

Form 5500

Annual Return/Report of Employee Benefit Plan

OMB Nos. 1210-0110 1210-0089

2024

This Form is Open to Public Inspection

Department of the Treasury Internal Revenue Service

Department of Labor Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

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.

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, a single-employer plan, a DFE (specify) M, B This return/report is: the first return/report, the final return/report, an amended return/report, a short plan year return/report, 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, 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: TIMKENSTEEL CORPORATION COLLECTIVE INVESTMENT TRUST FOR RETIREMENT PLANS
1b Three-digit plan number (PN): 001
1c Effective date of plan
2a Plan sponsor's name (employer, if for a single-employer plan): TIMKENSTEEL CORPORATION
2b Employer Identification Number (EIN): 37-6569439
2c Plan Sponsor's telephone number: 330-471-7000
2d Business code (see instructions)

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

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

Table with 4 columns: SIGN HERE, Signature, Date, and Name. Rows include: 1. Filed with authorized/valid electronic signature, Signature of plan administrator, Date 10/15/2025, Name JOHN ZARANEC; 2. Filed with authorized/valid electronic signature, Signature of employer/plan sponsor, Date 10/15/2025, Name JOHN ZARANEC; 3. Signature of DFE, Date, Name.

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

Form 5500 (2024) v. 240311

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

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

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

9a Plan funding arrangement (check all that apply) (1) <input type="checkbox"/> Insurance (2) <input type="checkbox"/> Code section 412(e)(3) insurance contracts (3) <input type="checkbox"/> Trust (4) <input type="checkbox"/> General assets of the sponsor	9b Plan benefit arrangement (check all that apply) (1) <input type="checkbox"/> Insurance (2) <input type="checkbox"/> Code section 412(e)(3) insurance contracts (3) <input type="checkbox"/> Trust (4) <input type="checkbox"/> General assets of the sponsor
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10 Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)

a Pension Schedules (1) <input type="checkbox"/> R (Retirement Plan Information) (2) <input type="checkbox"/> MB (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary (3) <input type="checkbox"/> SB (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary (4) <input type="checkbox"/> DCG (Individual Plan Information) – Number Attached _____ (5) <input type="checkbox"/> MEP (Multiple-Employer Retirement Plan Information)	b General Schedules (1) <input checked="" type="checkbox"/> H (Financial Information) (2) <input type="checkbox"/> I (Financial Information – Small Plan) (3) <input type="checkbox"/> A (Insurance Information) – Number Attached _____ (4) <input type="checkbox"/> C (Service Provider Information) (5) <input checked="" type="checkbox"/> D (DFE/Participating Plan Information) (6) <input type="checkbox"/> G (Financial Transaction Schedules)
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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 D (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small>	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 <hr/> 2024 This Form is Open to Public Inspection.
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For calendar plan year 2024 or fiscal plan year beginning <u>01/01/2024</u> and ending <u>12/31/2024</u>	
A Name of plan <u>TIMKENSTEEL CORPORATION COLLECTIVE INVESTMENT TRUST FOR RETIREMENT PLANS</u>	B Three-digit plan number (PN) <u>001</u>
C Plan or DFE sponsor's name as shown on line 2a of Form 5500 <u>TIMKENSTEEL CORPORATION</u>	D Employer Identification Number (EIN) <u>37-6569439</u>

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)
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a Name of MTIA, CCT, PSA, or 103-12 IE: <u>NT COLLECTIVE SHORT TERM INVT FD</u>		
b Name of sponsor of entity listed in (a): <u>NORTHERN TRUST INVESTMENTS, INC.</u>		
c EIN-PN <u>45-6138589-084</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>37879803</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>SSGA MSCI ACWI IMI INDX NL FD</u>		
b Name of sponsor of entity listed in (a): <u>STATE STREET GLOBAL ADVISORS TRUST COMPANY</u>		
c EIN-PN <u>90-0337987-161</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>40437660</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>GOLDMAN SACHS CT INTERMEDIATE DURAT</u>		
b Name of sponsor of entity listed in (a): <u>GOLDMAN SACHS TRUST COMPANY, N.A</u>		
c EIN-PN <u>13-4166989-034</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>12602458</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>GOLDMAN SACHS CT LONG DURATION CRED</u>		
b Name of sponsor of entity listed in (a): <u>GOLDMAN SACHS TRUST COMPANY, N.A</u>		
c EIN-PN <u>13-4166989-026</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>21229583</u>
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	METALLUS, INC. BARGAINING UNIT PENSION PLAN	
b Name of plan sponsor	METALLUS, INC.	c EIN-PN 46-4024951-002

a Plan name	TIMKENSTEEL CORPORATION RETIREMENT PLAN	
b Name of plan sponsor	TIMKENSTEEL CORPORATION	c EIN-PN 46-4024951-001

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

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b Name of plan sponsor		c EIN-PN

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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) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small> <small>Pension Benefit Guaranty Corporation</small>	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
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For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024	
A Name of plan TIMKENSTEEL CORPORATION COLLECTIVE INVESTMENT TRUST FOR RETIREMENT PLANS	B Three-digit plan number (PN) ▶ 001
C Plan sponsor's name as shown on line 2a of Form 5500 TIMKENSTEEL CORPORATION	D Employer Identification Number (EIN) 37-6569439

Part I	Asset and Liability Statement
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1 Current value of plan assets and liabilities at the beginning and end of the plan year. Combine the value of plan assets held in more than one trust. Report the value of the plan's interest in a commingled fund containing the assets of more than one plan on a line-by-line basis unless the value is reportable on lines 1c(9) through 1c(14). Do not enter the value of that portion of an insurance contract which guarantees, during this plan year, to pay a specific dollar benefit at a future date. **Round off amounts to the nearest dollar.** MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 1b(1), 1b(2), 1c(8), 1g, 1h, and 1i. CCTs, PSAs, and 103-12 IEs also do not complete lines 1d and 1e. See instructions.

		(a) Beginning of Year	(b) End of Year
Assets			
a Total noninterest-bearing cash	1a	6896605	11792119
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)		
(2) Participant contributions	1b(2)		
(3) Other	1b(3)	18250734	7352854
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)		
(2) U.S. Government securities	1c(2)	55613523	35958043
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)		
(B) All other	1c(3)(B)	40216052	
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)		
(B) Common	1c(4)(B)		
(5) Partnership/joint venture interests	1c(5)	54412067	63694343
(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)	125716150	112149504
(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)	163382786	104641687
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)		
(15) Other.....	1c(15)	22618258	18230138

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	487106175	353818688
Liabilities			
g Benefit claims payable.....	1g		
h Operating payables.....	1h		
i Acquisition indebtedness.....	1i		
j Other liabilities.....	1j	22960476	3745106
k Total liabilities (add all amounts in lines 1g through 1j).....	1k	22960476	3745106
Net Assets			
l Net assets (subtract line 1k from line 1f).....	1l	464145699	350073582

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)	603554	
(B) U.S. Government securities.....	2b(1)(B)	1789254	
(C) Corporate debt instruments.....	2b(1)(C)	890863	
(D) Loans (other than to participants).....	2b(1)(D)		
(E) Participant loans.....	2b(1)(E)		
(F) Other.....	2b(1)(F)	76781	
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		3360452
(2) Dividends:			
(A) Preferred stock.....	2b(2)(A)	-90	
(B) Common stock.....	2b(2)(B)	-4066	
(C) Registered investment company shares (e.g. mutual funds).....	2b(2)(C)	3874331	
(D) Total dividends. Add lines 2b(2)(A) , (B) , and (C)	2b(2)(D)		3870175
(3) Rents.....	2b(3)		
(4) Net gain (loss) on sale of assets:			
(A) Aggregate proceeds.....	2b(4)(A)	126201620	
(B) Aggregate carrying amount (see instructions).....	2b(4)(B)	161543761	
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result.....	2b(4)(C)		-35342141
(5) Unrealized appreciation (depreciation) of assets:			
(A) Real estate.....	2b(5)(A)		
(B) Other.....	2b(5)(B)	10945122	
(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)		9153918
(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)		9680036
c Other income	2c		1994369
d Total income. Add all income amounts in column (b) and enter total	2d		3661931

Expenses

e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)		
(2) To insurance carriers for the provision of benefits	2e(2)		
(3) Other	2e(3)		
(4) Total benefit payments. Add lines 2e(1) through (3)	2e(4)		
f Corrective distributions (see instructions)	2f		
g Certain deemed distributions of participant loans (see instructions)	2g		
h Interest expense	2h		
i Administrative expenses:			
(1) Salaries and allowances	2i(1)		
(2) Contract administrator fees	2i(2)		
(3) Recordkeeping fees	2i(3)		
(4) IQPA audit fees	2i(4)		
(5) Investment advisory and investment management fees	2i(5)	2771509	
(6) Bank or trust company trustee/custodial fees	2i(6)	254998	
(7) Actuarial fees	2i(7)	876536	
(8) Legal fees	2i(8)	584	
(9) Valuation/appraisal fees	2i(9)		
(10) Other trustee fees and expenses	2i(10)		
(11) Other expenses	2i(11)	47140	
(12) Total administrative expenses. Add lines 2i(1) through (11)	2i(12)		3950767
j Total expenses. Add all expense amounts in column (b) and enter total	2j		3950767

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		-288836
l Transfers of assets:			
(1) To this plan	2l(1)		
(2) From this plan	2l(2)		113783281

Part III Accountant's Opinion

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

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

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

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

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

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

(1) Name:

(2) EIN:

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

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

Part IV Compliance Questions

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

During the plan year:

	Yes	No	Amount
a Was there a failure to transmit to the plan any participant contributions within the time period described in 29 CFR 2510.3-102? Continue to answer "Yes" for any prior year failures until fully corrected. (See instructions and DOL's Voluntary Fiduciary Correction Program.)			
b Were any loans by the plan or fixed income obligations due the plan in default as of the close of the plan year or classified during the year as uncollectible? Disregard participant loans secured by participant's account balance. (Attach Schedule G (Form 5500) Part I if "Yes" is checked.)		X	
c Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)		X	
d Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.)		X	
e Was this plan covered by a fidelity bond?			
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.)	X		
j Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked and see instructions for format requirements.)	X		
k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?			
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)
METALLUS, INC. BARGAINING UNIT PENSION PLAN	46-4024951	002
TIMKENSTEEL CORPORATION RETIREMENT PLAN	46-4024951	001

5c Was the plan a defined benefit plan covered under the PBGC insurance program at any time during this plan year? (See ERISA section 4021 and instructions.) Yes No Not determined
 If "Yes" is checked, enter the My PAA confirmation number from the PBGC premium filing for this plan year _____.

