-5,677,060.11	-5,603,781.45
Pending foreign exchange sales: Hong Kong dollar	0.000	-887,058.87	-887,642.56
Pending foreign exchange sales: Japanese yen	0.000	-4,880,534.29	-4,778,275.97
Pending foreign exchange sales: Mexican peso	0.000	-900,038.42	-882,452.43
Pending foreign exchange sales: Swedish krona	0.000	-398,680.94	-392,458.74
Pending foreign exchange sales: Singapore dollar	0.000	-247,967.84	-245,151.43
Pending foreign exchange sales: United States dollar	0.000	-5,624,197.29	-5,624,197.29
Pending foreign exchange sales: South African rand	0.000	-844,245.99	-790,332.94
Pending trade purchases: Swiss franc	0.000	-19,536.05	-19,411.02
Pending trade purchases: Euro	0.000	-11,505.63	-11,460.20
Pending trade purchases: Swedish krona	0.000	-37,249.22	-37,293.72
Pending trade purchases: United States dollar	0.000	-35,755,623.83	-35,755,623.83
Other Payables: United States dollar	0.000	-2,600,000.00	-2,600,000.00
Total - all currencies		-76,026,738.47	-75,490,462.16
Total Other Liabilities		-76,136,738.47	-75,600,462.16
Total		1,479,257,307.33	1,405,867,613.87

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

Schedule SB, line 26(a) — Schedule of Active Participant Data

Attained age	Years of credited service										Total
	Under 1	1–4	5–9	10–14	15–19	20–24	25–29	30–34	35–39	40 & up	
Under 25											
25–29											
30–34											
35–39	13	9									22
40–44	30	155	16								201
	375	1,352									
45–49	27	236	160	19							442
	446	1,488	4,526								
50–54	31	300	298	178	15						822
	395	1,537	5,061	8,297							
55–59	22	350	397	374	106	3					1,252
	451	1,622	5,004	8,637	12,111						
60–64	23	259	317	364	206	22	1				1,192
	443	1,593	5,247	8,632	12,945	16,789					
65–69	5	96	120	105	70	16	1				413
		1,511	5,143	8,389	12,594						
70 & up	2	13	17	21	19	4	1				77
				8,360							
Total	153	1,418	1,325	1,061	416	45	3				4,421

In each cell, the top number is the count of active participants for each age/service combination and the bottom number is average frozen annual accrued benefits as of April 30, 2009. Average accrued benefits are not shown in cells with fewer than 20 participants.

Schedule SB, Part V — Statement of Actuarial Assumptions/Methods**Actuarial assumptions for January 1, 2024 funding valuation**

Discount rate sponsor elections		
• Segment rates or full yield curve	Segment	
• Look-back months	4	
	Stabilized	Nonstabilized
• First 5 years	4.75%	3.62%
• Next 15 years	4.87%	4.46%
• Over 20 years	5.59%	4.52%
	Rationale: Prescribed assumption set by law.	
Mortality sponsor elections		
• Healthy and Disabled participants	Section 430(h)(3) prescribed separate generational annuitant and non-annuitant mortality tables. These tables are developed by the IRS based on the Pri-2012 mortality tables and Adjusted Scale MP-2021 mortality improvement rates, in accordance with IRS regulation 1.430(h)(3)-1. Rationale: Prescribed assumption and based on plan sponsor's PPA election.	
Other economic assumptions		
• Salary increases	Not applicable	
• Social Security wage base	Not applicable	
• Inflation	Not applicable	
• Expected investment return	3.24% for 2022 and 5.20% for 2023 Rationale: The expected investment return is based on the median simulated investment return using market assumptions published in Mercer Investment Consulting's Capital Markets Outlook for the plan's current target asset mix as of the start of the plan year, net of an adjustment of 8 basis points for Expenses assumed to be paid from plan assets.	
• Expenses	\$5,150,000 added to current year normal cost Rationale: Based upon the amount paid from plan assets during the prior plan year, adjusted for expected administrative fee changes during the current plan year, including the PBGC premium expected to be paid from plan assets during the current plan year.	
Demographic assumptions		
XPO Pension Plan		
• Withdrawal	See table of sample rates. Rationale: The withdrawal rates are based on periodic experience studies performed every 3-5 years (last undertaken in 2020 using data from 2015 to 2019) and the expectation that the future withdrawal patterns and circumstances of the employer will not differ significantly from the period studied.	

Schedule SB, Part V — Statement of Actuarial Assumptions/Methods

• Disability incidence		None assumed. <u>Rationale:</u> The benefit paid upon disability is the same benefit paid upon termination or retirement.
• Retirement age		See table of sample rates. <u>Rationale:</u> The retirement rates are based on periodic experience studies performed every 3-5 years (last undertaken in 2020 using data from 2015 to 2019) and the expectation that the future retirement patterns and circumstances of the employer will not differ significantly from the period studied
• Benefit commencement age for		
— Future vested deferred	61	
— Current vested deferred	63 for participants who were retirement eligible at termination date. 61 for participants who were not retirement eligible at termination date. <u>Rationale:</u> The benefit commencement ages are based on periodic experience studies performed every 3-5 years (last undertaken in 2020 using data from 2015 to 2019) and the expectation that the future benefit commencement age patterns and circumstances of the employer will not differ significantly from the period studied.	
• Spouse assumptions		<u>Male participants</u> <u>Female participants</u>
— Percentage married	80%	60%
— Spouse age difference	2 years younger	2 years older
		<u>Rationale:</u> The spouse assumptions are based on periodic experience studies performed every 3-5 years (last undertaken in 2020 using data from 2015 to 2019) and the expectation that the future spouse patterns and circumstances of the employer will not differ significantly from the period studied.
Form of payment	<u>Life Annuity</u>	<u>100% J&S</u>
• Active retirements	30%	70%
• Future vested deferred	30%	70%
• Current vested deferred	40%	60%
• Future Deaths	• Single participants are not eligible for death benefits. • Spouses of deceased active participants eligible for immediate retirement are entitled to 50% of accrued benefit at date of death. • Spouses of deceased active participants not eligible for immediate retirement and spouses of deceased inactive participants are entitled to a REA death benefit commencing on the first day of the month following participant's 55th birthday (or immediate if elder).	

Schedule SB, Part V — Statement of Actuarial Assumptions/Methods

	<u>Rationale:</u> The form of payment assumptions are based on periodic experience studies performed every 3-5 years (last undertaken in 2020 using data from 2015 to 2019) and the expectation that the future form of payment election patterns and circumstances of the employer will not differ significantly from the period studied.
Unpredictable contingent event assumptions	Not applicable

Schedule SB, Part V — Statement of Actuarial Assumptions/Methods**Table of sample rates**

Attained Age	Retirement		
	Non – “Rule of 85” & under 20 years of service	Non – “Rule of 85” & 20 or more years of service	“Rule of 85”
55	6%	4%	10%
56	5%	4%	10%
57	5%	4%	10%
58	5%	4%	10%
59	6%	5%	10%
60	6%	6%	10%
61	7%	6%	10%
62	13%	15%	18%
63	13%	12%	18%
64	13%	25%	18%
65	35%	35%	45%
66	30%	35%	30%
67	30%	30%	30%
68	20%	30%	30%
69	15%	30%	30%
70+	100%	100%	100%

Age	Withdrawal
35	8.44%
40	6.69%
45	5.92%
50	5.43%
55	4.27%
60	3.30%

Schedule SB, Part V — Statement of Actuarial Assumptions/Methods

Demographic assumptions			
Legacy Menlo Worldwide Forwarding Inc. Hourly Employees Pension Plan			
•	Withdrawal	Not applicable	
•	Disability incidence	Not applicable	
•	Retirement age	Not applicable	
•	Benefit commencement age for		
—	Future vested deferred	Not applicable	
—	Current vested deferred	65 <u>Rationale:</u> The benefit commencement ages are based on periodic experience studies performed every 3-5 years (last undertaken in 2020 using data from 2015 to 2019) and the expectation that the future benefit commencement age patterns and circumstances of the employer will not differ significantly from the period studied.	
•	Spouse assumptions	<u>Male participants</u>	<u>Female participants</u>
—	Percentage married	55%	40%
—	Spouse age difference	2 years younger	2 years older
		<u>Rationale:</u> The spouse assumptions are based on periodic experience studies performed every 3-5 years (last undertaken in 2020 using data from 2015 to 2019) and the expectation that the future spouse patterns and circumstances of the employer will not differ significantly from the period studied.	
Form of payment	<u>Life Annuity</u>	<u>100% J&S</u>	<u>50% J&S</u>
•	Future deaths	0%	100%
•	Current vested deferred	40%	0%
		<u>Rationale:</u> The form of payment was validated during 2020 review of assumption using data from 2015 to 2019.	
Unpredictable contingent event assumptions	Not applicable		

Schedule SB, Part V — Statement of Actuarial Assumptions/Methods

Actuarial methods for funding

Asset methods

The asset valuation method is an average of the adjusted market value for each quarter during the last 24 months preceding the valuation date. The adjusted market value is the market value at each determination date adjusted to the valuation date based on actual cash flows and expected interest at the lesser of the expected rate of return and the third segment rate. This amount is adjusted to be no greater than 110 percent and no less than 90 percent of the fair market value, as defined in IRC Section 430.

A characteristic of this asset method is that, over time, it is slightly more likely to produce an actuarial value of assets that is less than the market value of assets than an actuarial value that is greater than the market value.

Participant methods

Participants or former participants are included or excluded from the valuation as described below:

- **Participants included:** All participants whom the plan administrator has determined to be participants in the plan are included in the valuation of liabilities.
- **Participants excluded:** No actuarial liability is included for nonvested participants who terminated prior to the valuation date. For this purpose, participants with a break in service on the valuation date are treated as terminated participants. Also, in conjunction with the forfeiture provision for missing persons of the Legacy Menlo plan, we have excluded deferred vested participants over age 80 whose benefits are deemed forfeited by the plan sponsor.
- **Insurance contracts:** The plan does not have any insurance contracts.

Minimum funding methods

The funding target for minimum funding calculations is computed using the traditional unit credit method of funding. The objective under this method is to fund each participant's benefits under the plan as they accrue. Thus, the total pension to which each participant is expected to become entitled at retirement is broken down into units, each associated with a year of past or future credited service.

A detailed description of the calculation follows:

- The plan's valuation date is the beginning of the plan year.
- An individual's **funding target** is the present value of future benefits based on credited service and average pay as of the beginning of the plan year, and an individual's **target normal cost** is the present value of the benefit expected to accrue in the plan year. If multiple decrements are used, the funding target and the target normal cost for an individual is the sum of the component funding targets and target normal costs associated with the various anticipated separation dates.
- The plan's **target normal cost** is the sum of the individual target normal costs, and the plan's **funding target** is the sum of the individual funding targets for all participants under the plan.

Schedule SB, line 24 — Change in Actuarial Assumptions

- The expected investment return was changed from 3.24% per year in 2022 to 5.20% per year in 2023.
- Expenses were updated from \$3,800,000 in 2023 to \$5,150,000 in 2024.

Schedule SB, line 22 — Description of Weighted Average Retirement Age

The Weighted Average Retirement Age for each participant was calculated using the retirement rates described below which vary by age and service.

Below is an example of the calculation for an active participant with 24 years of service at age 55.

(A) Retirement age (x)	(B) Service	(C) Retirement Rate (%)	(D) ${}_1P_x = 1 - (C)$	(E) ${}_{x-55}P_{55} = \prod_{55}^{j < x} ({}_1P_j)$	(E) (A) * (C) * (E)
55	24	4%	0.96	1.00	2.20
56	25	4%	0.96	0.96	2.15
57	26	4%	0.96	0.92	2.10
58	27	10%	0.90	0.88	5.13
59	28	10%	0.90	0.80	4.70
60	29	10%	0.90	0.72	4.30
61	30	10%	0.90	0.64	3.93
62	31	18%	0.82	0.58	6.48
63	32	18%	0.82	0.48	5.40
64	33	18%	0.82	0.39	4.50
65	34	45%	0.55	0.32	9.36
66	35	30%	0.70	0.18	3.49
67	36	30%	0.70	0.12	2.48
68	37	30%	0.70	0.09	1.76
69	38	30%	0.70	0.06	1.25
70	39	100%	0.00	0.04	2.96
Total	(Weighted Average Retirement Age)				62.18

The Weighted Average Retirement Age for the Plan is the average of all the individually calculated Weighted Average Retirement Ages.

Weighted Average Retirement Age for the Plan: 62

Schedule SB, line 26b – Schedule of Projection of Expected Benefit Payments

Plan Year	Active Participants	Terminated Vested Participants	Retired Participants and Beneficiaries Receiving Payments	Total
2024	9,655,644	10,035,633	83,181,475	102,872,752
2025	10,695,214	10,995,482	81,841,539	103,532,235
2026	11,760,638	11,965,838	80,387,147	104,113,623
2027	12,834,179	12,982,265	78,848,718	104,665,162
2028	13,884,121	14,005,818	77,129,941	105,019,880
2029	14,846,822	14,811,706	75,300,434	104,958,962
2030	15,795,524	15,743,550	73,311,184	104,850,258
2031	16,677,241	16,392,105	71,170,962	104,240,308
2032	17,429,387	16,993,356	68,888,008	103,310,751
2033	18,069,141	17,359,411	66,469,638	101,898,190
2034	18,586,371	17,597,402	63,910,318	100,094,091
2035	19,006,178	17,667,357	61,249,270	97,922,805
2036	19,297,638	17,708,319	58,473,628	95,479,585
2037	19,482,711	17,628,132	55,596,999	92,707,842
2038	19,562,721	17,480,045	52,635,201	89,677,967
2039	19,545,565	17,295,517	49,605,989	86,447,071
2040	19,455,028	17,052,403	46,528,671	83,036,102
2041	19,285,582	16,754,314	43,423,723	79,463,619
2042	19,040,559	16,402,970	40,312,334	75,755,863
2043	18,731,076	15,997,408	37,215,898	71,944,382
2044	18,367,815	15,556,584	34,155,827	68,080,226
2045	17,941,488	15,086,230	31,153,280	64,180,998
2046	17,459,410	14,581,127	28,228,924	60,269,461
2047	16,924,119	14,045,247	25,402,671	56,372,037
2048	16,336,805	13,481,011	22,693,317	52,511,133
2049	15,698,830	12,889,125	20,118,225	48,706,180
2050	15,012,315	12,270,845	17,692,826	44,975,986
2051	14,280,633	11,628,355	15,430,108	41,339,096
2052	13,508,688	10,964,632	13,340,360	37,813,680
2053	12,702,407	10,283,491	11,430,729	34,416,627
2054	11,868,630	9,589,580	9,704,858	31,163,068
2055	11,015,823	8,888,300	8,162,833	28,066,956
2056	10,153,017	8,185,609	6,801,185	25,139,811
2057	9,289,691	7,487,795	5,613,155	22,390,641
2058	8,435,508	6,801,255	4,589,182	19,825,945
2059	7,599,949	6,132,323	3,717,379	17,449,651
2060	6,791,956	5,487,031	2,984,134	15,263,121
2061	6,019,608	4,870,953	2,374,857	13,265,418
2062	5,289,874	4,288,985	1,874,582	11,453,441
2063	4,608,407	3,745,155	1,468,551	9,822,113
2064	3,979,439	3,242,525	1,142,696	8,364,660
2065	3,405,658	2,783,105	883,968	7,072,731
2066	2,888,242	2,367,840	680,602	5,936,684
2067	2,426,961	1,996,645	522,223	4,945,829
2068	2,020,361	1,668,502	399,919	4,088,782
2069	1,665,988	1,381,593	306,174	3,353,755
2070	1,360,584	1,133,476	234,766	2,728,826
2071	1,100,311	921,245	180,644	2,202,200
2072	880,967	741,694	139,765	1,762,426
2073	698,170	591,452	108,948	1,398,570

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.)
B This return/report is:	☒ a single-employer plan ☐ a DFE (specify) _____ ☐ 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 XPO PENSION PLAN	1b Three-digit plan number (PN) ► 005
	1c Effective date of plan 11/01/1955
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) XPO CNW, INC. PO BOX 3745 PORTLAND OR 97208-3745	2b Employer Identification Number (EIN) 94-1444798 2c Plan Sponsor's telephone number 503-450-4102 2d Business code (see instructions) 488990

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		10/06/2025	MARESA SAFRIT
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE		10/06/2025	MARESA SAFRIT
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE

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

Form 5500 (2024)
v. 240311

◆ 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

THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,544,696,373.10

◆ 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
BNP PARIBAS PARIS									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANSACTED ON 11 DEC 2024 USD / AUD EX.RATE 0.637611 WITH BNP PARIBAS	-233,000.000	11 Dec 24				0.00	-148,563.36	-148,665.66	-102.30
FX DEAL TRANSACTED ON 19 FEB 2024 AUD / USD EX.RATE 1.5294797 WITH BNP PARIBAS	1,938,000.000	19 Feb 24				0.00	1,267,097.54	1,266,773.72	-323.82
FX DEAL TRANSACTED ON 19 FEB 2024 USD / AUD EX.RATE 0.6540723 WITH BNP PARIBAS	-1,938,000.000	19 Feb 24				0.00	-1,267,592.12	-1,266,095.43	1,496.69
FX DEAL TRANSACTED ON 25 JUN 2024 AUD / USD EX.RATE 1.5008133 WITH BNP PARIBAS	1,220,511.000	25 Jun 24				0.00	813,233.07	811,700.86	-1,532.21
FX DEAL TRANSACTED ON 25 JUN 2024 USD / AUD EX.RATE 0.6668724 WITH BNP PARIBAS	-1,220,511.000	25 Jun 24				0.00	-813,925.10	-796,749.60	17,175.50
FX DEAL TRANSACTED ON 29 APR 2024 AUD / USD EX.RATE 1.5238323 WITH BNP PARIBAS	95,000.000	29 Apr 24				0.00	62,342.82	62,305.75	-37.07
FX DEAL TRANSACTED ON 29 APR 2024 USD / AUD EX.RATE 0.6569242 WITH BNP PARIBAS	-95,000.000	29 Apr 24				0.00	-62,407.80	-63,441.00	-1,033.20
FX DEAL TRANSACTED ON 29 FEB 2024 AUD / USD EX.RATE 1.5388877 WITH BNP PARIBAS	341,880.000	29 Feb 24				0.00	222,160.46	223,350.21	1,189.75
FX DEAL TRANSACTED ON 29 FEB 2024 USD / AUD EX.RATE 0.6504336 WITH BNP PARIBAS	-341,880.000	29 Feb 24				0.00	-222,370.24	-221,965.60	404.64
FX DEAL TRANSACTED ON 30 AUG 2024 USD / AUD EX.RATE 0.6785068 WITH BNP PARIBAS	-128,000.000	30 Aug 24				0.00	-86,848.87	-86,937.61	-88.74
FX DEAL TRANSACTED ON 31 JAN 2024 AUD / USD EX.RATE 1.5178192 WITH BNP PARIBAS	812,489.000	31 Jan 24				0.00	535,300.25	530,799.08	-4,501.17
FX DEAL TRANSACTED ON 31 JAN 2024 USD / AUD EX.RATE 0.65819 WITH BNP PARIBAS	-812,489.000	31 Jan 24				0.00	-534,772.13	-531,855.33	2,916.80

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,544,696,373.10

◆ 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
BNP PARIBAS PARIS									
British pound sterling - GBP									
FX DEAL TRANSACTED ON 08 MAR 2024 GBP / USD EX.RATE 0.7795066 WITH BNP PARIBAS	37,000.000	8 Mar 24				0.00	47,465.92	47,661.55	195.63
FX DEAL TRANSACTED ON 10 MAY 2024 USD / GBP EX.RATE 1.2533126 WITH BNP PARIBAS	-50,000.000	10 May 24				0.00	-62,665.63	-62,537.51	128.12
FX DEAL TRANSACTED ON 11 DEC 2024 USD / GBP EX.RATE 1.27467 WITH BNP PARIBAS	-66,000.000	11 Dec 24				0.00	-84,128.22	-83,754.01	374.21
FX DEAL TRANSACTED ON 16 JUL 2024 GBP / USD EX.RATE 0.7714368 WITH BNP PARIBAS	67,000.000	16 Jul 24				0.00	86,850.93	86,748.26	-102.67
FX DEAL TRANSACTED ON 16 JUL 2024 USD / GBP EX.RATE 1.2963982 WITH BNP PARIBAS	-67,000.000	16 Jul 24				0.00	-86,858.68	-85,709.75	1,148.93
FX DEAL TRANSACTED ON 26 FEB 2024 GBP / USD EX.RATE 0.7879181 WITH BNP PARIBAS	1,627,000.000	26 Feb 24				0.00	2,064,935.36	2,058,724.65	-6,210.71
FX DEAL TRANSACTED ON 26 FEB 2024 USD / GBP EX.RATE 1.2694114 WITH BNP PARIBAS	-1,627,000.000	26 Feb 24				0.00	-2,065,332.35	-2,043,918.75	21,413.60
FX DEAL TRANSACTED ON 29 AUG 2024 GBP / USD EX.RATE 0.7595902 WITH BNP PARIBAS	1,320,000.000	29 Aug 24				0.00	1,737,779.21	1,753,950.04	16,170.83
FX DEAL TRANSACTED ON 29 AUG 2024 USD / GBP EX.RATE 1.31615 WITH BNP PARIBAS	-1,320,000.000	29 Aug 24				0.00	-1,737,318.00	-1,736,130.06	1,187.94
FX DEAL TRANSACTED ON 29 JAN 2024 GBP / USD EX.RATE 0.7875537 WITH BNP PARIBAS	1,627,000.000	29 Jan 24				0.00	2,065,890.90	2,063,605.47	-2,285.43
FX DEAL TRANSACTED ON 29 JAN 2024 USD / GBP EX.RATE 1.2699877 WITH BNP PARIBAS	-1,627,000.000	29 Jan 24				0.00	-2,066,269.99	-2,058,724.65	7,545.34
FX DEAL TRANSACTED ON 30 JUL 2024 GBP / USD EX.RATE 0.7776546 WITH BNP PARIBAS	2,865,000.000	30 Jul 24				0.00	3,684,155.33	3,665,051.40	-19,103.93
FX DEAL TRANSACTED ON 30 JUL 2024 USD / GBP EX.RATE 1.286271 WITH BNP PARIBAS	-2,865,000.000	30 Jul 24				0.00	-3,685,166.67	-3,768,191.39	-83,024.72
FX DEAL TRANSACTED ON 30 SEP 2024 USD / GBP EX.RATE 1.3413634 WITH BNP PARIBAS	-4,000.000	30 Sep 24				0.00	-5,365.45	-5,315.00	50.45

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,544,696,373.10

◆ 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
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 31 OCT 2024 GBP / USD EX.RATE 0.7727617 WITH BNP PARIBAS	1,545,000.000	31 Oct 24				0.00	1,999,322.70	2,002,088.39	2,765.69
FX DEAL TRANSACTED ON 31 OCT 2024 USD / GBP EX.RATE 1.2940042 WITH BNP PARIBAS	-1,545,000.000	31 Oct 24				0.00	-1,999,236.49	-1,951,103.45	48,133.04
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 02 FEB 2024 USD / CAD EX.RATE 0.743358 WITH BNP PARIBAS	-128,000.000	2 Feb 24				0.00	-95,149.82	-94,545.19	604.63
FX DEAL TRANSACTED ON 02 JAN 2024 CAD / USD EX.RATE 1.32572 WITH BNP PARIBAS	134,000.000	2 Jan 24				0.00	101,077.15	100,642.16	-434.99
FX DEAL TRANSACTED ON 02 JAN 2024 USD / CAD EX.RATE 0.7543803 WITH BNP PARIBAS	-134,000.000	2 Jan 24				0.00	-101,086.96	-100,198.15	888.81
FX DEAL TRANSACTED ON 03 JUN 2024 CAD / USD EX.RATE 1.36566 WITH BNP PARIBAS	1,824,000.000	3 Jun 24				0.00	1,335,617.94	1,338,077.25	2,459.31
FX DEAL TRANSACTED ON 03 JUN 2024 USD / CAD EX.RATE 0.7326534 WITH BNP PARIBAS	-1,824,000.000	3 Jun 24				0.00	-1,336,359.88	-1,328,332.67	8,027.21
FX DEAL TRANSACTED ON 05 FEB 2024 CAD / USD EX.RATE 1.34895 WITH BNP PARIBAS	119,000.000	5 Feb 24				0.00	88,216.76	87,897.48	-319.28
FX DEAL TRANSACTED ON 05 FEB 2024 USD / CAD EX.RATE 0.7415722 WITH BNP PARIBAS	-119,000.000	5 Feb 24				0.00	-88,247.10	-87,806.68	440.42
FX DEAL TRANSACTED ON 27 NOV 2024 CAD / USD EX.RATE 1.40465 WITH BNP PARIBAS	1,814,876.740	27 Nov 24				0.00	1,292,049.08	1,288,837.65	-3,211.43
FX DEAL TRANSACTED ON 27 NOV 2024 USD / CAD EX.RATE 0.7130364 WITH BNP PARIBAS	-1,812,038.110	27 Nov 24				0.00	-1,292,049.08	-1,260,525.10	31,523.98
FX DEAL TRANSACTED ON 28 MAR 2024 USD / CAD EX.RATE 0.7389659 WITH BNP PARIBAS	-193,000.000	28 Mar 24				0.00	-142,620.41	-142,199.30	421.11
Euro - EUR									
FX DEAL TRANSACTED ON 01 FEB 2024 EUR / USD EX.RATE 0.9242176 WITH BNP PARIBAS	962,000.000	1 Feb 24				0.00	1,040,880.44	1,042,375.15	1,494.71

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,544,696,373.10

◆ 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
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 01 FEB 2024 USD / EUR EX.RATE 1.0806284 WITH BNP PARIBAS	-962,000.000	1 Feb 24				0.00	-1,039,564.52	-1,041,749.80	-2,185.28
FX DEAL TRANSACTED ON 02 FEB 2024 EUR / USD EX.RATE 0.9257622 WITH BNP PARIBAS	95,000.000	2 Feb 24				0.00	102,618.15	101,892.26	-725.89
FX DEAL TRANSACTED ON 02 JAN 2024 EUR / USD EX.RATE 0.9104977 WITH BNP PARIBAS	311,000.000	2 Jan 24				0.00	341,571.42	341,213.69	-357.73
FX DEAL TRANSACTED ON 02 JAN 2024 USD / EUR EX.RATE 1.0980483 WITH BNP PARIBAS	-311,000.000	2 Jan 24				0.00	-341,493.02	-340,342.86	1,150.16
FX DEAL TRANSACTED ON 03 DEC 2024 EUR / USD EX.RATE 0.9482898 WITH BNP PARIBAS	389,000.000	3 Dec 24				0.00	410,212.13	403,010.25	-7,201.88
FX DEAL TRANSACTED ON 03 DEC 2024 USD / EUR EX.RATE 1.0526301 WITH BNP PARIBAS	-389,000.000	3 Dec 24				0.00	-409,473.11	-409,130.79	342.32
FX DEAL TRANSACTED ON 05 AUG 2024 EUR / USD EX.RATE 0.9136925 WITH BNP PARIBAS	153,000.000	5 Aug 24				0.00	167,452.40	167,986.37	533.97
FX DEAL TRANSACTED ON 05 AUG 2024 USD / EUR EX.RATE 1.095883 WITH BNP PARIBAS	-153,000.000	5 Aug 24				0.00	-167,670.10	-169,363.36	-1,693.26
FX DEAL TRANSACTED ON 10 MAY 2024 USD / EUR EX.RATE 1.0785025 WITH BNP PARIBAS	-713,000.000	10 May 24				0.00	-768,972.28	-775,031.00	-6,058.72
FX DEAL TRANSACTED ON 16 MAY 2024 EUR / USD EX.RATE 0.9207171 WITH BNP PARIBAS	1,211,000.000	16 May 24				0.00	1,315,279.21	1,317,083.72	1,804.51
FX DEAL TRANSACTED ON 29 APR 2024 EUR / USD EX.RATE 0.9334105 WITH BNP PARIBAS	2,981,000.000	29 Apr 24				0.00	3,193,664.54	3,184,751.48	-8,913.06
FX DEAL TRANSACTED ON 29 APR 2024 USD / EUR EX.RATE 1.0727496 WITH BNP PARIBAS	-2,981,000.000	29 Apr 24				0.00	-3,197,866.56	-3,240,347.01	-42,480.45
FX DEAL TRANSACTED ON 30 DEC 2024 EUR / USD EX.RATE 0.9577416 WITH BNP PARIBAS	250,000.000	30 Dec 24				0.00	261,030.75	259,004.02	-2,026.73
FX DEAL TRANSACTED ON 30 DEC 2024 USD / EUR EX.RATE 1.0433635 WITH BNP PARIBAS	-250,000.000	30 Dec 24				0.00	-260,840.88	-259,512.51	1,328.37
FX DEAL TRANSACTED ON 30 MAY 2024 EUR / USD EX.RATE 0.9248537 WITH BNP PARIBAS	3,137,000.000	30 May 24				0.00	3,391,887.87	3,409,919.01	18,031.14

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,544,696,373.10

◆ 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
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 30 MAY 2024 USD / EUR EX.RATE 1.0825991 WITH BNP PARIBAS	-3,137,000.000	30 May 24				0.00	-3,396,113.41	-3,365,844.44	30,268.97
HK offshore Chinese Yuan Renminbi - CNH									
FX DEAL TRANSACTED ON 06 DEC 2024 CNH / USD EX.RATE 7.2585 WITH BNP PARIBAS	529,434.990	6 Dec 24				0.00	72,940.00	72,647.75	-292.25
FX DEAL TRANSACTED ON 06 DEC 2024 USD / CNH EX.RATE 0.1381712 WITH BNP PARIBAS	-527,895.960	6 Dec 24				0.00	-72,940.00	-71,950.29	989.71
FX DEAL TRANSACTED ON 07 JUN 2024 USD / CNH EX.RATE 0.1390554 WITH BNP PARIBAS	-9,391,939.670	7 Jun 24				0.00	-1,306,000.00	-1,317,565.98	-11,565.98
FX DEAL TRANSACTED ON 09 DEC 2024 CNH / USD EX.RATE 7.2705 WITH BNP PARIBAS	1,057,901.370	9 Dec 24				0.00	145,506.00	145,162.59	-343.41
FX DEAL TRANSACTED ON 09 DEC 2024 USD / CNH EX.RATE 0.1379577 WITH BNP PARIBAS	-1,054,714.790	9 Dec 24				0.00	-145,506.00	-143,753.76	1,752.24
FX DEAL TRANSACTED ON 09 DEC 2024 USD / CNH EX.RATE 0.1381299 WITH BNP PARIBAS	-152,030.760	9 Dec 24				0.00	-21,000.00	-20,721.24	278.76
FX DEAL TRANSACTED ON 10 MAY 2024 USD / CNH EX.RATE 0.1382512 WITH BNP PARIBAS	-1,600.000	10 May 24				0.00	-221.20	-221.04	0.16
FX DEAL TRANSACTED ON 13 DEC 2024 CNH / USD EX.RATE 7.2808 WITH BNP PARIBAS	511,541.730	13 Dec 24				0.00	70,259.00	70,192.48	-66.52
FX DEAL TRANSACTED ON 13 DEC 2024 USD / CNH EX.RATE 0.1381798 WITH BNP PARIBAS	-508,460.870	13 Dec 24				0.00	-70,259.00	-69,579.23	679.77
FX DEAL TRANSACTED ON 16 DEC 2024 CNH / USD EX.RATE 7.2872 WITH BNP PARIBAS	200,507.310	16 Dec 24				0.00	27,515.00	27,513.11	-1.89
FX DEAL TRANSACTED ON 16 DEC 2024 CNH / USD EX.RATE 7.2908 WITH BNP PARIBAS	477,907.060	16 Dec 24				0.00	65,549.33	65,577.21	27.88
FX DEAL TRANSACTED ON 16 DEC 2024 USD / CNH EX.RATE 0.137278 WITH BNP PARIBAS	-477,493.440	16 Dec 24				0.00	-65,549.33	-65,047.87	501.46
FX DEAL TRANSACTED ON 16 DEC 2024 USD / CNH EX.RATE 0.1373343 WITH BNP PARIBAS	-200,350.470	16 Dec 24				0.00	-27,515.00	-27,293.30	221.70

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,544,696,373.10

◆ 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
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 18 DEC 2024 CNH / USD EX.RATE 7.29 WITH BNP PARIBAS PARIS	467,770.140	18 Dec 24				0.00	64,166.00	63,723.29	-442.71
FX DEAL TRANSACTED ON 18 DEC 2024 USD / CNH EX.RATE 0.1378531 WITH BNP PARIBAS	-465,466.580	18 Dec 24				0.00	-64,166.00	-63,695.77	470.23
FX DEAL TRANSACTED ON 18 NOV 2024 CNH / USD EX.RATE 7.2467 WITH BNP PARIBAS	1,550,792.860	18 Nov 24				0.00	213,999.87	214,320.76	320.89
FX DEAL TRANSACTED ON 18 NOV 2024 USD / CNH EX.RATE 0.1381769 WITH BNP PARIBAS	-1,548,738.460	18 Nov 24				0.00	-213,999.87	-210,981.20	3,018.67
FX DEAL TRANSACTED ON 19 DEC 2024 CNH / USD EX.RATE 7.3098 WITH BNP PARIBAS	470,056.690	19 Dec 24				0.00	64,305.00	64,034.78	-270.22
FX DEAL TRANSACTED ON 19 DEC 2024 USD / CNH EX.RATE 0.1374306 WITH BNP PARIBAS	-467,908.900	19 Dec 24				0.00	-64,305.00	-64,029.99	275.01
FX DEAL TRANSACTED ON 21 OCT 2024 CNH / USD EX.RATE 7.1239 WITH BNP PARIBAS	1,142,823.160	21 Oct 24				0.00	160,421.00	160,323.10	-97.90
FX DEAL TRANSACTED ON 21 OCT 2024 USD / CNH EX.RATE 0.1408871 WITH BNP PARIBAS	-1,138,649.010	21 Oct 24				0.00	-160,421.00	-156,242.57	4,178.43
FX DEAL TRANSACTED ON 22 AUG 2024 CNH / USD EX.RATE 7.08939 WITH BNP PARIBAS	1,176,285.770	22 Aug 24				0.00	165,922.00	165,017.47	-904.53
FX DEAL TRANSACTED ON 22 AUG 2024 USD / CNH EX.RATE 0.1413889 WITH BNP PARIBAS	-1,173,514.870	22 Aug 24				0.00	-165,922.00	-162,180.65	3,741.35
FX DEAL TRANSACTED ON 24 OCT 2024 CNH / USD EX.RATE 7.10825 WITH BNP PARIBAS	854,489.840	24 Oct 24				0.00	120,211.00	118,091.15	-2,119.85
FX DEAL TRANSACTED ON 24 OCT 2024 USD / CNH EX.RATE 0.1409513 WITH BNP PARIBAS	-852,854.970	24 Oct 24				0.00	-120,211.00	-117,026.63	3,184.37
Indonesian rupiah - IDR									
FX DEAL TRANSACTED ON 11 SEP 2024 USD / IDR EX.RATE 0.0000649 WITH BNP PARIBAS	-124,168,296.000	11 Sep 24				0.00	-8,055.03	-8,047.20	7.83
FX DEAL TRANSACTED ON 14 JUN 2024 USD / IDR EX.RATE 0.0000611 WITH BNP PARIBAS	-2,036,216,556.000	14 Jun 24				0.00	-124,356.70	-124,425.09	-68.39

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,544,696,373.10

◆ 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
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 18 JUL 2024 IDR / USD EX.RATE 16201.5 WITH BNP PARIBAS	124,168,296.000	18 Jul 24				0.00	7,664.00	8,047.20	383.20
FX DEAL TRANSACTED ON 18 JUL 2024 USD / IDR EX.RATE 0.0000618 WITH BNP PARIBAS	-124,026,512.000	18 Jul 24				0.00	-7,664.00	-7,632.40	31.60
FX DEAL TRANSACTED ON 18 JUN 2024 USD / IDR EX.RATE 0.000061 WITH BNP PARIBAS	-23,607,903,000.000	18 Jun 24				0.00	-1,441,000.00	-1,452,794.03	-11,794.03
FX DEAL TRANSACTED ON 18 MAR 2024 IDR / USD EX.RATE 15672.0 WITH BNP PARIBAS	2,820,627,545.000	18 Mar 24				0.00	179,978.79	179,486.32	-492.47
FX DEAL TRANSACTED ON 18 MAR 2024 USD / IDR EX.RATE 0.0000638 WITH BNP PARIBAS	-1,184,940,595.000	18 Mar 24				0.00	-75,608.77	-75,401.88	206.89
FX DEAL TRANSACTED ON 23 JAN 2024 IDR / USD EX.RATE 15760.8 WITH BNP PARIBAS	2,036,216,556.000	23 Jan 24				0.00	129,195.00	124,425.09	-4,769.91
FX DEAL TRANSACTED ON 23 JAN 2024 USD / IDR EX.RATE 0.0000636 WITH BNP PARIBAS	-2,032,366,545.000	23 Jan 24				0.00	-129,195.00	-129,326.54	-131.54
FX DEAL TRANSACTED ON 24 JUL 2024 IDR / USD EX.RATE 16224.0 WITH BNP PARIBAS	23,731,929,512.000	24 Jul 24				0.00	1,462,766.86	1,460,426.43	-2,340.43
Japanese yen - JPY									
FX DEAL TRANSACTED ON 03 JUN 2024 JPY / USD EX.RATE 156.86639 WITH BNP PARIBAS	13,100,000.000	3 Jun 24				0.00	83,510.56	83,869.52	358.96
FX DEAL TRANSACTED ON 03 JUN 2024 USD / JPY EX.RATE 0.0064021 WITH BNP PARIBAS	-13,100,000.000	3 Jun 24				0.00	-83,867.29	-81,029.26	2,838.03
FX DEAL TRANSACTED ON 08 APR 2024 JPY / USD EX.RATE 149.503485 WITH BNP PARIBAS	349,304,221.000	8 Apr 24				0.00	2,336,428.62	2,228,202.86	-108,225.76
FX DEAL TRANSACTED ON 08 APR 2024 USD / JPY EX.RATE 0.0065974 WITH BNP PARIBAS	-349,304,221.000	8 Apr 24				0.00	-2,304,502.37	-2,259,041.04	45,461.33
FX DEAL TRANSACTED ON 22 FEB 2024 USD / JPY EX.RATE 0.0066499 WITH BNP PARIBAS	-178,723,000.000	22 Feb 24				0.00	-1,188,491.67	-1,190,494.59	-2,002.92

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,544,696,373.10

◆ 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
BNP PARIBAS PARIS									
Mexican peso - MXN									
FX DEAL TRANSACTED ON 04 JUN 2024 MXN / USD EX.RATE 17.760108 WITH BNP PARIBAS	24,064,946.340	4 Jun 24				0.00	1,355,000.00	1,370,402.12	15,402.12
FX DEAL TRANSACTED ON 05 NOV 2024 MXN / USD EX.RATE 20.37409 WITH BNP PARIBAS	3,015,365.320	5 Nov 24				0.00	148,000.00	148,973.14	973.14
FX DEAL TRANSACTED ON 09 SEP 2024 MXN / USD EX.RATE 19.896 WITH BNP PARIBAS	2,225,128.850	9 Sep 24				0.00	111,838.00	115,382.82	3,544.82
FX DEAL TRANSACTED ON 09 SEP 2024 USD / MXN EX.RATE 0.0496251 WITH BNP PARIBAS	-2,253,658.720	9 Sep 24				0.00	-111,838.00	-111,101.13	736.87
FX DEAL TRANSACTED ON 11 JUL 2024 MXN / USD EX.RATE 18.0172605 WITH BNP PARIBAS	21,557.160	11 Jul 24				0.00	1,196.47	1,117.84	-78.63
FX DEAL TRANSACTED ON 11 JUL 2024 USD / MXN EX.RATE 0.0560591 WITH BNP PARIBAS	-21,557.160	11 Jul 24				0.00	-1,208.47	-1,217.88	-9.41
FX DEAL TRANSACTED ON 16 SEP 2024 MXN / USD EX.RATE 19.26328 WITH BNP PARIBAS	5,995,002.420	16 Sep 24				0.00	311,214.00	310,867.52	-346.48
FX DEAL TRANSACTED ON 16 SEP 2024 USD / MXN EX.RATE 0.0511842 WITH BNP PARIBAS	-6,080,274.340	16 Sep 24				0.00	-311,214.00	-300,393.97	10,820.03
South African rand - ZAR									
FX DEAL TRANSACTED ON 12 DEC 2024 USD / ZAR EX.RATE 0.0565317 WITH BNP PARIBAS	-14,934,036.170	12 Dec 24				0.00	-844,245.99	-790,332.94	53,913.05
FX DEAL TRANSACTED ON 12 DEC 2024 ZAR / USD EX.RATE 17.6388 WITH BNP PARIBAS	14,891,486.170	12 Dec 24				0.00	844,245.99	833,323.23	-10,922.76
Thai baht - THB									
FX DEAL TRANSACTED ON 07 MAR 2024 USD / THB EX.RATE 0.0282861 WITH BNP PARIBAS	-34,928,768.940	7 Mar 24				0.00	-988,000.00	-952,256.51	35,743.49

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,544,696,373.10

◆ 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
BNP PARIBAS PARIS									
United States dollar - USD									
FX DEAL TRANSACTED ON 01 FEB 2024 EUR / USD EX.RATE 0.9242176 WITH BNP PARIBAS	-1,040,880.440	1 Feb 24				0.00	-1,040,880.44	-1,040,880.44	0.00
FX DEAL TRANSACTED ON 01 FEB 2024 USD / EUR EX.RATE 1.0806284 WITH BNP PARIBAS	1,039,564.520	1 Feb 24				0.00	1,039,564.52	1,039,564.52	0.00
FX DEAL TRANSACTED ON 02 FEB 2024 EUR / USD EX.RATE 0.9257622 WITH BNP PARIBAS	-102,618.150	2 Feb 24				0.00	-102,618.15	-102,618.15	0.00
FX DEAL TRANSACTED ON 02 FEB 2024 USD / CAD EX.RATE 0.743358 WITH BNP PARIBAS	95,149.820	2 Feb 24				0.00	95,149.82	95,149.82	0.00
FX DEAL TRANSACTED ON 02 JAN 2024 CAD / USD EX.RATE 1.32572 WITH BNP PARIBAS	-101,077.150	2 Jan 24				0.00	-101,077.15	-101,077.15	0.00
FX DEAL TRANSACTED ON 02 JAN 2024 EUR / USD EX.RATE 0.9104977 WITH BNP PARIBAS	-341,571.420	2 Jan 24				0.00	-341,571.42	-341,571.42	0.00
FX DEAL TRANSACTED ON 02 JAN 2024 USD / CAD EX.RATE 0.7543803 WITH BNP PARIBAS	101,086.960	2 Jan 24				0.00	101,086.96	101,086.96	0.00
FX DEAL TRANSACTED ON 02 JAN 2024 USD / EUR EX.RATE 1.0980483 WITH BNP PARIBAS	341,493.020	2 Jan 24				0.00	341,493.02	341,493.02	0.00
FX DEAL TRANSACTED ON 03 DEC 2024 EUR / USD EX.RATE 0.9482898 WITH BNP PARIBAS	-410,212.130	3 Dec 24				0.00	-410,212.13	-410,212.13	0.00
FX DEAL TRANSACTED ON 03 DEC 2024 USD / EUR EX.RATE 1.0526301 WITH BNP PARIBAS	409,473.110	3 Dec 24				0.00	409,473.11	409,473.11	0.00
FX DEAL TRANSACTED ON 03 JUN 2024 CAD / USD EX.RATE 1.36566 WITH BNP PARIBAS	-1,335,617.940	3 Jun 24				0.00	-1,335,617.94	-1,335,617.94	0.00
FX DEAL TRANSACTED ON 03 JUN 2024 JPY / USD EX.RATE 156.86639 WITH BNP PARIBAS	-83,510.560	3 Jun 24				0.00	-83,510.56	-83,510.56	0.00
FX DEAL TRANSACTED ON 03 JUN 2024 USD / CAD EX.RATE 0.7326534 WITH BNP PARIBAS	1,336,359.880	3 Jun 24				0.00	1,336,359.88	1,336,359.88	0.00
FX DEAL TRANSACTED ON 03 JUN 2024 USD / JPY EX.RATE 0.0064021 WITH BNP PARIBAS	83,867.290	3 Jun 24				0.00	83,867.29	83,867.29	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,544,696,373.10

◆ 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
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 04 JUN 2024 MXN / USD EX.RATE 17.760108 WITH BNP PARIBAS	-1,355,000.000	4 Jun 24				0.00	-1,355,000.00	-1,355,000.00	0.00
FX DEAL TRANSACTED ON 05 AUG 2024 EUR / USD EX.RATE 0.9136925 WITH BNP PARIBAS	-167,452.400	5 Aug 24				0.00	-167,452.40	-167,452.40	0.00
FX DEAL TRANSACTED ON 05 AUG 2024 USD / EUR EX.RATE 1.095883 WITH BNP PARIBAS	167,670.100	5 Aug 24				0.00	167,670.10	167,670.10	0.00
FX DEAL TRANSACTED ON 05 FEB 2024 CAD / USD EX.RATE 1.34895 WITH BNP PARIBAS	-88,216.760	5 Feb 24				0.00	-88,216.76	-88,216.76	0.00
FX DEAL TRANSACTED ON 05 FEB 2024 USD / CAD EX.RATE 0.7415722 WITH BNP PARIBAS	88,247.100	5 Feb 24				0.00	88,247.10	88,247.10	0.00
FX DEAL TRANSACTED ON 05 NOV 2024 MXN / USD EX.RATE 20.37409 WITH BNP PARIBAS	-148,000.000	5 Nov 24				0.00	-148,000.00	-148,000.00	0.00
FX DEAL TRANSACTED ON 06 DEC 2024 CNH / USD EX.RATE 7.2585 WITH BNP PARIBAS	-72,940.000	6 Dec 24				0.00	-72,940.00	-72,940.00	0.00
FX DEAL TRANSACTED ON 06 DEC 2024 USD / CNH EX.RATE 0.1381712 WITH BNP PARIBAS	72,940.000	6 Dec 24				0.00	72,940.00	72,940.00	0.00
FX DEAL TRANSACTED ON 07 JUN 2024 USD / CNH EX.RATE 0.1390554 WITH BNP PARIBAS	1,306,000.000	7 Jun 24				0.00	1,306,000.00	1,306,000.00	0.00
FX DEAL TRANSACTED ON 07 MAR 2024 USD / THB EX.RATE 0.0282861 WITH BNP PARIBAS	988,000.000	7 Mar 24				0.00	988,000.00	988,000.00	0.00
FX DEAL TRANSACTED ON 08 APR 2024 JPY / USD EX.RATE 149.503485 WITH BNP PARIBAS	-2,336,428.620	8 Apr 24				0.00	-2,336,428.62	-2,336,428.62	0.00
FX DEAL TRANSACTED ON 08 APR 2024 USD / JPY EX.RATE 0.0065974 WITH BNP PARIBAS	2,304,502.370	8 Apr 24				0.00	2,304,502.37	2,304,502.37	0.00
FX DEAL TRANSACTED ON 08 MAR 2024 GBP / USD EX.RATE 0.7795066 WITH BNP PARIBAS	-47,465.920	8 Mar 24				0.00	-47,465.92	-47,465.92	0.00
FX DEAL TRANSACTED ON 09 DEC 2024 CNH / USD EX.RATE 7.2705 WITH BNP PARIBAS	-145,506.000	9 Dec 24				0.00	-145,506.00	-145,506.00	0.00
FX DEAL TRANSACTED ON 09 DEC 2024 USD / CNH EX.RATE 0.1379577 WITH BNP PARIBAS	145,506.000	9 Dec 24				0.00	145,506.00	145,506.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,544,696,373.10

◆ 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
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 09 DEC 2024 USD / CNH EX.RATE 0.1381299 WITH BNP PARIBAS	21,000.000	9 Dec 24				0.00	21,000.00	21,000.00	0.00
FX DEAL TRANSACTED ON 09 SEP 2024 MXN / USD EX.RATE 19.896 WITH BNP PARIBAS	-111,838.000	9 Sep 24				0.00	-111,838.00	-111,838.00	0.00
FX DEAL TRANSACTED ON 09 SEP 2024 USD / MXN EX.RATE 0.0496251 WITH BNP PARIBAS	111,838.000	9 Sep 24				0.00	111,838.00	111,838.00	0.00
FX DEAL TRANSACTED ON 10 MAY 2024 USD / CNH EX.RATE 0.1382512 WITH BNP PARIBAS	221.200	10 May 24				0.00	221.20	221.20	0.00
FX DEAL TRANSACTED ON 10 MAY 2024 USD / EUR EX.RATE 1.0785025 WITH BNP PARIBAS	768,972.280	10 May 24				0.00	768,972.28	768,972.28	0.00
FX DEAL TRANSACTED ON 10 MAY 2024 USD / GBP EX.RATE 1.2533126 WITH BNP PARIBAS	62,665.630	10 May 24				0.00	62,665.63	62,665.63	0.00
FX DEAL TRANSACTED ON 11 DEC 2024 USD / AUD EX.RATE 0.637611 WITH BNP PARIBAS	148,563.360	11 Dec 24				0.00	148,563.36	148,563.36	0.00
FX DEAL TRANSACTED ON 11 DEC 2024 USD / GBP EX.RATE 1.27467 WITH BNP PARIBAS	84,128.220	11 Dec 24				0.00	84,128.22	84,128.22	0.00
FX DEAL TRANSACTED ON 11 JUL 2024 MXN / USD EX.RATE 18.0172605 WITH BNP PARIBAS	-1,196.470	11 Jul 24				0.00	-1,196.47	-1,196.47	0.00
FX DEAL TRANSACTED ON 11 JUL 2024 USD / MXN EX.RATE 0.0560591 WITH BNP PARIBAS	1,208.470	11 Jul 24				0.00	1,208.47	1,208.47	0.00
FX DEAL TRANSACTED ON 11 SEP 2024 USD / IDR EX.RATE 0.0000649 WITH BNP PARIBAS	8,055.030	11 Sep 24				0.00	8,055.03	8,055.03	0.00
FX DEAL TRANSACTED ON 12 DEC 2024 USD / ZAR EX.RATE 0.0565317 WITH BNP PARIBAS	844,245.990	12 Dec 24				0.00	844,245.99	844,245.99	0.00
FX DEAL TRANSACTED ON 12 DEC 2024 ZAR / USD EX.RATE 17.6388 WITH BNP PARIBAS	-844,245.990	12 Dec 24				0.00	-844,245.99	-844,245.99	0.00
FX DEAL TRANSACTED ON 13 DEC 2024 CNH / USD EX.RATE 7.2808 WITH BNP PARIBAS	-70,259.000	13 Dec 24				0.00	-70,259.00	-70,259.00	0.00
FX DEAL TRANSACTED ON 13 DEC 2024 USD / CNH EX.RATE 0.1381798 WITH BNP PARIBAS	70,259.000	13 Dec 24				0.00	70,259.00	70,259.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,544,696,373.10

◆ 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
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 14 JUN 2024 USD / IDR EX.RATE 0.0000611 WITH BNP PARIBAS	124,356.700	14 Jun 24				0.00	124,356.70	124,356.70	0.00
FX DEAL TRANSACTED ON 16 DEC 2024 CNH / USD EX.RATE 7.2872 WITH BNP PARIBAS	-27,515.000	16 Dec 24				0.00	-27,515.00	-27,515.00	0.00
FX DEAL TRANSACTED ON 16 DEC 2024 CNH / USD EX.RATE 7.2908 WITH BNP PARIBAS	-65,549.330	16 Dec 24				0.00	-65,549.33	-65,549.33	0.00
FX DEAL TRANSACTED ON 16 DEC 2024 USD / CNH EX.RATE 0.137278 WITH BNP PARIBAS	65,549.330	16 Dec 24				0.00	65,549.33	65,549.33	0.00
FX DEAL TRANSACTED ON 16 DEC 2024 USD / CNH EX.RATE 0.1373343 WITH BNP PARIBAS	27,515.000	16 Dec 24				0.00	27,515.00	27,515.00	0.00
FX DEAL TRANSACTED ON 16 JUL 2024 GBP / USD EX.RATE 0.7714368 WITH BNP PARIBAS	-86,850.930	16 Jul 24				0.00	-86,850.93	-86,850.93	0.00
FX DEAL TRANSACTED ON 16 JUL 2024 USD / GBP EX.RATE 1.2963982 WITH BNP PARIBAS	86,858.680	16 Jul 24				0.00	86,858.68	86,858.68	0.00
FX DEAL TRANSACTED ON 16 MAY 2024 EUR / USD EX.RATE 0.9207171 WITH BNP PARIBAS	-1,315,279.210	16 May 24				0.00	-1,315,279.21	-1,315,279.21	0.00
FX DEAL TRANSACTED ON 16 SEP 2024 MXN / USD EX.RATE 19.26328 WITH BNP PARIBAS	-311,214.000	16 Sep 24				0.00	-311,214.00	-311,214.00	0.00
FX DEAL TRANSACTED ON 16 SEP 2024 USD / MXN EX.RATE 0.0511842 WITH BNP PARIBAS	311,214.000	16 Sep 24				0.00	311,214.00	311,214.00	0.00
FX DEAL TRANSACTED ON 18 DEC 2024 CNH / USD EX.RATE 7.29 WITH BNP PARIBAS PARIS	-64,166.000	18 Dec 24				0.00	-64,166.00	-64,166.00	0.00
FX DEAL TRANSACTED ON 18 DEC 2024 USD / CNH EX.RATE 0.1378531 WITH BNP PARIBAS	64,166.000	18 Dec 24				0.00	64,166.00	64,166.00	0.00
FX DEAL TRANSACTED ON 18 JUL 2024 IDR / USD EX.RATE 16201.5 WITH BNP PARIBAS	-7,664.000	18 Jul 24				0.00	-7,664.00	-7,664.00	0.00
FX DEAL TRANSACTED ON 18 JUL 2024 USD / IDR EX.RATE 0.0000618 WITH BNP PARIBAS	7,664.000	18 Jul 24				0.00	7,664.00	7,664.00	0.00
FX DEAL TRANSACTED ON 18 JUN 2024 USD / IDR EX.RATE 0.000061 WITH BNP PARIBAS	1,441,000.000	18 Jun 24				0.00	1,441,000.00	1,441,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,544,696,373.10

◆ 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
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 18 MAR 2024 IDR / USD EX.RATE 15672.0 WITH BNP PARIBAS	-179,978.790	18 Mar 24				0.00	-179,978.79	-179,978.79	0.00
FX DEAL TRANSACTED ON 18 MAR 2024 USD / IDR EX.RATE 0.0000638 WITH BNP PARIBAS	75,608.770	18 Mar 24				0.00	75,608.77	75,608.77	0.00
FX DEAL TRANSACTED ON 18 NOV 2024 CNH / USD EX.RATE 7.2467 WITH BNP PARIBAS	-213,999.870	18 Nov 24				0.00	-213,999.87	-213,999.87	0.00
FX DEAL TRANSACTED ON 18 NOV 2024 USD / CNH EX.RATE 0.1381769 WITH BNP PARIBAS	213,999.870	18 Nov 24				0.00	213,999.87	213,999.87	0.00
FX DEAL TRANSACTED ON 19 DEC 2024 CNH / USD EX.RATE 7.3098 WITH BNP PARIBAS	-64,305.000	19 Dec 24				0.00	-64,305.00	-64,305.00	0.00
FX DEAL TRANSACTED ON 19 DEC 2024 USD / CNH EX.RATE 0.1374306 WITH BNP PARIBAS	64,305.000	19 Dec 24				0.00	64,305.00	64,305.00	0.00
FX DEAL TRANSACTED ON 19 FEB 2024 AUD / USD EX.RATE 1.5294797 WITH BNP PARIBAS	-1,267,097.540	19 Feb 24				0.00	-1,267,097.54	-1,267,097.54	0.00
FX DEAL TRANSACTED ON 19 FEB 2024 USD / AUD EX.RATE 0.6540723 WITH BNP PARIBAS	1,267,592.120	19 Feb 24				0.00	1,267,592.12	1,267,592.12	0.00
FX DEAL TRANSACTED ON 21 OCT 2024 CNH / USD EX.RATE 7.1239 WITH BNP PARIBAS	-160,421.000	21 Oct 24				0.00	-160,421.00	-160,421.00	0.00
FX DEAL TRANSACTED ON 21 OCT 2024 USD / CNH EX.RATE 0.1408871 WITH BNP PARIBAS	160,421.000	21 Oct 24				0.00	160,421.00	160,421.00	0.00
FX DEAL TRANSACTED ON 22 AUG 2024 CNH / USD EX.RATE 7.08939 WITH BNP PARIBAS	-165,922.000	22 Aug 24				0.00	-165,922.00	-165,922.00	0.00
FX DEAL TRANSACTED ON 22 AUG 2024 USD / CNH EX.RATE 0.1413889 WITH BNP PARIBAS	165,922.000	22 Aug 24				0.00	165,922.00	165,922.00	0.00
FX DEAL TRANSACTED ON 22 FEB 2024 USD / JPY EX.RATE 0.0066499 WITH BNP PARIBAS	1,188,491.670	22 Feb 24				0.00	1,188,491.67	1,188,491.67	0.00
FX DEAL TRANSACTED ON 23 JAN 2024 IDR / USD EX.RATE 15760.8 WITH BNP PARIBAS	-129,195.000	23 Jan 24				0.00	-129,195.00	-129,195.00	0.00
FX DEAL TRANSACTED ON 23 JAN 2024 USD / IDR EX.RATE 0.0000636 WITH BNP PARIBAS	129,195.000	23 Jan 24				0.00	129,195.00	129,195.00	0.00

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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
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 24 JUL 2024 IDR / USD EX.RATE 16224.0 WITH BNP PARIBAS	-1,462,766.860	24 Jul 24				0.00	-1,462,766.86	-1,462,766.86	0.00
FX DEAL TRANSACTED ON 24 OCT 2024 CNH / USD EX.RATE 7.10825 WITH BNP PARIBAS	-120,211.000	24 Oct 24				0.00	-120,211.00	-120,211.00	0.00
FX DEAL TRANSACTED ON 24 OCT 2024 USD / CNH EX.RATE 0.1409513 WITH BNP PARIBAS	120,211.000	24 Oct 24				0.00	120,211.00	120,211.00	0.00
FX DEAL TRANSACTED ON 25 JUN 2024 AUD / USD EX.RATE 1.5008133 WITH BNP PARIBAS	-813,233.070	25 Jun 24				0.00	-813,233.07	-813,233.07	0.00
FX DEAL TRANSACTED ON 25 JUN 2024 USD / AUD EX.RATE 0.6668724 WITH BNP PARIBAS	813,925.100	25 Jun 24				0.00	813,925.10	813,925.10	0.00
FX DEAL TRANSACTED ON 26 FEB 2024 GBP / USD EX.RATE 0.7879181 WITH BNP PARIBAS	-2,064,935.360	26 Feb 24				0.00	-2,064,935.36	-2,064,935.36	0.00
FX DEAL TRANSACTED ON 26 FEB 2024 USD / GBP EX.RATE 1.2694114 WITH BNP PARIBAS	2,065,332.350	26 Feb 24				0.00	2,065,332.35	2,065,332.35	0.00
FX DEAL TRANSACTED ON 27 NOV 2024 CAD / USD EX.RATE 1.40465 WITH BNP PARIBAS	-1,292,049.080	27 Nov 24				0.00	-1,292,049.08	-1,292,049.08	0.00
FX DEAL TRANSACTED ON 27 NOV 2024 USD / CAD EX.RATE 0.7130364 WITH BNP PARIBAS	1,292,049.080	27 Nov 24				0.00	1,292,049.08	1,292,049.08	0.00
FX DEAL TRANSACTED ON 28 MAR 2024 USD / CAD EX.RATE 0.7389659 WITH BNP PARIBAS	142,620.410	28 Mar 24				0.00	142,620.41	142,620.41	0.00
FX DEAL TRANSACTED ON 29 APR 2024 AUD / USD EX.RATE 1.5238323 WITH BNP PARIBAS	-62,342.820	29 Apr 24				0.00	-62,342.82	-62,342.82	0.00
FX DEAL TRANSACTED ON 29 APR 2024 EUR / USD EX.RATE 0.9334105 WITH BNP PARIBAS	-3,193,664.540	29 Apr 24				0.00	-3,193,664.54	-3,193,664.54	0.00
FX DEAL TRANSACTED ON 29 APR 2024 USD / AUD EX.RATE 0.6569242 WITH BNP PARIBAS	62,407.800	29 Apr 24				0.00	62,407.80	62,407.80	0.00
FX DEAL TRANSACTED ON 29 APR 2024 USD / EUR EX.RATE 1.0727496 WITH BNP PARIBAS	3,197,866.560	29 Apr 24				0.00	3,197,866.56	3,197,866.56	0.00
FX DEAL TRANSACTED ON 29 AUG 2024 GBP / USD EX.RATE 0.7595902 WITH BNP PARIBAS	-1,737,779.210	29 Aug 24				0.00	-1,737,779.21	-1,737,779.21	0.00

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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
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 29 AUG 2024 USD / GBP EX.RATE 1.31615 WITH BNP PARIBAS	1,737,318.000	29 Aug 24				0.00	1,737,318.00	1,737,318.00	0.00
FX DEAL TRANSACTED ON 29 FEB 2024 AUD / USD EX.RATE 1.5388877 WITH BNP PARIBAS	-222,160.460	29 Feb 24				0.00	-222,160.46	-222,160.46	0.00
FX DEAL TRANSACTED ON 29 FEB 2024 USD / AUD EX.RATE 0.6504336 WITH BNP PARIBAS	222,370.240	29 Feb 24				0.00	222,370.24	222,370.24	0.00
FX DEAL TRANSACTED ON 29 JAN 2024 GBP / USD EX.RATE 0.7875537 WITH BNP PARIBAS	-2,065,890.900	29 Jan 24				0.00	-2,065,890.90	-2,065,890.90	0.00
FX DEAL TRANSACTED ON 29 JAN 2024 USD / GBP EX.RATE 1.2699877 WITH BNP PARIBAS	2,066,269.990	29 Jan 24				0.00	2,066,269.99	2,066,269.99	0.00
FX DEAL TRANSACTED ON 30 AUG 2024 USD / AUD EX.RATE 0.6785068 WITH BNP PARIBAS	86,848.870	30 Aug 24				0.00	86,848.87	86,848.87	0.00
FX DEAL TRANSACTED ON 30 DEC 2024 EUR / USD EX.RATE 0.9577416 WITH BNP PARIBAS	-261,030.750	30 Dec 24				0.00	-261,030.75	-261,030.75	0.00
FX DEAL TRANSACTED ON 30 DEC 2024 USD / EUR EX.RATE 1.0433635 WITH BNP PARIBAS	260,840.880	30 Dec 24				0.00	260,840.88	260,840.88	0.00
FX DEAL TRANSACTED ON 30 JUL 2024 GBP / USD EX.RATE 0.7776546 WITH BNP PARIBAS	-3,684,155.330	30 Jul 24				0.00	-3,684,155.33	-3,684,155.33	0.00
FX DEAL TRANSACTED ON 30 JUL 2024 USD / GBP EX.RATE 1.286271 WITH BNP PARIBAS	3,685,166.670	30 Jul 24				0.00	3,685,166.67	3,685,166.67	0.00
FX DEAL TRANSACTED ON 30 MAY 2024 EUR / USD EX.RATE 0.9248537 WITH BNP PARIBAS	-3,391,887.870	30 May 24				0.00	-3,391,887.87	-3,391,887.87	0.00
FX DEAL TRANSACTED ON 30 MAY 2024 USD / EUR EX.RATE 1.0825991 WITH BNP PARIBAS	3,396,113.410	30 May 24				0.00	3,396,113.41	3,396,113.41	0.00
FX DEAL TRANSACTED ON 30 SEP 2024 USD / GBP EX.RATE 1.3413634 WITH BNP PARIBAS	5,365.450	30 Sep 24				0.00	5,365.45	5,365.45	0.00
FX DEAL TRANSACTED ON 31 JAN 2024 AUD / USD EX.RATE 1.5178192 WITH BNP PARIBAS	-535,300.250	31 Jan 24				0.00	-535,300.25	-535,300.25	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,544,696,373.10