5500 Supplemental Schedules

31 DEC 24

Schedule H, Line 4i, Schedule of Assets Held for Investment

TimkenSteel Corporation Collective Investment Trust for Retirement Plans

EIN 37-6569439

Account number TIMSTL
Account Name METALLUS INC MASTER

Year ended 12/31/2024

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Non-Interest Bearing Cash - USD</i>			
AUD - Australian dollar	8,182.880	8,182.88	8,182.88
CAD - Canadian dollar	-7,744.070	-7,744.07	-7,744.07
CHF - Swiss franc	-7,099.240	-7,099.24	-7,099.24
EUR - Euro	-55,413.850	-55,413.85	-55,413.85
GBP - British pound sterling	-80,849.960	-80,849.96	-80,849.96
HKD - Hong Kong dollar	342.280	342.28	342.28
JPY - Japanese yen	38,016.820	38,016.82	38,016.82
SEK - Swedish krona	-3,675.670	-3,675.67	-3,675.67
SGD - Singapore dollar	24,334.760	24,334.76	24,334.76
USD - United States dollar	11,857,487.470	11,857,487.47	11,857,487.47
USD - United States dollar	18,538.000	18,538.00	18,538.00
Total - all currencies		11,792,119.42	11,792,119.42
Total Non-Interest Bearing Cash - USD		11,792,119.42	11,792,119.42
<i>Receivables - Other - USD</i>			
Pending foreign exchange purchases: United States dollar	0.000	6,693,969.43	6,693,969.43
Total - all currencies		6,693,969.43	6,693,969.43
Pending trade sales: United States dollar	0.000	68,857.79	68,857.79
Total - all currencies		68,857.79	68,857.79
Total Receivables - Other - USD		6,762,827.22	6,762,827.22

** 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			
UNITED STATES OF AMER TREAS BONDS DTD 4.0% 11-15-2052 SEDOL: BQXS7C3	6,480,000.000	6,651,644.67	5,654,053.11
UNITED STATES OF AMER TREAS BONDS 3.75% 11-15-2043 SEDOL: BGK9QZ5	2,000,000.000	1,744,851.75	1,723,984.38
UNITED STATES TREAS BDS TBOND FIXED 3% 02-15-2049 SEDOL: BJ7G9G2	7,820,000.000	6,644,587.53	5,697,908.57
UNITED STATES TREAS BDS 2.875% 05-15-2049 REG SEDOL: BK1WYF3	8,010,000.000	6,649,896.49	5,686,787.13
US TREAS BDS 4.375 DUE 05-15-2040 REG SEDOL: BZ56WC3	8,470,000.000	8,242,402.63	8,110,355.84
US TREAS SEC 4.5 DUE 08-15-2039 REG SEDOL: BYQLV34	9,325,000.000	10,117,662.30	9,084,954.08
Total United States - USD		40,051,045.37	35,958,043.11
Total U.S. Government Securities		40,051,045.37	35,958,043.11
<i>Partnership/Joint Venture Interests</i>			
United States - USD			
BENTALLGREENOAK US CORE PLUS FUND PARALLEL-B LP CUSIP: 994NMD998	22,000,000.000	22,000,000.00	22,155,216.00
CLARION LION PROPERTIES FUND LLC CUSIP: 991SB9991	114,605.000	114,605.00	11,798,253.00
DAWSON PORTFOLIO FINANCE (OFFSHORE) 5 LP CUSIP: 994CED991	4,043,722.740	4,043,722.74	4,820,911.00
KLCP OFFSHORE FUND III LP CUSIP: 994DPU999	7,111,239.730	7,111,239.73	8,525,547.00
MGG SF EVERGREEN FUND (CAYMAN) LP CUSIP: 994CWD991	15,313,349.820	15,313,349.82	16,394,416.00
Total United States - USD		48,582,917.29	63,694,343.00
Total Partnership/Joint Venture Interests		48,582,917.29	63,694,343.00

** 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
Value of Interest in Common/Collective Trusts			
United States - USD			
CF GOLDMAN SACHS C/LONG CR FXD IN FD I CUSIP: 56999TYB1	1,451,099.287	20,776,434.01	21,229,582.57
CF GOLDMAN SACHS COLLECTIVE TRUST CUSIP: 994880243	1,137,405.972	11,680,094.79	12,602,458.17
CF SSGA MSCI ACWI IMI INDX NL FUND (ZVB6) CUSIP: 996446498	754,448.024	32,395,696.73	40,437,659.64
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	37,879,803.350	37,879,803.35	37,879,803.35
Total United States - USD		102,732,028.88	112,149,503.73
Total Value of Interest in Common/Collective Trusts		102,732,028.88	112,149,503.73
Value of Interest in Registered Investment Companies			
Global Region - USD			
MFO GOLDMAN SACHS MM GL EQ-INST 4613 SEDOL: BYMWKB2	3,516,075.100	34,423,587.15	40,610,667.41
MFO GOLDMAN SACHS MM NON-CORE-IS 2469 SEDOL: BVV2CH2	1,671,512.540	12,567,634.67	12,486,198.67
Total Global Region - USD		46,991,221.82	53,096,866.08
Japan - USD			
MFC ISHARES INC MSCI JAPAN SEDOL: BDR7G84	2,559.000	182,307.43	171,708.90
Total Japan - USD		182,307.43	171,708.90
United States - CHF			
Swiss franc	0.000	0.00	0.00
Total United States - CHF		0.00	0.00
United States - DKK			
Danish krone	0.000	0.00	0.00

** 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>Value of Interest in Registered Investment Companies</i>			
United States - EUR			
Euro	0.000	0.00	0.00
United States - SEK			
Swedish krona	0.000	0.00	0.00
United States - USD			
MFC SELECT SECTOR SPDR TR TECHNOLOGY SEDOL: 2369709	1,510.000	338,375.78	351,105.20
MFO GOLDMAN SACHS TR GLOBAL MANAGED BETA FD INSTL SHS SEDOL: BVV2CG1	2,689,487.450	37,147,229.73	40,234,732.25
MFO GOLDMAN SACHS TR TACTICAL TILT OVERLAY FD CL R6 SEDOL: BMHZCC7	1,078,727.430	11,251,364.91	10,787,274.30
MFO PIMCO SHORT TERM FLOATING NAV II CUSIP: 72201P613	-0.007	-0.07	-0.07
Total United States - USD		48,736,970.35	51,373,111.68
Total Value of Interest in Registered Investment Com		95,910,499.60	104,641,686.66
<i>Other</i>			
Australia - AUD			
FUT MAR 25 SFE SPI 200 CUSIP: 999599GH0	2.000	264,663.15	252,241.73
FUT MAR 25 SFE SPI 200 CUSIP: 999599GH0	-2.000	-264,663.15	-252,241.73
Total Australia - AUD		0.00	0.00
Canada - CAD			
FUT MAR 25 ME S&P CAN 60 CUSIP: 999599GH0	2.000	431,160.77	413,044.08
FUT MAR 25 ME S&P CAN 60 CUSIP: 999599GH0	-2.000	-431,160.77	-413,044.08
Total Canada - CAD		0.00	0.00

** 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>			
France - EUR			
FUT JAN 25 MNP CAC40 CUSIP: 999599GH0	-10.000	-777,170.87	-764,665.01
FUT JAN 25 MNP CAC40 CUSIP: 999599GH0	10.000	777,170.87	764,665.01
Total France - EUR		0.00	0.00
Germany - EUR			
FUT 21 MAR 25 EURX DAX INDEX CUSIP: 999599GH0	-1.000	-539,594.34	-519,096.17
FUT 21 MAR 25 EURX DAX INDEX CUSIP: 999599GH0	1.000	539,594.34	519,096.17
Total Germany - EUR		0.00	0.00
Japan - JPY			
FUT MAR 25 OSE TOPIX CUSIP: 999599GH0	7.000	1,277,124.06	1,241,123.70
FUT MAR 25 OSE TOPIX CUSIP: 999599GH0	-7.000	-1,277,124.06	-1,241,123.70
Total Japan - JPY		0.00	0.00
Singapore - SGD			
FUT JAN 25 SGX MSCI INDEX CUSIP: 999599GH0	5.000	136,979.34	136,875.09
FUT JAN 25 SGX MSCI INDEX CUSIP: 999599GH0	-5.000	-136,979.34	-136,875.09
Total Singapore - SGD		0.00	0.00
Sweden - SEK			
FUT JAN 25 OMX INDEX FUT CUSIP: 999599GH0	9.000	209,124.09	202,249.02
FUT JAN 25 OMX INDEX FUT CUSIP: 999599GH0	-9.000	-209,124.09	-202,249.02
Total Sweden - SEK		0.00	0.00

** 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>			
Switzerland - CHF			
FUT 21 MAR 25 NEW SOF INDEX CUSIP: 999599GH0	-4.000	-525,322.08	-510,455.17
FUT 21 MAR 25 NEW SOF INDEX CUSIP: 999599GH0	4.000	525,322.08	510,455.17
Total Switzerland - CHF		0.00	0.00
United Kingdom - GBP			
FUT MAR 25 FTSE 100 CUSIP: 999599GH0	8.000	845,915.47	819,620.70
FUT MAR 25 FTSE 100 CUSIP: 999599GH0	-8.000	-845,915.47	-819,620.70
FUT MAR 25 LIF LONG GILT CUSIP: 999599GH0	5.000	595,782.49	578,671.45
FUT MAR 25 LIF LONG GILT CUSIP: 999599GH0	-5.000	-595,782.49	-578,671.45
Total United Kingdom - GBP		0.00	0.00
United States - USD			
CF HEDGE FUND OPPORTUNITIES INST LTD CL SER EE1 CUSIP: 7RD999Z54	104,747.052	10,845,859.30	12,834,907.67
CF TACTICAL TRADING MANAGERS MANAGED FUTURES INST LTD CLASS C SR 1 CUSIP: 01999MZ05	49,987.399	5,200,000.00	5,395,229.95
FUT MAR 25 CBT DJ REALEST CUSIP: 999599GH0	-8.000	-300,770.00	-286,960.00
FUT MAR 25 CBT DJ REALEST CUSIP: 999599GH0	8.000	300,770.00	286,960.00
FUT MAR 25 CBT UL T-BONDS CUSIP: 999599GH0	-905.000	-111,629,222.78	-107,610,156.25
FUT MAR 25 CBT UL T-BONDS CUSIP: 999599GH0	905.000	111,629,222.78	107,610,156.25
FUT MAR 25 CBT ULT TNOTE CUSIP: 999599GH0	-403.000	-45,600,055.02	-44,858,937.50
FUT MAR 25 CBT ULT TNOTE CUSIP: 999599GH0	403.000	45,600,055.02	44,858,937.50
FUT MAR 25 CBT 5Y T-NOTE CUSIP: 999599GH0	86.000	9,219,392.22	9,142,203.12

** 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>Other</i>			
United States - USD			
FUT MAR 25 CBT 5Y T-NOTE CUSIP: 999599GH0	-86.000	-9,219,392.22	-9,142,203.12
FUT MAR 25 EMINI S&P 500 CUSIP: 999599GH0	-54.000	-16,549,980.83	-16,026,525.00
FUT MAR 25 EMINI S&P 500 CUSIP: 999599GH0	54.000	16,549,980.83	16,026,525.00
FUT MAR 25 U.S. T-BONDS CUSIP: 999599GH0	276.000	32,305,060.13	31,420,875.00
FUT MAR 25 U.S. T-BONDS CUSIP: 999599GH0	-276.000	-32,305,060.13	-31,420,875.00
FUT MAR 25 US 2YR T-NOTE CUSIP: 999599GH0	-79.000	-16,254,425.24	-16,243,140.63
FUT MAR 25 US 2YR T-NOTE CUSIP: 999599GH0	79.000	16,254,425.24	16,243,140.63
FUT MAR 25 10 YR T-NOTES CUSIP: 999599GH0	-238.000	-26,257,229.15	-25,882,500.00
FUT MAR 25 10 YR T-NOTES CUSIP: 999599GH0	238.000	26,257,229.15	25,882,500.00
Total United States - USD		16,045,859.30	18,230,137.62
Total Other		16,045,859.30	18,230,137.62
<i>Other Liabilities</i>			
United States - USD			
OTC DERIVATIVE CASH COLL PAY TO BK OF AMER	-160,000.000	-160,000.00	-160,000.00
Total United States - USD		-160,000.00	-160,000.00
Pending foreign exchange sales: Australian dollar	0.000	-418,597.60	-402,491.76
Pending foreign exchange sales: Canadian dollar	0.000	-678,017.29	-662,412.95
Pending foreign exchange sales: Swiss franc	0.000	-584,082.31	-567,531.02
Pending foreign exchange sales: Danish krone	0.000	-220,054.21	-216,137.83
Pending foreign exchange sales: Euro	0.000	-1,990,007.64	-1,953,287.95

** 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	-915,193.22	-901,208.41
Pending foreign exchange sales: Hong Kong dollar	0.000	-113,246.30	-113,396.59
Pending foreign exchange sales: New Israeli shekel	0.000	-22,180.36	-21,999.61
Pending foreign exchange sales: Japanese yen	0.000	-1,443,022.46	-1,373,797.19
Pending foreign exchange sales: Norwegian krone	0.000	-36,302.51	-35,212.68
Pending foreign exchange sales: New Zealand dollar	0.000	-11,748.15	-11,214.57
Pending foreign exchange sales: Swedish krona	0.000	-186,705.33	-184,029.68
Pending foreign exchange sales: Singapore dollar	0.000	-74,812.05	-73,528.04
Other Payables: United States dollar	0.000	-68,857.79	-68,857.79
Total - all currencies		-6,762,827.22	-6,585,106.07
Total Other Liabilities		-6,922,827.22	-6,745,106.07
Total		314,954,469.86	346,483,554.69