◆ 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
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 31 JAN 2024 USD / AUD EX.RATE 0.65819 WITH BNP PARIBAS	534,772.130	31 Jan 24				0.00	534,772.13	534,772.13	0.00
FX DEAL TRANSACTED ON 31 OCT 2024 GBP / USD EX.RATE 0.7727617 WITH BNP PARIBAS	-1,999,322.700	31 Oct 24				0.00	-1,999,322.70	-1,999,322.70	0.00
FX DEAL TRANSACTED ON 31 OCT 2024 USD / GBP EX.RATE 1.2940042 WITH BNP PARIBAS	1,999,236.490	31 Oct 24				0.00	1,999,236.49	1,999,236.49	0.00
Total BNP PARIBAS PARIS							.000.00	60,436.11	60,436.11

CITIBANK N.A.**Cash and Cash Equivalents****Australian dollar - AUD**

FX DEAL TRANSACTED ON 07 FEB 2024 AUD / USD EX.RATE 1.5338809 WITH CITIBANK N.A.	21,000.000	7 Feb 24				0.00	13,690.76	13,711.95	21.19
FX DEAL TRANSACTED ON 16 FEB 2024 USD / AUD EX.RATE 0.651344 WITH CITIBANK N.A.	-1,938,000.000	16 Feb 24				0.00	-1,262,304.67	-1,266,773.72	-4,469.05

British pound sterling - GBP

FX DEAL TRANSACTED ON 01 APR 2024 GBP / USD EX.RATE 0.7929877 WITH CITIBANK N.A.	216,000.000	1 Apr 24				0.00	272,387.58	271,350.00	-1,037.58
FX DEAL TRANSACTED ON 01 APR 2024 USD / GBP EX.RATE 1.2612566 WITH CITIBANK N.A.	-216,000.000	1 Apr 24				0.00	-272,431.43	-269,848.82	2,582.61
FX DEAL TRANSACTED ON 03 JUN 2024 GBP / USD EX.RATE 0.7863528 WITH CITIBANK N.A.	2,610,000.000	3 Jun 24				0.00	3,319,121.08	3,333,883.87	14,762.79
FX DEAL TRANSACTED ON 03 JUN 2024 USD / GBP EX.RATE 1.2718706 WITH CITIBANK N.A.	-2,610,000.000	3 Jun 24				0.00	-3,319,582.27	-3,300,214.86	19,367.41
FX DEAL TRANSACTED ON 08 OCT 2024 GBP / USD EX.RATE 0.7635919 WITH CITIBANK N.A.	41,982.340	8 Oct 24				0.00	54,980.07	54,883.52	-96.55

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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
CITIBANK N.A.									
FX DEAL TRANSACTED ON 11 MAR 2024 GBP / USD EX.RATE 0.7786486 WITH CITIBANK N.A.	179,000.000	11 Mar 24				0.00	229,885.46	230,578.85	693.39
FX DEAL TRANSACTED ON 11 MAR 2024 USD / GBP EX.RATE 1.2844472 WITH CITIBANK N.A.	-179,000.000	11 Mar 24				0.00	-229,916.05	-224,868.75	5,047.30
FX DEAL TRANSACTED ON 12 JUN 2024 GBP / USD EX.RATE 0.7812744 WITH CITIBANK N.A.	10,658.880	12 Jun 24				0.00	13,642.94	13,607.66	-35.28
FX DEAL TRANSACTED ON 12 MAR 2024 GBP / USD EX.RATE 0.7815694 WITH CITIBANK N.A.	200,000.000	12 Mar 24				0.00	255,895.38	256,130.02	234.64
FX DEAL TRANSACTED ON 12 MAR 2024 USD / GBP EX.RATE 1.2796389 WITH CITIBANK N.A.	-200,000.000	12 Mar 24				0.00	-255,927.78	-251,250.00	4,677.78
FX DEAL TRANSACTED ON 13 JUN 2024 GBP / USD EX.RATE 0.7833675 WITH CITIBANK N.A.	19,180.320	13 Jun 24				0.00	24,484.45	24,294.76	-189.69
FX DEAL TRANSACTED ON 14 MAR 2024 USD / GBP EX.RATE 1.2771054 WITH CITIBANK N.A.	-243,344.000	14 Mar 24				0.00	-310,775.94	-307,696.35	3,079.59
FX DEAL TRANSACTED ON 14 MAY 2024 USD / GBP EX.RATE 1.2562129 WITH CITIBANK N.A.	-283,877.000	14 May 24				0.00	-356,609.95	-359,714.77	-3,104.82
FX DEAL TRANSACTED ON 16 DEC 2024 GBP / USD EX.RATE 0.7883882 WITH CITIBANK N.A.	614,402.000	16 Dec 24				0.00	779,314.07	770,490.90	-8,823.17
FX DEAL TRANSACTED ON 16 DEC 2024 USD / GBP EX.RATE 1.267731 WITH CITIBANK N.A.	-614,402.000	16 Dec 24				0.00	-778,896.46	-768,985.84	9,910.62
FX DEAL TRANSACTED ON 18 APR 2024 USD / GBP EX.RATE 1.2460282 WITH CITIBANK N.A.	-292,396.000	18 Apr 24				0.00	-364,333.66	-370,509.62	-6,175.96
FX DEAL TRANSACTED ON 18 SEP 2024 USD / GBP EX.RATE 1.3242 WITH CITIBANK N.A.	-74,018.380	18 Sep 24				0.00	-98,015.14	-98,085.46	-70.32
FX DEAL TRANSACTED ON 19 SEP 2024 USD / GBP EX.RATE 1.32826 WITH CITIBANK N.A.	-18,055.090	19 Sep 24				0.00	-23,981.85	-23,978.07	3.78
FX DEAL TRANSACTED ON 20 MAR 2024 GBP / USD EX.RATE 0.7862933 WITH CITIBANK N.A.	38,129.000	20 Mar 24				0.00	48,492.08	48,212.22	-279.86
FX DEAL TRANSACTED ON 20 MAR 2024 USD / GBP EX.RATE 1.272376 WITH CITIBANK N.A.	-38,129.000	20 Mar 24				0.00	-48,514.42	-48,315.17	199.25

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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
CITIBANK N.A.									
FX DEAL TRANSACTED ON 20 SEP 2024 GBP / USD EX.RATE 0.7512189 WITH CITIBANK N.A.	614,402.000	20 Sep 24				0.00	817,873.51	821,670.53	3,797.02
FX DEAL TRANSACTED ON 20 SEP 2024 USD / GBP EX.RATE 1.3307851 WITH CITIBANK N.A.	-614,402.000	20 Sep 24				0.00	-817,637.03	-770,490.90	47,146.13
FX DEAL TRANSACTED ON 21 JUN 2024 GBP / USD EX.RATE 0.7911287 WITH CITIBANK N.A.	614,402.000	21 Jun 24				0.00	776,614.45	778,539.55	1,925.10
FX DEAL TRANSACTED ON 21 JUN 2024 USD / GBP EX.RATE 1.2648122 WITH CITIBANK N.A.	-614,402.000	21 Jun 24				0.00	-777,103.15	-821,670.53	-44,567.38
FX DEAL TRANSACTED ON 24 JUN 2024 USD / GBP EX.RATE 1.26906 WITH CITIBANK N.A.	-81,332.510	24 Jun 24				0.00	-103,215.84	-103,060.50	155.34
FX DEAL TRANSACTED ON 29 JAN 2024 GBP / USD EX.RATE 0.7877666 WITH CITIBANK N.A.	205,215.000	29 Jan 24				0.00	260,502.28	259,484.14	-1,018.14
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 04 JAN 2024 CAD / USD EX.RATE 1.3330735 WITH CITIBANK N.A.	5,349,103.750	4 Jan 24				0.00	4,012,609.77	3,999,778.48	-12,831.29
FX DEAL TRANSACTED ON 04 JAN 2024 USD / CAD EX.RATE 0.7504014 WITH CITIBANK N.A.	-5,347,284.830	4 Jan 24				0.00	-4,012,609.77	-3,986,494.82	26,114.95
FX DEAL TRANSACTED ON 12 APR 2024 CAD / USD EX.RATE 1.3739502 WITH CITIBANK N.A.	1,750,000.000	12 Apr 24				0.00	1,273,699.73	1,271,201.83	-2,497.90
FX DEAL TRANSACTED ON 12 APR 2024 USD / CAD EX.RATE 0.7276538 WITH CITIBANK N.A.	-1,750,000.000	12 Apr 24				0.00	-1,273,394.07	-1,272,125.90	1,268.17
FX DEAL TRANSACTED ON 26 JUL 2024 CAD / USD EX.RATE 1.3814155 WITH CITIBANK N.A.	1,824,333.070	26 Jul 24				0.00	1,320,625.89	1,318,350.25	-2,275.64
FX DEAL TRANSACTED ON 26 JUL 2024 USD / CAD EX.RATE 0.7245385 WITH CITIBANK N.A.	-1,822,713.330	26 Jul 24				0.00	-1,320,625.89	-1,350,708.31	-30,082.42
Euro - EUR									
FX DEAL TRANSACTED ON 01 JUL 2024 EUR / USD EX.RATE 0.9286399 WITH CITIBANK N.A.	380,412.000	1 Jul 24				0.00	409,644.27	424,996.32	15,352.05

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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
CITIBANK N.A.									
FX DEAL TRANSACTED ON 02 APR 2024 USD / EUR EX.RATE 1.0786165 WITH CITIBANK N.A.	-280,836.000	2 Apr 24				0.00	-302,914.34	-300,522.61	2,391.73
FX DEAL TRANSACTED ON 03 SEP 2024 EUR / USD EX.RATE 0.9058217 WITH CITIBANK N.A.	255,511.560	3 Sep 24				0.00	282,077.10	283,387.89	1,310.79
FX DEAL TRANSACTED ON 08 MAR 2024 USD / EUR EX.RATE 1.0938 WITH CITIBANK N.A.	-98,498.000	8 Mar 24				0.00	-107,737.11	-107,633.70	103.41
FX DEAL TRANSACTED ON 11 APR 2024 EUR / USD EX.RATE 0.9311537 WITH CITIBANK N.A.	563,000.000	11 Apr 24				0.00	604,626.31	601,481.08	-3,145.23
FX DEAL TRANSACTED ON 11 APR 2024 USD / EUR EX.RATE 1.0730748 WITH CITIBANK N.A.	-563,000.000	11 Apr 24				0.00	-604,141.11	-602,719.71	1,421.40
FX DEAL TRANSACTED ON 13 SEP 2024 EUR / USD EX.RATE 0.9024701 WITH CITIBANK N.A.	16,863.510	13 Sep 24				0.00	18,685.95	18,758.97	73.02
FX DEAL TRANSACTED ON 14 MAR 2024 USD / EUR EX.RATE 1.0925041 WITH CITIBANK N.A.	-164,315.780	14 Mar 24				0.00	-179,515.66	-178,907.03	608.63
FX DEAL TRANSACTED ON 16 DEC 2024 EUR / USD EX.RATE 0.9514567 WITH CITIBANK N.A.	2,549,902.130	16 Dec 24				0.00	2,679,998.14	2,651,515.91	-28,482.23
FX DEAL TRANSACTED ON 16 DEC 2024 USD / EUR EX.RATE 1.05547 WITH CITIBANK N.A.	-2,549,902.130	16 Dec 24				0.00	-2,691,345.20	-2,650,407.44	40,937.76
FX DEAL TRANSACTED ON 18 OCT 2024 USD / EUR EX.RATE 1.0888613 WITH CITIBANK N.A.	-294,127.000	18 Oct 24				0.00	-320,263.51	-305,847.98	14,415.53
FX DEAL TRANSACTED ON 20 MAR 2024 EUR / USD EX.RATE 0.9204628 WITH CITIBANK N.A.	2,357,516.130	20 Mar 24				0.00	2,561,229.10	2,554,958.19	-6,270.91
FX DEAL TRANSACTED ON 20 MAR 2024 USD / EUR EX.RATE 1.090426 WITH CITIBANK N.A.	-2,357,516.130	20 Mar 24				0.00	-2,570,696.88	-2,522,778.02	47,918.86
FX DEAL TRANSACTED ON 20 SEP 2024 EUR / USD EX.RATE 0.8961136 WITH CITIBANK N.A.	2,255,775.130	20 Sep 24				0.00	2,517,287.14	2,520,152.20	2,865.06
FX DEAL TRANSACTED ON 20 SEP 2024 USD / EUR EX.RATE 1.1194125 WITH CITIBANK N.A.	-2,255,775.130	20 Sep 24				0.00	-2,525,142.88	-2,345,667.93	179,474.95
FX DEAL TRANSACTED ON 21 FEB 2024 EUR / USD EX.RATE 0.9261503 WITH CITIBANK N.A.	242,000.000	21 Feb 24				0.00	261,296.69	261,493.11	196.42

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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
CITIBANK N.A.									
FX DEAL TRANSACTED ON 21 FEB 2024 USD / EUR EX.RATE 1.0802156 WITH CITIBANK N.A.	-242,000.000	21 Feb 24				0.00	-261,412.18	-262,219.11	-806.93
FX DEAL TRANSACTED ON 21 JUN 2024 EUR / USD EX.RATE 0.935227 WITH CITIBANK N.A.	2,342,170.130	21 Jun 24				0.00	2,504,386.73	2,506,356.27	1,969.54
FX DEAL TRANSACTED ON 21 JUN 2024 USD / EUR EX.RATE 1.0739717 WITH CITIBANK N.A.	-2,342,170.130	21 Jun 24				0.00	-2,515,424.44	-2,616,672.70	-101,248.26
FX DEAL TRANSACTED ON 23 APR 2024 USD / EUR EX.RATE 1.07016 WITH CITIBANK N.A.	-108,812.770	23 Apr 24				0.00	-116,447.07	-116,304.54	142.53
FX DEAL TRANSACTED ON 24 MAY 2024 EUR / USD EX.RATE 0.9207449 WITH CITIBANK N.A.	296,182.000	24 May 24				0.00	321,676.52	316,944.36	-4,732.16
FX DEAL TRANSACTED ON 29 OCT 2024 EUR / USD EX.RATE 0.9257545 WITH CITIBANK N.A.	3,290,000.000	29 Oct 24				0.00	3,553,858.00	3,569,321.15	15,463.15
FX DEAL TRANSACTED ON 29 OCT 2024 USD / EUR EX.RATE 1.081493 WITH CITIBANK N.A.	-3,290,000.000	29 Oct 24				0.00	-3,558,111.97	-3,444,465.69	113,646.28
FX DEAL TRANSACTED ON 30 AUG 2024 USD / EUR EX.RATE 1.1081442 WITH CITIBANK N.A.	-294,017.000	30 Aug 24				0.00	-325,813.23	-328,475.82	-2,662.59
Hong Kong dollar - HKD									
FX DEAL TRANSACTED ON 14 MAR 2024 HKD / USD EX.RATE 7.82204 WITH CITIBANK N.A.	758,463.010	14 Mar 24				0.00	96,964.86	96,974.03	9.17
FX DEAL TRANSACTED ON 18 DEC 2024 USD / HKD EX.RATE 0.1286852 WITH CITIBANK N.A.	-43,084.110	18 Dec 24				0.00	-5,544.29	-5,543.40	0.89
HK offshore Chinese Yuan Renminbi - CNH									
FX DEAL TRANSACTED ON 16 DEC 2024 CNH / USD EX.RATE 7.2855 WITH CITIBANK N.A.	50,874.650	16 Dec 24				0.00	6,983.00	6,980.89	-2.11
FX DEAL TRANSACTED ON 16 DEC 2024 USD / CNH EX.RATE 0.1373645 WITH CITIBANK N.A.	-50,835.540	16 Dec 24				0.00	-6,983.00	-6,925.21	57.79
FX DEAL TRANSACTED ON 19 AUG 2024 CNH / USD EX.RATE 7.0903 WITH CITIBANK N.A.	2,398,187.620	19 Aug 24				0.00	338,235.00	336,434.28	-1,800.72

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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
CITIBANK N.A.									
FX DEAL TRANSACTED ON 19 AUG 2024 USD / CNH EX.RATE 0.1413573 WITH CITIBANK N.A.	-2,392,765.710	19 Aug 24				0.00	-338,235.00	-330,682.05	7,552.95
FX DEAL TRANSACTED ON 22 AUG 2024 CNH / USD EX.RATE 7.0859415 WITH CITIBANK N.A.	1,982,370.080	22 Aug 24				0.00	279,761.00	278,100.53	-1,660.47
FX DEAL TRANSACTED ON 22 AUG 2024 USD / CNH EX.RATE 0.1414519 WITH CITIBANK N.A.	-1,977,782.000	22 Aug 24				0.00	-279,761.00	-273,330.98	6,430.02
FX DEAL TRANSACTED ON 28 OCT 2024 CNH / USD EX.RATE 7.126 WITH CITIBANK N.A.	866,849.400	28 Oct 24				0.00	121,646.00	119,799.25	-1,846.75
FX DEAL TRANSACTED ON 28 OCT 2024 USD / CNH EX.RATE 0.1405999 WITH CITIBANK N.A.	-865,192.580	28 Oct 24				0.00	-121,646.00	-118,719.57	2,926.43
Indonesian rupiah - IDR									
FX DEAL TRANSACTED ON 04 SEP 2024 IDR / USD EX.RATE 15518.5 WITH CITIBANK N.A.	124,168,296.000	4 Sep 24				0.00	8,001.31	7,969.72	-31.59
FX DEAL TRANSACTED ON 04 SEP 2024 USD / IDR EX.RATE 0.0000645 WITH CITIBANK N.A.	-124,168,296.000	4 Sep 24				0.00	-8,010.86	-8,047.20	-36.34
FX DEAL TRANSACTED ON 11 SEP 2024 IDR / USD EX.RATE 15415.0 WITH CITIBANK N.A.	124,168,296.000	11 Sep 24				0.00	8,055.03	8,047.20	-7.83
FX DEAL TRANSACTED ON 14 OCT 2024 USD / IDR EX.RATE 0.0000642 WITH CITIBANK N.A.	-124,168,296.000	14 Oct 24				0.00	-7,969.21	-7,969.72	-0.51
Japanese yen - JPY									
FX DEAL TRANSACTED ON 01 MAY 2024 JPY / USD EX.RATE 157.727 WITH CITIBANK N.A.	9,172,083.000	1 May 24				0.00	58,151.64	59,578.32	1,426.68
FX DEAL TRANSACTED ON 03 OCT 2024 USD / JPY EX.RATE 0.0068203 WITH CITIBANK N.A.	-6,240,129.000	3 Oct 24				0.00	-42,559.30	-42,019.66	539.64
FX DEAL TRANSACTED ON 08 JUL 2024 USD / JPY EX.RATE 0.0062218 WITH CITIBANK N.A.	-5,046,653.000	8 Jul 24				0.00	-31,399.11	-31,272.83	126.28
FX DEAL TRANSACTED ON 08 MAY 2024 JPY / USD EX.RATE 155.623 WITH CITIBANK N.A.	5,118,029.000	8 May 24				0.00	32,887.36	32,897.50	10.14

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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
CITIBANK N.A.									
FX DEAL TRANACTED ON 10 MAY 2024 USD / JPY EX.RATE 0.0064249 WITH CITIBANK N.A.	-142,161.000	10 May 24				0.00	-913.37	-911.67	1.70
FX DEAL TRANACTED ON 12 APR 2024 JPY / USD EX.RATE 153.0044 WITH CITIBANK N.A.	182,000,000.000	12 Apr 24				0.00	1,189,508.28	1,189,931.35	423.07
FX DEAL TRANACTED ON 12 APR 2024 USD / JPY EX.RATE 0.0065527 WITH CITIBANK N.A.	-182,000,000.000	12 Apr 24				0.00	-1,192,590.76	-1,154,419.46	38,171.30
FX DEAL TRANACTED ON 14 MAY 2024 JPY / USD EX.RATE 156.334 WITH CITIBANK N.A.	1,323,027.000	14 May 24				0.00	8,462.82	8,517.80	54.98
FX DEAL TRANACTED ON 16 DEC 2024 JPY / USD EX.RATE 154.01078 WITH CITIBANK N.A.	312,682,724.000	16 Dec 24				0.00	2,030,265.18	1,997,845.02	-32,420.16
FX DEAL TRANACTED ON 16 DEC 2024 USD / JPY EX.RATE 0.0065672 WITH CITIBANK N.A.	-312,682,724.000	16 Dec 24				0.00	-2,053,464.77	-2,009,226.40	44,238.37
FX DEAL TRANACTED ON 16 OCT 2024 USD / JPY EX.RATE 0.0066962 WITH CITIBANK N.A.	-10,471,854.000	16 Oct 24				0.00	-70,121.36	-69,798.40	322.96
FX DEAL TRANACTED ON 20 MAR 2024 JPY / USD EX.RATE 151.575 WITH CITIBANK N.A.	356,520,292.000	20 Mar 24				0.00	2,352,104.85	2,354,434.82	2,329.97
FX DEAL TRANACTED ON 20 MAR 2024 USD / JPY EX.RATE 0.0066899 WITH CITIBANK N.A.	-356,520,292.000	20 Mar 24				0.00	-2,385,102.10	-2,232,367.75	152,734.35
FX DEAL TRANACTED ON 20 MAY 2024 JPY / USD EX.RATE 156.127 WITH CITIBANK N.A.	3,264,252.000	20 May 24				0.00	20,907.67	20,931.40	23.73
FX DEAL TRANACTED ON 20 SEP 2024 JPY / USD EX.RATE 143.952 WITH CITIBANK N.A.	312,682,724.000	20 Sep 24				0.00	2,172,131.85	2,165,767.79	-6,364.06
FX DEAL TRANACTED ON 20 SEP 2024 USD / JPY EX.RATE 0.0070264 WITH CITIBANK N.A.	-312,682,724.000	20 Sep 24				0.00	-2,197,046.58	-1,997,845.02	199,201.56
FX DEAL TRANACTED ON 21 JUN 2024 JPY / USD EX.RATE 159.40505 WITH CITIBANK N.A.	356,520,292.000	21 Jun 24				0.00	2,236,568.36	2,232,367.75	-4,200.61
FX DEAL TRANACTED ON 21 JUN 2024 USD / JPY EX.RATE 0.0063612 WITH CITIBANK N.A.	-356,520,292.000	21 Jun 24				0.00	-2,267,904.29	-2,469,404.62	-201,500.33
FX DEAL TRANACTED ON 21 MAR 2024 USD / JPY EX.RATE 0.0066103 WITH CITIBANK N.A.	-36,551,701.000	21 Mar 24				0.00	-241,616.21	-241,496.49	119.72

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,544,696,373.10

◆ 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
CITIBANK N.A.									
FX DEAL TRANSACTED ON 23 AUG 2024 JPY / USD EX.RATE 146.352 WITH CITIBANK N.A.	972,603.000	23 Aug 24				0.00	6,645.64	6,746.69	101.05
FX DEAL TRANSACTED ON 25 JAN 2024 JPY / USD EX.RATE 147.207 WITH CITIBANK N.A.	3,001,623.000	25 Jan 24				0.00	20,390.49	20,269.60	-120.89
FX DEAL TRANSACTED ON 25 JUL 2024 JPY / USD EX.RATE 151.77021 WITH CITIBANK N.A.	43,837,568.000	25 Jul 24				0.00	288,841.72	303,636.84	14,795.12
FX DEAL TRANSACTED ON 25 SEP 2024 USD / JPY EX.RATE 0.0069485 WITH CITIBANK N.A.	-25,417,640.000	25 Sep 24				0.00	-176,615.64	-175,530.13	1,085.51
FX DEAL TRANSACTED ON 26 AUG 2024 JPY / USD EX.RATE 143.882 WITH CITIBANK N.A.	1,918,433.000	26 Aug 24				0.00	13,333.38	13,299.36	-34.02
FX DEAL TRANSACTED ON 27 NOV 2024 USD / JPY EX.RATE 0.006609 WITH CITIBANK N.A.	-40,062,162.000	27 Nov 24				0.00	-264,770.52	-264,393.08	377.44
Mexican peso - MXN									
FX DEAL TRANSACTED ON 05 APR 2024 MXN / USD EX.RATE 16.4578289 WITH CITIBANK	379,000.000	5 Apr 24				0.00	23,028.55	22,985.02	-43.53
FX DEAL TRANSACTED ON 05 APR 2024 USD / MXN EX.RATE 0.0600657 WITH CITIBANK N.A.	-379,000.000	5 Apr 24				0.00	-22,764.89	-20,591.67	2,173.22
FX DEAL TRANSACTED ON 05 JUN 2024 MXN / USD EX.RATE 17.650216 WITH CITIBANK N.A.	24,848,000.000	5 Jun 24				0.00	1,407,801.47	1,350,031.24	-57,770.23
FX DEAL TRANSACTED ON 05 JUN 2024 USD / MXN EX.RATE 0.0567834 WITH CITIBANK N.A.	-24,848,000.000	5 Jun 24				0.00	-1,410,953.73	-1,414,993.88	-4,040.15
FX DEAL TRANSACTED ON 11 JAN 2024 MXN / USD EX.RATE 17.023 WITH CITIBANK N.A.	40,239,444.040	11 Jan 24				0.00	2,363,828.00	2,340,727.36	-23,100.64
FX DEAL TRANSACTED ON 11 JAN 2024 USD / MXN EX.RATE 0.0582717 WITH CITIBANK N.A.	-40,565,652.310	11 Jan 24				0.00	-2,363,828.00	-2,409,888.45	-46,060.45
FX DEAL TRANSACTED ON 15 MAR 2024 MXN / USD EX.RATE 16.695507 WITH CITIBANK N.A.	1,584,500.000	15 Mar 24				0.00	94,905.77	94,382.89	-522.88
FX DEAL TRANSACTED ON 15 MAR 2024 MXN / USD EX.RATE 16.696177 WITH CITIBANK N.A.	1,584,500.000	15 Mar 24				0.00	94,901.96	94,382.89	-519.07

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,544,696,373.10

5500 Supplemental Schedules

1 JAN 24 - 31 DEC 24

Account Name XPO PENSION ONLY ACCOUNTS
Account number XPOPEN

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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
CITIBANK N.A.									
FX DEAL TRANSACTED ON 15 MAR 2024 USD / MXN EX.RATE 0.0596003 WITH CITIBANK N.A.	-1,584,500.000	15 Mar 24				0.00	-94,436.62	-92,713.68	1,722.94
FX DEAL TRANSACTED ON 15 MAR 2024 USD / MXN EX.RATE 0.0596026 WITH CITIBANK N.A.	-1,584,500.000	15 Mar 24				0.00	-94,440.39	-92,713.68	1,726.71
Peruvian nuevo sol - PEN									
FX DEAL TRANSACTED ON 19 APR 2024 USD / PEN EX.RATE 0.2713829 WITH CITIBANK N.A.	-282,468.010	19 Apr 24				0.00	-76,657.00	-75,548.43	1,108.57
FX DEAL TRANSACTED ON 21 MAY 2024 PEN / USD EX.RATE 3.7303 WITH CITIBANK N.A.	282,468.010	21 May 24				0.00	75,722.60	75,548.43	-174.17
South African rand - ZAR									
FX DEAL TRANSACTED ON 17 JAN 2024 USD / ZAR EX.RATE 0.0521202 WITH CITIBANK N.A.	-41,658,123.600	17 Jan 24				0.00	-2,171,229.80	-2,202,676.73	-31,446.93
FX DEAL TRANSACTED ON 17 JAN 2024 ZAR / USD EX.RATE 19.1309 WITH CITIBANK N.A.	41,537,580.180	17 Jan 24				0.00	2,171,229.80	2,190,800.64	19,570.84
Swedish krona - SEK									
FX DEAL TRANSACTED ON 16 DEC 2024 SEK / USD EX.RATE 10.883289 WITH CITIBANK N.A.	4,316,491.000	16 Dec 24				0.00	396,616.41	391,121.13	-5,495.28
FX DEAL TRANSACTED ON 16 DEC 2024 USD / SEK EX.RATE 0.0923623 WITH CITIBANK N.A.	-4,316,491.000	16 Dec 24				0.00	-398,680.94	-392,458.74	6,222.20
FX DEAL TRANSACTED ON 20 MAR 2024 SEK / USD EX.RATE 10.47289 WITH CITIBANK N.A.	7,054,348.000	20 Mar 24				0.00	673,581.79	667,466.00	-6,115.79
FX DEAL TRANSACTED ON 20 MAR 2024 USD / SEK EX.RATE 0.0958475 WITH CITIBANK N.A.	-7,054,348.000	20 Mar 24				0.00	-676,141.90	-670,890.64	5,251.26
FX DEAL TRANSACTED ON 20 SEP 2024 SEK / USD EX.RATE 10.179866 WITH CITIBANK N.A.	7,054,348.000	20 Sep 24				0.00	692,970.61	695,749.96	2,779.35

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,544,696,373.10

◆ 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
CITIBANK N.A.									
FX DEAL TRANSACTED ON 20 SEP 2024 USD / SEK EX.RATE 0.0986427 WITH CITIBANK N.A.	-7,054,348.000	20 Sep 24				0.00	-695,859.84	-639,200.81	56,659.03
FX DEAL TRANSACTED ON 21 JUN 2024 SEK / USD EX.RATE 10.521595 WITH CITIBANK N.A.	7,054,348.000	21 Jun 24				0.00	670,463.75	670,890.64	426.89
FX DEAL TRANSACTED ON 21 JUN 2024 USD / SEK EX.RATE 0.0954883 WITH CITIBANK N.A.	-7,054,348.000	21 Jun 24				0.00	-673,607.39	-695,749.96	-22,142.57
FX DEAL TRANSACTED ON 29 NOV 2024 SEK / USD EX.RATE 10.90756 WITH CITIBANK N.A.	2,737,857.000	29 Nov 24				0.00	251,005.45	248,079.68	-2,925.77
Swiss franc - CHF									
FX DEAL TRANSACTED ON 16 DEC 2024 CHF / USD EX.RATE 0.894161 WITH CITIBANK N.A.	260,821.000	16 Dec 24				0.00	291,693.55	291,566.71	-126.84
FX DEAL TRANSACTED ON 16 DEC 2024 USD / CHF EX.RATE 1.1302832 WITH CITIBANK N.A.	-260,821.000	16 Dec 24				0.00	-294,801.60	-290,512.54	4,289.06
FX DEAL TRANSACTED ON 19 JAN 2024 USD / CHF EX.RATE 1.1582989 WITH CITIBANK N.A.	-260,821.000	19 Jan 24				0.00	-302,108.68	-290,365.71	11,742.97
FX DEAL TRANSACTED ON 20 MAR 2024 CHF / USD EX.RATE 0.89147 WITH CITIBANK N.A.	260,821.000	20 Mar 24				0.00	292,574.06	290,365.71	-2,208.35
FX DEAL TRANSACTED ON 20 MAR 2024 USD / CHF EX.RATE 1.1326786 WITH CITIBANK N.A.	-260,821.000	20 Mar 24				0.00	-295,426.36	-291,599.31	3,827.05
FX DEAL TRANSACTED ON 20 SEP 2024 CHF / USD EX.RATE 0.8507155 WITH CITIBANK N.A.	260,821.000	20 Sep 24				0.00	306,590.16	307,245.85	655.69
FX DEAL TRANSACTED ON 20 SEP 2024 USD / CHF EX.RATE 1.1868112 WITH CITIBANK N.A.	-260,821.000	20 Sep 24				0.00	-309,545.29	-291,566.71	17,978.58
FX DEAL TRANSACTED ON 21 JUN 2024 CHF / USD EX.RATE 0.8934737 WITH CITIBANK N.A.	260,821.000	21 Jun 24				0.00	291,917.94	291,599.31	-318.63
FX DEAL TRANSACTED ON 21 JUN 2024 USD / CHF EX.RATE 1.1315622 WITH CITIBANK N.A.	-260,821.000	21 Jun 24				0.00	-295,135.19	-307,245.85	-12,110.66

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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
CITIBANK N.A.									
Thai baht - THB									
FX DEAL TRANSACTED ON 18 MAR 2024 THB / USD EX.RATE 35.801 WITH CITIBANK N.A.	34,928,768.940	18 Mar 24				0.00	975,636.68	952,256.51	-23,380.17
FX DEAL TRANSACTED ON 18 MAR 2024 USD / THB EX.RATE 0.0278165 WITH CITIBANK N.A.	-34,928,768.940	18 Mar 24				0.00	-971,594.37	-949,990.32	21,604.05
United States dollar - USD									
FX DEAL TRANSACTED ON 01 APR 2024 GBP / USD EX.RATE 0.7929877 WITH CITIBANK N.A.	-272,387.580	1 Apr 24				0.00	-272,387.58	-272,387.58	0.00
FX DEAL TRANSACTED ON 01 APR 2024 USD / GBP EX.RATE 1.2612566 WITH CITIBANK N.A.	272,431.430	1 Apr 24				0.00	272,431.43	272,431.43	0.00
FX DEAL TRANSACTED ON 01 JUL 2024 EUR / USD EX.RATE 0.9286399 WITH CITIBANK N.A.	-409,644.270	1 Jul 24				0.00	-409,644.27	-409,644.27	0.00
FX DEAL TRANSACTED ON 01 MAY 2024 JPY / USD EX.RATE 157.727 WITH CITIBANK N.A.	-58,151.640	1 May 24				0.00	-58,151.64	-58,151.64	0.00
FX DEAL TRANSACTED ON 02 APR 2024 USD / EUR EX.RATE 1.0786165 WITH CITIBANK N.A.	302,914.340	2 Apr 24				0.00	302,914.34	302,914.34	0.00
FX DEAL TRANSACTED ON 03 JUN 2024 GBP / USD EX.RATE 0.7863528 WITH CITIBANK N.A.	-3,319,121.080	3 Jun 24				0.00	-3,319,121.08	-3,319,121.08	0.00
FX DEAL TRANSACTED ON 03 JUN 2024 USD / GBP EX.RATE 1.2718706 WITH CITIBANK N.A.	3,319,582.270	3 Jun 24				0.00	3,319,582.27	3,319,582.27	0.00
FX DEAL TRANSACTED ON 03 OCT 2024 USD / JPY EX.RATE 0.0068203 WITH CITIBANK N.A.	42,559.300	3 Oct 24				0.00	42,559.30	42,559.30	0.00
FX DEAL TRANSACTED ON 03 SEP 2024 EUR / USD EX.RATE 0.9058217 WITH CITIBANK N.A.	-282,077.100	3 Sep 24				0.00	-282,077.10	-282,077.10	0.00
FX DEAL TRANSACTED ON 04 JAN 2024 CAD / USD EX.RATE 1.3330735 WITH CITIBANK N.A.	-4,012,609.770	4 Jan 24				0.00	-4,012,609.77	-4,012,609.77	0.00
FX DEAL TRANSACTED ON 04 JAN 2024 USD / CAD EX.RATE 0.7504014 WITH CITIBANK N.A.	4,012,609.770	4 Jan 24				0.00	4,012,609.77	4,012,609.77	0.00

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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
CITIBANK N.A.									
FX DEAL TRANSACTED ON 04 SEP 2024 IDR / USD EX.RATE 15518.5 WITH CITIBANK N.A.	-8,001.310	4 Sep 24				0.00	-8,001.31	-8,001.31	0.00
FX DEAL TRANSACTED ON 04 SEP 2024 USD / IDR EX.RATE 0.0000645 WITH CITIBANK N.A.	8,010.860	4 Sep 24				0.00	8,010.86	8,010.86	0.00
FX DEAL TRANSACTED ON 05 APR 2024 MXN / USD EX.RATE 16.4578289 WITH CITIBANK	-23,028.550	5 Apr 24				0.00	-23,028.55	-23,028.55	0.00
FX DEAL TRANSACTED ON 05 APR 2024 USD / MXN EX.RATE 0.0600657 WITH CITIBANK N.A.	22,764.890	5 Apr 24				0.00	22,764.89	22,764.89	0.00
FX DEAL TRANSACTED ON 05 JUN 2024 MXN / USD EX.RATE 17.650216 WITH CITIBANK N.A.	-1,407,801.470	5 Jun 24				0.00	-1,407,801.47	-1,407,801.47	0.00
FX DEAL TRANSACTED ON 05 JUN 2024 USD / MXN EX.RATE 0.0567834 WITH CITIBANK N.A.	1,410,953.730	5 Jun 24				0.00	1,410,953.73	1,410,953.73	0.00
FX DEAL TRANSACTED ON 07 FEB 2024 AUD / USD EX.RATE 1.5338809 WITH CITIBANK N.A.	-13,690.760	7 Feb 24				0.00	-13,690.76	-13,690.76	0.00
FX DEAL TRANSACTED ON 08 JUL 2024 USD / JPY EX.RATE 0.0062218 WITH CITIBANK N.A.	31,399.110	8 Jul 24				0.00	31,399.11	31,399.11	0.00
FX DEAL TRANSACTED ON 08 MAR 2024 USD / EUR EX.RATE 1.0938 WITH CITIBANK N.A.	107,737.110	8 Mar 24				0.00	107,737.11	107,737.11	0.00
FX DEAL TRANSACTED ON 08 MAY 2024 JPY / USD EX.RATE 155.623 WITH CITIBANK N.A.	-32,887.360	8 May 24				0.00	-32,887.36	-32,887.36	0.00
FX DEAL TRANSACTED ON 08 OCT 2024 GBP / USD EX.RATE 0.7635919 WITH CITIBANK N.A.	-54,980.070	8 Oct 24				0.00	-54,980.07	-54,980.07	0.00
FX DEAL TRANSACTED ON 10 MAY 2024 USD / JPY EX.RATE 0.0064249 WITH CITIBANK N.A.	913.370	10 May 24				0.00	913.37	913.37	0.00
FX DEAL TRANSACTED ON 11 APR 2024 EUR / USD EX.RATE 0.9311537 WITH CITIBANK N.A.	-604,626.310	11 Apr 24				0.00	-604,626.31	-604,626.31	0.00
FX DEAL TRANSACTED ON 11 APR 2024 USD / EUR EX.RATE 1.0730748 WITH CITIBANK N.A.	604,141.110	11 Apr 24				0.00	604,141.11	604,141.11	0.00
FX DEAL TRANSACTED ON 11 JAN 2024 MXN / USD EX.RATE 17.023 WITH CITIBANK N.A.	-2,363,828.000	11 Jan 24				0.00	-2,363,828.00	-2,363,828.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,544,696,373.10

◆ 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
CITIBANK N.A.									
FX DEAL TRANSACTED ON 11 JAN 2024 USD / MXN EX.RATE 0.0582717 WITH CITIBANK N.A.	2,363,828.000	11 Jan 24				0.00	2,363,828.00	2,363,828.00	0.00
FX DEAL TRANSACTED ON 11 MAR 2024 GBP / USD EX.RATE 0.7786486 WITH CITIBANK N.A.	-229,885.460	11 Mar 24				0.00	-229,885.46	-229,885.46	0.00
FX DEAL TRANSACTED ON 11 MAR 2024 USD / GBP EX.RATE 1.2844472 WITH CITIBANK N.A.	229,916.050	11 Mar 24				0.00	229,916.05	229,916.05	0.00
FX DEAL TRANSACTED ON 11 SEP 2024 IDR / USD EX.RATE 15415.0 WITH CITIBANK N.A.	-8,055.030	11 Sep 24				0.00	-8,055.03	-8,055.03	0.00
FX DEAL TRANSACTED ON 12 APR 2024 CAD / USD EX.RATE 1.3739502 WITH CITIBANK N.A.	-1,273,699.730	12 Apr 24				0.00	-1,273,699.73	-1,273,699.73	0.00
FX DEAL TRANSACTED ON 12 APR 2024 JPY / USD EX.RATE 153.0044 WITH CITIBANK N.A.	-1,189,508.280	12 Apr 24				0.00	-1,189,508.28	-1,189,508.28	0.00
FX DEAL TRANSACTED ON 12 APR 2024 USD / CAD EX.RATE 0.7276538 WITH CITIBANK N.A.	1,273,394.070	12 Apr 24				0.00	1,273,394.07	1,273,394.07	0.00
FX DEAL TRANSACTED ON 12 APR 2024 USD / JPY EX.RATE 0.0065527 WITH CITIBANK N.A.	1,192,590.760	12 Apr 24				0.00	1,192,590.76	1,192,590.76	0.00
FX DEAL TRANSACTED ON 12 JUN 2024 GBP / USD EX.RATE 0.7812744 WITH CITIBANK N.A.	-13,642.940	12 Jun 24				0.00	-13,642.94	-13,642.94	0.00
FX DEAL TRANSACTED ON 12 MAR 2024 GBP / USD EX.RATE 0.7815694 WITH CITIBANK N.A.	-255,895.380	12 Mar 24				0.00	-255,895.38	-255,895.38	0.00
FX DEAL TRANSACTED ON 12 MAR 2024 USD / GBP EX.RATE 1.2796389 WITH CITIBANK N.A.	255,927.780	12 Mar 24				0.00	255,927.78	255,927.78	0.00
FX DEAL TRANSACTED ON 13 JUN 2024 GBP / USD EX.RATE 0.7833675 WITH CITIBANK N.A.	-24,484.450	13 Jun 24				0.00	-24,484.45	-24,484.45	0.00
FX DEAL TRANSACTED ON 13 SEP 2024 EUR / USD EX.RATE 0.9024701 WITH CITIBANK N.A.	-18,685.950	13 Sep 24				0.00	-18,685.95	-18,685.95	0.00
FX DEAL TRANSACTED ON 14 MAR 2024 HKD / USD EX.RATE 7.82204 WITH CITIBANK N.A.	-96,964.860	14 Mar 24				0.00	-96,964.86	-96,964.86	0.00
FX DEAL TRANSACTED ON 14 MAR 2024 USD / EUR EX.RATE 1.0925041 WITH CITIBANK N.A.	179,515.660	14 Mar 24				0.00	179,515.66	179,515.66	0.00

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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
CITIBANK N.A.									
FX DEAL TRANSACTED ON 14 MAR 2024 USD / GBP EX.RATE 1.2771054 WITH CITIBANK N.A.	310,775.940	14 Mar 24				0.00	310,775.94	310,775.94	0.00
FX DEAL TRANSACTED ON 14 MAY 2024 JPY / USD EX.RATE 156.334 WITH CITIBANK N.A.	-8,462.820	14 May 24				0.00	-8,462.82	-8,462.82	0.00
FX DEAL TRANSACTED ON 14 MAY 2024 USD / GBP EX.RATE 1.2562129 WITH CITIBANK N.A.	356,609.950	14 May 24				0.00	356,609.95	356,609.95	0.00
FX DEAL TRANSACTED ON 14 OCT 2024 USD / IDR EX.RATE 0.0000642 WITH CITIBANK N.A.	7,969.210	14 Oct 24				0.00	7,969.21	7,969.21	0.00
FX DEAL TRANSACTED ON 15 MAR 2024 MXN / USD EX.RATE 16.695507 WITH CITIBANK N.A.	-94,905.770	15 Mar 24				0.00	-94,905.77	-94,905.77	0.00
FX DEAL TRANSACTED ON 15 MAR 2024 MXN / USD EX.RATE 16.696177 WITH CITIBANK N.A.	-94,901.960	15 Mar 24				0.00	-94,901.96	-94,901.96	0.00
FX DEAL TRANSACTED ON 15 MAR 2024 USD / MXN EX.RATE 0.0596003 WITH CITIBANK N.A.	94,436.620	15 Mar 24				0.00	94,436.62	94,436.62	0.00
FX DEAL TRANSACTED ON 15 MAR 2024 USD / MXN EX.RATE 0.0596026 WITH CITIBANK N.A.	94,440.390	15 Mar 24				0.00	94,440.39	94,440.39	0.00
FX DEAL TRANSACTED ON 16 DEC 2024 CHF / USD EX.RATE 0.894161 WITH CITIBANK N.A.	-291,693.550	16 Dec 24				0.00	-291,693.55	-291,693.55	0.00
FX DEAL TRANSACTED ON 16 DEC 2024 CNH / USD EX.RATE 7.2855 WITH CITIBANK N.A.	-6,983.000	16 Dec 24				0.00	-6,983.00	-6,983.00	0.00
FX DEAL TRANSACTED ON 16 DEC 2024 EUR / USD EX.RATE 0.9514567 WITH CITIBANK N.A.	-2,679,998.140	16 Dec 24				0.00	-2,679,998.14	-2,679,998.14	0.00
FX DEAL TRANSACTED ON 16 DEC 2024 GBP / USD EX.RATE 0.7883882 WITH CITIBANK N.A.	-779,314.070	16 Dec 24				0.00	-779,314.07	-779,314.07	0.00
FX DEAL TRANSACTED ON 16 DEC 2024 JPY / USD EX.RATE 154.01078 WITH CITIBANK N.A.	-2,030,265.180	16 Dec 24				0.00	-2,030,265.18	-2,030,265.18	0.00
FX DEAL TRANSACTED ON 16 DEC 2024 SEK / USD EX.RATE 10.883289 WITH CITIBANK N.A.	-396,616.410	16 Dec 24				0.00	-396,616.41	-396,616.41	0.00
FX DEAL TRANSACTED ON 16 DEC 2024 USD / CHF EX.RATE 1.1302832 WITH CITIBANK N.A.	294,801.600	16 Dec 24				0.00	294,801.60	294,801.60	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,544,696,373.10

◆ 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
CITIBANK N.A.									
FX DEAL TRANSACTED ON 16 DEC 2024 USD / CNH EX.RATE 0.1373645 WITH CITIBANK N.A.	6,983.000	16 Dec 24				0.00	6,983.00	6,983.00	0.00
FX DEAL TRANSACTED ON 16 DEC 2024 USD / EUR EX.RATE 1.05547 WITH CITIBANK N.A.	2,691,345.200	16 Dec 24				0.00	2,691,345.20	2,691,345.20	0.00
FX DEAL TRANSACTED ON 16 DEC 2024 USD / GBP EX.RATE 1.267731 WITH CITIBANK N.A.	778,896.460	16 Dec 24				0.00	778,896.46	778,896.46	0.00
FX DEAL TRANSACTED ON 16 DEC 2024 USD / JPY EX.RATE 0.0065672 WITH CITIBANK N.A.	2,053,464.770	16 Dec 24				0.00	2,053,464.77	2,053,464.77	0.00
FX DEAL TRANSACTED ON 16 DEC 2024 USD / SEK EX.RATE 0.0923623 WITH CITIBANK N.A.	398,680.940	16 Dec 24				0.00	398,680.94	398,680.94	0.00
FX DEAL TRANSACTED ON 16 FEB 2024 USD / AUD EX.RATE 0.651344 WITH CITIBANK N.A.	1,262,304.670	16 Feb 24				0.00	1,262,304.67	1,262,304.67	0.00
FX DEAL TRANSACTED ON 16 OCT 2024 USD / JPY EX.RATE 0.0066962 WITH CITIBANK N.A.	70,121.360	16 Oct 24				0.00	70,121.36	70,121.36	0.00
FX DEAL TRANSACTED ON 17 JAN 2024 USD / ZAR EX.RATE 0.0521202 WITH CITIBANK N.A.	2,171,229.800	17 Jan 24				0.00	2,171,229.80	2,171,229.80	0.00
FX DEAL TRANSACTED ON 17 JAN 2024 ZAR / USD EX.RATE 19.1309 WITH CITIBANK N.A.	-2,171,229.800	17 Jan 24				0.00	-2,171,229.80	-2,171,229.80	0.00
FX DEAL TRANSACTED ON 18 APR 2024 USD / GBP EX.RATE 1.2460282 WITH CITIBANK N.A.	364,333.660	18 Apr 24				0.00	364,333.66	364,333.66	0.00
FX DEAL TRANSACTED ON 18 DEC 2024 USD / HKD EX.RATE 0.1286852 WITH CITIBANK N.A.	5,544.290	18 Dec 24				0.00	5,544.29	5,544.29	0.00
FX DEAL TRANSACTED ON 18 MAR 2024 THB / USD EX.RATE 35.801 WITH CITIBANK N.A.	-975,636.680	18 Mar 24				0.00	-975,636.68	-975,636.68	0.00
FX DEAL TRANSACTED ON 18 MAR 2024 USD / THB EX.RATE 0.0278165 WITH CITIBANK N.A.	971,594.370	18 Mar 24				0.00	971,594.37	971,594.37	0.00
FX DEAL TRANSACTED ON 18 OCT 2024 USD / EUR EX.RATE 1.0888613 WITH CITIBANK N.A.	320,263.510	18 Oct 24				0.00	320,263.51	320,263.51	0.00
FX DEAL TRANSACTED ON 18 SEP 2024 USD / GBP EX.RATE 1.3242 WITH CITIBANK N.A.	98,015.140	18 Sep 24				0.00	98,015.14	98,015.14	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,544,696,373.10

◆ 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
CITIBANK N.A.									
FX DEAL TRANSACTED ON 19 APR 2024 USD / PEN EX.RATE 0.2713829 WITH CITIBANK N.A.	76,657.000	19 Apr 24				0.00	76,657.00	76,657.00	0.00
FX DEAL TRANSACTED ON 19 AUG 2024 CNH / USD EX.RATE 7.0903 WITH CITIBANK N.A.	-338,235.000	19 Aug 24				0.00	-338,235.00	-338,235.00	0.00
FX DEAL TRANSACTED ON 19 AUG 2024 USD / CNH EX.RATE 0.1413573 WITH CITIBANK N.A.	338,235.000	19 Aug 24				0.00	338,235.00	338,235.00	0.00
FX DEAL TRANSACTED ON 19 JAN 2024 USD / CHF EX.RATE 1.1582989 WITH CITIBANK N.A.	302,108.680	19 Jan 24				0.00	302,108.68	302,108.68	0.00
FX DEAL TRANSACTED ON 19 SEP 2024 USD / GBP EX.RATE 1.32826 WITH CITIBANK N.A.	23,981.850	19 Sep 24				0.00	23,981.85	23,981.85	0.00
FX DEAL TRANSACTED ON 20 MAR 2024 CHF / USD EX.RATE 0.89147 WITH CITIBANK N.A.	-292,574.060	20 Mar 24				0.00	-292,574.06	-292,574.06	0.00
FX DEAL TRANSACTED ON 20 MAR 2024 EUR / USD EX.RATE 0.9204628 WITH CITIBANK N.A.	-2,561,229.100	20 Mar 24				0.00	-2,561,229.10	-2,561,229.10	0.00
FX DEAL TRANSACTED ON 20 MAR 2024 GBP / USD EX.RATE 0.7862933 WITH CITIBANK N.A.	-48,492.080	20 Mar 24				0.00	-48,492.08	-48,492.08	0.00
FX DEAL TRANSACTED ON 20 MAR 2024 JPY / USD EX.RATE 151.575 WITH CITIBANK N.A.	-2,352,104.850	20 Mar 24				0.00	-2,352,104.85	-2,352,104.85	0.00
FX DEAL TRANSACTED ON 20 MAR 2024 SEK / USD EX.RATE 10.47289 WITH CITIBANK N.A.	-673,581.790	20 Mar 24				0.00	-673,581.79	-673,581.79	0.00
FX DEAL TRANSACTED ON 20 MAR 2024 USD / CHF EX.RATE 1.1326786 WITH CITIBANK N.A.	295,426.360	20 Mar 24				0.00	295,426.36	295,426.36	0.00
FX DEAL TRANSACTED ON 20 MAR 2024 USD / EUR EX.RATE 1.090426 WITH CITIBANK N.A.	2,570,696.880	20 Mar 24				0.00	2,570,696.88	2,570,696.88	0.00
FX DEAL TRANSACTED ON 20 MAR 2024 USD / GBP EX.RATE 1.272376 WITH CITIBANK N.A.	48,514.420	20 Mar 24				0.00	48,514.42	48,514.42	0.00
FX DEAL TRANSACTED ON 20 MAR 2024 USD / JPY EX.RATE 0.0066899 WITH CITIBANK N.A.	2,385,102.100	20 Mar 24				0.00	2,385,102.10	2,385,102.10	0.00
FX DEAL TRANSACTED ON 20 MAR 2024 USD / SEK EX.RATE 0.0958475 WITH CITIBANK N.A.	676,141.900	20 Mar 24				0.00	676,141.90	676,141.90	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,544,696,373.10

◆ 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
CITIBANK N.A.									
FX DEAL TRANSACTED ON 20 MAY 2024 JPY / USD EX.RATE 156.127 WITH CITIBANK N.A.	-20,907.670	20 May 24				0.00	-20,907.67	-20,907.67	0.00
FX DEAL TRANSACTED ON 20 SEP 2024 CHF / USD EX.RATE 0.8507155 WITH CITIBANK N.A.	-306,590.160	20 Sep 24				0.00	-306,590.16	-306,590.16	0.00
FX DEAL TRANSACTED ON 20 SEP 2024 EUR / USD EX.RATE 0.8961136 WITH CITIBANK N.A.	-2,517,287.140	20 Sep 24				0.00	-2,517,287.14	-2,517,287.14	0.00
FX DEAL TRANSACTED ON 20 SEP 2024 GBP / USD EX.RATE 0.7512189 WITH CITIBANK N.A.	-817,873.510	20 Sep 24				0.00	-817,873.51	-817,873.51	0.00
FX DEAL TRANSACTED ON 20 SEP 2024 JPY / USD EX.RATE 143.952 WITH CITIBANK N.A.	-2,172,131.850	20 Sep 24				0.00	-2,172,131.85	-2,172,131.85	0.00
FX DEAL TRANSACTED ON 20 SEP 2024 SEK / USD EX.RATE 10.179866 WITH CITIBANK N.A.	-692,970.610	20 Sep 24				0.00	-692,970.61	-692,970.61	0.00
FX DEAL TRANSACTED ON 20 SEP 2024 USD / CHF EX.RATE 1.1868112 WITH CITIBANK N.A.	309,545.290	20 Sep 24				0.00	309,545.29	309,545.29	0.00
FX DEAL TRANSACTED ON 20 SEP 2024 USD / EUR EX.RATE 1.1194125 WITH CITIBANK N.A.	2,525,142.880	20 Sep 24				0.00	2,525,142.88	2,525,142.88	0.00
FX DEAL TRANSACTED ON 20 SEP 2024 USD / GBP EX.RATE 1.3307851 WITH CITIBANK N.A.	817,637.030	20 Sep 24				0.00	817,637.03	817,637.03	0.00
FX DEAL TRANSACTED ON 20 SEP 2024 USD / JPY EX.RATE 0.0070264 WITH CITIBANK N.A.	2,197,046.580	20 Sep 24				0.00	2,197,046.58	2,197,046.58	0.00
FX DEAL TRANSACTED ON 20 SEP 2024 USD / SEK EX.RATE 0.0986427 WITH CITIBANK N.A.	695,859.840	20 Sep 24				0.00	695,859.84	695,859.84	0.00
FX DEAL TRANSACTED ON 21 FEB 2024 EUR / USD EX.RATE 0.9261503 WITH CITIBANK N.A.	-261,296.690	21 Feb 24				0.00	-261,296.69	-261,296.69	0.00
FX DEAL TRANSACTED ON 21 FEB 2024 USD / EUR EX.RATE 1.0802156 WITH CITIBANK N.A.	261,412.180	21 Feb 24				0.00	261,412.18	261,412.18	0.00
FX DEAL TRANSACTED ON 21 JUN 2024 CHF / USD EX.RATE 0.8934737 WITH CITIBANK N.A.	-291,917.940	21 Jun 24				0.00	-291,917.94	-291,917.94	0.00
FX DEAL TRANSACTED ON 21 JUN 2024 EUR / USD EX.RATE 0.935227 WITH CITIBANK N.A.	-2,504,386.730	21 Jun 24				0.00	-2,504,386.73	-2,504,386.73	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,544,696,373.10

◆ 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
CITIBANK N.A.									
FX DEAL TRANSACTED ON 21 JUN 2024 GBP / USD EX.RATE 0.7911287 WITH CITIBANK N.A.	-776,614.450	21 Jun 24				0.00	-776,614.45	-776,614.45	0.00
FX DEAL TRANSACTED ON 21 JUN 2024 JPY / USD EX.RATE 159.40505 WITH CITIBANK N.A.	-2,236,568.360	21 Jun 24				0.00	-2,236,568.36	-2,236,568.36	0.00
FX DEAL TRANSACTED ON 21 JUN 2024 SEK / USD EX.RATE 10.521595 WITH CITIBANK N.A.	-670,463.750	21 Jun 24				0.00	-670,463.75	-670,463.75	0.00
FX DEAL TRANSACTED ON 21 JUN 2024 USD / CHF EX.RATE 1.1315622 WITH CITIBANK N.A.	295,135.190	21 Jun 24				0.00	295,135.19	295,135.19	0.00
FX DEAL TRANSACTED ON 21 JUN 2024 USD / EUR EX.RATE 1.0739717 WITH CITIBANK N.A.	2,515,424.440	21 Jun 24				0.00	2,515,424.44	2,515,424.44	0.00
FX DEAL TRANSACTED ON 21 JUN 2024 USD / GBP EX.RATE 1.2648122 WITH CITIBANK N.A.	777,103.150	21 Jun 24				0.00	777,103.15	777,103.15	0.00
FX DEAL TRANSACTED ON 21 JUN 2024 USD / JPY EX.RATE 0.0063612 WITH CITIBANK N.A.	2,267,904.290	21 Jun 24				0.00	2,267,904.29	2,267,904.29	0.00
FX DEAL TRANSACTED ON 21 JUN 2024 USD / SEK EX.RATE 0.0954883 WITH CITIBANK N.A.	673,607.390	21 Jun 24				0.00	673,607.39	673,607.39	0.00
FX DEAL TRANSACTED ON 21 MAR 2024 USD / JPY EX.RATE 0.0066103 WITH CITIBANK N.A.	241,616.210	21 Mar 24				0.00	241,616.21	241,616.21	0.00
FX DEAL TRANSACTED ON 21 MAY 2024 PEN / USD EX.RATE 3.7303 WITH CITIBANK N.A.	-75,722.600	21 May 24				0.00	-75,722.60	-75,722.60	0.00
FX DEAL TRANSACTED ON 22 AUG 2024 CNH / USD EX.RATE 7.0859415 WITH CITIBANK N.A.	-279,761.000	22 Aug 24				0.00	-279,761.00	-279,761.00	0.00
FX DEAL TRANSACTED ON 22 AUG 2024 USD / CNH EX.RATE 0.1414519 WITH CITIBANK N.A.	279,761.000	22 Aug 24				0.00	279,761.00	279,761.00	0.00
FX DEAL TRANSACTED ON 23 APR 2024 USD / EUR EX.RATE 1.07016 WITH CITIBANK N.A.	116,447.070	23 Apr 24				0.00	116,447.07	116,447.07	0.00
FX DEAL TRANSACTED ON 23 AUG 2024 JPY / USD EX.RATE 146.352 WITH CITIBANK N.A.	-6,645.640	23 Aug 24				0.00	-6,645.64	-6,645.64	0.00
FX DEAL TRANSACTED ON 24 JUN 2024 USD / GBP EX.RATE 1.26906 WITH CITIBANK N.A.	103,215.840	24 Jun 24				0.00	103,215.84	103,215.84	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,544,696,373.10

◆ 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
CITIBANK N.A.									
FX DEAL TRANSACTED ON 24 MAY 2024 EUR / USD EX.RATE 0.9207449 WITH CITIBANK N.A.	-321,676.520	24 May 24				0.00	-321,676.52	-321,676.52	0.00
FX DEAL TRANSACTED ON 25 JAN 2024 JPY / USD EX.RATE 147.207 WITH CITIBANK N.A.	-20,390.490	25 Jan 24				0.00	-20,390.49	-20,390.49	0.00
FX DEAL TRANSACTED ON 25 JUL 2024 JPY / USD EX.RATE 151.77021 WITH CITIBANK N.A.	-288,841.720	25 Jul 24				0.00	-288,841.72	-288,841.72	0.00
FX DEAL TRANSACTED ON 25 SEP 2024 USD / JPY EX.RATE 0.0069485 WITH CITIBANK N.A.	176,615.640	25 Sep 24				0.00	176,615.64	176,615.64	0.00
FX DEAL TRANSACTED ON 26 AUG 2024 JPY / USD EX.RATE 143.882 WITH CITIBANK N.A.	-13,333.380	26 Aug 24				0.00	-13,333.38	-13,333.38	0.00
FX DEAL TRANSACTED ON 26 JUL 2024 CAD / USD EX.RATE 1.3814155 WITH CITIBANK N.A.	-1,320,625.890	26 Jul 24				0.00	-1,320,625.89	-1,320,625.89	0.00
FX DEAL TRANSACTED ON 26 JUL 2024 USD / CAD EX.RATE 0.7245385 WITH CITIBANK N.A.	1,320,625.890	26 Jul 24				0.00	1,320,625.89	1,320,625.89	0.00
FX DEAL TRANSACTED ON 27 NOV 2024 USD / JPY EX.RATE 0.006609 WITH CITIBANK N.A.	264,770.520	27 Nov 24				0.00	264,770.52	264,770.52	0.00
FX DEAL TRANSACTED ON 28 OCT 2024 CNH / USD EX.RATE 7.126 WITH CITIBANK N.A.	-121,646.000	28 Oct 24				0.00	-121,646.00	-121,646.00	0.00
FX DEAL TRANSACTED ON 28 OCT 2024 USD / CNH EX.RATE 0.1405999 WITH CITIBANK N.A.	121,646.000	28 Oct 24				0.00	121,646.00	121,646.00	0.00
FX DEAL TRANSACTED ON 29 JAN 2024 GBP / USD EX.RATE 0.7877666 WITH CITIBANK N.A.	-260,502.280	29 Jan 24				0.00	-260,502.28	-260,502.28	0.00
FX DEAL TRANSACTED ON 29 NOV 2024 SEK / USD EX.RATE 10.90756 WITH CITIBANK N.A.	-251,005.450	29 Nov 24				0.00	-251,005.45	-251,005.45	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,544,696,373.10

◆ 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
CITIBANK N.A.									
FX DEAL TRANSACTED ON 29 OCT 2024 EUR / USD EX.RATE 0.9257545 WITH CITIBANK N.A.	-3,553,858.000	29 Oct 24				0.00	-3,553,858.00	-3,553,858.00	0.00
FX DEAL TRANSACTED ON 29 OCT 2024 USD / EUR EX.RATE 1.081493 WITH CITIBANK N.A.	3,558,111.970	29 Oct 24				0.00	3,558,111.97	3,558,111.97	0.00
FX DEAL TRANSACTED ON 30 AUG 2024 USD / EUR EX.RATE 1.1081442 WITH CITIBANK N.A.	325,813.230	30 Aug 24				0.00	325,813.23	325,813.23	0.00
Total CITIBANK N.A.							.000.00	456,645.54	456,645.54

GOLDMAN SACHS BANK USA.**Cash and Cash Equivalents****Australian dollar - AUD**

FX DEAL TRANSACTED ON 20 DEC 2024 AUD / USD EX.RATE 1.6049278 WITH GOLDMAN SACHS	90,000.000	20 Dec 24				0.00	56,077.29	56,227.50	150.21

Brazilian real - BRL

FX DEAL TRANSACTED ON 03 DEC 2024 USD / BRL EX.RATE 0.1647121 WITH GOLDMAN SACHS	-4,041,400.000	3 Dec 24				0.00	-665,667.63	-654,057.20	11,610.43
FX DEAL TRANSACTED ON 12 JUL 2024 BRL / USD EX.RATE 5.4689 WITH GOLDMAN SACHS	7,807,847.000	12 Jul 24				0.00	1,427,681.44	1,378,455.39	-49,226.05
FX DEAL TRANSACTED ON 12 JUL 2024 USD / BRL EX.RATE 0.1831301 WITH GOLDMAN SACHS	-7,807,847.000	12 Jul 24				0.00	-1,429,851.48	-1,408,252.91	21,598.57
FX DEAL TRANSACTED ON 17 JUL 2024 BRL / USD EX.RATE 5.467 WITH GOLDMAN SACHS	7,807,847.000	17 Jul 24				0.00	1,428,177.61	1,408,252.91	-19,924.70
FX DEAL TRANSACTED ON 19 DEC 2024 USD / BRL EX.RATE 0.162718 WITH GOLDMAN SACHS	-1,950,165.000	19 Dec 24				0.00	-317,327.03	-315,613.27	1,713.76
FX DEAL TRANSACTED ON 20 DEC 2024 BRL / USD EX.RATE 6.1225 WITH GOLDMAN SACHS	1,816,282.000	20 Dec 24				0.00	296,656.92	292,245.37	-4,411.55