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

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

Part II Basic Plan Information - enter all requested information

1a Name of plan TIMKENSTEEL CORPORATION COLLECTIVE INVESTMENT TRUST FOR RETIREMENT PLANS	1b Three-digit plan number (PN) ▶ <u>001</u> 1c Effective date of plan
2a Plan sponsor's name (employer, if for a single-employer plan) Mailing address (include room, apt., suite no. and street, or P.O. Box) City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions) TIMKENSTEEL CORPORATION 1835 DUEBER AVENUE SW CANTON OH 44706	2b Employer Identification Number (EIN) 37-6569439 2c Plan Sponsor's telephone number 330-471-7000 2d Business code (see instructions)

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

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

SIGN HERE	<i>John Zaranec</i>		JOHN ZARANEC
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE	<i>John Zaranec</i>		JOHN ZARANEC
	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

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

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

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

9a Plan funding arrangement (check all that apply) (1) <input type="checkbox"/> Insurance (2) <input type="checkbox"/> Code section 412(e)(3) insurance contracts (3) <input type="checkbox"/> Trust (4) <input type="checkbox"/> General assets of the sponsor	9b Plan benefit arrangement (check all that apply) (1) <input type="checkbox"/> Insurance (2) <input type="checkbox"/> Code section 412(e)(3) insurance contracts (3) <input type="checkbox"/> Trust (4) <input type="checkbox"/> General assets of the sponsor
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10 Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)

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

◆ 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
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	25,984,089.870	27 Mar 24	1.0000			0.00	25,984,089.87	25,984,089.87	0.00
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	49,295,808.420	17 May 24	1.0000			0.00	49,295,808.42	49,295,808.42	0.00
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	95,074,509.000	21 May 24	1.0000			0.00	95,074,509.00	95,074,509.00	0.00
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	-66,865,222.400	21 May 24		1.0000		0.00	66,865,222.40	66,865,222.40	0.00
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	-95,074,509.000	22 May 24		1.0000		0.00	95,074,509.00	95,074,509.00	0.00

Value of Interest in Registered Investment Companies

United States - USD

MFO PIMCO FDS PAC INVT MGMT SER INVT GRADE CR BD PORT INSTL CL CUSIP: 722005873	-2,853,857.040	17 May 24		8.9400		0.00	26,299,707.10	25,513,481.81	-786,225.29
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NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 464,145,698.98

◆ 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
BANK OF AMERICA, N.A									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANSACTED ON 04 DEC 2024 AUD / USD EX.RATE 1.5533088 WITH BANK OF	650,000.000	4 Dec 24				0.00	418,461.62	412,230.02	-6,231.60
FX DEAL TRANSACTED ON 04 DEC 2024 USD / AUD EX.RATE 0.643996 WITH BANK OF	-650,000.000	4 Dec 24				0.00	-418,597.60	-402,491.76	16,105.84
FX DEAL TRANSACTED ON 21 FEB 2024 AUD / USD EX.RATE 1.5260379 WITH BANK OF	475,000.000	21 Feb 24				0.00	311,263.56	310,816.26	-447.30
FX DEAL TRANSACTED ON 21 FEB 2024 USD / AUD EX.RATE 0.6555123 WITH BANK OF	-475,000.000	21 Feb 24				0.00	-311,368.34	-310,317.51	1,050.83
British pound sterling - GBP									
FX DEAL TRANSACTED ON 02 JUL 2024 USD / GBP EX.RATE 1.267541 WITH BANK OF	-710,000.000	2 Jul 24				0.00	-899,954.11	-936,241.56	-36,287.45
FX DEAL TRANSACTED ON 04 DEC 2024 GBP / USD EX.RATE 0.7864269 WITH BANK OF	720,000.000	4 Dec 24				0.00	915,533.86	915,156.01	-377.85
FX DEAL TRANSACTED ON 04 DEC 2024 USD / GBP EX.RATE 1.271101 WITH BANK OF	-720,000.000	4 Dec 24				0.00	-915,193.22	-901,208.41	13,984.81
FX DEAL TRANSACTED ON 07 MAR 2024 GBP / USD EX.RATE 0.7827703 WITH BANK OF	645,000.000	7 Mar 24				0.00	823,996.53	819,891.77	-4,104.76
FX DEAL TRANSACTED ON 07 MAR 2024 USD / GBP EX.RATE 1.278101 WITH BANK OF	-645,000.000	7 Mar 24				0.00	-824,375.21	-821,246.27	3,128.94
FX DEAL TRANSACTED ON 16 JUL 2024 GBP / USD EX.RATE 0.7714055 WITH BANK OF	360,000.000	16 Jul 24				0.00	466,680.64	474,714.03	8,033.39
FX DEAL TRANSACTED ON 29 AUG 2024 GBP / USD EX.RATE 0.7576865 WITH BANK OF	350,000.000	29 Aug 24				0.00	461,932.52	461,527.53	-404.99

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 464,145,698.98

◆ 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
BANK OF AMERICA, N.A									
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 04 DEC 2024 CAD / USD EX.RATE 1.405881 WITH BANK OF	950,000.000	4 Dec 24				0.00	675,732.72	663,709.09	-12,023.63
FX DEAL TRANSACTED ON 04 DEC 2024 USD / CAD EX.RATE 0.7137025 WITH BANK OF	-950,000.000	4 Dec 24				0.00	-678,017.29	-662,412.95	15,604.34
FX DEAL TRANSACTED ON 05 SEP 2024 CAD / USD EX.RATE 1.35065 WITH BANK OF	950,000.000	5 Sep 24				0.00	703,364.84	699,069.13	-4,295.71
FX DEAL TRANSACTED ON 05 SEP 2024 USD / CAD EX.RATE 0.7422114 WITH BANK OF	-950,000.000	5 Sep 24				0.00	-705,100.80	-663,709.09	41,391.71
FX DEAL TRANSACTED ON 07 MAR 2024 CAD / USD EX.RATE 1.34802 WITH BANK OF	820,000.000	7 Mar 24				0.00	608,299.26	603,829.16	-4,470.10
FX DEAL TRANSACTED ON 07 MAR 2024 USD / CAD EX.RATE 0.7427897 WITH BANK OF	-820,000.000	7 Mar 24				0.00	-609,087.18	-598,430.94	10,656.24
Danish krone - DKK									
FX DEAL TRANSACTED ON 04 DEC 2024 DKK / USD EX.RATE 7.079363 WITH BANK OF	1,550,000.000	4 Dec 24				0.00	218,946.25	218,145.48	-800.77
FX DEAL TRANSACTED ON 04 DEC 2024 USD / DKK EX.RATE 0.1419705 WITH BANK OF	-1,550,000.000	4 Dec 24				0.00	-220,054.21	-216,137.83	3,916.38
FX DEAL TRANSACTED ON 07 MAR 2024 DKK / USD EX.RATE 6.816881 WITH BANK OF	1,220,000.000	7 Mar 24				0.00	178,967.48	177,652.22	-1,315.26
FX DEAL TRANSACTED ON 07 MAR 2024 USD / DKK EX.RATE 0.1473804 WITH BANK OF	-1,220,000.000	7 Mar 24				0.00	-179,804.13	-175,819.11	3,985.02
Euro - EUR									
FX DEAL TRANSACTED ON 02 JUL 2024 USD / EUR EX.RATE 1.076804 WITH BANK OF	-840,000.000	2 Jul 24				0.00	-904,515.36	-934,458.01	-29,942.65

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 464,145,698.98

◆ 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
<i>BANK OF AMERICA, N.A</i>									
FX DEAL TRANACTED ON 04 DEC 2024 EUR / USD EX.RATE 0.9487045 WITH BANK OF	1,880,000.000	4 Dec 24				0.00	1,981,650.28	1,973,812.13	-7,838.15
FX DEAL TRANACTED ON 04 DEC 2024 USD / EUR EX.RATE 1.058514 WITH BANK OF	-1,880,000.000	4 Dec 24				0.00	-1,990,007.64	-1,953,287.95	36,719.69
FX DEAL TRANACTED ON 07 JUN 2024 EUR / USD EX.RATE 0.923808 WITH BANK OF	1,880,000.000	7 Jun 24				0.00	2,035,055.82	2,020,812.22	-14,243.60
FX DEAL TRANACTED ON 07 JUN 2024 USD / EUR EX.RATE 1.087036 WITH BANK OF	-1,880,000.000	7 Jun 24				0.00	-2,043,627.87	-2,091,406.01	-47,778.14
FX DEAL TRANACTED ON 09 APR 2024 EUR / USD EX.RATE 0.919342 WITH BANK OF	128,000.000	9 Apr 24				0.00	139,230.02	136,748.81	-2,481.21
FX DEAL TRANACTED ON 09 APR 2024 USD / EUR EX.RATE 1.0867783 WITH BANK OF	-128,000.000	9 Apr 24				0.00	-139,107.62	-138,976.01	131.61
FX DEAL TRANACTED ON 10 APR 2024 EUR / USD EX.RATE 0.9198842 WITH BANK OF	315,000.000	10 Apr 24				0.00	342,434.42	336,530.26	-5,904.16
FX DEAL TRANACTED ON 10 APR 2024 USD / EUR EX.RATE 1.0861784 WITH BANK OF	-315,000.000	10 Apr 24				0.00	-342,146.20	-338,735.28	3,410.92
FX DEAL TRANACTED ON 16 JUL 2024 EUR / USD EX.RATE 0.916068 WITH BANK OF	420,000.000	16 Jul 24				0.00	458,481.45	467,229.00	8,747.55
FX DEAL TRANACTED ON 23 OCT 2024 EUR / USD EX.RATE 0.9263445 WITH BANK OF	840,000.000	23 Oct 24				0.00	906,790.08	881,916.06	-24,874.02
FX DEAL TRANACTED ON 28 FEB 2024 EUR / USD EX.RATE 0.9244644 WITH BANK OF	2,139,000.000	28 Feb 24				0.00	2,313,772.13	2,317,713.56	3,941.43
FX DEAL TRANACTED ON 28 FEB 2024 USD / EUR EX.RATE 1.0830194 WITH BANK OF	-2,139,000.000	28 Feb 24				0.00	-2,316,578.50	-2,298,248.64	18,329.86
FX DEAL TRANACTED ON 29 AUG 2024 USD / EUR EX.RATE 1.110025 WITH BANK OF	-420,000.000	29 Aug 24				0.00	-466,210.67	-467,229.00	-1,018.33
Hong Kong dollar - HKD									
FX DEAL TRANACTED ON 04 DEC 2024 HKD / USD EX.RATE 7.782517 WITH BANK OF	880,000.000	4 Dec 24				0.00	113,073.96	113,230.61	156.65