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,544,696,373.10

◆ 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
GOLDMAN SACHS BANK USA.									
FX DEAL TRANSACTED ON 20 DEC 2024 USD / BRL EX.RATE 0.1642036 WITH GOLDMAN SACHS	-1,816,282.000	20 Dec 24				0.00	-298,240.07	-293,945.74	4,294.33
FX DEAL TRANSACTED ON 22 NOV 2024 BRL / USD EX.RATE 5.8422 WITH GOLDMAN SACHS	7,807,847.000	22 Nov 24				0.00	1,336,456.64	1,263,616.21	-72,840.43
FX DEAL TRANSACTED ON 22 NOV 2024 USD / BRL EX.RATE 0.1718213 WITH GOLDMAN SACHS	-7,807,847.000	22 Nov 24				0.00	-1,341,554.47	-1,284,755.90	56,798.57
FX DEAL TRANSACTED ON 24 JUL 2024 BRL / USD EX.RATE 5.65743 WITH GOLDMAN SACHS	7,807,847.000	24 Jul 24				0.00	1,380,104.92	1,385,512.35	5,407.43
FX DEAL TRANSACTED ON 24 JUL 2024 USD / BRL EX.RATE 0.1773521 WITH GOLDMAN SACHS	-7,807,847.000	24 Jul 24				0.00	-1,384,738.32	-1,378,455.39	6,282.93
FX DEAL TRANSACTED ON 25 SEP 2024 BRL / USD EX.RATE 5.49862 WITH GOLDMAN SACHS	7,807,847.000	25 Sep 24				0.00	1,419,964.83	1,339,299.29	-80,665.54
FX DEAL TRANSACTED ON 25 SEP 2024 USD / BRL EX.RATE 0.1825151 WITH GOLDMAN SACHS	-7,807,847.000	25 Sep 24				0.00	-1,425,049.64	-1,428,739.49	-3,689.85
FX DEAL TRANSACTED ON 26 AUG 2024 BRL / USD EX.RATE 5.51343 WITH GOLDMAN SACHS	7,807,847.000	26 Aug 24				0.00	1,416,150.56	1,428,739.49	12,588.93
FX DEAL TRANSACTED ON 26 AUG 2024 USD / BRL EX.RATE 0.1819505 WITH GOLDMAN SACHS	-7,807,847.000	26 Aug 24				0.00	-1,420,641.74	-1,385,512.35	35,129.39
FX DEAL TRANSACTED ON 28 OCT 2024 BRL / USD EX.RATE 5.7171 WITH GOLDMAN SACHS	7,807,847.000	28 Oct 24				0.00	1,365,700.62	1,284,755.90	-80,944.72
FX DEAL TRANSACTED ON 28 OCT 2024 USD / BRL EX.RATE 0.1754694 WITH GOLDMAN SACHS	-7,807,847.000	28 Oct 24				0.00	-1,370,038.08	-1,339,299.29	30,738.79
FX DEAL TRANSACTED ON 29 NOV 2024 BRL / USD EX.RATE 6.0535 WITH GOLDMAN SACHS	7,807,847.000	29 Nov 24				0.00	1,289,807.05	1,284,755.90	-5,051.15
FX DEAL TRANSACTED ON 29 NOV 2024 USD / BRL EX.RATE 0.1651937 WITH GOLDMAN SACHS	-7,807,847.000	29 Nov 24				0.00	-1,289,807.05	-1,284,755.90	5,051.15
FX DEAL TRANSACTED ON 30 AUG 2024 BRL / USD EX.RATE 5.6562 WITH GOLDMAN SACHS	7,807,847.000	30 Aug 24				0.00	1,380,405.04	1,385,512.35	5,107.31
FX DEAL TRANSACTED ON 30 AUG 2024 USD / BRL EX.RATE 0.1767971 WITH GOLDMAN SACHS	-7,807,847.000	30 Aug 24				0.00	-1,380,405.04	-1,385,512.35	-5,107.31

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,544,696,373.10

5500 Supplemental Schedules

1 JAN 24 - 31 DEC 24

Account number XPOPEN
Account Name XPO PENSION ONLY ACCOUNTS

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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
GOLDMAN SACHS BANK USA.									
FX DEAL TRANSACTED ON 30 SEP 2024 BRL / USD EX.RATE 5.4481 WITH GOLDMAN SACHS	7,807,847.000	30 Sep 24				0.00	1,433,132.10	1,428,739.49	-4,392.61
FX DEAL TRANSACTED ON 30 SEP 2024 USD / BRL EX.RATE 0.1835502 WITH GOLDMAN SACHS	-7,807,847.000	30 Sep 24				0.00	-1,433,132.10	-1,428,739.49	4,392.61
FX DEAL TRANSACTED ON 31 DEC 2024 BRL / USD EX.RATE 6.1923 WITH GOLDMAN SACHS	4,041,400.000	31 Dec 24				0.00	652,649.26	654,057.20	1,407.94
FX DEAL TRANSACTED ON 31 DEC 2024 BRL / USD EX.RATE 6.1923 WITH GOLDMAN SACHS	1,816,282.000	31 Dec 24				0.00	293,312.99	293,945.74	632.75
FX DEAL TRANSACTED ON 31 DEC 2024 BRL / USD EX.RATE 6.1923 WITH GOLDMAN SACHS	1,950,165.000	31 Dec 24				0.00	314,933.87	315,613.27	679.40
FX DEAL TRANSACTED ON 31 DEC 2024 USD / BRL EX.RATE 0.1614909 WITH GOLDMAN SACHS	-7,807,847.000	31 Dec 24				0.00	-1,260,896.11	-1,263,616.21	-2,720.10
FX DEAL TRANSACTED ON 31 JUL 2024 BRL / USD EX.RATE 5.6621 WITH GOLDMAN SACHS	7,807,847.000	31 Jul 24				0.00	1,378,966.64	1,378,455.39	-511.25
FX DEAL TRANSACTED ON 31 JUL 2024 USD / BRL EX.RATE 0.1766129 WITH GOLDMAN SACHS	-7,807,847.000	31 Jul 24				0.00	-1,378,966.64	-1,378,455.39	511.25
FX DEAL TRANSACTED ON 31 OCT 2024 BRL / USD EX.RATE 5.7779 WITH GOLDMAN SACHS	7,807,847.000	31 Oct 24				0.00	1,351,329.55	1,339,299.29	-12,030.26
FX DEAL TRANSACTED ON 31 OCT 2024 USD / BRL EX.RATE 0.1730733 WITH GOLDMAN SACHS	-7,807,847.000	31 Oct 24				0.00	-1,351,329.55	-1,339,299.29	12,030.26
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 01 APR 2024 CAD / USD EX.RATE 1.35402 WITH GOLDMAN SACHS	131,000.000	1 Apr 24				0.00	96,748.94	96,518.70	-230.24
FX DEAL TRANSACTED ON 01 APR 2024 USD / CAD EX.RATE 0.738871 WITH GOLDMAN SACHS	-131,000.000	1 Apr 24				0.00	-96,792.10	-95,158.54	1,633.56
Euro - EUR									
FX DEAL TRANSACTED ON 10 MAY 2024 USD / EUR EX.RATE 1.0783993 WITH GOLDMAN SACHS	-713,000.000	10 May 24				0.00	-768,898.70	-775,031.00	-6,132.30

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,544,696,373.10

◆ 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
GOLDMAN SACHS BANK USA.									
FX DEAL TRANSACTED ON 18 JAN 2024 EUR / USD EX.RATE 0.9175676 WITH GOLDMAN SACHS	1,034,231.790	18 Jan 24				0.00	1,127,145.11	1,102,025.77	-25,119.34
Indonesian rupiah - IDR									
FX DEAL TRANSACTED ON 18 MAR 2024 USD / IDR EX.RATE 0.0000638 WITH GOLDMAN SACHS	-2,529,227,176.000	18 Mar 24				0.00	-161,385.09	-160,943.51	441.58
Japanese yen - JPY									
FX DEAL TRANSACTED ON 01 MAY 2024 JPY / USD EX.RATE 158.01863 WITH GOLDMAN SACHS	19,700,000.000	1 May 24				0.00	124,668.84	124,956.39	287.55
FX DEAL TRANSACTED ON 01 MAY 2024 USD / JPY EX.RATE 0.0063599 WITH GOLDMAN SACHS	-19,700,000.000	1 May 24				0.00	-125,289.25	-126,124.40	-835.15
Mexican peso - MXN									
FX DEAL TRANSACTED ON 07 JUN 2024 MXN / USD EX.RATE 18.248621 WITH GOLDMAN SACHS	9,106,061.880	7 Jun 24				0.00	499,000.00	493,975.18	-5,024.82
FX DEAL TRANSACTED ON 09 SEP 2024 MXN / USD EX.RATE 19.91 WITH GOLDMAN SACHS	2,715,445.260	9 Sep 24				0.00	136,386.00	140,807.91	4,421.91
FX DEAL TRANSACTED ON 09 SEP 2024 USD / MXN EX.RATE 0.0491162 WITH GOLDMAN SACHS	-2,776,805.320	9 Sep 24				0.00	-136,386.00	-132,630.55	3,755.45
FX DEAL TRANSACTED ON 17 JAN 2024 MXN / USD EX.RATE 17.4402 WITH GOLDMAN SACHS	102,169.230	17 Jan 24				0.00	5,858.26	6,069.58	211.32
FX DEAL TRANSACTED ON 17 JAN 2024 USD / MXN EX.RATE 0.0578102 WITH GOLDMAN SACHS	-101,336.180	17 Jan 24				0.00	-5,858.26	-5,894.72	-36.46
Norwegian krone - NOK									
FX DEAL TRANSACTED ON 22 FEB 2024 USD / NOK EX.RATE 0.0952639 WITH GOLDMAN SACHS	-645,407.090	22 Feb 24				0.00	-61,484.00	-61,371.78	112.22

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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
GOLDMAN SACHS BANK USA.									
FX DEAL TRANSACTED ON 31 JAN 2024 NOK / USD EX.RATE 10.46464 WITH GOLDMAN SACHS	645,407.090	31 Jan 24				0.00	61,675.04	61,371.78	-303.26
FX DEAL TRANSACTED ON 31 JAN 2024 USD / NOK EX.RATE 0.0954869 WITH GOLDMAN SACHS	-645,900.490	31 Jan 24				0.00	-61,675.04	-61,716.23	-41.19
South African rand - ZAR									
FX DEAL TRANSACTED ON 05 MAR 2024 USD / ZAR EX.RATE 0.0526652 WITH GOLDMAN SACHS	-12,370,000.000	5 Mar 24				0.00	-651,468.17	-653,503.27	-2,035.10
FX DEAL TRANSACTED ON 05 MAR 2024 ZAR / USD EX.RATE 19.009092 WITH GOLDMAN SACHS	12,370,000.000	5 Mar 24				0.00	650,741.23	653,891.90	3,150.67
FX DEAL TRANSACTED ON 06 MAR 2024 USD / ZAR EX.RATE 0.0530151 WITH GOLDMAN SACHS	-1,130,834.990	6 Mar 24				0.00	-59,951.35	-59,777.19	174.16
United States dollar - USD									
FX DEAL TRANSACTED ON 01 APR 2024 CAD / USD EX.RATE 1.35402 WITH GOLDMAN SACHS	-96,748.940	1 Apr 24				0.00	-96,748.94	-96,748.94	0.00
FX DEAL TRANSACTED ON 01 APR 2024 USD / CAD EX.RATE 0.738871 WITH GOLDMAN SACHS	96,792.100	1 Apr 24				0.00	96,792.10	96,792.10	0.00
FX DEAL TRANSACTED ON 01 MAY 2024 JPY / USD EX.RATE 158.01863 WITH GOLDMAN SACHS	-124,668.840	1 May 24				0.00	-124,668.84	-124,668.84	0.00
FX DEAL TRANSACTED ON 01 MAY 2024 USD / JPY EX.RATE 0.0063599 WITH GOLDMAN SACHS	125,289.250	1 May 24				0.00	125,289.25	125,289.25	0.00
FX DEAL TRANSACTED ON 03 DEC 2024 USD / BRL EX.RATE 0.1647121 WITH GOLDMAN SACHS	665,667.630	3 Dec 24				0.00	665,667.63	665,667.63	0.00
FX DEAL TRANSACTED ON 05 MAR 2024 USD / ZAR EX.RATE 0.0526652 WITH GOLDMAN SACHS	651,468.170	5 Mar 24				0.00	651,468.17	651,468.17	0.00
FX DEAL TRANSACTED ON 05 MAR 2024 ZAR / USD EX.RATE 19.009092 WITH GOLDMAN SACHS	-650,741.230	5 Mar 24				0.00	-650,741.23	-650,741.23	0.00
FX DEAL TRANSACTED ON 06 MAR 2024 USD / ZAR EX.RATE 0.0530151 WITH GOLDMAN SACHS	59,951.350	6 Mar 24				0.00	59,951.35	59,951.35	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,544,696,373.10

◆ 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
GOLDMAN SACHS BANK USA.									
FX DEAL TRANSACTED ON 07 JUN 2024 MXN / USD EX.RATE 18.248621 WITH GOLDMAN SACHS	-499,000.000	7 Jun 24				0.00	-499,000.00	-499,000.00	0.00
FX DEAL TRANSACTED ON 09 SEP 2024 MXN / USD EX.RATE 19.91 WITH GOLDMAN SACHS	-136,386.000	9 Sep 24				0.00	-136,386.00	-136,386.00	0.00
FX DEAL TRANSACTED ON 09 SEP 2024 USD / MXN EX.RATE 0.0491162 WITH GOLDMAN SACHS	136,386.000	9 Sep 24				0.00	136,386.00	136,386.00	0.00
FX DEAL TRANSACTED ON 10 MAY 2024 USD / EUR EX.RATE 1.0783993 WITH GOLDMAN SACHS	768,898.700	10 May 24				0.00	768,898.70	768,898.70	0.00
FX DEAL TRANSACTED ON 12 JUL 2024 BRL / USD EX.RATE 5.4689 WITH GOLDMAN SACHS	-1,427,681.440	12 Jul 24				0.00	-1,427,681.44	-1,427,681.44	0.00
FX DEAL TRANSACTED ON 12 JUL 2024 USD / BRL EX.RATE 0.1831301 WITH GOLDMAN SACHS	1,429,851.480	12 Jul 24				0.00	1,429,851.48	1,429,851.48	0.00
FX DEAL TRANSACTED ON 17 JAN 2024 MXN / USD EX.RATE 17.4402 WITH GOLDMAN SACHS	-5,858.260	17 Jan 24				0.00	-5,858.26	-5,858.26	0.00
FX DEAL TRANSACTED ON 17 JAN 2024 USD / MXN EX.RATE 0.0578102 WITH GOLDMAN SACHS	5,858.260	17 Jan 24				0.00	5,858.26	5,858.26	0.00
FX DEAL TRANSACTED ON 17 JUL 2024 BRL / USD EX.RATE 5.467 WITH GOLDMAN SACHS	-1,428,177.610	17 Jul 24				0.00	-1,428,177.61	-1,428,177.61	0.00
FX DEAL TRANSACTED ON 18 JAN 2024 EUR / USD EX.RATE 0.9175676 WITH GOLDMAN SACHS	-1,127,145.110	18 Jan 24				0.00	-1,127,145.11	-1,127,145.11	0.00
FX DEAL TRANSACTED ON 18 MAR 2024 USD / IDR EX.RATE 0.0000638 WITH GOLDMAN SACHS	161,385.090	18 Mar 24				0.00	161,385.09	161,385.09	0.00
FX DEAL TRANSACTED ON 19 DEC 2024 USD / BRL EX.RATE 0.162718 WITH GOLDMAN SACHS	317,327.030	19 Dec 24				0.00	317,327.03	317,327.03	0.00
FX DEAL TRANSACTED ON 20 DEC 2024 AUD / USD EX.RATE 1.6049278 WITH GOLDMAN SACHS	-56,077.290	20 Dec 24				0.00	-56,077.29	-56,077.29	0.00
FX DEAL TRANSACTED ON 20 DEC 2024 BRL / USD EX.RATE 6.1225 WITH GOLDMAN SACHS	-296,656.920	20 Dec 24				0.00	-296,656.92	-296,656.92	0.00
FX DEAL TRANSACTED ON 20 DEC 2024 USD / BRL EX.RATE 0.1642036 WITH GOLDMAN SACHS	298,240.070	20 Dec 24				0.00	298,240.07	298,240.07	0.00

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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
GOLDMAN SACHS BANK USA.									
FX DEAL TRANSACTED ON 22 FEB 2024 USD / NOK EX.RATE 0.0952639 WITH GOLDMAN SACHS	61,484.000	22 Feb 24				0.00	61,484.00	61,484.00	0.00
FX DEAL TRANSACTED ON 22 NOV 2024 BRL / USD EX.RATE 5.8422 WITH GOLDMAN SACHS	-1,336,456.640	22 Nov 24				0.00	-1,336,456.64	-1,336,456.64	0.00
FX DEAL TRANSACTED ON 22 NOV 2024 USD / BRL EX.RATE 0.1718213 WITH GOLDMAN SACHS	1,341,554.470	22 Nov 24				0.00	1,341,554.47	1,341,554.47	0.00
FX DEAL TRANSACTED ON 24 JUL 2024 BRL / USD EX.RATE 5.65743 WITH GOLDMAN SACHS	-1,380,104.920	24 Jul 24				0.00	-1,380,104.92	-1,380,104.92	0.00
FX DEAL TRANSACTED ON 24 JUL 2024 USD / BRL EX.RATE 0.1773521 WITH GOLDMAN SACHS	1,384,738.320	24 Jul 24				0.00	1,384,738.32	1,384,738.32	0.00
FX DEAL TRANSACTED ON 25 SEP 2024 BRL / USD EX.RATE 5.49862 WITH GOLDMAN SACHS	-1,419,964.830	25 Sep 24				0.00	-1,419,964.83	-1,419,964.83	0.00
FX DEAL TRANSACTED ON 25 SEP 2024 USD / BRL EX.RATE 0.1825151 WITH GOLDMAN SACHS	1,425,049.640	25 Sep 24				0.00	1,425,049.64	1,425,049.64	0.00
FX DEAL TRANSACTED ON 26 AUG 2024 BRL / USD EX.RATE 5.51343 WITH GOLDMAN SACHS	-1,416,150.560	26 Aug 24				0.00	-1,416,150.56	-1,416,150.56	0.00
FX DEAL TRANSACTED ON 26 AUG 2024 USD / BRL EX.RATE 0.1819505 WITH GOLDMAN SACHS	1,420,641.740	26 Aug 24				0.00	1,420,641.74	1,420,641.74	0.00
FX DEAL TRANSACTED ON 28 OCT 2024 BRL / USD EX.RATE 5.7171 WITH GOLDMAN SACHS	-1,365,700.620	28 Oct 24				0.00	-1,365,700.62	-1,365,700.62	0.00
FX DEAL TRANSACTED ON 28 OCT 2024 USD / BRL EX.RATE 0.1754694 WITH GOLDMAN SACHS	1,370,038.080	28 Oct 24				0.00	1,370,038.08	1,370,038.08	0.00
FX DEAL TRANSACTED ON 29 NOV 2024 BRL / USD EX.RATE 6.0535 WITH GOLDMAN SACHS	-1,289,807.050	29 Nov 24				0.00	-1,289,807.05	-1,289,807.05	0.00
FX DEAL TRANSACTED ON 29 NOV 2024 USD / BRL EX.RATE 0.1651937 WITH GOLDMAN SACHS	1,289,807.050	29 Nov 24				0.00	1,289,807.05	1,289,807.05	0.00
FX DEAL TRANSACTED ON 30 AUG 2024 BRL / USD EX.RATE 5.6562 WITH GOLDMAN SACHS	-1,380,405.040	30 Aug 24				0.00	-1,380,405.04	-1,380,405.04	0.00
FX DEAL TRANSACTED ON 30 AUG 2024 USD / BRL EX.RATE 0.1767971 WITH GOLDMAN SACHS	1,380,405.040	30 Aug 24				0.00	1,380,405.04	1,380,405.04	0.00

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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
GOLDMAN SACHS BANK USA.									
FX DEAL TRANSACTED ON 30 SEP 2024 BRL / USD EX.RATE 5.4481 WITH GOLDMAN SACHS	-1,433,132.100	30 Sep 24				0.00	-1,433,132.10	-1,433,132.10	0.00
FX DEAL TRANSACTED ON 30 SEP 2024 USD / BRL EX.RATE 0.1835502 WITH GOLDMAN SACHS	1,433,132.100	30 Sep 24				0.00	1,433,132.10	1,433,132.10	0.00
FX DEAL TRANSACTED ON 31 DEC 2024 BRL / USD EX.RATE 6.1923 WITH GOLDMAN SACHS	-314,933.870	31 Dec 24				0.00	-314,933.87	-314,933.87	0.00
FX DEAL TRANSACTED ON 31 DEC 2024 BRL / USD EX.RATE 6.1923 WITH GOLDMAN SACHS	-652,649.260	31 Dec 24				0.00	-652,649.26	-652,649.26	0.00
FX DEAL TRANSACTED ON 31 DEC 2024 BRL / USD EX.RATE 6.1923 WITH GOLDMAN SACHS	-293,312.990	31 Dec 24				0.00	-293,312.99	-293,312.99	0.00
FX DEAL TRANSACTED ON 31 DEC 2024 USD / BRL EX.RATE 0.1614909 WITH GOLDMAN SACHS	1,260,896.110	31 Dec 24				0.00	1,260,896.11	1,260,896.11	0.00
FX DEAL TRANSACTED ON 31 JAN 2024 NOK / USD EX.RATE 10.46464 WITH GOLDMAN SACHS	-61,675.040	31 Jan 24				0.00	-61,675.04	-61,675.04	0.00
FX DEAL TRANSACTED ON 31 JAN 2024 USD / NOK EX.RATE 0.0954869 WITH GOLDMAN SACHS	61,675.040	31 Jan 24				0.00	61,675.04	61,675.04	0.00
FX DEAL TRANSACTED ON 31 JUL 2024 BRL / USD EX.RATE 5.6621 WITH GOLDMAN SACHS	-1,378,966.640	31 Jul 24				0.00	-1,378,966.64	-1,378,966.64	0.00
FX DEAL TRANSACTED ON 31 JUL 2024 USD / BRL EX.RATE 0.1766129 WITH GOLDMAN SACHS	1,378,966.640	31 Jul 24				0.00	1,378,966.64	1,378,966.64	0.00
FX DEAL TRANSACTED ON 31 OCT 2024 BRL / USD EX.RATE 5.7779 WITH GOLDMAN SACHS	-1,351,329.550	31 Oct 24				0.00	-1,351,329.55	-1,351,329.55	0.00
FX DEAL TRANSACTED ON 31 OCT 2024 USD / BRL EX.RATE 0.1730733 WITH GOLDMAN SACHS	1,351,329.550	31 Oct 24				0.00	1,351,329.55	1,351,329.55	0.00
Total GOLDMAN SACHS BANK USA.							.000.00	-150,958.95	-150,958.95

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,544,696,373.10

◆ 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
HSBC BANK PLC									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANSACTED ON 29 APR 2024 AUD / USD EX.RATE 1.5267176 WITH HSBC BANK PLC	209,487.000	29 Apr 24				0.00	137,213.99	135,967.54	-1,246.45
FX DEAL TRANSACTED ON 29 APR 2024 USD / AUD EX.RATE 0.6556485 WITH HSBC BANK PLC	-209,487.000	29 Apr 24				0.00	-137,349.84	-139,895.42	-2,545.58
British pound sterling - GBP									
FX DEAL TRANSACTED ON 25 SEP 2024 GBP / USD EX.RATE 0.7476636 WITH HSBC BANK PLC	1,545,000.000	25 Sep 24				0.00	2,066,437.50	2,052,918.80	-13,518.70
FX DEAL TRANSACTED ON 25 SEP 2024 USD / GBP EX.RATE 1.337446 WITH HSBC BANK PLC	-1,545,000.000	25 Sep 24				0.00	-2,066,354.07	-2,002,088.39	64,265.68
FX DEAL TRANSACTED ON 26 JUN 2024 GBP / USD EX.RATE 0.7903889 WITH HSBC BANK PLC	2,610,000.000	26 Jun 24				0.00	3,302,172.00	3,300,214.86	-1,957.14
FX DEAL TRANSACTED ON 26 JUN 2024 USD / GBP EX.RATE 1.265413 WITH HSBC BANK PLC	-2,610,000.000	26 Jun 24				0.00	-3,302,727.93	-3,338,842.64	-36,114.71
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 01 MAY 2024 CAD / USD EX.RATE 1.37698 WITH HSBC BANK PLC	4,000.000	1 May 24				0.00	2,904.91	2,905.60	0.69
FX DEAL TRANSACTED ON 01 MAY 2024 USD / CAD EX.RATE 0.7265911 WITH HSBC BANK PLC	-4,000.000	1 May 24				0.00	-2,906.36	-2,934.38	-28.02
FX DEAL TRANSACTED ON 26 JUN 2024 CAD / USD EX.RATE 1.3691573 WITH HSBC BANK PLC	1,825,142.820	26 Jun 24				0.00	1,333,041.00	1,329,164.93	-3,876.07
FX DEAL TRANSACTED ON 26 JUN 2024 USD / CAD EX.RATE 0.7308674 WITH HSBC BANK PLC	-1,823,916.420	26 Jun 24				0.00	-1,333,041.00	-1,318,049.16	14,991.84
FX DEAL TRANSACTED ON 28 MAR 2024 CAD / USD EX.RATE 1.3565597 WITH HSBC BANK PLC	5,239,703.840	28 Mar 24				0.00	3,862,494.10	3,860,529.63	-1,964.47

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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
HSBC BANK PLC									
FX DEAL TRANSACTED ON 28 MAR 2024 USD / CAD EX.RATE 0.7374825 WITH HSBC BANK PLC	-5,237,404.490	28 Mar 24				0.00	-3,862,494.10	-3,804,456.10	58,038.00
FX DEAL TRANSACTED ON 30 APR 2024 CAD / USD EX.RATE 1.367566 WITH HSBC BANK PLC	3,614,879.000	30 Apr 24				0.00	2,643,294.00	2,625,851.89	-17,442.11
FX DEAL TRANSACTED ON 30 APR 2024 USD / CAD EX.RATE 0.7315894 WITH HSBC BANK PLC	-3,613,083.940	30 Apr 24				0.00	-2,643,294.00	-2,650,540.25	-7,246.25
FX DEAL TRANSACTED ON 30 SEP 2024 CAD / USD EX.RATE 1.351492 WITH HSBC BANK PLC	1,821,727.340	30 Sep 24				0.00	1,347,937.94	1,349,077.90	1,139.96
FX DEAL TRANSACTED ON 30 SEP 2024 USD / CAD EX.RATE 0.740523 WITH HSBC BANK PLC	-1,820,251.350	30 Sep 24				0.00	-1,347,937.94	-1,307,135.36	40,802.58
FX DEAL TRANSACTED ON 31 JAN 2024 CAD / USD EX.RATE 1.3428937 WITH HSBC BANK PLC	5,352,441.200	31 Jan 24				0.00	3,985,751.96	3,990,338.99	4,587.03
FX DEAL TRANSACTED ON 31 JAN 2024 USD / CAD EX.RATE 0.7449406 WITH HSBC BANK PLC	-5,350,429.190	31 Jan 24				0.00	-3,985,751.96	-3,947,927.83	37,824.13
Euro - EUR									
FX DEAL TRANSACTED ON 11 MAR 2024 EUR / USD EX.RATE 0.9140869 WITH HSBC BANK PLC	128,000.000	11 Mar 24				0.00	140,030.45	139,872.02	-158.43
FX DEAL TRANSACTED ON 11 MAR 2024 USD / EUR EX.RATE 1.0949332 WITH HSBC BANK PLC	-128,000.000	11 Mar 24				0.00	-140,151.45	-137,529.61	2,621.84
FX DEAL TRANSACTED ON 17 MAY 2024 EUR / USD EX.RATE 0.9218252 WITH HSBC BANK PLC	1,270,000.000	17 May 24				0.00	1,377,701.59	1,380,490.00	2,788.41
FX DEAL TRANSACTED ON 17 MAY 2024 USD / EUR EX.RATE 1.084148 WITH HSBC BANK PLC	-1,270,000.000	17 May 24				0.00	-1,376,867.96	-1,381,252.12	-4,384.16
FX DEAL TRANSACTED ON 26 JUN 2024 EUR / USD EX.RATE 0.9351912 WITH HSBC BANK PLC	3,137,000.000	26 Jun 24				0.00	3,354,394.10	3,365,844.44	11,450.34
FX DEAL TRANSACTED ON 26 JUN 2024 USD / EUR EX.RATE 1.070863 WITH HSBC BANK PLC	-3,137,000.000	26 Jun 24				0.00	-3,359,297.23	-3,385,607.53	-26,310.30
FX DEAL TRANSACTED ON 26 NOV 2024 EUR / USD EX.RATE 0.9509319 WITH HSBC BANK PLC	2,929,000.000	26 Nov 24				0.00	3,080,136.40	3,066,516.72	-13,619.68

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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
HSBC BANK PLC									
FX DEAL TRANSACTED ON 26 NOV 2024 USD / EUR EX.RATE 1.053635 WITH HSBC BANK PLC	-2,929,000.000	26 Nov 24				0.00	-3,086,096.92	-3,034,491.05	51,605.87
FX DEAL TRANSACTED ON 30 JUL 2024 EUR / USD EX.RATE 0.9232592 WITH HSBC BANK PLC	3,137,000.000	30 Jul 24				0.00	3,397,745.56	3,385,607.53	-12,138.03
FX DEAL TRANSACTED ON 30 JUL 2024 USD / EUR EX.RATE 1.0847351 WITH HSBC BANK PLC	-3,137,000.000	30 Jul 24				0.00	-3,402,814.01	-3,472,502.42	-69,688.41
Japanese yen - JPY									
FX DEAL TRANSACTED ON 01 JUL 2024 JPY / USD EX.RATE 161.15936 WITH HSBC BANK PLC	13,000,000.000	1 Jul 24				0.00	80,665.50	80,410.71	-254.79
FX DEAL TRANSACTED ON 01 JUL 2024 USD / JPY EX.RATE 0.0062343 WITH HSBC BANK PLC	-13,000,000.000	1 Jul 24				0.00	-81,045.63	-86,626.24	-5,580.61
FX DEAL TRANSACTED ON 02 SEP 2024 JPY / USD EX.RATE 146.80314 WITH HSBC BANK PLC	12,900,000.000	2 Sep 24				0.00	87,872.78	87,773.02	-99.76
FX DEAL TRANSACTED ON 02 SEP 2024 USD / JPY EX.RATE 0.0068406 WITH HSBC BANK PLC	-12,900,000.000	2 Sep 24				0.00	-88,243.70	-89,832.87	-1,589.17
South African rand - ZAR									
FX DEAL TRANSACTED ON 13 FEB 2024 USD / ZAR EX.RATE 0.0530538 WITH HSBC BANK PLC	-26,454,503.700	13 Feb 24				0.00	-1,403,512.04	-1,398,784.07	4,727.97
FX DEAL TRANSACTED ON 13 FEB 2024 ZAR / USD EX.RATE 18.845575 WITH HSBC BANK PLC	26,449,991.410	13 Feb 24				0.00	1,403,512.04	1,393,388.20	-10,123.84
FX DEAL TRANSACTED ON 15 JAN 2024 USD / ZAR EX.RATE 0.0534048 WITH HSBC BANK PLC	-26,391,078.970	15 Jan 24				0.00	-1,409,410.04	-1,390,284.68	19,125.36
FX DEAL TRANSACTED ON 15 JAN 2024 ZAR / USD EX.RATE 18.6719 WITH HSBC BANK PLC	26,316,363.330	15 Jan 24				0.00	1,409,410.04	1,387,536.46	-21,873.58
FX DEAL TRANSACTED ON 16 FEB 2024 USD / ZAR EX.RATE 0.0526355 WITH HSBC BANK PLC	-68,331,996.460	16 Feb 24				0.00	-3,596,687.40	-3,612,105.01	-15,417.61
FX DEAL TRANSACTED ON 16 FEB 2024 ZAR / USD EX.RATE 18.956289 WITH HSBC BANK PLC	68,179,845.800	16 Feb 24				0.00	3,596,687.40	3,605,014.98	8,327.58