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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
<i>BANK OF AMERICA, N.A</i>									
FX DEAL TRANACTED ON 04 DEC 2024 USD / HKD EX.RATE 0.128689 WITH BANK OF	-880,000.000	4 Dec 24				0.00	-113,246.30	-113,396.59	-150.29
FX DEAL TRANACTED ON 06 SEP 2024 HKD / USD EX.RATE 7.79142 WITH BANK OF	880,000.000	6 Sep 24				0.00	112,944.75	112,924.75	-20.00
FX DEAL TRANACTED ON 06 SEP 2024 USD / HKD EX.RATE 0.1287008 WITH BANK OF	-880,000.000	6 Sep 24				0.00	-113,256.73	-113,230.61	26.12
FX DEAL TRANACTED ON 07 JUN 2024 HKD / USD EX.RATE 7.807565 WITH BANK OF	880,000.000	7 Jun 24				0.00	112,711.20	112,727.30	16.10
FX DEAL TRANACTED ON 07 JUN 2024 USD / HKD EX.RATE 0.1283624 WITH BANK OF	-880,000.000	7 Jun 24				0.00	-112,958.92	-112,924.75	34.17
FX DEAL TRANACTED ON 07 MAR 2024 HKD / USD EX.RATE 7.818511 WITH BANK OF	900,000.000	7 Mar 24				0.00	115,111.43	115,047.59	-63.84
FX DEAL TRANACTED ON 07 MAR 2024 USD / HKD EX.RATE 0.1281776 WITH BANK OF	-900,000.000	7 Mar 24				0.00	-115,359.86	-115,289.28	70.58
Indian rupee - INR									
FX DEAL TRANACTED ON 18 MAR 2024 USD / INR EX.RATE 0.0120616 WITH BANK OF	-6,845,070.530	18 Mar 24				0.00	-82,562.44	-82,429.76	132.68
Japanese yen - JPY									
FX DEAL TRANACTED ON 02 JUL 2024 USD / JPY EX.RATE 0.0062584 WITH BANK OF	-146,000,000.000	2 Jul 24				0.00	-913,722.10	-1,030,309.45	-116,587.35
FX DEAL TRANACTED ON 04 DEC 2024 JPY / USD EX.RATE 149.94988 WITH BANK OF	214,000,000.000	4 Dec 24				0.00	1,427,143.52	1,393,728.22	-33,415.30
FX DEAL TRANACTED ON 04 DEC 2024 USD / JPY EX.RATE 0.0067431 WITH BANK OF	-214,000,000.000	4 Dec 24				0.00	-1,443,022.46	-1,373,797.19	69,225.27
FX DEAL TRANACTED ON 07 JUN 2024 JPY / USD EX.RATE 156.83 WITH BANK OF AMERICA,	214,000,000.000	7 Jun 24				0.00	1,364,534.85	1,355,245.24	-9,289.61
FX DEAL TRANACTED ON 07 JUN 2024 USD / JPY EX.RATE 0.0064633 WITH BANK OF	-214,000,000.000	7 Jun 24				0.00	-1,383,148.21	-1,510,179.60	-127,031.39

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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
BANK OF AMERICA, N.A									
FX DEAL TRANACTED ON 08 MAR 2024 JPY / USD EX.RATE 146.62763 WITH BANK OF	174,000,000.000	8 Mar 24				0.00	1,186,679.48	1,147,265.36	-39,414.12
FX DEAL TRANACTED ON 08 MAR 2024 USD / JPY EX.RATE 0.0069153 WITH BANK OF	-174,000,000.000	8 Mar 24				0.00	-1,203,254.01	-1,101,928.38	101,325.63
FX DEAL TRANACTED ON 16 JUL 2024 JPY / USD EX.RATE 157.08854 WITH BANK OF	74,000,000.000	16 Jul 24				0.00	471,071.92	522,211.64	51,139.72
FX DEAL TRANACTED ON 27 MAR 2024 JPY / USD EX.RATE 150.413 WITH BANK OF	34,515,195.000	27 Mar 24				0.00	229,469.50	218,928.64	-10,540.86
FX DEAL TRANACTED ON 27 MAR 2024 USD / JPY EX.RATE 0.0066181 WITH BANK OF	-34,672,841.000	27 Mar 24				0.00	-229,469.50	-228,637.26	832.24
FX DEAL TRANACTED ON 29 AUG 2024 JPY / USD EX.RATE 144.22574 WITH BANK OF	72,000,000.000	29 Aug 24				0.00	499,217.41	508,097.81	8,880.40
New Israeli shekel - ILS									
FX DEAL TRANACTED ON 04 DEC 2024 ILS / USD EX.RATE 3.613789 WITH BANK OF	80,000.000	4 Dec 24				0.00	22,137.43	22,264.90	127.47
FX DEAL TRANACTED ON 04 DEC 2024 USD / ILS EX.RATE 0.2772545 WITH BANK OF	-80,000.000	4 Dec 24				0.00	-22,180.36	-21,999.61	180.75
FX DEAL TRANACTED ON 07 JUN 2024 ILS / USD EX.RATE 3.748025 WITH BANK OF	80,000.000	7 Jun 24				0.00	21,344.57	21,569.45	224.88
FX DEAL TRANACTED ON 07 JUN 2024 USD / ILS EX.RATE 0.2678764 WITH BANK OF	-80,000.000	7 Jun 24				0.00	-21,430.11	-21,143.05	287.06
FX DEAL TRANACTED ON 07 MAR 2024 ILS / USD EX.RATE 3.585001 WITH BANK OF	80,000.000	7 Mar 24				0.00	22,315.20	21,782.04	-533.16
FX DEAL TRANACTED ON 07 MAR 2024 USD / ILS EX.RATE 0.2799311 WITH BANK OF	-80,000.000	7 Mar 24				0.00	-22,394.49	-21,569.45	825.04
New Zealand dollar - NZD									
FX DEAL TRANACTED ON 04 DEC 2024 NZD / USD EX.RATE 1.7041291 WITH BANK OF	20,000.000	4 Dec 24				0.00	11,736.20	11,520.00	-216.20

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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
BANK OF AMERICA, N.A									
FX DEAL TRANACTED ON 04 DEC 2024 USD / NZD EX.RATE 0.587407 WITH BANK OF	-20,000.000	4 Dec 24				0.00	-11,748.15	-11,214.57	533.58
FX DEAL TRANACTED ON 07 MAR 2024 NZD / USD EX.RATE 1.6210109 WITH BANK OF	20,000.000	7 Mar 24				0.00	12,337.99	12,097.00	-240.99
FX DEAL TRANACTED ON 07 MAR 2024 USD / NZD EX.RATE 0.616813 WITH BANK OF	-20,000.000	7 Mar 24				0.00	-12,336.27	-12,273.00	63.27
Norwegian krone - NOK									
FX DEAL TRANACTED ON 04 DEC 2024 NOK / USD EX.RATE 11.017601 WITH BANK OF	400,000.000	4 Dec 24				0.00	36,305.54	35,697.23	-608.31
FX DEAL TRANACTED ON 04 DEC 2024 USD / NOK EX.RATE 0.0907563 WITH BANK OF	-400,000.000	4 Dec 24				0.00	-36,302.51	-35,212.68	1,089.83
FX DEAL TRANACTED ON 07 MAR 2024 NOK / USD EX.RATE 10.417522 WITH BANK OF	400,000.000	7 Mar 24				0.00	38,396.85	37,537.01	-859.84
FX DEAL TRANACTED ON 07 MAR 2024 USD / NOK EX.RATE 0.0961933 WITH BANK OF	-400,000.000	7 Mar 24				0.00	-38,477.33	-37,896.91	580.42
Singapore dollar - SGD									
FX DEAL TRANACTED ON 04 DEC 2024 SGD / USD EX.RATE 1.342076 WITH BANK OF	100,000.000	4 Dec 24				0.00	74,511.43	74,068.59	-442.84
FX DEAL TRANACTED ON 04 DEC 2024 USD / SGD EX.RATE 0.7481205 WITH BANK OF	-100,000.000	4 Dec 24				0.00	-74,812.05	-73,528.04	1,284.01
FX DEAL TRANACTED ON 05 SEP 2024 SGD / USD EX.RATE 1.301689 WITH BANK OF	100,000.000	5 Sep 24				0.00	76,823.27	77,181.34	358.07
FX DEAL TRANACTED ON 05 SEP 2024 USD / SGD EX.RATE 0.7717901 WITH BANK OF	-100,000.000	5 Sep 24				0.00	-77,179.01	-74,068.59	3,110.42
FX DEAL TRANACTED ON 07 JUN 2024 SGD / USD EX.RATE 1.350023 WITH BANK OF	100,000.000	7 Jun 24				0.00	74,072.81	74,052.13	-20.68
FX DEAL TRANACTED ON 07 JUN 2024 USD / SGD EX.RATE 0.7437698 WITH BANK OF	-100,000.000	7 Jun 24				0.00	-74,376.98	-77,181.34	-2,804.36

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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
BANK OF AMERICA, N.A									
FX DEAL TRANACTED ON 07 MAR 2024 SGD / USD EX.RATE 1.334554 WITH BANK OF	90,000.000	7 Mar 24				0.00	67,438.26	67,041.60	-396.66
FX DEAL TRANACTED ON 07 MAR 2024 USD / SGD EX.RATE 0.7523237 WITH BANK OF	-90,000.000	7 Mar 24				0.00	-67,709.14	-66,646.92	1,062.22
Swedish krona - SEK									
FX DEAL TRANACTED ON 04 DEC 2024 SEK / USD EX.RATE 10.903283 WITH BANK OF	2,025,000.000	4 Dec 24				0.00	185,723.88	185,098.86	-625.02
FX DEAL TRANACTED ON 04 DEC 2024 USD / SEK EX.RATE 0.0922002 WITH BANK OF	-2,025,000.000	4 Dec 24				0.00	-186,705.33	-184,029.68	2,675.65
FX DEAL TRANACTED ON 05 SEP 2024 SEK / USD EX.RATE 10.275566 WITH BANK OF	2,025,000.000	5 Sep 24				0.00	197,069.44	198,840.34	1,770.90
FX DEAL TRANACTED ON 05 SEP 2024 USD / SEK EX.RATE 0.0977894 WITH BANK OF	-2,025,000.000	5 Sep 24				0.00	-198,023.60	-185,098.86	12,924.74
FX DEAL TRANACTED ON 07 JUN 2024 SEK / USD EX.RATE 10.519495 WITH BANK OF	2,025,000.000	7 Jun 24				0.00	192,499.74	194,341.54	1,841.80
FX DEAL TRANACTED ON 07 JUN 2024 USD / SEK EX.RATE 0.0954947 WITH BANK OF	-2,025,000.000	7 Jun 24				0.00	-193,376.79	-198,840.34	-5,463.55
FX DEAL TRANACTED ON 07 MAR 2024 SEK / USD EX.RATE 10.247228 WITH BANK OF	1,725,000.000	7 Mar 24				0.00	168,338.21	165,271.05	-3,067.16
FX DEAL TRANACTED ON 07 MAR 2024 USD / SEK EX.RATE 0.0979518 WITH BANK OF	-1,725,000.000	7 Mar 24				0.00	-168,966.80	-165,550.20	3,416.60
FX DEAL TRANACTED ON 21 FEB 2024 SEK / USD EX.RATE 10.388142 WITH BANK OF	3,205,000.000	21 Feb 24				0.00	308,524.85	308,714.81	189.96
FX DEAL TRANACTED ON 21 FEB 2024 USD / SEK EX.RATE 0.0963062 WITH BANK OF	-3,205,000.000	21 Feb 24				0.00	-308,661.36	-310,694.48	-2,033.12
Swiss franc - CHF									
FX DEAL TRANACTED ON 04 DEC 2024 CHF / USD EX.RATE 0.882174 WITH BANK OF	510,000.000	4 Dec 24				0.00	578,116.91	570,055.33	-8,061.58

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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
<i>BANK OF AMERICA, N.A</i>									
FX DEAL TRANACTED ON 04 DEC 2024 USD / CHF EX.RATE 1.1452602 WITH BANK OF	-510,000.000	4 Dec 24				0.00	-584,082.31	-567,531.02	16,551.29
FX DEAL TRANACTED ON 07 MAR 2024 CHF / USD EX.RATE 0.877912 WITH BANK OF	460,000.000	7 Mar 24				0.00	523,970.09	517,901.37	-6,068.72
FX DEAL TRANACTED ON 07 MAR 2024 USD / CHF EX.RATE 1.1502357 WITH BANK OF	-460,000.000	7 Mar 24				0.00	-529,108.01	-520,185.46	8,922.55
United States dollar - USD									
FX DEAL TRANACTED ON 02 JUL 2024 USD / EUR EX.RATE 1.076804 WITH BANK OF	904,515.360	2 Jul 24				0.00	904,515.36	904,515.36	0.00
FX DEAL TRANACTED ON 02 JUL 2024 USD / GBP EX.RATE 1.267541 WITH BANK OF	899,954.110	2 Jul 24				0.00	899,954.11	899,954.11	0.00
FX DEAL TRANACTED ON 02 JUL 2024 USD / JPY EX.RATE 0.0062584 WITH BANK OF	913,722.100	2 Jul 24				0.00	913,722.10	913,722.10	0.00
FX DEAL TRANACTED ON 04 DEC 2024 AUD / USD EX.RATE 1.5533088 WITH BANK OF	-418,461.620	4 Dec 24				0.00	-418,461.62	-418,461.62	0.00
FX DEAL TRANACTED ON 04 DEC 2024 CAD / USD EX.RATE 1.405881 WITH BANK OF	-675,732.720	4 Dec 24				0.00	-675,732.72	-675,732.72	0.00
FX DEAL TRANACTED ON 04 DEC 2024 CHF / USD EX.RATE 0.882174 WITH BANK OF	-578,116.910	4 Dec 24				0.00	-578,116.91	-578,116.91	0.00
FX DEAL TRANACTED ON 04 DEC 2024 DKK / USD EX.RATE 7.079363 WITH BANK OF	-218,946.250	4 Dec 24				0.00	-218,946.25	-218,946.25	0.00
FX DEAL TRANACTED ON 04 DEC 2024 EUR / USD EX.RATE 0.9487045 WITH BANK OF	-1,981,650.280	4 Dec 24				0.00	-1,981,650.28	-1,981,650.28	0.00
FX DEAL TRANACTED ON 04 DEC 2024 GBP / USD EX.RATE 0.7864269 WITH BANK OF	-915,533.860	4 Dec 24				0.00	-915,533.86	-915,533.86	0.00
FX DEAL TRANACTED ON 04 DEC 2024 HKD / USD EX.RATE 7.782517 WITH BANK OF	-113,073.960	4 Dec 24				0.00	-113,073.96	-113,073.96	0.00
FX DEAL TRANACTED ON 04 DEC 2024 ILS / USD EX.RATE 3.613789 WITH BANK OF	-22,137.430	4 Dec 24				0.00	-22,137.43	-22,137.43	0.00

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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
<i>BANK OF AMERICA, N.A</i>									
FX DEAL TRANACTED ON 04 DEC 2024 JPY / USD EX.RATE 149.94988 WITH BANK OF	-1,427,143.520	4 Dec 24				0.00	-1,427,143.52	-1,427,143.52	0.00
FX DEAL TRANACTED ON 04 DEC 2024 NOK / USD EX.RATE 11.017601 WITH BANK OF	-36,305.540	4 Dec 24				0.00	-36,305.54	-36,305.54	0.00
FX DEAL TRANACTED ON 04 DEC 2024 NZD / USD EX.RATE 1.7041291 WITH BANK OF	-11,736.200	4 Dec 24				0.00	-11,736.20	-11,736.20	0.00
FX DEAL TRANACTED ON 04 DEC 2024 SEK / USD EX.RATE 10.903283 WITH BANK OF	-185,723.880	4 Dec 24				0.00	-185,723.88	-185,723.88	0.00
FX DEAL TRANACTED ON 04 DEC 2024 SGD / USD EX.RATE 1.342076 WITH BANK OF	-74,511.430	4 Dec 24				0.00	-74,511.43	-74,511.43	0.00
FX DEAL TRANACTED ON 04 DEC 2024 USD / AUD EX.RATE 0.643996 WITH BANK OF	418,597.600	4 Dec 24				0.00	418,597.60	418,597.60	0.00
FX DEAL TRANACTED ON 04 DEC 2024 USD / CAD EX.RATE 0.7137025 WITH BANK OF	678,017.290	4 Dec 24				0.00	678,017.29	678,017.29	0.00
FX DEAL TRANACTED ON 04 DEC 2024 USD / CHF EX.RATE 1.1452602 WITH BANK OF	584,082.310	4 Dec 24				0.00	584,082.31	584,082.31	0.00
FX DEAL TRANACTED ON 04 DEC 2024 USD / DKK EX.RATE 0.1419705 WITH BANK OF	220,054.210	4 Dec 24				0.00	220,054.21	220,054.21	0.00
FX DEAL TRANACTED ON 04 DEC 2024 USD / EUR EX.RATE 1.058514 WITH BANK OF	1,990,007.640	4 Dec 24				0.00	1,990,007.64	1,990,007.64	0.00
FX DEAL TRANACTED ON 04 DEC 2024 USD / GBP EX.RATE 1.271101 WITH BANK OF	915,193.220	4 Dec 24				0.00	915,193.22	915,193.22	0.00
FX DEAL TRANACTED ON 04 DEC 2024 USD / HKD EX.RATE 0.128689 WITH BANK OF	113,246.300	4 Dec 24				0.00	113,246.30	113,246.30	0.00
FX DEAL TRANACTED ON 04 DEC 2024 USD / ILS EX.RATE 0.2772545 WITH BANK OF	22,180.360	4 Dec 24				0.00	22,180.36	22,180.36	0.00
FX DEAL TRANACTED ON 04 DEC 2024 USD / JPY EX.RATE 0.0067431 WITH BANK OF	1,443,022.460	4 Dec 24				0.00	1,443,022.46	1,443,022.46	0.00
FX DEAL TRANACTED ON 04 DEC 2024 USD / NOK EX.RATE 0.0907563 WITH BANK OF	36,302.510	4 Dec 24				0.00	36,302.51	36,302.51	0.00