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,544,696,373.10

◆ 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
HSBC BANK PLC									
United States dollar - USD									
FX DEAL TRANSACTED ON 01 JUL 2024 JPY / USD EX.RATE 161.15936 WITH HSBC BANK PLC	-80,665.500	1 Jul 24				0.00	-80,665.50	-80,665.50	0.00
FX DEAL TRANSACTED ON 01 JUL 2024 USD / JPY EX.RATE 0.0062343 WITH HSBC BANK PLC	81,045.630	1 Jul 24				0.00	81,045.63	81,045.63	0.00
FX DEAL TRANSACTED ON 01 MAY 2024 CAD / USD EX.RATE 1.37698 WITH HSBC BANK PLC	-2,904.910	1 May 24				0.00	-2,904.91	-2,904.91	0.00
FX DEAL TRANSACTED ON 01 MAY 2024 USD / CAD EX.RATE 0.7265911 WITH HSBC BANK PLC	2,906.360	1 May 24				0.00	2,906.36	2,906.36	0.00
FX DEAL TRANSACTED ON 02 SEP 2024 JPY / USD EX.RATE 146.80314 WITH HSBC BANK PLC	-87,872.780	2 Sep 24				0.00	-87,872.78	-87,872.78	0.00
FX DEAL TRANSACTED ON 02 SEP 2024 USD / JPY EX.RATE 0.0068406 WITH HSBC BANK PLC	88,243.700	2 Sep 24				0.00	88,243.70	88,243.70	0.00
FX DEAL TRANSACTED ON 11 MAR 2024 EUR / USD EX.RATE 0.9140869 WITH HSBC BANK PLC	-140,030.450	11 Mar 24				0.00	-140,030.45	-140,030.45	0.00
FX DEAL TRANSACTED ON 11 MAR 2024 USD / EUR EX.RATE 1.0949332 WITH HSBC BANK PLC	140,151.450	11 Mar 24				0.00	140,151.45	140,151.45	0.00
FX DEAL TRANSACTED ON 13 FEB 2024 USD / ZAR EX.RATE 0.0530538 WITH HSBC BANK PLC	1,403,512.040	13 Feb 24				0.00	1,403,512.04	1,403,512.04	0.00
FX DEAL TRANSACTED ON 13 FEB 2024 ZAR / USD EX.RATE 18.845575 WITH HSBC BANK PLC	-1,403,512.040	13 Feb 24				0.00	-1,403,512.04	-1,403,512.04	0.00
FX DEAL TRANSACTED ON 15 JAN 2024 USD / ZAR EX.RATE 0.0534048 WITH HSBC BANK PLC	1,409,410.040	15 Jan 24				0.00	1,409,410.04	1,409,410.04	0.00
FX DEAL TRANSACTED ON 15 JAN 2024 ZAR / USD EX.RATE 18.6719 WITH HSBC BANK PLC	-1,409,410.040	15 Jan 24				0.00	-1,409,410.04	-1,409,410.04	0.00
FX DEAL TRANSACTED ON 16 FEB 2024 USD / ZAR EX.RATE 0.0526355 WITH HSBC BANK PLC	3,596,687.400	16 Feb 24				0.00	3,596,687.40	3,596,687.40	0.00
FX DEAL TRANSACTED ON 16 FEB 2024 ZAR / USD EX.RATE 18.956289 WITH HSBC BANK PLC	-3,596,687.400	16 Feb 24				0.00	-3,596,687.40	-3,596,687.40	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,544,696,373.10

◆ 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
HSBC BANK PLC									
FX DEAL TRANSACTED ON 17 MAY 2024 EUR / USD EX.RATE 0.9218252 WITH HSBC BANK PLC	-1,377,701.590	17 May 24				0.00	-1,377,701.59	-1,377,701.59	0.00
FX DEAL TRANSACTED ON 17 MAY 2024 USD / EUR EX.RATE 1.084148 WITH HSBC BANK PLC	1,376,867.960	17 May 24				0.00	1,376,867.96	1,376,867.96	0.00
FX DEAL TRANSACTED ON 25 SEP 2024 GBP / USD EX.RATE 0.7476636 WITH HSBC BANK PLC	-2,066,437.500	25 Sep 24				0.00	-2,066,437.50	-2,066,437.50	0.00
FX DEAL TRANSACTED ON 25 SEP 2024 USD / GBP EX.RATE 1.337446 WITH HSBC BANK PLC	2,066,354.070	25 Sep 24				0.00	2,066,354.07	2,066,354.07	0.00
FX DEAL TRANSACTED ON 26 JUN 2024 CAD / USD EX.RATE 1.3691573 WITH HSBC BANK PLC	-1,333,041.000	26 Jun 24				0.00	-1,333,041.00	-1,333,041.00	0.00
FX DEAL TRANSACTED ON 26 JUN 2024 EUR / USD EX.RATE 0.9351912 WITH HSBC BANK PLC	-3,354,394.100	26 Jun 24				0.00	-3,354,394.10	-3,354,394.10	0.00
FX DEAL TRANSACTED ON 26 JUN 2024 GBP / USD EX.RATE 0.7903889 WITH HSBC BANK PLC	-3,302,172.000	26 Jun 24				0.00	-3,302,172.00	-3,302,172.00	0.00
FX DEAL TRANSACTED ON 26 JUN 2024 USD / CAD EX.RATE 0.7308674 WITH HSBC BANK PLC	1,333,041.000	26 Jun 24				0.00	1,333,041.00	1,333,041.00	0.00
FX DEAL TRANSACTED ON 26 JUN 2024 USD / EUR EX.RATE 1.070863 WITH HSBC BANK PLC	3,359,297.230	26 Jun 24				0.00	3,359,297.23	3,359,297.23	0.00
FX DEAL TRANSACTED ON 26 JUN 2024 USD / GBP EX.RATE 1.265413 WITH HSBC BANK PLC	3,302,727.930	26 Jun 24				0.00	3,302,727.93	3,302,727.93	0.00
FX DEAL TRANSACTED ON 26 NOV 2024 EUR / USD EX.RATE 0.9509319 WITH HSBC BANK PLC	-3,080,136.400	26 Nov 24				0.00	-3,080,136.40	-3,080,136.40	0.00
FX DEAL TRANSACTED ON 26 NOV 2024 USD / EUR EX.RATE 1.053635 WITH HSBC BANK PLC	3,086,096.920	26 Nov 24				0.00	3,086,096.92	3,086,096.92	0.00
FX DEAL TRANSACTED ON 28 MAR 2024 CAD / USD EX.RATE 1.3565597 WITH HSBC BANK PLC	-3,862,494.100	28 Mar 24				0.00	-3,862,494.10	-3,862,494.10	0.00
FX DEAL TRANSACTED ON 28 MAR 2024 USD / CAD EX.RATE 0.7374825 WITH HSBC BANK PLC	3,862,494.100	28 Mar 24				0.00	3,862,494.10	3,862,494.10	0.00
FX DEAL TRANSACTED ON 29 APR 2024 AUD / USD EX.RATE 1.5267176 WITH HSBC BANK PLC	-137,213.990	29 Apr 24				0.00	-137,213.99	-137,213.99	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,544,696,373.10

◆ 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
HSBC BANK PLC									
FX DEAL TRANSACTED ON 29 APR 2024 USD / AUD EX.RATE 0.6556485 WITH HSBC BANK PLC	137,349.840	29 Apr 24				0.00	137,349.84	137,349.84	0.00
FX DEAL TRANSACTED ON 30 APR 2024 CAD / USD EX.RATE 1.367566 WITH HSBC BANK PLC	-2,643,294.000	30 Apr 24				0.00	-2,643,294.00	-2,643,294.00	0.00
FX DEAL TRANSACTED ON 30 APR 2024 USD / CAD EX.RATE 0.7315894 WITH HSBC BANK PLC	2,643,294.000	30 Apr 24				0.00	2,643,294.00	2,643,294.00	0.00
FX DEAL TRANSACTED ON 30 JUL 2024 EUR / USD EX.RATE 0.9232592 WITH HSBC BANK PLC	-3,397,745.560	30 Jul 24				0.00	-3,397,745.56	-3,397,745.56	0.00
FX DEAL TRANSACTED ON 30 JUL 2024 USD / EUR EX.RATE 1.0847351 WITH HSBC BANK PLC	3,402,814.010	30 Jul 24				0.00	3,402,814.01	3,402,814.01	0.00
FX DEAL TRANSACTED ON 30 SEP 2024 CAD / USD EX.RATE 1.351492 WITH HSBC BANK PLC	-1,347,937.940	30 Sep 24				0.00	-1,347,937.94	-1,347,937.94	0.00
FX DEAL TRANSACTED ON 30 SEP 2024 USD / CAD EX.RATE 0.740523 WITH HSBC BANK PLC	1,347,937.940	30 Sep 24				0.00	1,347,937.94	1,347,937.94	0.00
FX DEAL TRANSACTED ON 31 JAN 2024 CAD / USD EX.RATE 1.3428937 WITH HSBC BANK PLC	-3,985,751.960	31 Jan 24				0.00	-3,985,751.96	-3,985,751.96	0.00
FX DEAL TRANSACTED ON 31 JAN 2024 USD / CAD EX.RATE 0.7449406 WITH HSBC BANK PLC	3,985,751.960	31 Jan 24				0.00	3,985,751.96	3,985,751.96	0.00
Total HSBC BANK PLC							.000.00	55,119.41	55,119.41

HSBC BANK USA, N.A.**Cash and Cash Equivalents****British pound sterling - GBP**

FX DEAL TRANSACTED ON 16 DEC 2024 GBP / USD EX.RATE 0.7883962 WITH HSBC BANK	278,310.000	16 Dec 24				0.00	353,007.79	349,014.69	-3,993.10
FX DEAL TRANSACTED ON 16 DEC 2024 USD / GBP EX.RATE 1.2677033 WITH HSBC BANK	-278,310.000	16 Dec 24				0.00	-352,814.51	-348,332.93	4,481.58

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,544,696,373.10

◆ 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
HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 20 MAR 2024 GBP / USD EX.RATE 0.7863552 WITH HSBC BANK	278,310.000	20 Mar 24				0.00	353,924.04	351,909.12	-2,014.92
FX DEAL TRANSACTED ON 20 MAR 2024 USD / GBP EX.RATE 1.27229 WITH HSBC BANK USA,	-278,310.000	20 Mar 24				0.00	-354,091.03	-352,660.54	1,430.49
FX DEAL TRANSACTED ON 20 SEP 2024 GBP / USD EX.RATE 0.751232 WITH HSBC BANK USA,	278,310.000	20 Sep 24				0.00	370,471.44	372,197.88	1,726.44
FX DEAL TRANSACTED ON 20 SEP 2024 USD / GBP EX.RATE 1.3307683 WITH HSBC BANK	-278,310.000	20 Sep 24				0.00	-370,366.13	-349,014.69	21,351.44
FX DEAL TRANSACTED ON 21 JUN 2024 GBP / USD EX.RATE 0.7912288 WITH HSBC BANK	278,310.000	21 Jun 24				0.00	351,744.04	352,660.54	916.50
FX DEAL TRANSACTED ON 21 JUN 2024 USD / GBP EX.RATE 1.26467 WITH HSBC BANK USA,	-278,310.000	21 Jun 24				0.00	-351,970.31	-372,197.88	-20,227.57
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 16 DEC 2024 CAD / USD EX.RATE 1.423826 WITH HSBC BANK USA,	1,106,408.000	16 Dec 24				0.00	777,066.86	770,023.32	-7,043.54
FX DEAL TRANSACTED ON 16 DEC 2024 USD / CAD EX.RATE 0.7048954 WITH HSBC BANK	-1,106,408.000	16 Dec 24				0.00	-779,901.85	-771,706.53	8,195.32
FX DEAL TRANSACTED ON 20 MAR 2024 CAD / USD EX.RATE 1.3553959 WITH HSBC BANK	1,106,408.000	20 Mar 24				0.00	816,298.77	814,643.45	-1,655.32
FX DEAL TRANSACTED ON 20 MAR 2024 USD / CAD EX.RATE 0.7387814 WITH HSBC BANK	-1,106,408.000	20 Mar 24				0.00	-817,393.63	-809,813.72	7,579.91
FX DEAL TRANSACTED ON 20 SEP 2024 CAD / USD EX.RATE 1.35651 WITH HSBC BANK USA,	1,106,408.000	20 Sep 24				0.00	815,628.34	822,149.73	6,521.39
FX DEAL TRANSACTED ON 20 SEP 2024 USD / CAD EX.RATE 0.7387243 WITH HSBC BANK	-1,106,408.000	20 Sep 24				0.00	-817,330.47	-770,023.32	47,307.15
FX DEAL TRANSACTED ON 21 JUN 2024 CAD / USD EX.RATE 1.3699837 WITH HSBC BANK	1,106,408.000	21 Jun 24				0.00	807,606.69	809,813.72	2,207.03
FX DEAL TRANSACTED ON 21 JUN 2024 USD / CAD EX.RATE 0.7315318 WITH HSBC BANK	-1,106,408.000	21 Jun 24				0.00	-809,372.62	-822,149.73	-12,777.11

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,544,696,373.10

◆ 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
HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 27 NOV 2024 USD / CAD EX.RATE 0.7135772 WITH HSBC BANK	-52,359.420	27 Nov 24				0.00	-37,362.49	-37,371.56	-9.07
Danish krone - DKK									
FX DEAL TRANSACTED ON 20 MAR 2024 DKK / USD EX.RATE 6.8627 WITH HSBC BANK USA,	2,307,846.000	20 Mar 24				0.00	336,288.34	335,357.43	-930.91
FX DEAL TRANSACTED ON 20 MAR 2024 USD / DKK EX.RATE 0.1463925 WITH HSBC BANK	-2,307,846.000	20 Mar 24				0.00	-337,851.40	-331,089.96	6,761.44
FX DEAL TRANSACTED ON 21 JUN 2024 DKK / USD EX.RATE 6.977055 WITH HSBC BANK USA,	2,307,846.000	21 Jun 24				0.00	330,776.52	331,089.96	313.44
FX DEAL TRANSACTED ON 21 JUN 2024 USD / DKK EX.RATE 0.1441073 WITH HSBC BANK	-2,307,846.000	21 Jun 24				0.00	-332,577.43	-345,742.13	-13,164.70
FX DEAL TRANSACTED ON 23 AUG 2024 DKK / USD EX.RATE 6.7043445 WITH HSBC BANK	2,307,846.000	23 Aug 24				0.00	344,231.42	345,742.13	1,510.71
Euro - EUR									
FX DEAL TRANSACTED ON 04 MAR 2024 USD / EUR EX.RATE 1.0871194 WITH HSBC BANK	-279,141.000	4 Mar 24				0.00	-303,459.60	-302,519.07	940.53
FX DEAL TRANSACTED ON 04 OCT 2024 EUR / USD EX.RATE 0.9087784 WITH HSBC BANK	284,944.000	4 Oct 24				0.00	313,546.19	296,299.04	-17,247.15
FX DEAL TRANSACTED ON 14 JUN 2024 EUR / USD EX.RATE 0.9343817 WITH HSBC BANK	359,722.000	14 Jun 24				0.00	384,983.98	384,938.51	-45.47
FX DEAL TRANSACTED ON 16 DEC 2024 EUR / USD EX.RATE 0.9512174 WITH HSBC BANK	1,786,713.400	16 Dec 24				0.00	1,878,343.92	1,857,914.06	-20,429.86
FX DEAL TRANSACTED ON 16 DEC 2024 USD / EUR EX.RATE 1.0557678 WITH HSBC BANK	-1,786,713.400	16 Dec 24				0.00	-1,886,354.48	-1,857,137.35	29,217.13
FX DEAL TRANSACTED ON 20 MAR 2024 EUR / USD EX.RATE 0.9203866 WITH HSBC BANK	3,031,379.400	20 Mar 24				0.00	3,293,593.72	3,285,257.53	-8,336.19
FX DEAL TRANSACTED ON 20 MAR 2024 USD / EUR EX.RATE 1.09053 WITH HSBC BANK USA,	-3,031,379.400	20 Mar 24				0.00	-3,305,810.18	-3,243,879.11	61,931.07

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,544,696,373.10

◆ 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
HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 20 SEP 2024 EUR / USD EX.RATE 0.896063 WITH HSBC BANK USA,	2,671,657.400	20 Sep 24				0.00	2,981,550.96	2,984,775.91	3,224.95
FX DEAL TRANSACTED ON 20 SEP 2024 USD / EUR EX.RATE 1.11952 WITH HSBC BANK USA,	-2,671,657.400	20 Sep 24				0.00	-2,990,973.89	-2,778,123.14	212,850.75
FX DEAL TRANSACTED ON 21 JUN 2024 EUR / USD EX.RATE 0.9351663 WITH HSBC BANK	2,671,657.400	21 Jun 24				0.00	2,856,879.40	2,858,940.60	2,061.20
FX DEAL TRANSACTED ON 21 JUN 2024 USD / EUR EX.RATE 1.0740566 WITH HSBC BANK	-2,671,657.400	21 Jun 24				0.00	-2,869,511.26	-2,984,775.91	-115,264.65
FX DEAL TRANSACTED ON 27 DEC 2024 EUR / USD EX.RATE 0.958543 WITH HSBC BANK USA,	159,657.010	27 Dec 24				0.00	166,562.18	165,731.97	-830.21
FX DEAL TRANSACTED ON 27 DEC 2024 USD / EUR EX.RATE 1.047433 WITH HSBC BANK USA,	-496,805.000	27 Dec 24				0.00	-520,369.95	-516,386.75	3,983.20
FX DEAL TRANSACTED ON 27 NOV 2024 USD / EUR EX.RATE 1.05799 WITH HSBC BANK USA,	-23,344.410	27 Nov 24				0.00	-24,698.15	-24,636.52	61.63
FX DEAL TRANSACTED ON 28 NOV 2024 EUR / USD EX.RATE 0.9476229 WITH HSBC BANK	600,000.000	28 Nov 24				0.00	633,163.26	623,910.04	-9,253.22
Hong Kong dollar - HKD									
FX DEAL TRANSACTED ON 16 DEC 2024 HKD / USD EX.RATE 7.774028 WITH HSBC BANK USA,	6,885,170.000	16 Dec 24				0.00	885,663.13	885,689.11	25.98
FX DEAL TRANSACTED ON 16 DEC 2024 USD / HKD EX.RATE 0.1287915 WITH HSBC BANK	-6,885,170.000	16 Dec 24				0.00	-886,751.32	-887,335.09	-583.77
FX DEAL TRANSACTED ON 20 MAR 2024 HKD / USD EX.RATE 7.823 WITH HSBC BANK USA,	4,234,681.000	20 Mar 24				0.00	541,311.65	541,429.30	117.65
FX DEAL TRANSACTED ON 20 MAR 2024 USD / HKD EX.RATE 0.1281361 WITH HSBC BANK	-4,234,681.000	20 Mar 24				0.00	-542,615.64	-542,264.75	350.89
FX DEAL TRANSACTED ON 20 SEP 2024 HKD / USD EX.RATE 7.79065 WITH HSBC BANK USA,	4,234,681.000	20 Sep 24				0.00	543,559.39	544,020.27	460.88
FX DEAL TRANSACTED ON 20 SEP 2024 USD / HKD EX.RATE 0.1286935 WITH HSBC BANK	-4,234,681.000	20 Sep 24				0.00	-544,975.93	-544,737.58	238.35

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,544,696,373.10

◆ 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
HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 21 JUN 2024 HKD / USD EX.RATE 7.803863 WITH HSBC BANK USA,	4,234,681.000	21 Jun 24				0.00	542,639.08	542,264.75	-374.33
FX DEAL TRANSACTED ON 21 JUN 2024 USD / HKD EX.RATE 0.1284336 WITH HSBC BANK	-4,234,681.000	21 Jun 24				0.00	-543,875.29	-544,020.27	-144.98
FX DEAL TRANSACTED ON 30 SEP 2024 USD / HKD EX.RATE 0.1289617 WITH HSBC BANK	-2,650,489.000	30 Sep 24				0.00	-341,811.66	-340,951.53	860.13
Japanese yen - JPY									
FX DEAL TRANSACTED ON 05 AUG 2024 JPY / USD EX.RATE 141.0914 WITH HSBC BANK USA,	68,805,114.000	5 Aug 24				0.00	487,663.42	476,572.22	-11,091.20
FX DEAL TRANSACTED ON 09 SEP 2024 JPY / USD EX.RATE 142.59851 WITH HSBC BANK	50,183,575.000	9 Sep 24				0.00	351,922.16	347,591.86	-4,330.30
FX DEAL TRANSACTED ON 10 JUL 2024 USD / JPY EX.RATE 0.0062618 WITH HSBC BANK	-47,334,229.000	10 Jul 24				0.00	-296,398.55	-327,856.13	-31,457.58
FX DEAL TRANSACTED ON 16 DEC 2024 JPY / USD EX.RATE 154.01804 WITH HSBC BANK	167,032,282.000	16 Dec 24				0.00	1,084,498.17	1,067,230.73	-17,267.44
FX DEAL TRANSACTED ON 16 DEC 2024 USD / JPY EX.RATE 0.0065669 WITH HSBC BANK	-167,032,282.000	16 Dec 24				0.00	-1,096,882.95	-1,073,310.56	23,572.39
FX DEAL TRANSACTED ON 20 MAR 2024 JPY / USD EX.RATE 151.48652 WITH HSBC BANK	233,763,759.000	20 Mar 24				0.00	1,543,132.41	1,543,759.35	626.94
FX DEAL TRANSACTED ON 20 MAR 2024 USD / JPY EX.RATE 0.0066941 WITH HSBC BANK	-233,763,759.000	20 Mar 24				0.00	-1,564,842.79	-1,463,722.23	101,120.56
FX DEAL TRANSACTED ON 20 SEP 2024 JPY / USD EX.RATE 143.93 WITH HSBC BANK USA,	162,109,299.000	20 Sep 24				0.00	1,126,306.53	1,122,834.97	-3,471.56
FX DEAL TRANSACTED ON 20 SEP 2024 USD / JPY EX.RATE 0.0070276 WITH HSBC BANK	-162,109,299.000	20 Sep 24				0.00	-1,139,244.03	-1,035,775.98	103,468.05
FX DEAL TRANSACTED ON 21 JUN 2024 JPY / USD EX.RATE 159.40607 WITH HSBC BANK	233,763,759.000	21 Jun 24				0.00	1,466,467.11	1,463,722.23	-2,744.88
FX DEAL TRANSACTED ON 21 JUN 2024 USD / JPY EX.RATE 0.0063612 WITH HSBC BANK	-233,763,759.000	21 Jun 24				0.00	-1,487,025.91	-1,619,142.92	-132,117.01

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,544,696,373.10

◆ 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
HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 22 OCT 2024 JPY / USD EX.RATE 149.65696 WITH HSBC BANK	48,767,654.000	22 Oct 24				0.00	325,862.92	311,594.49	-14,268.43
FX DEAL TRANSACTED ON 26 FEB 2024 USD / JPY EX.RATE 0.0066594 WITH HSBC BANK	-45,580,007.000	26 Feb 24				0.00	-303,534.97	-301,007.15	2,527.82
FX DEAL TRANSACTED ON 27 SEP 2024 USD / JPY EX.RATE 0.0070796 WITH HSBC BANK	-53,690,637.000	27 Sep 24				0.00	-380,106.78	-343,049.24	37,057.54
Swedish krona - SEK									
FX DEAL TRANSACTED ON 27 DEC 2024 SEK / USD EX.RATE 11.00302 WITH HSBC BANK USA,	412,067.710	27 Dec 24				0.00	37,450.42	37,293.73	-156.69
United States dollar - USD									
FX DEAL TRANSACTED ON 04 MAR 2024 USD / EUR EX.RATE 1.0871194 WITH HSBC BANK	303,459.600	4 Mar 24				0.00	303,459.60	303,459.60	0.00
FX DEAL TRANSACTED ON 04 OCT 2024 EUR / USD EX.RATE 0.9087784 WITH HSBC BANK	-313,546.190	4 Oct 24				0.00	-313,546.19	-313,546.19	0.00
FX DEAL TRANSACTED ON 05 AUG 2024 JPY / USD EX.RATE 141.0914 WITH HSBC BANK USA,	-487,663.420	5 Aug 24				0.00	-487,663.42	-487,663.42	0.00
FX DEAL TRANSACTED ON 09 SEP 2024 JPY / USD EX.RATE 142.59851 WITH HSBC BANK	-351,922.160	9 Sep 24				0.00	-351,922.16	-351,922.16	0.00
FX DEAL TRANSACTED ON 10 JUL 2024 USD / JPY EX.RATE 0.0062618 WITH HSBC BANK	296,398.550	10 Jul 24				0.00	296,398.55	296,398.55	0.00
FX DEAL TRANSACTED ON 14 JUN 2024 EUR / USD EX.RATE 0.9343817 WITH HSBC BANK	-384,983.980	14 Jun 24				0.00	-384,983.98	-384,983.98	0.00
FX DEAL TRANSACTED ON 16 DEC 2024 CAD / USD EX.RATE 1.423826 WITH HSBC BANK USA,	-777,066.860	16 Dec 24				0.00	-777,066.86	-777,066.86	0.00
FX DEAL TRANSACTED ON 16 DEC 2024 EUR / USD EX.RATE 0.9512174 WITH HSBC BANK	-1,878,343.920	16 Dec 24				0.00	-1,878,343.92	-1,878,343.92	0.00
FX DEAL TRANSACTED ON 16 DEC 2024 GBP / USD EX.RATE 0.7883962 WITH HSBC BANK	-353,007.790	16 Dec 24				0.00	-353,007.79	-353,007.79	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,544,696,373.10

◆ 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
HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 16 DEC 2024 HKD / USD EX.RATE 7.774028 WITH HSBC BANK USA,	-885,663.130	16 Dec 24				0.00	-885,663.13	-885,663.13	0.00
FX DEAL TRANSACTED ON 16 DEC 2024 JPY / USD EX.RATE 154.01804 WITH HSBC BANK	-1,084,498.170	16 Dec 24				0.00	-1,084,498.17	-1,084,498.17	0.00
FX DEAL TRANSACTED ON 16 DEC 2024 USD / CAD EX.RATE 0.7048954 WITH HSBC BANK	779,901.850	16 Dec 24				0.00	779,901.85	779,901.85	0.00
FX DEAL TRANSACTED ON 16 DEC 2024 USD / EUR EX.RATE 1.0557678 WITH HSBC BANK	1,886,354.480	16 Dec 24				0.00	1,886,354.48	1,886,354.48	0.00
FX DEAL TRANSACTED ON 16 DEC 2024 USD / GBP EX.RATE 1.2677033 WITH HSBC BANK	352,814.510	16 Dec 24				0.00	352,814.51	352,814.51	0.00
FX DEAL TRANSACTED ON 16 DEC 2024 USD / HKD EX.RATE 0.1287915 WITH HSBC BANK	886,751.320	16 Dec 24				0.00	886,751.32	886,751.32	0.00
FX DEAL TRANSACTED ON 16 DEC 2024 USD / JPY EX.RATE 0.0065669 WITH HSBC BANK	1,096,882.950	16 Dec 24				0.00	1,096,882.95	1,096,882.95	0.00
FX DEAL TRANSACTED ON 20 MAR 2024 CAD / USD EX.RATE 1.3553959 WITH HSBC BANK	-816,298.770	20 Mar 24				0.00	-816,298.77	-816,298.77	0.00
FX DEAL TRANSACTED ON 20 MAR 2024 DKK / USD EX.RATE 6.8627 WITH HSBC BANK USA,	-336,288.340	20 Mar 24				0.00	-336,288.34	-336,288.34	0.00
FX DEAL TRANSACTED ON 20 MAR 2024 EUR / USD EX.RATE 0.9203866 WITH HSBC BANK	-3,293,593.720	20 Mar 24				0.00	-3,293,593.72	-3,293,593.72	0.00
FX DEAL TRANSACTED ON 20 MAR 2024 GBP / USD EX.RATE 0.7863552 WITH HSBC BANK	-353,924.040	20 Mar 24				0.00	-353,924.04	-353,924.04	0.00
FX DEAL TRANSACTED ON 20 MAR 2024 HKD / USD EX.RATE 7.823 WITH HSBC BANK USA,	-541,311.650	20 Mar 24				0.00	-541,311.65	-541,311.65	0.00
FX DEAL TRANSACTED ON 20 MAR 2024 JPY / USD EX.RATE 151.48652 WITH HSBC BANK	-1,543,132.410	20 Mar 24				0.00	-1,543,132.41	-1,543,132.41	0.00
FX DEAL TRANSACTED ON 20 MAR 2024 USD / CAD EX.RATE 0.7387814 WITH HSBC BANK	817,393.630	20 Mar 24				0.00	817,393.63	817,393.63	0.00
FX DEAL TRANSACTED ON 20 MAR 2024 USD / DKK EX.RATE 0.1463925 WITH HSBC BANK	337,851.400	20 Mar 24				0.00	337,851.40	337,851.40	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,544,696,373.10

◆ 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
HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 20 MAR 2024 USD / EUR EX.RATE 1.09053 WITH HSBC BANK USA,	3,305,810.180	20 Mar 24				0.00	3,305,810.18	3,305,810.18	0.00
FX DEAL TRANSACTED ON 20 MAR 2024 USD / GBP EX.RATE 1.27229 WITH HSBC BANK USA,	354,091.030	20 Mar 24				0.00	354,091.03	354,091.03	0.00
FX DEAL TRANSACTED ON 20 MAR 2024 USD / HKD EX.RATE 0.1281361 WITH HSBC BANK	542,615.640	20 Mar 24				0.00	542,615.64	542,615.64	0.00
FX DEAL TRANSACTED ON 20 MAR 2024 USD / JPY EX.RATE 0.0066941 WITH HSBC BANK	1,564,842.790	20 Mar 24				0.00	1,564,842.79	1,564,842.79	0.00
FX DEAL TRANSACTED ON 20 SEP 2024 CAD / USD EX.RATE 1.35651 WITH HSBC BANK USA,	-815,628.340	20 Sep 24				0.00	-815,628.34	-815,628.34	0.00
FX DEAL TRANSACTED ON 20 SEP 2024 EUR / USD EX.RATE 0.896063 WITH HSBC BANK USA,	-2,981,550.960	20 Sep 24				0.00	-2,981,550.96	-2,981,550.96	0.00
FX DEAL TRANSACTED ON 20 SEP 2024 GBP / USD EX.RATE 0.751232 WITH HSBC BANK USA,	-370,471.440	20 Sep 24				0.00	-370,471.44	-370,471.44	0.00
FX DEAL TRANSACTED ON 20 SEP 2024 HKD / USD EX.RATE 7.79065 WITH HSBC BANK USA,	-543,559.390	20 Sep 24				0.00	-543,559.39	-543,559.39	0.00
FX DEAL TRANSACTED ON 20 SEP 2024 JPY / USD EX.RATE 143.93 WITH HSBC BANK USA,	-1,126,306.530	20 Sep 24				0.00	-1,126,306.53	-1,126,306.53	0.00
FX DEAL TRANSACTED ON 20 SEP 2024 USD / CAD EX.RATE 0.7387243 WITH HSBC BANK	817,330.470	20 Sep 24				0.00	817,330.47	817,330.47	0.00
FX DEAL TRANSACTED ON 20 SEP 2024 USD / EUR EX.RATE 1.11952 WITH HSBC BANK USA,	2,990,973.890	20 Sep 24				0.00	2,990,973.89	2,990,973.89	0.00
FX DEAL TRANSACTED ON 20 SEP 2024 USD / GBP EX.RATE 1.3307683 WITH HSBC BANK	370,366.130	20 Sep 24				0.00	370,366.13	370,366.13	0.00
FX DEAL TRANSACTED ON 20 SEP 2024 USD / HKD EX.RATE 0.1286935 WITH HSBC BANK	544,975.930	20 Sep 24				0.00	544,975.93	544,975.93	0.00
FX DEAL TRANSACTED ON 20 SEP 2024 USD / JPY EX.RATE 0.0070276 WITH HSBC BANK	1,139,244.030	20 Sep 24				0.00	1,139,244.03	1,139,244.03	0.00
FX DEAL TRANSACTED ON 21 JUN 2024 CAD / USD EX.RATE 1.3699837 WITH HSBC BANK	-807,606.690	21 Jun 24				0.00	-807,606.69	-807,606.69	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,544,696,373.10