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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
<i>BANK OF AMERICA, N.A</i>									
FX DEAL TRANACTED ON 04 DEC 2024 USD / NZD EX.RATE 0.587407 WITH BANK OF	11,748.150	4 Dec 24				0.00	11,748.15	11,748.15	0.00
FX DEAL TRANACTED ON 04 DEC 2024 USD / SEK EX.RATE 0.0922002 WITH BANK OF	186,705.330	4 Dec 24				0.00	186,705.33	186,705.33	0.00
FX DEAL TRANACTED ON 04 DEC 2024 USD / SGD EX.RATE 0.7481205 WITH BANK OF	74,812.050	4 Dec 24				0.00	74,812.05	74,812.05	0.00
FX DEAL TRANACTED ON 05 SEP 2024 CAD / USD EX.RATE 1.35065 WITH BANK OF	-703,364.840	5 Sep 24				0.00	-703,364.84	-703,364.84	0.00
FX DEAL TRANACTED ON 05 SEP 2024 SEK / USD EX.RATE 10.275566 WITH BANK OF	-197,069.440	5 Sep 24				0.00	-197,069.44	-197,069.44	0.00
FX DEAL TRANACTED ON 05 SEP 2024 SGD / USD EX.RATE 1.301689 WITH BANK OF	-76,823.270	5 Sep 24				0.00	-76,823.27	-76,823.27	0.00
FX DEAL TRANACTED ON 05 SEP 2024 USD / CAD EX.RATE 0.7422114 WITH BANK OF	705,100.800	5 Sep 24				0.00	705,100.80	705,100.80	0.00
FX DEAL TRANACTED ON 05 SEP 2024 USD / SEK EX.RATE 0.0977894 WITH BANK OF	198,023.600	5 Sep 24				0.00	198,023.60	198,023.60	0.00
FX DEAL TRANACTED ON 05 SEP 2024 USD / SGD EX.RATE 0.7717901 WITH BANK OF	77,179.010	5 Sep 24				0.00	77,179.01	77,179.01	0.00
FX DEAL TRANACTED ON 06 SEP 2024 HKD / USD EX.RATE 7.79142 WITH BANK OF	-112,944.750	6 Sep 24				0.00	-112,944.75	-112,944.75	0.00
FX DEAL TRANACTED ON 06 SEP 2024 USD / HKD EX.RATE 0.1287008 WITH BANK OF	113,256.730	6 Sep 24				0.00	113,256.73	113,256.73	0.00
FX DEAL TRANACTED ON 07 JUN 2024 EUR / USD EX.RATE 0.923808 WITH BANK OF	-2,035,055.820	7 Jun 24				0.00	-2,035,055.82	-2,035,055.82	0.00
FX DEAL TRANACTED ON 07 JUN 2024 HKD / USD EX.RATE 7.807565 WITH BANK OF	-112,711.200	7 Jun 24				0.00	-112,711.20	-112,711.20	0.00
FX DEAL TRANACTED ON 07 JUN 2024 ILS / USD EX.RATE 3.748025 WITH BANK OF	-21,344.570	7 Jun 24				0.00	-21,344.57	-21,344.57	0.00
FX DEAL TRANACTED ON 07 JUN 2024 JPY / USD EX.RATE 156.83 WITH BANK OF AMERICA,	-1,364,534.850	7 Jun 24				0.00	-1,364,534.85	-1,364,534.85	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
<i>BANK OF AMERICA, N.A</i>									
FX DEAL TRANSACTED ON 07 JUN 2024 SEK / USD EX.RATE 10.519495 WITH BANK OF	-192,499.740	7 Jun 24				0.00	-192,499.74	-192,499.74	0.00
FX DEAL TRANSACTED ON 07 JUN 2024 SGD / USD EX.RATE 1.350023 WITH BANK OF	-74,072.810	7 Jun 24				0.00	-74,072.81	-74,072.81	0.00
FX DEAL TRANSACTED ON 07 JUN 2024 USD / EUR EX.RATE 1.087036 WITH BANK OF	2,043,627.870	7 Jun 24				0.00	2,043,627.87	2,043,627.87	0.00
FX DEAL TRANSACTED ON 07 JUN 2024 USD / HKD EX.RATE 0.1283624 WITH BANK OF	112,958.920	7 Jun 24				0.00	112,958.92	112,958.92	0.00
FX DEAL TRANSACTED ON 07 JUN 2024 USD / ILS EX.RATE 0.2678764 WITH BANK OF	21,430.110	7 Jun 24				0.00	21,430.11	21,430.11	0.00
FX DEAL TRANSACTED ON 07 JUN 2024 USD / JPY EX.RATE 0.0064633 WITH BANK OF	1,383,148.210	7 Jun 24				0.00	1,383,148.21	1,383,148.21	0.00
FX DEAL TRANSACTED ON 07 JUN 2024 USD / SEK EX.RATE 0.0954947 WITH BANK OF	193,376.790	7 Jun 24				0.00	193,376.79	193,376.79	0.00
FX DEAL TRANSACTED ON 07 JUN 2024 USD / SGD EX.RATE 0.7437698 WITH BANK OF	74,376.980	7 Jun 24				0.00	74,376.98	74,376.98	0.00
FX DEAL TRANSACTED ON 07 MAR 2024 CAD / USD EX.RATE 1.34802 WITH BANK OF	-608,299.260	7 Mar 24				0.00	-608,299.26	-608,299.26	0.00
FX DEAL TRANSACTED ON 07 MAR 2024 CHF / USD EX.RATE 0.877912 WITH BANK OF	-523,970.090	7 Mar 24				0.00	-523,970.09	-523,970.09	0.00
FX DEAL TRANSACTED ON 07 MAR 2024 DKK / USD EX.RATE 6.816881 WITH BANK OF	-178,967.480	7 Mar 24				0.00	-178,967.48	-178,967.48	0.00
FX DEAL TRANSACTED ON 07 MAR 2024 GBP / USD EX.RATE 0.7827703 WITH BANK OF	-823,996.530	7 Mar 24				0.00	-823,996.53	-823,996.53	0.00
FX DEAL TRANSACTED ON 07 MAR 2024 HKD / USD EX.RATE 7.818511 WITH BANK OF	-115,111.430	7 Mar 24				0.00	-115,111.43	-115,111.43	0.00
FX DEAL TRANSACTED ON 07 MAR 2024 ILS / USD EX.RATE 3.585001 WITH BANK OF	-22,315.200	7 Mar 24				0.00	-22,315.20	-22,315.20	0.00
FX DEAL TRANSACTED ON 07 MAR 2024 NOK / USD EX.RATE 10.417522 WITH BANK OF	-38,396.850	7 Mar 24				0.00	-38,396.85	-38,396.85	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
<i>BANK OF AMERICA, N.A</i>									
FX DEAL TRANACTED ON 07 MAR 2024 NZD / USD EX.RATE 1.6210109 WITH BANK OF	-12,337.990	7 Mar 24				0.00	-12,337.99	-12,337.99	0.00
FX DEAL TRANACTED ON 07 MAR 2024 SEK / USD EX.RATE 10.247228 WITH BANK OF	-168,338.210	7 Mar 24				0.00	-168,338.21	-168,338.21	0.00
FX DEAL TRANACTED ON 07 MAR 2024 SGD / USD EX.RATE 1.334554 WITH BANK OF	-67,438.260	7 Mar 24				0.00	-67,438.26	-67,438.26	0.00
FX DEAL TRANACTED ON 07 MAR 2024 USD / CAD EX.RATE 0.7427897 WITH BANK OF	609,087.180	7 Mar 24				0.00	609,087.18	609,087.18	0.00
FX DEAL TRANACTED ON 07 MAR 2024 USD / CHF EX.RATE 1.1502357 WITH BANK OF	529,108.010	7 Mar 24				0.00	529,108.01	529,108.01	0.00
FX DEAL TRANACTED ON 07 MAR 2024 USD / DKK EX.RATE 0.1473804 WITH BANK OF	179,804.130	7 Mar 24				0.00	179,804.13	179,804.13	0.00
FX DEAL TRANACTED ON 07 MAR 2024 USD / GBP EX.RATE 1.278101 WITH BANK OF	824,375.210	7 Mar 24				0.00	824,375.21	824,375.21	0.00
FX DEAL TRANACTED ON 07 MAR 2024 USD / HKD EX.RATE 0.1281776 WITH BANK OF	115,359.860	7 Mar 24				0.00	115,359.86	115,359.86	0.00
FX DEAL TRANACTED ON 07 MAR 2024 USD / ILS EX.RATE 0.2799311 WITH BANK OF	22,394.490	7 Mar 24				0.00	22,394.49	22,394.49	0.00
FX DEAL TRANACTED ON 07 MAR 2024 USD / NOK EX.RATE 0.0961933 WITH BANK OF	38,477.330	7 Mar 24				0.00	38,477.33	38,477.33	0.00
FX DEAL TRANACTED ON 07 MAR 2024 USD / NZD EX.RATE 0.616813 WITH BANK OF	12,336.270	7 Mar 24				0.00	12,336.27	12,336.27	0.00
FX DEAL TRANACTED ON 07 MAR 2024 USD / SEK EX.RATE 0.0979518 WITH BANK OF	168,966.800	7 Mar 24				0.00	168,966.80	168,966.80	0.00
FX DEAL TRANACTED ON 07 MAR 2024 USD / SGD EX.RATE 0.7523237 WITH BANK OF	67,709.140	7 Mar 24				0.00	67,709.14	67,709.14	0.00
FX DEAL TRANACTED ON 08 MAR 2024 JPY / USD EX.RATE 146.62763 WITH BANK OF	-1,186,679.480	8 Mar 24				0.00	-1,186,679.48	-1,186,679.48	0.00
FX DEAL TRANACTED ON 08 MAR 2024 USD / JPY EX.RATE 0.0069153 WITH BANK OF	1,203,254.010	8 Mar 24				0.00	1,203,254.01	1,203,254.01	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
<i>BANK OF AMERICA, N.A</i>									
FX DEAL TRANACTED ON 09 APR 2024 EUR / USD EX.RATE 0.919342 WITH BANK OF	-139,230.020	9 Apr 24				0.00	-139,230.02	-139,230.02	0.00
FX DEAL TRANACTED ON 09 APR 2024 USD / EUR EX.RATE 1.0867783 WITH BANK OF	139,107.620	9 Apr 24				0.00	139,107.62	139,107.62	0.00
FX DEAL TRANACTED ON 10 APR 2024 EUR / USD EX.RATE 0.9198842 WITH BANK OF	-342,434.420	10 Apr 24				0.00	-342,434.42	-342,434.42	0.00
FX DEAL TRANACTED ON 10 APR 2024 USD / EUR EX.RATE 1.0861784 WITH BANK OF	342,146.200	10 Apr 24				0.00	342,146.20	342,146.20	0.00
FX DEAL TRANACTED ON 16 JUL 2024 EUR / USD EX.RATE 0.916068 WITH BANK OF	-458,481.450	16 Jul 24				0.00	-458,481.45	-458,481.45	0.00
FX DEAL TRANACTED ON 16 JUL 2024 GBP / USD EX.RATE 0.7714055 WITH BANK OF	-466,680.640	16 Jul 24				0.00	-466,680.64	-466,680.64	0.00
FX DEAL TRANACTED ON 16 JUL 2024 JPY / USD EX.RATE 157.08854 WITH BANK OF	-471,071.920	16 Jul 24				0.00	-471,071.92	-471,071.92	0.00
FX DEAL TRANACTED ON 18 MAR 2024 USD / INR EX.RATE 0.0120616 WITH BANK OF	82,562.440	18 Mar 24				0.00	82,562.44	82,562.44	0.00
FX DEAL TRANACTED ON 21 FEB 2024 AUD / USD EX.RATE 1.5260379 WITH BANK OF	-311,263.560	21 Feb 24				0.00	-311,263.56	-311,263.56	0.00
FX DEAL TRANACTED ON 21 FEB 2024 SEK / USD EX.RATE 10.388142 WITH BANK OF	-308,524.850	21 Feb 24				0.00	-308,524.85	-308,524.85	0.00
FX DEAL TRANACTED ON 21 FEB 2024 USD / AUD EX.RATE 0.6555123 WITH BANK OF	311,368.340	21 Feb 24				0.00	311,368.34	311,368.34	0.00
FX DEAL TRANACTED ON 21 FEB 2024 USD / SEK EX.RATE 0.0963062 WITH BANK OF	308,661.360	21 Feb 24				0.00	308,661.36	308,661.36	0.00
FX DEAL TRANACTED ON 23 OCT 2024 EUR / USD EX.RATE 0.9263445 WITH BANK OF	-906,790.080	23 Oct 24				0.00	-906,790.08	-906,790.08	0.00
FX DEAL TRANACTED ON 27 MAR 2024 JPY / USD EX.RATE 150.413 WITH BANK OF	-229,469.500	27 Mar 24				0.00	-229,469.50	-229,469.50	0.00
FX DEAL TRANACTED ON 27 MAR 2024 USD / JPY EX.RATE 0.0066181 WITH BANK OF	229,469.500	27 Mar 24				0.00	229,469.50	229,469.50	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
<i>BANK OF AMERICA, N.A</i>									
FX DEAL TRANACTED ON 28 FEB 2024 EUR / USD EX.RATE 0.9244644 WITH BANK OF	-2,313,772.130	28 Feb 24				0.00	-2,313,772.13	-2,313,772.13	0.00
FX DEAL TRANACTED ON 28 FEB 2024 USD / EUR EX.RATE 1.0830194 WITH BANK OF	2,316,578.500	28 Feb 24				0.00	2,316,578.50	2,316,578.50	0.00
FX DEAL TRANACTED ON 29 AUG 2024 GBP / USD EX.RATE 0.7576865 WITH BANK OF	-461,932.520	29 Aug 24				0.00	-461,932.52	-461,932.52	0.00
FX DEAL TRANACTED ON 29 AUG 2024 JPY / USD EX.RATE 144.22574 WITH BANK OF	-499,217.410	29 Aug 24				0.00	-499,217.41	-499,217.41	0.00
FX DEAL TRANACTED ON 29 AUG 2024 USD / EUR EX.RATE 1.110025 WITH BANK OF	466,210.670	29 Aug 24				0.00	466,210.67	466,210.67	0.00
Total BANK OF AMERICA, N.A							.000.00	-93,796.00	-93,796.00
<i>MORGAN STANLEY AND CO.INTRNTNAL PLC</i>									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANACTED ON 07 JUN 2024 AUD / USD EX.RATE 1.5150689 WITH MORGAN	650,000.000	7 Jun 24				0.00	429,023.92	433,875.01	4,851.09
FX DEAL TRANACTED ON 07 JUN 2024 USD / AUD EX.RATE 0.661705 WITH MORGAN STANLEY	-650,000.000	7 Jun 24				0.00	-430,108.77	-439,627.51	-9,518.74
FX DEAL TRANACTED ON 07 MAR 2024 AUD / USD EX.RATE 1.5108022 WITH MORGAN	590,000.000	7 Mar 24				0.00	390,521.12	385,152.01	-5,369.11
FX DEAL TRANACTED ON 07 MAR 2024 USD / AUD EX.RATE 0.663651 WITH MORGAN STANLEY	-590,000.000	7 Mar 24				0.00	-391,554.56	-393,825.01	-2,270.45
British pound sterling - GBP									
FX DEAL TRANACTED ON 05 SEP 2024 GBP / USD EX.RATE 0.7593245 WITH MORGAN	720,000.000	5 Sep 24				0.00	948,211.78	949,428.06	1,216.28

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
MORGAN STANLEY AND CO.INTRNTNAL PLC									
FX DEAL TRANACTED ON 05 SEP 2024 USD / GBP EX.RATE 1.31734 WITH MORGAN STANLEY	-720,000.000	5 Sep 24				0.00	-948,485.45	-915,156.01	33,329.44
FX DEAL TRANACTED ON 07 JUN 2024 GBP / USD EX.RATE 0.7856435 WITH MORGAN	720,000.000	7 Jun 24				0.00	916,446.53	916,740.02	293.49
FX DEAL TRANACTED ON 07 JUN 2024 USD / GBP EX.RATE 1.273523 WITH MORGAN STANLEY	-720,000.000	7 Jun 24				0.00	-916,937.21	-949,428.06	-32,490.85
FX DEAL TRANACTED ON 17 MAY 2024 USD / GBP EX.RATE 1.2696439 WITH MORGAN	-1,641.000	17 May 24				0.00	-2,083.49	-2,083.82	-0.33
Canadian dollar - CAD									
FX DEAL TRANACTED ON 07 JUN 2024 CAD / USD EX.RATE 1.372133 WITH MORGAN STANLEY	950,000.000	7 Jun 24				0.00	692,352.41	693,304.14	951.73
FX DEAL TRANACTED ON 07 JUN 2024 USD / CAD EX.RATE 0.7303002 WITH MORGAN	-950,000.000	7 Jun 24				0.00	-693,785.10	-699,069.13	-5,284.03
FX DEAL TRANACTED ON 20 FEB 2024 USD / CAD EX.RATE 0.7394891 WITH MORGAN	-200,138.180	20 Feb 24				0.00	-148,000.00	-148,113.36	-113.36
FX DEAL TRANACTED ON 28 FEB 2024 CAD / USD EX.RATE 1.358326 WITH MORGAN STANLEY	434,104.170	28 Feb 24				0.00	319,587.62	320,312.98	725.36
FX DEAL TRANACTED ON 28 FEB 2024 USD / CAD EX.RATE 0.7365142 WITH MORGAN	-433,919.130	28 Feb 24				0.00	-319,587.62	-319,704.65	-117.03
Chinese yuan renminbi - CNY									
FX DEAL TRANACTED ON 07 MAY 2024 CNY / USD EX.RATE 7.1002 WITH MORGAN STANLEY	2,134,723.910	7 May 24				0.00	300,656.87	295,420.58	-5,236.29
FX DEAL TRANACTED ON 09 APR 2024 USD / CNY EX.RATE 0.1409324 WITH MORGAN	-2,131,575.570	9 Apr 24				0.00	-300,408.08	-294,699.41	5,708.67
FX DEAL TRANACTED ON 28 MAR 2024 CNY / USD EX.RATE 7.109 WITH MORGAN STANLEY	2,131,575.570	28 Mar 24				0.00	299,841.83	294,699.41	-5,142.42
FX DEAL TRANACTED ON 28 MAR 2024 USD / CNY EX.RATE 0.1404593 WITH MORGAN	-2,134,723.910	28 Mar 24				0.00	-299,841.83	-295,420.58	4,421.25