◆ 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
HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 21 JUN 2024 DKK / USD EX.RATE 6.977055 WITH HSBC BANK USA,	-330,776.520	21 Jun 24				0.00	-330,776.52	-330,776.52	0.00
FX DEAL TRANSACTED ON 21 JUN 2024 EUR / USD EX.RATE 0.9351663 WITH HSBC BANK	-2,856,879.400	21 Jun 24				0.00	-2,856,879.40	-2,856,879.40	0.00
FX DEAL TRANSACTED ON 21 JUN 2024 GBP / USD EX.RATE 0.7912288 WITH HSBC BANK	-351,744.040	21 Jun 24				0.00	-351,744.04	-351,744.04	0.00
FX DEAL TRANSACTED ON 21 JUN 2024 HKD / USD EX.RATE 7.803863 WITH HSBC BANK USA,	-542,639.080	21 Jun 24				0.00	-542,639.08	-542,639.08	0.00
FX DEAL TRANSACTED ON 21 JUN 2024 JPY / USD EX.RATE 159.40607 WITH HSBC BANK	-1,466,467.110	21 Jun 24				0.00	-1,466,467.11	-1,466,467.11	0.00
FX DEAL TRANSACTED ON 21 JUN 2024 USD / CAD EX.RATE 0.7315318 WITH HSBC BANK	809,372.620	21 Jun 24				0.00	809,372.62	809,372.62	0.00
FX DEAL TRANSACTED ON 21 JUN 2024 USD / DKK EX.RATE 0.1441073 WITH HSBC BANK	332,577.430	21 Jun 24				0.00	332,577.43	332,577.43	0.00
FX DEAL TRANSACTED ON 21 JUN 2024 USD / EUR EX.RATE 1.0740566 WITH HSBC BANK	2,869,511.260	21 Jun 24				0.00	2,869,511.26	2,869,511.26	0.00
FX DEAL TRANSACTED ON 21 JUN 2024 USD / GBP EX.RATE 1.26467 WITH HSBC BANK USA,	351,970.310	21 Jun 24				0.00	351,970.31	351,970.31	0.00
FX DEAL TRANSACTED ON 21 JUN 2024 USD / HKD EX.RATE 0.1284336 WITH HSBC BANK	543,875.290	21 Jun 24				0.00	543,875.29	543,875.29	0.00
FX DEAL TRANSACTED ON 21 JUN 2024 USD / JPY EX.RATE 0.0063612 WITH HSBC BANK	1,487,025.910	21 Jun 24				0.00	1,487,025.91	1,487,025.91	0.00
FX DEAL TRANSACTED ON 22 OCT 2024 JPY / USD EX.RATE 149.65696 WITH HSBC BANK	-325,862.920	22 Oct 24				0.00	-325,862.92	-325,862.92	0.00
FX DEAL TRANSACTED ON 23 AUG 2024 DKK / USD EX.RATE 6.7043445 WITH HSBC BANK	-344,231.420	23 Aug 24				0.00	-344,231.42	-344,231.42	0.00
FX DEAL TRANSACTED ON 26 FEB 2024 USD / JPY EX.RATE 0.0066594 WITH HSBC BANK	303,534.970	26 Feb 24				0.00	303,534.97	303,534.97	0.00
FX DEAL TRANSACTED ON 27 DEC 2024 EUR / USD EX.RATE 0.958543 WITH HSBC BANK USA,	-166,562.180	27 Dec 24				0.00	-166,562.18	-166,562.18	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,544,696,373.10

◆ 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
HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 27 DEC 2024 SEK / USD EX.RATE 11.00302 WITH HSBC BANK USA,	-37,450.420	27 Dec 24				0.00	-37,450.42	-37,450.42	0.00
FX DEAL TRANSACTED ON 27 DEC 2024 USD / EUR EX.RATE 1.047433 WITH HSBC BANK USA,	520,369.950	27 Dec 24				0.00	520,369.95	520,369.95	0.00
FX DEAL TRANSACTED ON 27 NOV 2024 USD / CAD EX.RATE 0.7135772 WITH HSBC BANK	37,362.490	27 Nov 24				0.00	37,362.49	37,362.49	0.00
FX DEAL TRANSACTED ON 27 NOV 2024 USD / EUR EX.RATE 1.05799 WITH HSBC BANK USA,	24,698.150	27 Nov 24				0.00	24,698.15	24,698.15	0.00
FX DEAL TRANSACTED ON 27 SEP 2024 USD / JPY EX.RATE 0.0070796 WITH HSBC BANK	380,106.780	27 Sep 24				0.00	380,106.78	380,106.78	0.00
FX DEAL TRANSACTED ON 28 NOV 2024 EUR / USD EX.RATE 0.9476229 WITH HSBC BANK	-633,163.260	28 Nov 24				0.00	-633,163.26	-633,163.26	0.00
FX DEAL TRANSACTED ON 30 SEP 2024 USD / HKD EX.RATE 0.1289617 WITH HSBC BANK	341,811.660	30 Sep 24				0.00	341,811.66	341,811.66	0.00
Total HSBC BANK USA, N.A.							.000.00	243,769.32	243,769.32

JPMORGAN CHASE BANK, N.A.**Cash and Cash Equivalents****British pound sterling - GBP**

FX DEAL TRANSACTED ON 01 NOV 2024 GBP / USD EX.RATE 0.7706846 WITH JPMORGAN	301,299.000	1 Nov 24				0.00	390,949.82	377,844.05	-13,105.77
FX DEAL TRANSACTED ON 16 DEC 2024 GBP / USD EX.RATE 0.7884005 WITH JPMORGAN	2,038,759.000	16 Dec 24				0.00	2,585,943.36	2,556,705.95	-29,237.41
FX DEAL TRANSACTED ON 16 DEC 2024 USD / GBP EX.RATE 1.2677263 WITH JPMORGAN	-2,038,759.000	16 Dec 24				0.00	-2,584,588.40	-2,551,711.75	32,876.65
FX DEAL TRANSACTED ON 16 SEP 2024 USD / GBP EX.RATE 1.32103 WITH JPMORGAN CHASE	-11,198.650	16 Sep 24				0.00	-14,793.75	-14,767.10	26.65

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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
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 17 SEP 2024 USD / GBP EX.RATE 1.31534 WITH JPMORGAN CHASE	-25,307.860	17 Sep 24				0.00	-33,288.44	-33,435.48	-147.04
FX DEAL TRANSACTED ON 18 DEC 2024 GBP / USD EX.RATE 0.7873896 WITH JPMORGAN	213,840.000	18 Dec 24				0.00	271,580.93	267,642.25	-3,938.68
FX DEAL TRANSACTED ON 20 MAR 2024 GBP / USD EX.RATE 0.7873086 WITH JPMORGAN	2,612,730.000	20 Mar 24				0.00	3,318,559.01	3,303,666.80	-14,892.21
FX DEAL TRANSACTED ON 20 MAR 2024 USD / GBP EX.RATE 1.2707409 WITH JPMORGAN	-2,612,730.000	20 Mar 24				0.00	-3,320,102.87	-3,310,721.04	9,381.83
FX DEAL TRANSACTED ON 20 SEP 2024 GBP / USD EX.RATE 0.7511963 WITH JPMORGAN	2,612,730.000	20 Sep 24				0.00	3,478,092.30	3,494,134.52	16,042.22
FX DEAL TRANSACTED ON 20 SEP 2024 USD / GBP EX.RATE 1.33085 WITH JPMORGAN CHASE	-2,612,730.000	20 Sep 24				0.00	-3,477,151.72	-3,276,494.35	200,657.37
FX DEAL TRANSACTED ON 21 JUN 2024 GBP / USD EX.RATE 0.7912353 WITH JPMORGAN	2,612,730.000	21 Jun 24				0.00	3,302,089.93	3,310,721.04	8,631.11
FX DEAL TRANSACTED ON 21 JUN 2024 USD / GBP EX.RATE 1.2646552 WITH JPMORGAN	-2,612,730.000	21 Jun 24				0.00	-3,304,202.58	-3,494,134.52	-189,931.94
FX DEAL TRANSACTED ON 21 MAR 2024 USD / GBP EX.RATE 1.2736 WITH JPMORGAN CHASE	-79,281.930	21 Mar 24				0.00	-100,973.47	-100,771.30	202.17
FX DEAL TRANSACTED ON 21 MAR 2024 USD / GBP EX.RATE 1.273607 WITH JPMORGAN CHASE	-28,257.800	21 Mar 24				0.00	-35,989.33	-35,795.57	193.76
FX DEAL TRANSACTED ON 24 DEC 2024 GBP / USD EX.RATE 0.7957855 WITH JPMORGAN	168,780.470	24 Dec 24				0.00	212,092.91	212,317.41	224.50
FX DEAL TRANSACTED ON 25 SEP 2024 GBP / USD EX.RATE 0.7467124 WITH JPMORGAN	272,672.000	25 Sep 24				0.00	365,163.35	341,944.35	-23,219.00
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 01 AUG 2024 CAD / USD EX.RATE 1.3820773 WITH JPMORGAN	20,985.690	1 Aug 24				0.00	15,184.17	15,191.06	6.89
FX DEAL TRANSACTED ON 02 AUG 2024 CAD / USD EX.RATE 1.3845375 WITH JPMORGAN	20,806.990	2 Aug 24				0.00	15,028.12	15,036.13	8.01

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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
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 11 APR 2024 CAD / JPY EX.RATE 0.0089296 WITH JPMORGAN	1,750,000.000	11 Apr 24				0.00	1,279,847.88	1,272,125.90	-7,721.98
FX DEAL TRANSACTED ON 27 NOV 2024 USD / CAD EX.RATE 0.7117523 WITH JPMORGAN	-121,566.360	27 Nov 24				0.00	-86,525.14	-86,471.79	53.35
FX DEAL TRANSACTED ON 30 JUL 2024 CAD / USD EX.RATE 1.3862884 WITH JPMORGAN	50,333.620	30 Jul 24				0.00	36,308.19	36,332.78	24.59
Euro - EUR									
FX DEAL TRANSACTED ON 01 OCT 2024 EUR / USD EX.RATE 0.9039385 WITH JPMORGAN	29,084.810	1 Oct 24				0.00	32,175.65	32,098.00	-77.65
FX DEAL TRANSACTED ON 05 NOV 2024 EUR / USD EX.RATE 0.9167609 WITH JPMORGAN	177,000.000	5 Nov 24				0.00	193,071.07	190,071.46	-2,999.61
FX DEAL TRANSACTED ON 13 JUN 2024 USD / EUR EX.RATE 1.07508 WITH JPMORGAN CHASE	-38,527.520	13 Jun 24				0.00	-41,420.17	-41,176.29	243.88
FX DEAL TRANSACTED ON 15 APR 2024 USD / EUR EX.RATE 1.06259 WITH JPMORGAN CHASE	-97,474.210	15 Apr 24				0.00	-103,575.12	-103,629.71	-54.59
FX DEAL TRANSACTED ON 15 APR 2024 USD / EUR EX.RATE 1.06405 WITH JPMORGAN CHASE	-165,568.380	15 Apr 24				0.00	-176,173.03	-176,024.03	149.00
FX DEAL TRANSACTED ON 15 JUL 2024 EUR / USD EX.RATE 0.9175827 WITH JPMORGAN	60,740.720	15 Jul 24				0.00	66,196.45	66,079.83	-116.62
FX DEAL TRANSACTED ON 16 DEC 2024 EUR / USD EX.RATE 0.9511806 WITH JPMORGAN	1,807,031.000	16 Dec 24				0.00	1,899,777.05	1,879,041.31	-20,735.74
FX DEAL TRANSACTED ON 16 DEC 2024 USD / EUR EX.RATE 1.0558242 WITH JPMORGAN	-1,807,031.000	16 Dec 24				0.00	-1,907,907.06	-1,878,255.77	29,651.29
FX DEAL TRANSACTED ON 16 SEP 2024 USD / EUR EX.RATE 1.112924 WITH JPMORGAN CHASE	-257,162.000	16 Sep 24				0.00	-286,201.76	-287,301.41	-1,099.65
FX DEAL TRANSACTED ON 17 APR 2024 EUR / USD EX.RATE 0.9375096 WITH JPMORGAN	582,787.000	17 Apr 24				0.00	621,633.13	623,640.37	2,007.24
FX DEAL TRANSACTED ON 17 OCT 2024 EUR / USD EX.RATE 0.9234719 WITH JPMORGAN	6,377.280	17 Oct 24				0.00	6,905.77	6,924.13	18.36

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,544,696,373.10

◆ 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
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANACTED ON 18 JAN 2024 EUR / USD EX.RATE 0.9178494 WITH JPMORGAN	255,464.000	18 Jan 24				0.00	278,328.90	276,859.12	-1,469.78
FX DEAL TRANACTED ON 19 JUL 2024 EUR / USD EX.RATE 0.9184845 WITH JPMORGAN	70,621.720	19 Jul 24				0.00	76,889.40	76,871.75	-17.65
FX DEAL TRANACTED ON 20 FEB 2024 EUR / USD EX.RATE 0.9249154 WITH JPMORGAN	91,121.530	20 Feb 24				0.00	98,518.78	98,461.37	-57.41
FX DEAL TRANACTED ON 20 MAR 2024 EUR / USD EX.RATE 0.9203781 WITH JPMORGAN	2,470,401.000	20 Mar 24				0.00	2,684,115.39	2,677,297.17	-6,818.22
FX DEAL TRANACTED ON 20 MAR 2024 USD / EUR EX.RATE 1.0905437 WITH JPMORGAN	-2,470,401.000	20 Mar 24				0.00	-2,694,080.25	-2,643,576.12	50,504.13
FX DEAL TRANACTED ON 20 SEP 2024 EUR / USD EX.RATE 0.8960413 WITH JPMORGAN	1,807,031.000	20 Sep 24				0.00	2,016,682.74	2,018,815.21	2,132.47
FX DEAL TRANACTED ON 20 SEP 2024 USD / EUR EX.RATE 1.1195596 WITH JPMORGAN	-1,807,031.000	20 Sep 24				0.00	-2,023,078.90	-1,879,041.31	144,037.59
FX DEAL TRANACTED ON 21 JUN 2024 EUR / USD EX.RATE 0.9351309 WITH JPMORGAN	1,549,869.000	21 Jun 24				0.00	1,657,381.86	1,658,514.82	1,132.96
FX DEAL TRANACTED ON 21 JUN 2024 USD / EUR EX.RATE 1.0740908 WITH JPMORGAN	-1,549,869.000	21 Jun 24				0.00	-1,664,700.03	-1,731,513.80	-66,813.77
FX DEAL TRANACTED ON 21 OCT 2024 USD / EUR EX.RATE 1.08196 WITH JPMORGAN CHASE	-165,068.920	21 Oct 24				0.00	-178,597.97	-178,439.52	158.45
FX DEAL TRANACTED ON 25 APR 2024 EUR / USD EX.RATE 0.9307674 WITH JPMORGAN	337,745.000	25 Apr 24				0.00	362,867.25	361,420.93	-1,446.32
FX DEAL TRANACTED ON 26 JUN 2024 EUR / USD EX.RATE 0.9362507 WITH JPMORGAN	61,894.620	26 Jun 24				0.00	66,109.02	66,301.52	192.50
FX DEAL TRANACTED ON 26 JUN 2024 USD / EUR EX.RATE 1.0682 WITH JPMORGAN CHASE	-68,577.570	26 Jun 24				0.00	-73,254.56	-73,460.30	-205.74
FX DEAL TRANACTED ON 26 SEP 2024 USD / EUR EX.RATE 1.11716 WITH JPMORGAN CHASE	-71,650.120	26 Sep 24				0.00	-80,044.65	-80,097.68	-53.03
FX DEAL TRANACTED ON 28 FEB 2024 EUR / USD EX.RATE 0.9226709 WITH JPMORGAN	7,784.670	28 Feb 24				0.00	8,437.10	8,424.18	-12.92

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,544,696,373.10

◆ 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
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 28 OCT 2024 EUR / USD EX.RATE 0.9244536 WITH JPMORGAN	13,187.900	28 Oct 24				0.00	14,265.62	14,240.96	-24.66
FX DEAL TRANSACTED ON 29 JAN 2024 USD / EUR EX.RATE 1.0845181 WITH JPMORGAN	-306,980.000	29 Jan 24				0.00	-332,925.37	-332,689.59	235.78
FX DEAL TRANSACTED ON 30 SEP 2024 EUR / USD EX.RATE 0.8981175 WITH JPMORGAN	60,580.450	30 Sep 24				0.00	67,452.70	67,101.94	-350.76
Hong Kong dollar - HKD									
FX DEAL TRANSACTED ON 17 DEC 2024 USD / HKD EX.RATE 0.1287021 WITH JPMORGAN	-67,036.730	17 Dec 24				0.00	-8,627.77	-8,626.14	1.63
FX DEAL TRANSACTED ON 25 SEP 2024 USD / HKD EX.RATE 0.1284452 WITH JPMORGAN	-219,306.080	25 Sep 24				0.00	-28,168.82	-28,192.79	-23.97
FX DEAL TRANSACTED ON 27 SEP 2024 HKD / USD EX.RATE 7.77033 WITH JPMORGAN CHASE	1,090,030.180	27 Sep 24				0.00	140,281.07	140,175.17	-105.90
Japanese yen - JPY									
FX DEAL TRANSACTED ON 02 MAY 2024 JPY / USD EX.RATE 154.697 WITH JPMORGAN CHASE	10,359,575.000	2 May 24				0.00	66,966.88	67,078.32	111.44
FX DEAL TRANSACTED ON 04 DEC 2024 USD / JPY EX.RATE 0.0066634 WITH JPMORGAN	-26,793,301.000	4 Dec 24				0.00	-178,533.57	-170,758.32	7,775.25
FX DEAL TRANSACTED ON 05 MAR 2024 JPY / USD EX.RATE 149.961 WITH JPMORGAN CHASE	479,833.000	5 Mar 24				0.00	3,199.72	3,212.06	12.34
FX DEAL TRANSACTED ON 08 OCT 2024 JPY / USD EX.RATE 146.28 WITH JPMORGAN CHASE	132,725,221.000	8 Oct 24				0.00	907,336.76	845,880.66	-61,456.10
FX DEAL TRANSACTED ON 08 OCT 2024 USD / JPY EX.RATE 0.0067537 WITH JPMORGAN	-132,725,221.000	8 Oct 24				0.00	-896,386.24	-884,657.88	11,728.36
FX DEAL TRANSACTED ON 09 MAY 2024 USD / JPY EX.RATE 0.0064207 WITH JPMORGAN	-377,334.000	9 May 24				0.00	-2,422.75	-2,420.67	2.08
FX DEAL TRANSACTED ON 11 APR 2024 CAD / JPY EX.RATE 0.0089296 WITH JPMORGAN	-195,977,250.000	11 Apr 24				0.00	-1,279,847.88	-1,281,315.79	-1,467.91

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,544,696,373.10

◆ 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
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANACTED ON 13 MAR 2024 USD / JPY EX.RATE 0.0067627 WITH JPMORGAN	-22,436,229.000	13 Mar 24				0.00	-151,728.39	-151,401.78	326.61
FX DEAL TRANACTED ON 14 AUG 2024 USD / JPY EX.RATE 0.0068455 WITH JPMORGAN	-44,246,885.000	14 Aug 24				0.00	-302,893.93	-306,471.93	-3,578.00
FX DEAL TRANACTED ON 15 MAY 2024 USD / JPY EX.RATE 0.0064714 WITH JPMORGAN	-52,521,454.000	15 May 24				0.00	-339,885.77	-328,865.43	11,020.34
FX DEAL TRANACTED ON 16 DEC 2024 JPY / USD EX.RATE 154.02174 WITH JPMORGAN	180,433,142.000	16 Dec 24				0.00	1,171,478.40	1,152,853.76	-18,624.64
FX DEAL TRANACTED ON 16 DEC 2024 USD / JPY EX.RATE 0.0065669 WITH JPMORGAN	-180,433,142.000	16 Dec 24				0.00	-1,184,877.55	-1,159,421.37	25,456.18
FX DEAL TRANACTED ON 17 OCT 2024 USD / JPY EX.RATE 0.0066741 WITH JPMORGAN	-11,093,181.000	17 Oct 24				0.00	-74,037.46	-74,149.80	-112.34
FX DEAL TRANACTED ON 19 APR 2024 JPY / USD EX.RATE 154.59 WITH JPMORGAN CHASE	411,077.000	19 Apr 24				0.00	2,659.14	2,656.82	-2.32
FX DEAL TRANACTED ON 19 DEC 2024 USD / JPY EX.RATE 0.0063619 WITH JPMORGAN	-51,036,515.000	19 Dec 24				0.00	-324,691.72	-325,264.49	-572.77
FX DEAL TRANACTED ON 19 JUL 2024 USD / JPY EX.RATE 0.0063464 WITH JPMORGAN	-14,860,816.000	19 Jul 24				0.00	-94,313.07	-94,724.26	-411.19
FX DEAL TRANACTED ON 20 FEB 2024 USD / JPY EX.RATE 0.0067098 WITH JPMORGAN	-41,142,995.000	20 Feb 24				0.00	-276,059.71	-271,705.43	4,354.28
FX DEAL TRANACTED ON 20 MAR 2024 JPY / USD EX.RATE 151.611 WITH JPMORGAN CHASE	104,632,380.000	20 Mar 24				0.00	690,137.13	690,984.84	847.71
FX DEAL TRANACTED ON 20 MAR 2024 USD / JPY EX.RATE 0.0066886 WITH JPMORGAN	-104,632,380.000	20 Mar 24				0.00	-699,843.47	-655,160.33	44,683.14
FX DEAL TRANACTED ON 20 SEP 2024 JPY / USD EX.RATE 143.959 WITH JPMORGAN CHASE	180,433,142.000	20 Sep 24				0.00	1,253,364.79	1,249,753.37	-3,611.42
FX DEAL TRANACTED ON 20 SEP 2024 USD / JPY EX.RATE 0.0070261 WITH JPMORGAN	-180,433,142.000	20 Sep 24				0.00	-1,267,743.51	-1,152,853.76	114,889.75
FX DEAL TRANACTED ON 21 AUG 2024 JPY / USD EX.RATE 145.628 WITH JPMORGAN CHASE	6,703,572.000	21 Aug 24				0.00	46,032.16	45,844.23	-187.93

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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
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 21 JUN 2024 JPY / USD EX.RATE 159.39408 WITH JPMORGAN	92,317,653.000	21 Jun 24				0.00	579,178.68	578,051.11	-1,127.57
FX DEAL TRANSACTED ON 21 JUN 2024 USD / JPY EX.RATE 0.0063617 WITH JPMORGAN	-92,317,653.000	21 Jun 24				0.00	-587,294.48	-639,429.63	-52,135.15
FX DEAL TRANSACTED ON 21 OCT 2024 USD / JPY EX.RATE 0.0066654 WITH JPMORGAN	-10,858,521.000	21 Oct 24				0.00	-72,376.15	-71,917.88	458.27
FX DEAL TRANSACTED ON 22 APR 2024 JPY / USD EX.RATE 153.27686 WITH JPMORGAN	64,836,181.000	22 Apr 24				0.00	423,000.45	405,974.65	-17,025.80
FX DEAL TRANSACTED ON 22 AUG 2024 USD / JPY EX.RATE 0.0068537 WITH JPMORGAN	-5,970,640.000	22 Aug 24				0.00	-40,921.14	-41,131.44	-210.30
FX DEAL TRANSACTED ON 22 AUG 2024 USD / JPY EX.RATE 0.0068635 WITH JPMORGAN	-43,868,604.000	22 Aug 24				0.00	-301,094.27	-303,851.80	-2,757.53
FX DEAL TRANSACTED ON 24 DEC 2024 JPY / USD EX.RATE 157.237 WITH JPMORGAN CHASE	40,571,087.000	24 Dec 24				0.00	258,025.06	257,856.15	-168.91
FX DEAL TRANSACTED ON 24 JUN 2024 USD / JPY EX.RATE 0.0062838 WITH JPMORGAN	-62,369,000.000	24 Jun 24				0.00	-391,914.28	-397,850.29	-5,936.01
FX DEAL TRANSACTED ON 24 OCT 2024 USD / JPY EX.RATE 0.0066561 WITH JPMORGAN	-6,322,570.000	24 Oct 24				0.00	-42,083.73	-40,294.83	1,788.90
FX DEAL TRANSACTED ON 26 JAN 2024 JPY / USD EX.RATE 147.85 WITH JPMORGAN CHASE	11,296,796.000	26 Jan 24				0.00	76,407.14	76,497.69	90.55
FX DEAL TRANSACTED ON 26 SEP 2024 JPY / USD EX.RATE 144.413 WITH JPMORGAN CHASE	8,377,918.000	26 Sep 24				0.00	58,013.60	58,640.15	626.55
Mexican peso - MXN									
FX DEAL TRANSACTED ON 04 DEC 2024 USD / MXN EX.RATE 0.0489894 WITH JPMORGAN	-6,526,500.000	4 Dec 24				0.00	-319,729.62	-313,117.23	6,612.39
FX DEAL TRANSACTED ON 05 JAN 2024 MXN / USD EX.RATE 17.1913 WITH JPMORGAN CHASE	27,760,000.000	5 Jan 24				0.00	1,614,770.26	1,624,317.96	9,547.70
FX DEAL TRANSACTED ON 05 JAN 2024 USD / MXN EX.RATE 0.059051 WITH JPMORGAN CHASE	-27,760,000.000	5 Jan 24				0.00	-1,639,257.14	-1,614,235.04	25,022.10

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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
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 07 OCT 2024 MXN / USD EX.RATE 19.6075 WITH JPMORGAN CHASE	12,596,000.000	7 Oct 24				0.00	642,407.24	604,309.29	-38,097.95
FX DEAL TRANSACTED ON 07 OCT 2024 USD / MXN EX.RATE 0.0517183 WITH JPMORGAN	-12,596,000.000	7 Oct 24				0.00	-651,444.23	-632,091.33	19,352.90
FX DEAL TRANSACTED ON 08 APR 2024 MXN / USD EX.RATE 16.6185 WITH JPMORGAN CHASE	27,760,000.000	8 Apr 24				0.00	1,670,427.54	1,555,269.20	-115,158.34
FX DEAL TRANSACTED ON 08 APR 2024 USD / MXN EX.RATE 0.0610575 WITH JPMORGAN	-27,760,000.000	8 Apr 24				0.00	-1,694,956.65	-1,624,317.96	70,638.69
FX DEAL TRANSACTED ON 08 JUL 2024 MXN / USD EX.RATE 18.2671 WITH JPMORGAN CHASE	12,596,000.000	8 Jul 24				0.00	689,545.69	632,091.33	-57,454.36
FX DEAL TRANSACTED ON 08 JUL 2024 USD / MXN EX.RATE 0.0555309 WITH JPMORGAN	-12,596,000.000	8 Jul 24				0.00	-699,466.90	-705,697.80	-6,230.90
FX DEAL TRANSACTED ON 13 MAR 2024 MXN / USD EX.RATE 16.9805 WITH JPMORGAN CHASE	54,201.760	13 Mar 24				0.00	3,192.00	2,944.87	-247.13
FX DEAL TRANSACTED ON 13 MAR 2024 USD / MXN EX.RATE 0.0597372 WITH JPMORGAN	-53,434.080	13 Mar 24				0.00	-3,192.00	-3,174.37	17.63
FX DEAL TRANSACTED ON 19 DEC 2024 USD / MXN EX.RATE 0.0485381 WITH JPMORGAN	-6,069,500.000	19 Dec 24				0.00	-294,602.17	-291,192.06	3,410.11
FX DEAL TRANSACTED ON 24 JUN 2024 USD / MXN EX.RATE 0.0552728 WITH JPMORGAN	-15,164,000.000	24 Jun 24				0.00	-838,156.81	-849,571.41	-11,414.60
Singapore dollar - SGD									
FX DEAL TRANSACTED ON 16 DEC 2024 SGD / USD EX.RATE 1.349567 WITH JPMORGAN CHASE	333,302.000	16 Dec 24				0.00	246,969.58	245,653.01	-1,316.57
FX DEAL TRANSACTED ON 16 DEC 2024 USD / SGD EX.RATE 0.7439734 WITH JPMORGAN	-333,302.000	16 Dec 24				0.00	-247,967.84	-245,151.43	2,816.41
FX DEAL TRANSACTED ON 20 MAR 2024 SGD / USD EX.RATE 1.3437305 WITH JPMORGAN	333,302.000	20 Mar 24				0.00	248,042.30	247,605.68	-436.62
FX DEAL TRANSACTED ON 20 MAR 2024 USD / SGD EX.RATE 0.7472238 WITH JPMORGAN	-333,302.000	20 Mar 24				0.00	-249,051.18	-245,979.34	3,071.84

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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
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 20 SEP 2024 SGD / USD EX.RATE 1.29115 WITH JPMORGAN CHASE	333,302.000	20 Sep 24				0.00	258,143.52	259,116.85	973.33
FX DEAL TRANSACTED ON 20 SEP 2024 USD / SGD EX.RATE 0.7780109 WITH JPMORGAN	-333,302.000	20 Sep 24				0.00	-259,312.58	-245,653.01	13,659.57
FX DEAL TRANSACTED ON 21 JUN 2024 SGD / USD EX.RATE 1.3550941 WITH JPMORGAN	333,302.000	21 Jun 24				0.00	245,962.25	245,979.34	17.09
FX DEAL TRANSACTED ON 21 JUN 2024 USD / SGD EX.RATE 0.7410607 WITH JPMORGAN	-333,302.000	21 Jun 24				0.00	-246,997.02	-259,116.85	-12,119.83
Swedish krona - SEK									
FX DEAL TRANSACTED ON 09 DEC 2024 SEK / USD EX.RATE 10.9222 WITH JPMORGAN CHASE	245,513.700	9 Dec 24				0.00	22,478.41	22,348.28	-130.13
FX DEAL TRANSACTED ON 10 DEC 2024 SEK / USD EX.RATE 10.974 WITH JPMORGAN CHASE	571,710.650	10 Dec 24				0.00	52,096.83	52,059.36	-37.47
Swiss franc - CHF									
FX DEAL TRANSACTED ON 16 DEC 2024 CHF / USD EX.RATE 0.8941296 WITH JPMORGAN	746,529.000	16 Dec 24				0.00	834,922.59	834,530.21	-392.38
FX DEAL TRANSACTED ON 16 DEC 2024 USD / CHF EX.RATE 1.130476 WITH JPMORGAN CHASE	-746,529.000	16 Dec 24				0.00	-843,933.15	-831,512.95	12,420.20
FX DEAL TRANSACTED ON 16 OCT 2024 USD / CHF EX.RATE 1.1552814 WITH JPMORGAN	-40,966.800	16 Oct 24				0.00	-47,328.18	-47,352.25	-24.07
FX DEAL TRANSACTED ON 20 MAR 2024 CHF / USD EX.RATE 0.89168 WITH JPMORGAN CHASE	746,529.000	20 Mar 24				0.00	837,216.27	831,092.68	-6,123.59
FX DEAL TRANSACTED ON 20 MAR 2024 USD / CHF EX.RATE 1.1324746 WITH JPMORGAN	-746,529.000	20 Mar 24				0.00	-845,425.14	-834,623.51	10,801.63
FX DEAL TRANSACTED ON 20 SEP 2024 CHF / USD EX.RATE 0.85102 WITH JPMORGAN CHASE	746,529.000	20 Sep 24				0.00	877,216.75	879,407.47	2,190.72
FX DEAL TRANSACTED ON 20 SEP 2024 USD / CHF EX.RATE 1.1864057 WITH JPMORGAN	-746,529.000	20 Sep 24				0.00	-885,686.25	-834,530.21	51,156.04