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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
MORGAN STANLEY AND CO.INTRNTNAL PLC									
Danish krone - DKK									
FX DEAL TRANSACTED ON 05 SEP 2024 DKK / USD EX.RATE 6.726102 WITH MORGAN STANLEY	1,550,000.000	5 Sep 24				0.00	230,445.49	231,082.88	637.39
FX DEAL TRANSACTED ON 05 SEP 2024 USD / DKK EX.RATE 0.1493952 WITH MORGAN	-1,550,000.000	5 Sep 24				0.00	-231,562.48	-218,145.48	13,417.00
FX DEAL TRANSACTED ON 07 JUN 2024 DKK / USD EX.RATE 6.888974 WITH MORGAN STANLEY	1,550,000.000	7 Jun 24				0.00	224,997.20	223,376.74	-1,620.46
FX DEAL TRANSACTED ON 07 JUN 2024 USD / DKK EX.RATE 0.1459168 WITH MORGAN	-1,550,000.000	7 Jun 24				0.00	-226,170.99	-231,082.88	-4,911.89
Euro - EUR									
FX DEAL TRANSACTED ON 04 JAN 2024 EUR / USD EX.RATE 0.9132147 WITH MORGAN	1,567,000.000	4 Jan 24				0.00	1,715,916.40	1,719,234.24	3,317.84
FX DEAL TRANSACTED ON 04 JAN 2024 USD / EUR EX.RATE 1.0960716 WITH MORGAN	-1,567,000.000	4 Jan 24				0.00	-1,717,544.20	-1,696,904.30	20,639.90
FX DEAL TRANSACTED ON 07 MAR 2024 EUR / USD EX.RATE 0.914621 WITH MORGAN STANLEY	1,570,000.000	7 Mar 24				0.00	1,716,559.19	1,704,863.02	-11,696.17
FX DEAL TRANSACTED ON 07 MAR 2024 USD / EUR EX.RATE 1.097456 WITH MORGAN STANLEY	-1,570,000.000	7 Mar 24				0.00	-1,723,006.55	-1,687,593.18	35,413.37
FX DEAL TRANSACTED ON 13 MAY 2024 EUR / USD EX.RATE 0.9247461 WITH MORGAN	1,696,000.000	13 May 24				0.00	1,834,016.92	1,843,552.00	9,535.08
FX DEAL TRANSACTED ON 13 MAY 2024 USD / EUR EX.RATE 1.0807646 WITH MORGAN	-1,696,000.000	13 May 24				0.00	-1,832,976.76	-1,842,704.13	-9,727.37
FX DEAL TRANSACTED ON 30 APR 2024 EUR / USD EX.RATE 0.9366462 WITH MORGAN	1,696,000.000	30 Apr 24				0.00	1,810,715.74	1,811,921.68	1,205.94
FX DEAL TRANSACTED ON 30 APR 2024 USD / EUR EX.RATE 1.0690374 WITH MORGAN	-1,696,000.000	30 Apr 24				0.00	-1,813,087.43	-1,843,552.00	-30,464.57
FX DEAL TRANSACTED ON 31 JAN 2024 EUR / USD EX.RATE 0.9234207 WITH MORGAN	1,567,000.000	31 Jan 24				0.00	1,696,951.31	1,696,904.30	-47.01

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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
MORGAN STANLEY AND CO.INTRNTNAL PLC									
FX DEAL TRANACTED ON 31 JAN 2024 USD / EUR EX.RATE 1.0842778 WITH MORGAN	-1,567,000.000	31 Jan 24				0.00	-1,699,063.31	-1,697,922.93	1,140.38
Hong Kong dollar - HKD									
FX DEAL TRANACTED ON 31 MAY 2024 HKD / USD EX.RATE 7.81813 WITH MORGAN STANLEY	20,000.000	31 May 24				0.00	2,558.16	2,561.98	3.82
Indian rupee - INR									
FX DEAL TRANACTED ON 11 MAR 2024 INR / USD EX.RATE 83.041 WITH MORGAN STANLEY	8,091,598.080	11 Mar 24				0.00	97,441.00	96,954.71	-486.29
FX DEAL TRANACTED ON 11 MAR 2024 USD / INR EX.RATE 0.0120802 WITH MORGAN	-8,066,165.980	11 Mar 24				0.00	-97,441.00	-97,134.45	306.55
FX DEAL TRANACTED ON 13 MAY 2024 INR / USD EX.RATE 83.542 WITH MORGAN STANLEY	8,091,598.080	13 May 24				0.00	96,856.65	97,095.78	239.13
FX DEAL TRANACTED ON 13 MAY 2024 USD / INR EX.RATE 0.0119574 WITH MORGAN	-8,091,598.080	13 May 24				0.00	-96,754.73	-96,954.71	-199.98
FX DEAL TRANACTED ON 16 MAY 2024 USD / INR EX.RATE 0.0119759 WITH MORGAN	-8,091,598.080	16 May 24				0.00	-96,904.09	-97,095.78	-191.69
FX DEAL TRANACTED ON 18 MAR 2024 INR / USD EX.RATE 82.9078 WITH MORGAN STANLEY	8,066,165.980	18 Mar 24				0.00	97,290.80	97,134.45	-156.35
Japanese yen - JPY									
FX DEAL TRANACTED ON 13 MAY 2024 JPY / USD EX.RATE 155.75029 WITH MORGAN	34,370,292.000	13 May 24				0.00	220,675.62	220,216.51	-459.11
FX DEAL TRANACTED ON 13 MAY 2024 USD / JPY EX.RATE 0.0064342 WITH MORGAN	-34,370,292.000	13 May 24				0.00	-221,146.95	-220,047.33	1,099.62
FX DEAL TRANACTED ON 29 APR 2024 JPY / USD EX.RATE 155.126 WITH MORGAN STANLEY	34,370,292.000	29 Apr 24				0.00	221,563.71	220,047.33	-1,516.38

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
MORGAN STANLEY AND CO.INTRNTNAL PLC									
FX DEAL TRANACTED ON 29 APR 2024 USD / JPY EX.RATE 0.0064144 WITH MORGAN	-34,541,782.000	29 Apr 24				0.00	-221,563.71	-219,097.28	2,466.43
FX DEAL TRANACTED ON 31 MAY 2024 USD / JPY EX.RATE 0.0063783 WITH MORGAN	-40,000,000.000	31 May 24				0.00	-255,132.76	-253,316.87	1,815.89
New Zealand dollar - NZD									
FX DEAL TRANACTED ON 07 JUN 2024 NZD / USD EX.RATE 1.6326797 WITH MORGAN	20,000.000	7 Jun 24				0.00	12,249.80	12,273.00	23.20
FX DEAL TRANACTED ON 07 JUN 2024 USD / NZD EX.RATE 0.612428 WITH MORGAN STANLEY	-20,000.000	7 Jun 24				0.00	-12,248.56	-12,384.00	-135.44
Norwegian krone - NOK									
FX DEAL TRANACTED ON 07 JUN 2024 NOK / USD EX.RATE 10.667587 WITH MORGAN	400,000.000	7 Jun 24				0.00	37,496.76	37,896.91	400.15
FX DEAL TRANACTED ON 07 JUN 2024 USD / NOK EX.RATE 0.0939429 WITH MORGAN	-400,000.000	7 Jun 24				0.00	-37,577.17	-37,777.37	-200.20
Swedish krona - SEK									
FX DEAL TRANACTED ON 17 MAY 2024 SEK / USD EX.RATE 10.7082 WITH MORGAN STANLEY	2,142.000	17 May 24				0.00	200.03	200.28	0.25
FX DEAL TRANACTED ON 26 MAR 2024 SEK / USD EX.RATE 10.547767 WITH MORGAN	3,200,476.980	26 Mar 24				0.00	303,426.97	296,329.49	-7,097.48
FX DEAL TRANACTED ON 26 MAR 2024 USD / SEK EX.RATE 0.0949236 WITH MORGAN	-3,196,537.680	26 Mar 24				0.00	-303,426.97	-291,160.78	12,266.19
FX DEAL TRANACTED ON 27 FEB 2024 SEK / USD EX.RATE 10.2967396 WITH MORGAN	3,204,452.140	27 Feb 24				0.00	311,210.37	310,641.37	-569.00
FX DEAL TRANACTED ON 27 FEB 2024 USD / SEK EX.RATE 0.0972366 WITH MORGAN	-3,200,547.760	27 Feb 24				0.00	-311,210.37	-296,336.04	14,874.33

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 464,145,698.98

◆ 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
MORGAN STANLEY AND CO.INTRNTNAL PLC									
Swiss franc - CHF									
FX DEAL TRANSACTED ON 07 JUN 2024 CHF / USD EX.RATE 0.895451 WITH MORGAN STANLEY	510,000.000	7 Jun 24				0.00	569,545.28	576,727.36	7,182.08
FX DEAL TRANSACTED ON 07 JUN 2024 USD / CHF EX.RATE 1.1282454 WITH MORGAN	-510,000.000	7 Jun 24				0.00	-575,404.83	-602,445.22	-27,040.39
FX DEAL TRANSACTED ON 21 FEB 2024 CHF / USD EX.RATE 0.880572 WITH MORGAN STANLEY	273,000.000	21 Feb 24				0.00	310,025.76	309,927.91	-97.85
FX DEAL TRANSACTED ON 21 FEB 2024 USD / CHF EX.RATE 1.1369421 WITH MORGAN	-273,000.000	21 Feb 24				0.00	-310,385.18	-308,457.15	1,928.03
United States dollar - USD									
FX DEAL TRANSACTED ON 04 JAN 2024 EUR / USD EX.RATE 0.9132147 WITH MORGAN	-1,715,916.400	4 Jan 24				0.00	-1,715,916.40	-1,715,916.40	0.00
FX DEAL TRANSACTED ON 04 JAN 2024 USD / EUR EX.RATE 1.0960716 WITH MORGAN	1,717,544.200	4 Jan 24				0.00	1,717,544.20	1,717,544.20	0.00
FX DEAL TRANSACTED ON 05 SEP 2024 DKK / USD EX.RATE 6.726102 WITH MORGAN STANLEY	-230,445.490	5 Sep 24				0.00	-230,445.49	-230,445.49	0.00
FX DEAL TRANSACTED ON 05 SEP 2024 GBP / USD EX.RATE 0.7593245 WITH MORGAN	-948,211.780	5 Sep 24				0.00	-948,211.78	-948,211.78	0.00
FX DEAL TRANSACTED ON 05 SEP 2024 USD / DKK EX.RATE 0.1493952 WITH MORGAN	231,562.480	5 Sep 24				0.00	231,562.48	231,562.48	0.00
FX DEAL TRANSACTED ON 05 SEP 2024 USD / GBP EX.RATE 1.31734 WITH MORGAN STANLEY	948,485.450	5 Sep 24				0.00	948,485.45	948,485.45	0.00
FX DEAL TRANSACTED ON 07 JUN 2024 AUD / USD EX.RATE 1.5150689 WITH MORGAN	-429,023.920	7 Jun 24				0.00	-429,023.92	-429,023.92	0.00
FX DEAL TRANSACTED ON 07 JUN 2024 CAD / USD EX.RATE 1.372133 WITH MORGAN STANLEY	-692,352.410	7 Jun 24				0.00	-692,352.41	-692,352.41	0.00
FX DEAL TRANSACTED ON 07 JUN 2024 CHF / USD EX.RATE 0.895451 WITH MORGAN STANLEY	-569,545.280	7 Jun 24				0.00	-569,545.28	-569,545.28	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 464,145,698.98