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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
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 21 JUN 2024 CHF / USD EX.RATE 0.8934739 WITH JPMORGAN	746,529.000	21 Jun 24				0.00	835,535.32	834,623.51	-911.81
FX DEAL TRANSACTED ON 21 JUN 2024 USD / CHF EX.RATE 1.1315877 WITH JPMORGAN	-746,529.000	21 Jun 24				0.00	-844,763.03	-879,407.47	-34,644.44
United States dollar - USD									
FX DEAL TRANSACTED ON 01 AUG 2024 CAD / USD EX.RATE 1.3820773 WITH JPMORGAN	-15,184.170	1 Aug 24				0.00	-15,184.17	-15,184.17	0.00
FX DEAL TRANSACTED ON 01 NOV 2024 GBP / USD EX.RATE 0.7706846 WITH JPMORGAN	-390,949.820	1 Nov 24				0.00	-390,949.82	-390,949.82	0.00
FX DEAL TRANSACTED ON 01 OCT 2024 EUR / USD EX.RATE 0.9039385 WITH JPMORGAN	-32,175.650	1 Oct 24				0.00	-32,175.65	-32,175.65	0.00
FX DEAL TRANSACTED ON 02 AUG 2024 CAD / USD EX.RATE 1.3845375 WITH JPMORGAN	-15,028.120	2 Aug 24				0.00	-15,028.12	-15,028.12	0.00
FX DEAL TRANSACTED ON 02 MAY 2024 JPY / USD EX.RATE 154.697 WITH JPMORGAN CHASE	-66,966.880	2 May 24				0.00	-66,966.88	-66,966.88	0.00
FX DEAL TRANSACTED ON 04 DEC 2024 USD / JPY EX.RATE 0.0066634 WITH JPMORGAN	178,533.570	4 Dec 24				0.00	178,533.57	178,533.57	0.00
FX DEAL TRANSACTED ON 04 DEC 2024 USD / MXN EX.RATE 0.0489894 WITH JPMORGAN	319,729.620	4 Dec 24				0.00	319,729.62	319,729.62	0.00
FX DEAL TRANSACTED ON 05 JAN 2024 MXN / USD EX.RATE 17.1913 WITH JPMORGAN CHASE	-1,614,770.260	5 Jan 24				0.00	-1,614,770.26	-1,614,770.26	0.00
FX DEAL TRANSACTED ON 05 JAN 2024 USD / MXN EX.RATE 0.059051 WITH JPMORGAN CHASE	1,639,257.140	5 Jan 24				0.00	1,639,257.14	1,639,257.14	0.00
FX DEAL TRANSACTED ON 05 MAR 2024 JPY / USD EX.RATE 149.961 WITH JPMORGAN CHASE	-3,199.720	5 Mar 24				0.00	-3,199.72	-3,199.72	0.00
FX DEAL TRANSACTED ON 05 NOV 2024 EUR / USD EX.RATE 0.9167609 WITH JPMORGAN	-193,071.070	5 Nov 24				0.00	-193,071.07	-193,071.07	0.00
FX DEAL TRANSACTED ON 07 OCT 2024 MXN / USD EX.RATE 19.6075 WITH JPMORGAN CHASE	-642,407.240	7 Oct 24				0.00	-642,407.24	-642,407.24	0.00

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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
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 07 OCT 2024 USD / MXN EX.RATE 0.0517183 WITH JPMORGAN	651,444.230	7 Oct 24				0.00	651,444.23	651,444.23	0.00
FX DEAL TRANSACTED ON 08 APR 2024 MXN / USD EX.RATE 16.6185 WITH JPMORGAN CHASE	-1,670,427.540	8 Apr 24				0.00	-1,670,427.54	-1,670,427.54	0.00
FX DEAL TRANSACTED ON 08 APR 2024 USD / MXN EX.RATE 0.0610575 WITH JPMORGAN	1,694,956.650	8 Apr 24				0.00	1,694,956.65	1,694,956.65	0.00
FX DEAL TRANSACTED ON 08 JUL 2024 MXN / USD EX.RATE 18.2671 WITH JPMORGAN CHASE	-689,545.690	8 Jul 24				0.00	-689,545.69	-689,545.69	0.00
FX DEAL TRANSACTED ON 08 JUL 2024 USD / MXN EX.RATE 0.0555309 WITH JPMORGAN	699,466.900	8 Jul 24				0.00	699,466.90	699,466.90	0.00
FX DEAL TRANSACTED ON 08 OCT 2024 JPY / USD EX.RATE 146.28 WITH JPMORGAN CHASE	-907,336.760	8 Oct 24				0.00	-907,336.76	-907,336.76	0.00
FX DEAL TRANSACTED ON 08 OCT 2024 USD / JPY EX.RATE 0.0067537 WITH JPMORGAN	896,386.240	8 Oct 24				0.00	896,386.24	896,386.24	0.00
FX DEAL TRANSACTED ON 09 DEC 2024 SEK / USD EX.RATE 10.9222 WITH JPMORGAN CHASE	-22,478.410	9 Dec 24				0.00	-22,478.41	-22,478.41	0.00
FX DEAL TRANSACTED ON 09 MAY 2024 USD / JPY EX.RATE 0.0064207 WITH JPMORGAN	2,422.750	9 May 24				0.00	2,422.75	2,422.75	0.00
FX DEAL TRANSACTED ON 10 DEC 2024 SEK / USD EX.RATE 10.974 WITH JPMORGAN CHASE	-52,096.830	10 Dec 24				0.00	-52,096.83	-52,096.83	0.00
FX DEAL TRANSACTED ON 13 JUN 2024 USD / EUR EX.RATE 1.07508 WITH JPMORGAN CHASE	41,420.170	13 Jun 24				0.00	41,420.17	41,420.17	0.00
FX DEAL TRANSACTED ON 13 MAR 2024 MXN / USD EX.RATE 16.9805 WITH JPMORGAN CHASE	-3,192.000	13 Mar 24				0.00	-3,192.00	-3,192.00	0.00
FX DEAL TRANSACTED ON 13 MAR 2024 USD / JPY EX.RATE 0.0067627 WITH JPMORGAN	151,728.390	13 Mar 24				0.00	151,728.39	151,728.39	0.00
FX DEAL TRANSACTED ON 13 MAR 2024 USD / MXN EX.RATE 0.0597372 WITH JPMORGAN	3,192.000	13 Mar 24				0.00	3,192.00	3,192.00	0.00
FX DEAL TRANSACTED ON 14 AUG 2024 USD / JPY EX.RATE 0.0068455 WITH JPMORGAN	302,893.930	14 Aug 24				0.00	302,893.93	302,893.93	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,544,696,373.10

◆ 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
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 15 APR 2024 USD / EUR EX.RATE 1.06259 WITH JPMORGAN CHASE	103,575.120	15 Apr 24				0.00	103,575.12	103,575.12	0.00
FX DEAL TRANSACTED ON 15 APR 2024 USD / EUR EX.RATE 1.06405 WITH JPMORGAN CHASE	176,173.030	15 Apr 24				0.00	176,173.03	176,173.03	0.00
FX DEAL TRANSACTED ON 15 JUL 2024 EUR / USD EX.RATE 0.9175827 WITH JPMORGAN	-66,196.450	15 Jul 24				0.00	-66,196.45	-66,196.45	0.00
FX DEAL TRANSACTED ON 15 MAY 2024 USD / JPY EX.RATE 0.0064714 WITH JPMORGAN	339,885.770	15 May 24				0.00	339,885.77	339,885.77	0.00
FX DEAL TRANSACTED ON 16 DEC 2024 CHF / USD EX.RATE 0.8941296 WITH JPMORGAN	-834,922.590	16 Dec 24				0.00	-834,922.59	-834,922.59	0.00
FX DEAL TRANSACTED ON 16 DEC 2024 EUR / USD EX.RATE 0.9511806 WITH JPMORGAN	-1,899,777.050	16 Dec 24				0.00	-1,899,777.05	-1,899,777.05	0.00
FX DEAL TRANSACTED ON 16 DEC 2024 GBP / USD EX.RATE 0.7884005 WITH JPMORGAN	-2,585,943.360	16 Dec 24				0.00	-2,585,943.36	-2,585,943.36	0.00
FX DEAL TRANSACTED ON 16 DEC 2024 JPY / USD EX.RATE 154.02174 WITH JPMORGAN	-1,171,478.400	16 Dec 24				0.00	-1,171,478.40	-1,171,478.40	0.00
FX DEAL TRANSACTED ON 16 DEC 2024 SGD / USD EX.RATE 1.349567 WITH JPMORGAN CHASE	-246,969.580	16 Dec 24				0.00	-246,969.58	-246,969.58	0.00
FX DEAL TRANSACTED ON 16 DEC 2024 USD / CHF EX.RATE 1.130476 WITH JPMORGAN CHASE	843,933.150	16 Dec 24				0.00	843,933.15	843,933.15	0.00
FX DEAL TRANSACTED ON 16 DEC 2024 USD / EUR EX.RATE 1.0558242 WITH JPMORGAN	1,907,907.060	16 Dec 24				0.00	1,907,907.06	1,907,907.06	0.00
FX DEAL TRANSACTED ON 16 DEC 2024 USD / GBP EX.RATE 1.2677263 WITH JPMORGAN	2,584,588.400	16 Dec 24				0.00	2,584,588.40	2,584,588.40	0.00
FX DEAL TRANSACTED ON 16 DEC 2024 USD / JPY EX.RATE 0.0065669 WITH JPMORGAN	1,184,877.550	16 Dec 24				0.00	1,184,877.55	1,184,877.55	0.00
FX DEAL TRANSACTED ON 16 DEC 2024 USD / SGD EX.RATE 0.7439734 WITH JPMORGAN	247,967.840	16 Dec 24				0.00	247,967.84	247,967.84	0.00
FX DEAL TRANSACTED ON 16 OCT 2024 USD / CHF EX.RATE 1.1552814 WITH JPMORGAN	47,328.180	16 Oct 24				0.00	47,328.18	47,328.18	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,544,696,373.10

◆ 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
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 16 SEP 2024 USD / EUR EX.RATE 1.112924 WITH JPMORGAN CHASE	286,201.760	16 Sep 24				0.00	286,201.76	286,201.76	0.00
FX DEAL TRANSACTED ON 16 SEP 2024 USD / GBP EX.RATE 1.32103 WITH JPMORGAN CHASE	14,793.750	16 Sep 24				0.00	14,793.75	14,793.75	0.00
FX DEAL TRANSACTED ON 17 APR 2024 EUR / USD EX.RATE 0.9375096 WITH JPMORGAN	-621,633.130	17 Apr 24				0.00	-621,633.13	-621,633.13	0.00
FX DEAL TRANSACTED ON 17 DEC 2024 USD / HKD EX.RATE 0.1287021 WITH JPMORGAN	8,627.770	17 Dec 24				0.00	8,627.77	8,627.77	0.00
FX DEAL TRANSACTED ON 17 OCT 2024 EUR / USD EX.RATE 0.9234719 WITH JPMORGAN	-6,905.770	17 Oct 24				0.00	-6,905.77	-6,905.77	0.00
FX DEAL TRANSACTED ON 17 OCT 2024 USD / JPY EX.RATE 0.0066741 WITH JPMORGAN	74,037.460	17 Oct 24				0.00	74,037.46	74,037.46	0.00
FX DEAL TRANSACTED ON 17 SEP 2024 USD / GBP EX.RATE 1.31534 WITH JPMORGAN CHASE	33,288.440	17 Sep 24				0.00	33,288.44	33,288.44	0.00
FX DEAL TRANSACTED ON 18 DEC 2024 GBP / USD EX.RATE 0.7873896 WITH JPMORGAN	-271,580.930	18 Dec 24				0.00	-271,580.93	-271,580.93	0.00
FX DEAL TRANSACTED ON 18 JAN 2024 EUR / USD EX.RATE 0.9178494 WITH JPMORGAN	-278,328.900	18 Jan 24				0.00	-278,328.90	-278,328.90	0.00
FX DEAL TRANSACTED ON 19 APR 2024 JPY / USD EX.RATE 154.59 WITH JPMORGAN CHASE	-2,659.140	19 Apr 24				0.00	-2,659.14	-2,659.14	0.00
FX DEAL TRANSACTED ON 19 DEC 2024 USD / JPY EX.RATE 0.0063619 WITH JPMORGAN	324,691.720	19 Dec 24				0.00	324,691.72	324,691.72	0.00
FX DEAL TRANSACTED ON 19 DEC 2024 USD / MXN EX.RATE 0.0485381 WITH JPMORGAN	294,602.170	19 Dec 24				0.00	294,602.17	294,602.17	0.00
FX DEAL TRANSACTED ON 19 JUL 2024 EUR / USD EX.RATE 0.9184845 WITH JPMORGAN	-76,889.400	19 Jul 24				0.00	-76,889.40	-76,889.40	0.00
FX DEAL TRANSACTED ON 19 JUL 2024 USD / JPY EX.RATE 0.0063464 WITH JPMORGAN	94,313.070	19 Jul 24				0.00	94,313.07	94,313.07	0.00
FX DEAL TRANSACTED ON 20 FEB 2024 EUR / USD EX.RATE 0.9249154 WITH JPMORGAN	-98,518.780	20 Feb 24				0.00	-98,518.78	-98,518.78	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,544,696,373.10

◆ 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
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANACTED ON 20 FEB 2024 USD / JPY EX.RATE 0.0067098 WITH JPMORGAN	276,059.710	20 Feb 24				0.00	276,059.71	276,059.71	0.00
FX DEAL TRANACTED ON 20 MAR 2024 CHF / USD EX.RATE 0.89168 WITH JPMORGAN CHASE	-837,216.270	20 Mar 24				0.00	-837,216.27	-837,216.27	0.00
FX DEAL TRANACTED ON 20 MAR 2024 EUR / USD EX.RATE 0.9203781 WITH JPMORGAN	-2,684,115.390	20 Mar 24				0.00	-2,684,115.39	-2,684,115.39	0.00
FX DEAL TRANACTED ON 20 MAR 2024 GBP / USD EX.RATE 0.7873086 WITH JPMORGAN	-3,318,559.010	20 Mar 24				0.00	-3,318,559.01	-3,318,559.01	0.00
FX DEAL TRANACTED ON 20 MAR 2024 JPY / USD EX.RATE 151.611 WITH JPMORGAN CHASE	-690,137.130	20 Mar 24				0.00	-690,137.13	-690,137.13	0.00
FX DEAL TRANACTED ON 20 MAR 2024 SGD / USD EX.RATE 1.3437305 WITH JPMORGAN	-248,042.300	20 Mar 24				0.00	-248,042.30	-248,042.30	0.00
FX DEAL TRANACTED ON 20 MAR 2024 USD / CHF EX.RATE 1.1324746 WITH JPMORGAN	845,425.140	20 Mar 24				0.00	845,425.14	845,425.14	0.00
FX DEAL TRANACTED ON 20 MAR 2024 USD / EUR EX.RATE 1.0905437 WITH JPMORGAN	2,694,080.250	20 Mar 24				0.00	2,694,080.25	2,694,080.25	0.00
FX DEAL TRANACTED ON 20 MAR 2024 USD / GBP EX.RATE 1.2707409 WITH JPMORGAN	3,320,102.870	20 Mar 24				0.00	3,320,102.87	3,320,102.87	0.00
FX DEAL TRANACTED ON 20 MAR 2024 USD / JPY EX.RATE 0.0066886 WITH JPMORGAN	699,843.470	20 Mar 24				0.00	699,843.47	699,843.47	0.00
FX DEAL TRANACTED ON 20 MAR 2024 USD / SGD EX.RATE 0.7472238 WITH JPMORGAN	249,051.180	20 Mar 24				0.00	249,051.18	249,051.18	0.00
FX DEAL TRANACTED ON 20 SEP 2024 CHF / USD EX.RATE 0.85102 WITH JPMORGAN CHASE	-877,216.750	20 Sep 24				0.00	-877,216.75	-877,216.75	0.00
FX DEAL TRANACTED ON 20 SEP 2024 EUR / USD EX.RATE 0.8960413 WITH JPMORGAN	-2,016,682.740	20 Sep 24				0.00	-2,016,682.74	-2,016,682.74	0.00
FX DEAL TRANACTED ON 20 SEP 2024 GBP / USD EX.RATE 0.7511963 WITH JPMORGAN	-3,478,092.300	20 Sep 24				0.00	-3,478,092.30	-3,478,092.30	0.00
FX DEAL TRANACTED ON 20 SEP 2024 JPY / USD EX.RATE 143.959 WITH JPMORGAN CHASE	-1,253,364.790	20 Sep 24				0.00	-1,253,364.79	-1,253,364.79	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,544,696,373.10

◆ 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
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 20 SEP 2024 SGD / USD EX.RATE 1.29115 WITH JPMORGAN CHASE	-258,143.520	20 Sep 24				0.00	-258,143.52	-258,143.52	0.00
FX DEAL TRANSACTED ON 20 SEP 2024 USD / CHF EX.RATE 1.1864057 WITH JPMORGAN	885,686.250	20 Sep 24				0.00	885,686.25	885,686.25	0.00
FX DEAL TRANSACTED ON 20 SEP 2024 USD / EUR EX.RATE 1.1195596 WITH JPMORGAN	2,023,078.900	20 Sep 24				0.00	2,023,078.90	2,023,078.90	0.00
FX DEAL TRANSACTED ON 20 SEP 2024 USD / GBP EX.RATE 1.33085 WITH JPMORGAN CHASE	3,477,151.720	20 Sep 24				0.00	3,477,151.72	3,477,151.72	0.00
FX DEAL TRANSACTED ON 20 SEP 2024 USD / JPY EX.RATE 0.0070261 WITH JPMORGAN	1,267,743.510	20 Sep 24				0.00	1,267,743.51	1,267,743.51	0.00
FX DEAL TRANSACTED ON 20 SEP 2024 USD / SGD EX.RATE 0.7780109 WITH JPMORGAN	259,312.580	20 Sep 24				0.00	259,312.58	259,312.58	0.00
FX DEAL TRANSACTED ON 21 AUG 2024 JPY / USD EX.RATE 145.628 WITH JPMORGAN CHASE	-46,032.160	21 Aug 24				0.00	-46,032.16	-46,032.16	0.00
FX DEAL TRANSACTED ON 21 JUN 2024 CHF / USD EX.RATE 0.8934739 WITH JPMORGAN	-835,535.320	21 Jun 24				0.00	-835,535.32	-835,535.32	0.00
FX DEAL TRANSACTED ON 21 JUN 2024 EUR / USD EX.RATE 0.9351309 WITH JPMORGAN	-1,657,381.860	21 Jun 24				0.00	-1,657,381.86	-1,657,381.86	0.00
FX DEAL TRANSACTED ON 21 JUN 2024 GBP / USD EX.RATE 0.7912353 WITH JPMORGAN	-3,302,089.930	21 Jun 24				0.00	-3,302,089.93	-3,302,089.93	0.00
FX DEAL TRANSACTED ON 21 JUN 2024 JPY / USD EX.RATE 159.39408 WITH JPMORGAN	-579,178.680	21 Jun 24				0.00	-579,178.68	-579,178.68	0.00
FX DEAL TRANSACTED ON 21 JUN 2024 SGD / USD EX.RATE 1.3550941 WITH JPMORGAN	-245,962.250	21 Jun 24				0.00	-245,962.25	-245,962.25	0.00
FX DEAL TRANSACTED ON 21 JUN 2024 USD / CHF EX.RATE 1.1315877 WITH JPMORGAN	844,763.030	21 Jun 24				0.00	844,763.03	844,763.03	0.00
FX DEAL TRANSACTED ON 21 JUN 2024 USD / EUR EX.RATE 1.0740908 WITH JPMORGAN	1,664,700.030	21 Jun 24				0.00	1,664,700.03	1,664,700.03	0.00
FX DEAL TRANSACTED ON 21 JUN 2024 USD / GBP EX.RATE 1.2646552 WITH JPMORGAN	3,304,202.580	21 Jun 24				0.00	3,304,202.58	3,304,202.58	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,544,696,373.10

◆ 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
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 21 JUN 2024 USD / JPY EX.RATE 0.0063617 WITH JPMORGAN	587,294.480	21 Jun 24				0.00	587,294.48	587,294.48	0.00
FX DEAL TRANSACTED ON 21 JUN 2024 USD / SGD EX.RATE 0.7410607 WITH JPMORGAN	246,997.020	21 Jun 24				0.00	246,997.02	246,997.02	0.00
FX DEAL TRANSACTED ON 21 MAR 2024 USD / GBP EX.RATE 1.2736 WITH JPMORGAN CHASE	100,973.470	21 Mar 24				0.00	100,973.47	100,973.47	0.00
FX DEAL TRANSACTED ON 21 MAR 2024 USD / GBP EX.RATE 1.273607 WITH JPMORGAN CHASE	35,989.330	21 Mar 24				0.00	35,989.33	35,989.33	0.00
FX DEAL TRANSACTED ON 21 OCT 2024 USD / EUR EX.RATE 1.08196 WITH JPMORGAN CHASE	178,597.970	21 Oct 24				0.00	178,597.97	178,597.97	0.00
FX DEAL TRANSACTED ON 21 OCT 2024 USD / JPY EX.RATE 0.0066654 WITH JPMORGAN	72,376.150	21 Oct 24				0.00	72,376.15	72,376.15	0.00
FX DEAL TRANSACTED ON 22 APR 2024 JPY / USD EX.RATE 153.27686 WITH JPMORGAN	-423,000.450	22 Apr 24				0.00	-423,000.45	-423,000.45	0.00
FX DEAL TRANSACTED ON 22 AUG 2024 USD / JPY EX.RATE 0.0068537 WITH JPMORGAN	40,921.140	22 Aug 24				0.00	40,921.14	40,921.14	0.00
FX DEAL TRANSACTED ON 22 AUG 2024 USD / JPY EX.RATE 0.0068635 WITH JPMORGAN	301,094.270	22 Aug 24				0.00	301,094.27	301,094.27	0.00
FX DEAL TRANSACTED ON 24 DEC 2024 GBP / USD EX.RATE 0.7957855 WITH JPMORGAN	-212,092.910	24 Dec 24				0.00	-212,092.91	-212,092.91	0.00
FX DEAL TRANSACTED ON 24 DEC 2024 JPY / USD EX.RATE 157.237 WITH JPMORGAN CHASE	-258,025.060	24 Dec 24				0.00	-258,025.06	-258,025.06	0.00
FX DEAL TRANSACTED ON 24 JUN 2024 USD / JPY EX.RATE 0.0062838 WITH JPMORGAN	391,914.280	24 Jun 24				0.00	391,914.28	391,914.28	0.00
FX DEAL TRANSACTED ON 24 JUN 2024 USD / MXN EX.RATE 0.0552728 WITH JPMORGAN	838,156.810	24 Jun 24				0.00	838,156.81	838,156.81	0.00
FX DEAL TRANSACTED ON 24 OCT 2024 USD / JPY EX.RATE 0.0066561 WITH JPMORGAN	42,083.730	24 Oct 24				0.00	42,083.73	42,083.73	0.00
FX DEAL TRANSACTED ON 25 APR 2024 EUR / USD EX.RATE 0.9307674 WITH JPMORGAN	-362,867.250	25 Apr 24				0.00	-362,867.25	-362,867.25	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,544,696,373.10

◆ 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
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 25 SEP 2024 GBP / USD EX.RATE 0.7467124 WITH JPMORGAN	-365,163.350	25 Sep 24				0.00	-365,163.35	-365,163.35	0.00
FX DEAL TRANSACTED ON 25 SEP 2024 USD / HKD EX.RATE 0.1284452 WITH JPMORGAN	28,168.820	25 Sep 24				0.00	28,168.82	28,168.82	0.00
FX DEAL TRANSACTED ON 26 JAN 2024 JPY / USD EX.RATE 147.85 WITH JPMORGAN CHASE	-76,407.140	26 Jan 24				0.00	-76,407.14	-76,407.14	0.00
FX DEAL TRANSACTED ON 26 JUN 2024 EUR / USD EX.RATE 0.9362507 WITH JPMORGAN	-66,109.020	26 Jun 24				0.00	-66,109.02	-66,109.02	0.00
FX DEAL TRANSACTED ON 26 JUN 2024 USD / EUR EX.RATE 1.0682 WITH JPMORGAN CHASE	73,254.560	26 Jun 24				0.00	73,254.56	73,254.56	0.00
FX DEAL TRANSACTED ON 26 SEP 2024 JPY / USD EX.RATE 144.413 WITH JPMORGAN CHASE	-58,013.600	26 Sep 24				0.00	-58,013.60	-58,013.60	0.00
FX DEAL TRANSACTED ON 26 SEP 2024 USD / EUR EX.RATE 1.11716 WITH JPMORGAN CHASE	80,044.650	26 Sep 24				0.00	80,044.65	80,044.65	0.00
FX DEAL TRANSACTED ON 27 NOV 2024 USD / CAD EX.RATE 0.7117523 WITH JPMORGAN	86,525.140	27 Nov 24				0.00	86,525.14	86,525.14	0.00
FX DEAL TRANSACTED ON 27 SEP 2024 HKD / USD EX.RATE 7.77033 WITH JPMORGAN CHASE	-140,281.070	27 Sep 24				0.00	-140,281.07	-140,281.07	0.00
FX DEAL TRANSACTED ON 28 FEB 2024 EUR / USD EX.RATE 0.9226709 WITH JPMORGAN	-8,437.100	28 Feb 24				0.00	-8,437.10	-8,437.10	0.00
FX DEAL TRANSACTED ON 28 OCT 2024 EUR / USD EX.RATE 0.9244536 WITH JPMORGAN	-14,265.620	28 Oct 24				0.00	-14,265.62	-14,265.62	0.00
FX DEAL TRANSACTED ON 29 JAN 2024 USD / EUR EX.RATE 1.0845181 WITH JPMORGAN	332,925.370	29 Jan 24				0.00	332,925.37	332,925.37	0.00
FX DEAL TRANSACTED ON 30 JUL 2024 CAD / USD EX.RATE 1.3862884 WITH JPMORGAN	-36,308.190	30 Jul 24				0.00	-36,308.19	-36,308.19	0.00
FX DEAL TRANSACTED ON 30 SEP 2024 EUR / USD EX.RATE 0.8981175 WITH JPMORGAN	-67,452.700	30 Sep 24				0.00	-67,452.70	-67,452.70	0.00
Total JPMORGAN CHASE BANK, N.A.							.000.00	115,870.38	115,870.38

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,544,696,373.10

5500 Supplemental Schedules

1 JAN 24 - 31 DEC 24

Account number XPOPEN
Account Name XPO PENSION ONLY ACCOUNTS

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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
MFO PIMCO SHORT TERM FLOATING NAV II CUSIP: 72201P613	Total acquisitions	132	122,467,946.92			0.00	122,467,946.92	122,467,946.92
	Total dispositions	71		138,800,000.00		0.00	138,794,485.28	138,800,000.00
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	Total acquisitions	882	472,300,350.47			0.00	472,300,350.47	472,300,350.47
	Total dispositions	740		480,243,731.79		0.00	480,243,731.79	480,243,731.79
UNITED STATES OF AMER TREAS TIPS 04-15-2029 SEDOL: BRJFGX9	Total acquisitions	39	54,656,896.36			0.00	54,656,896.36	54,656,896.36
	Total dispositions	28		48,950,709.99		0.00	48,814,344.41	48,950,709.99
US TREASURY N/B 3.875% 08-15-2034 SEDOL: BR2NN62	Total acquisitions	80	82,463,137.30			0.00	82,463,137.30	82,463,137.30
	Total dispositions	53		77,873,552.98		0.00	78,372,361.97	77,873,552.98

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,544,696,373.10

◆ 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

THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,544,696,373.10

SCHEDULE SB
(Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Single-Employer Defined Benefit Plan
Actuarial Information

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

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

OMB No. 1210-0110

2024

This Form is Open to Public Inspection

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

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

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

A Name of plan XPO PENSION PLAN		B Three-digit plan number (PN) ► 005
C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF XPO CNW, INC.		D Employer Identification Number (EIN) 94-1444798
E Type of plan: ☒ Single ☐ Multiple-A ☐ Multiple-B		F Prior year plan size: ☐ 100 or fewer ☐ 101-500 ☒ More than 500

Part I Basic Information

1 Enter the valuation date: Month <u>01</u> Day <u>01</u> Year <u>2024</u>			
2 Assets:			
a Market value	2a	1,507,033,282	
b Actuarial value	2b	1,550,801,518	
3 Funding target/participant count breakdown	(1) Number of participants	(2) Vested Funding Target	(3) Total Funding Target
a For retired participants and beneficiaries receiving payment	12,870	936,420,035	936,420,035
b For terminated vested participants	5,277	242,352,679	242,352,679
c For active participants	4,421	252,713,551	262,067,195
d Total	22,568	1,431,486,265	1,440,839,909
4 If the plan is in at-risk status, check the box and complete lines (a) and (b) ☐			
a Funding target disregarding prescribed at-risk assumptions	4a		
b Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor	4b		
5 Effective interest rate	5	5.10%	
6 Target normal cost			
a Present value of current plan year accruals	6a	0	
b Expected plan-related expenses	6b	5,150,000	
c Target normal cost	6c	5,150,000	

Statement by Enrolled Actuary

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

SIGN HERE	<u>BRYAN KOZLAK / BK</u>	<u>6/27/2025</u>
Signature of actuary		Date
<u>BRYAN KOZLAK FSA EA</u>		<u>2308399</u>
Type or print name of actuary		Most recent enrollment number
<u>MERCER</u>		<u>203-229-6000</u>
Firm name		Telephone number (including area code)
<u>601 MERRITT 7</u>		
<u>NORWALK CT 06856</u>		
Address of the firm		

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

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

Schedule SB (Form 5500) 2024
v. 240311

Part II	Beginning of Year Carryover and Prefunding Balances

	(a) Carryover balance	(b) Prefunding balance
7 Balance at beginning of prior year after applicable adjustments (line 13 from prior year)	0	0
8 Portion elected for use to offset prior year's funding requirement (line 35 from prior year)		
9 Amount remaining (line 7 minus line 8)	0	0
10 Interest on line 9 using prior year's actual return of <u>9.01</u> %	0	0
11 Prior year's excess contributions to be added to prefunding balance:		
a Present value of excess contributions (line 38a from prior year)		0
b(1) Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of <u>5.23</u> %		0
b(2) Interest on line 38b from prior year Schedule SB, using prior year's actual return		
c Total available at beginning of current plan year to add to prefunding balance		0
d Portion of (c) to be added to prefunding balance		
12 Other reductions in balances due to elections or deemed elections	0	0
13 Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	0	0

Part III	Funding Percentages

14	Funding target attainment percentage.....	14	107.63 %
15	Adjusted funding target attainment percentage.....	15	107.63 %
16	Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement.....	16	111.69 %
17	If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage.....	17	%

Part IV	Contributions and Liquidity Shortfalls

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

[illegible]

19 Discounted employer contributions – see instructions for small plan with a valuation date after the beginning of the year:

a Contributions allocated toward unpaid minimum required contributions from prior years.	19a	0
b Contributions made to avoid restrictions adjusted to valuation date.....	19b	0
c Contributions allocated toward minimum required contribution for current year adjusted to valuation date.	19c	0

20 Quarterly contributions and liquidity shortfalls:

a Did the plan have a "funding shortfall" for the prior year? ☐ Yes ☒ No

b If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner? ☐ Yes ☐ No

C If line 20a is "Yes," see instructions and complete the following table as applicable:

Liquidity shortfall as of end of quarter of this plan year			
(1) 1st	(2) 2nd	(3) 3rd	(4) 4th

Part V Assumptions Used to Determine Funding Target and Target Normal Cost

21 Discount rate:			
a Segment rates:	1st segment: 4.75 %	2nd segment: 4.87 %	3rd segment: 5.59 %
			☐ N/A, full yield curve used
b Applicable month (enter code).....			21b 4
22 Weighted average retirement age			22 62
23 Mortality table(s) (see instructions) ☐ Prescribed - combined ☒ Prescribed - separate ☐ Substitute			

Part VI Miscellaneous Items

24 Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment.		☒ Yes ☐ No
25 Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment.		☐ Yes ☒ No
26 Demographic and benefit information		
a Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment.		☒ Yes ☐ No
b Is the plan required to provide a projection of expected benefit payments? If "Yes," see instructions regarding required attachment ...		☒ Yes ☐ No
27 If the plan is subject to alternative funding rules, enter applicable code and see instructions regarding attachment.....	27	

Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years

28 Unpaid minimum required contributions for all prior years	28	0
29 Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a).....	29	0
30 Remaining amount of unpaid minimum required contributions (line 28 minus line 29)	30	0

Part VIII Minimum Required Contribution For Current Year

31 Target normal cost and excess assets (see instructions):			
a Target normal cost (line 6c).....	31a	5,150,000	
b Excess assets, if applicable, but not greater than line 31a	31b	5,150,000	
32 Amortization installments:		Outstanding Balance	Installment
a Net shortfall amortization installment		0	0
b Waiver amortization installment.....		0	0
33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	33		
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33).....	34	0	
	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement			0
36 Additional cash requirement (line 34 minus line 35).....	36	0	
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c).....	37	0	
38 Present value of excess contributions for current year (see instructions)			
a Total (excess, if any, of line 37 over line 36)	38a	0	
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	38b		
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37).....	39	0	
40 Unpaid minimum required contributions for all years	40	0	

Part IX Pension Funding Relief Under the American Rescue Plan Act of 2021 (See Instructions)

41 If an election was made to use the extended amortization rule for a plan year beginning on or before December 31, 2021, check the box to indicate the first plan year for which the rule applies. ☐ 2019 ☐ 2020 ☒ 2021