◆ 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
MORGAN STANLEY AND CO.INTRNTNAL PLC									
FX DEAL TRANACTED ON 07 JUN 2024 DKK / USD EX.RATE 6.888974 WITH MORGAN STANLEY	-224,997.200	7 Jun 24				0.00	-224,997.20	-224,997.20	0.00
FX DEAL TRANACTED ON 07 JUN 2024 GBP / USD EX.RATE 0.7856435 WITH MORGAN	-916,446.530	7 Jun 24				0.00	-916,446.53	-916,446.53	0.00
FX DEAL TRANACTED ON 07 JUN 2024 NOK / USD EX.RATE 10.667587 WITH MORGAN	-37,496.760	7 Jun 24				0.00	-37,496.76	-37,496.76	0.00
FX DEAL TRANACTED ON 07 JUN 2024 NZD / USD EX.RATE 1.6326797 WITH MORGAN	-12,249.800	7 Jun 24				0.00	-12,249.80	-12,249.80	0.00
FX DEAL TRANACTED ON 07 JUN 2024 USD / AUD EX.RATE 0.661705 WITH MORGAN STANLEY	430,108.770	7 Jun 24				0.00	430,108.77	430,108.77	0.00
FX DEAL TRANACTED ON 07 JUN 2024 USD / CAD EX.RATE 0.7303002 WITH MORGAN	693,785.100	7 Jun 24				0.00	693,785.10	693,785.10	0.00
FX DEAL TRANACTED ON 07 JUN 2024 USD / CHF EX.RATE 1.1282454 WITH MORGAN	575,404.830	7 Jun 24				0.00	575,404.83	575,404.83	0.00
FX DEAL TRANACTED ON 07 JUN 2024 USD / DKK EX.RATE 0.1459168 WITH MORGAN	226,170.990	7 Jun 24				0.00	226,170.99	226,170.99	0.00
FX DEAL TRANACTED ON 07 JUN 2024 USD / GBP EX.RATE 1.273523 WITH MORGAN STANLEY	916,937.210	7 Jun 24				0.00	916,937.21	916,937.21	0.00
FX DEAL TRANACTED ON 07 JUN 2024 USD / NOK EX.RATE 0.0939429 WITH MORGAN	37,577.170	7 Jun 24				0.00	37,577.17	37,577.17	0.00
FX DEAL TRANACTED ON 07 JUN 2024 USD / NZD EX.RATE 0.612428 WITH MORGAN STANLEY	12,248.560	7 Jun 24				0.00	12,248.56	12,248.56	0.00
FX DEAL TRANACTED ON 07 MAR 2024 AUD / USD EX.RATE 1.5108022 WITH MORGAN	-390,521.120	7 Mar 24				0.00	-390,521.12	-390,521.12	0.00
FX DEAL TRANACTED ON 07 MAR 2024 EUR / USD EX.RATE 0.914621 WITH MORGAN STANLEY	-1,716,559.190	7 Mar 24				0.00	-1,716,559.19	-1,716,559.19	0.00
FX DEAL TRANACTED ON 07 MAR 2024 USD / AUD EX.RATE 0.663651 WITH MORGAN STANLEY	391,554.560	7 Mar 24				0.00	391,554.56	391,554.56	0.00
FX DEAL TRANACTED ON 07 MAR 2024 USD / EUR EX.RATE 1.097456 WITH MORGAN STANLEY	1,723,006.550	7 Mar 24				0.00	1,723,006.55	1,723,006.55	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 464,145,698.98

◆ 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
MORGAN STANLEY AND CO.INTRNTNAL PLC									
FX DEAL TRANACTED ON 07 MAY 2024 CNY / USD EX.RATE 7.1002 WITH MORGAN STANLEY	-300,656.870	7 May 24				0.00	-300,656.87	-300,656.87	0.00
FX DEAL TRANACTED ON 09 APR 2024 USD / CNY EX.RATE 0.1409324 WITH MORGAN	300,408.080	9 Apr 24				0.00	300,408.08	300,408.08	0.00
FX DEAL TRANACTED ON 11 MAR 2024 INR / USD EX.RATE 83.041 WITH MORGAN STANLEY	-97,441.000	11 Mar 24				0.00	-97,441.00	-97,441.00	0.00
FX DEAL TRANACTED ON 11 MAR 2024 USD / INR EX.RATE 0.0120802 WITH MORGAN	97,441.000	11 Mar 24				0.00	97,441.00	97,441.00	0.00
FX DEAL TRANACTED ON 13 MAY 2024 EUR / USD EX.RATE 0.9247461 WITH MORGAN	-1,834,016.920	13 May 24				0.00	-1,834,016.92	-1,834,016.92	0.00
FX DEAL TRANACTED ON 13 MAY 2024 INR / USD EX.RATE 83.542 WITH MORGAN STANLEY	-96,856.650	13 May 24				0.00	-96,856.65	-96,856.65	0.00
FX DEAL TRANACTED ON 13 MAY 2024 JPY / USD EX.RATE 155.75029 WITH MORGAN	-220,675.620	13 May 24				0.00	-220,675.62	-220,675.62	0.00
FX DEAL TRANACTED ON 13 MAY 2024 USD / EUR EX.RATE 1.0807646 WITH MORGAN	1,832,976.760	13 May 24				0.00	1,832,976.76	1,832,976.76	0.00
FX DEAL TRANACTED ON 13 MAY 2024 USD / INR EX.RATE 0.0119574 WITH MORGAN	96,754.730	13 May 24				0.00	96,754.73	96,754.73	0.00
FX DEAL TRANACTED ON 13 MAY 2024 USD / JPY EX.RATE 0.0064342 WITH MORGAN	221,146.950	13 May 24				0.00	221,146.95	221,146.95	0.00
FX DEAL TRANACTED ON 16 MAY 2024 USD / INR EX.RATE 0.0119759 WITH MORGAN	96,904.090	16 May 24				0.00	96,904.09	96,904.09	0.00
FX DEAL TRANACTED ON 17 MAY 2024 SEK / USD EX.RATE 10.7082 WITH MORGAN STANLEY	-200.030	17 May 24				0.00	-200.03	-200.03	0.00
FX DEAL TRANACTED ON 17 MAY 2024 USD / GBP EX.RATE 1.2696439 WITH MORGAN	2,083.490	17 May 24				0.00	2,083.49	2,083.49	0.00
FX DEAL TRANACTED ON 18 MAR 2024 INR / USD EX.RATE 82.9078 WITH MORGAN STANLEY	-97,290.800	18 Mar 24				0.00	-97,290.80	-97,290.80	0.00
FX DEAL TRANACTED ON 20 FEB 2024 USD / CAD EX.RATE 0.7394891 WITH MORGAN	148,000.000	20 Feb 24				0.00	148,000.00	148,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 464,145,698.98

◆ 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
MORGAN STANLEY AND CO.INTRNTNAL PLC									
FX DEAL TRANACTED ON 21 FEB 2024 CHF / USD EX.RATE 0.880572 WITH MORGAN STANLEY	-310,025.760	21 Feb 24				0.00	-310,025.76	-310,025.76	0.00
FX DEAL TRANACTED ON 21 FEB 2024 USD / CHF EX.RATE 1.1369421 WITH MORGAN	310,385.180	21 Feb 24				0.00	310,385.18	310,385.18	0.00
FX DEAL TRANACTED ON 26 MAR 2024 SEK / USD EX.RATE 10.547767 WITH MORGAN	-303,426.970	26 Mar 24				0.00	-303,426.97	-303,426.97	0.00
FX DEAL TRANACTED ON 26 MAR 2024 USD / SEK EX.RATE 0.0949236 WITH MORGAN	303,426.970	26 Mar 24				0.00	303,426.97	303,426.97	0.00
FX DEAL TRANACTED ON 27 FEB 2024 SEK / USD EX.RATE 10.2967396 WITH MORGAN	-311,210.370	27 Feb 24				0.00	-311,210.37	-311,210.37	0.00
FX DEAL TRANACTED ON 27 FEB 2024 USD / SEK EX.RATE 0.0972366 WITH MORGAN	311,210.370	27 Feb 24				0.00	311,210.37	311,210.37	0.00
FX DEAL TRANACTED ON 28 FEB 2024 CAD / USD EX.RATE 1.358326 WITH MORGAN STANLEY	-319,587.620	28 Feb 24				0.00	-319,587.62	-319,587.62	0.00
FX DEAL TRANACTED ON 28 FEB 2024 USD / CAD EX.RATE 0.7365142 WITH MORGAN	319,587.620	28 Feb 24				0.00	319,587.62	319,587.62	0.00
FX DEAL TRANACTED ON 28 MAR 2024 CNY / USD EX.RATE 7.109 WITH MORGAN STANLEY	-299,841.830	28 Mar 24				0.00	-299,841.83	-299,841.83	0.00
FX DEAL TRANACTED ON 28 MAR 2024 USD / CNY EX.RATE 0.1404593 WITH MORGAN	299,841.830	28 Mar 24				0.00	299,841.83	299,841.83	0.00
FX DEAL TRANACTED ON 29 APR 2024 JPY / USD EX.RATE 155.126 WITH MORGAN STANLEY	-221,563.710	29 Apr 24				0.00	-221,563.71	-221,563.71	0.00
FX DEAL TRANACTED ON 29 APR 2024 USD / JPY EX.RATE 0.0064144 WITH MORGAN	221,563.710	29 Apr 24				0.00	221,563.71	221,563.71	0.00
FX DEAL TRANACTED ON 30 APR 2024 EUR / USD EX.RATE 0.9366462 WITH MORGAN	-1,810,715.740	30 Apr 24				0.00	-1,810,715.74	-1,810,715.74	0.00
FX DEAL TRANACTED ON 30 APR 2024 USD / EUR EX.RATE 1.0690374 WITH MORGAN	1,813,087.430	30 Apr 24				0.00	1,813,087.43	1,813,087.43	0.00
FX DEAL TRANACTED ON 31 JAN 2024 EUR / USD EX.RATE 0.9234207 WITH MORGAN	-1,696,951.310	31 Jan 24				0.00	-1,696,951.31	-1,696,951.31	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 464,145,698.98

◆ 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
MORGAN STANLEY AND CO.INTRNTNAL PLC									
FX DEAL TRANSACTED ON 31 JAN 2024 USD / EUR EX.RATE 1.0842778 WITH MORGAN	1,699,063.310	31 Jan 24				0.00	1,699,063.31	1,699,063.31	0.00
FX DEAL TRANSACTED ON 31 MAY 2024 HKD / USD EX.RATE 7.81813 WITH MORGAN STANLEY	-2,558.160	31 May 24				0.00	-2,558.16	-2,558.16	0.00
FX DEAL TRANSACTED ON 31 MAY 2024 USD / JPY EX.RATE 0.0063783 WITH MORGAN	255,132.760	31 May 24				0.00	255,132.76	255,132.76	0.00
Total MORGAN STANLEY AND CO.INTRNTNAL PLC							.000.00	17,249.64	17,249.64

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 464,145,698.98

◆ 5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate		Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
			Acquisition Price	Disposition Price				
CF SSGA MSCI ACWI IMI INDX NL FUND (ZVB6) CUSIP: 996446498	Total acquisitions	5	7,900,000.00			0.00	7,900,000.00	7,900,000.00
	Total dispositions	10		15,360,606.33		0.00	12,800,551.94	15,360,606.33
MFO GOLDMAN SACHS TR GLOBAL MANAGED BETA FD INSTL SHS SEDOL: BVV2CG1	Total acquisitions	8	13,814,722.15			0.00	13,814,722.15	13,814,722.15
	Total dispositions	8		16,850,000.00		0.00	14,607,867.07	16,850,000.00
MFO PIMCO FDS PAC INVT MGMT SER INVT GRADE CR BD PORT INSTL CL CUSIP: 722005873	Total acquisitions	1	140,014.72			0.00	140,014.72	140,014.72
	Total dispositions	5		34,001,581.81		0.00	35,149,553.80	34,001,581.81
MFO PIMCO SHORT TERM FLOATING NAV II CUSIP: 72201P613	Total acquisitions	22	12,903,875.59			0.00	12,903,875.59	12,903,875.59
	Total dispositions	23		35,432,867.56		0.00	35,418,250.69	35,432,867.56
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	Total acquisitions	476	522,289,463.00			0.00	522,289,463.00	522,289,463.00
	Total dispositions	400		535,551,290.29		0.00	535,551,290.29	535,551,290.29

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 464,145,698.98

◆ 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
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THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 464,145,698.98