

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 <div style="font-size: 24pt; font-weight: bold; text-align: center;">2024</div> This Form is Open to Public Inspection
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Part I	Annual Report Identification Information
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For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024

A This return/report is for: a multiemployer plan a multiple-employer plan (Filers checking this box must provide participating employer information in accordance with the form instructions.)

a single-employer plan a DFE (specify) M

B This return/report is: the first return/report the final return/report

an amended return/report a short plan year return/report (less than 12 months)

C If the plan is a collectively-bargained plan, check here.

D Check box if filing under: Form 5558 automatic extension the DFVC program

special extension (enter description)

E If this is a retroactively adopted plan permitted by SECURE Act section 201, check here.

Part II	Basic Plan Information—enter all requested information
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1a Name of plan <u>PUERTO RICO TELEPHONE COMPANY MASTER TRUST</u>	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) <u>POPULAR FIDUCIARY SERVICES 725</u> <u>PO BOX 362708</u> <u>SAN JUAN, PR 00936</u>	2b Employer Identification Number (EIN) <u>66-0796228</u> 2c Plan Sponsor's telephone number <u>787-706-6360</u> 2d Business code (see instructions)

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

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

SIGN HERE			
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE			
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE	<u>Filed with authorized/valid electronic signature.</u>	<u>10/15/2025</u>	<u>ENRIQUE ORTIZ DE MONTELLANO</u>
	Signature of DFE	Date	Enter name of individual signing as DFE

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 <u> 0 </u> (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>PUERTO RICO TELEPHONE COMPANY MASTER TRUST</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>POPULAR FIDUCIARY SERVICES 725</u>	D Employer Identification Number (EIN) <u>66-0796228</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>EPOCH INVT PARTNERS COLLECTIVE INVT</u>		
b Name of sponsor of entity listed in (a): <u>SEI TRUST COMPANY</u>		
c EIN-PN <u>81-4605021-102</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>55126489</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>EMERGING MARKETS FUND</u>		
b Name of sponsor of entity listed in (a): <u>ALLIANCEBERNSTEIN L.P.</u>		
c EIN-PN <u>36-6913091-005</u>	d Entity code <u>E</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>146175681</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>BLUEBAY GLOBAL FUND</u>		
b Name of sponsor of entity listed in (a): <u>BLUEBAY ASSET MANAGEMENT</u>		
c EIN-PN <u>98-1230646-000</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>71800518</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>KBI EMERGING MARKETS EQUITY CIT</u>		
b Name of sponsor of entity listed in (a): <u>KBI GLOBAL INVESTORS (NA) LTD CIT</u>		
c EIN-PN <u>47-3330339-001</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>6489858</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>BLUEBAY EMERGING MARKET CREDIT FUND</u>		
b Name of sponsor of entity listed in (a): <u>RBC GLOBAL ASSET MANAGEMENT (UK) LIMITED</u>		
c EIN-PN <u>98-1716160-000</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>38477214</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)

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

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

c EIN-PN

d Entity code

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

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

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

c EIN-PN

d Entity code

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

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

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

c EIN-PN

d Entity code

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

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

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

c EIN-PN

d Entity code

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

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

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

c EIN-PN

d Entity code

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

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

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

c EIN-PN

d Entity code

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

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

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

c EIN-PN

d Entity code

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

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

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

c EIN-PN

d Entity code

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

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

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

c EIN-PN

d Entity code

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

Part II Information on Participating Plans (to be completed by DFEs, other than DCGs)
(Complete as many entries as needed to report all participating plans. DCGs must report each participating plan using Schedule DCG.)

a Plan name	PUERTO RICO TELEPHONE COMPANY CONSOLIDATED RETIREMENT PLAN FOR SALARIED AND HOURLY EMPLOYEES	
b Name of plan sponsor	PUERTO RICO TELEPHONE COMPANY	c EIN-PN 66-0564397-008

a Plan name	PUERTO RICO TELEPHONE COMPANY RETIREMENT PLAN FOR CERTAIN FORMER EMPLOYEES	
b Name of plan sponsor	PUERTO RICO TELEPHONE COMPANY	c EIN-PN 66-0564397-005

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

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

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

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

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

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

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

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

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

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

SCHEDULE H (Form 5500) <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.	<small>OMB No. 1210-0110</small> 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 PUERTO RICO TELEPHONE COMPANY MASTER TRUST	B Three-digit plan number (PN) ▶ 001
C Plan sponsor's name as shown on line 2a of Form 5500 POPULAR FIDUCIARY SERVICES 725	D Employer Identification Number (EIN) 66-0796228

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	8428098	24218437
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)		
(2) Participant contributions	1b(2)		
(3) Other	1b(3)	33123270	1005773
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	521097	0
(2) U.S. Government securities	1c(2)	5270678	0
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	124895	0
(B) All other	1c(3)(B)	31837924	15000
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)	287975	295484
(B) Common	1c(4)(B)	285361309	308289425
(5) Partnership/joint venture interests	1c(5)	1986751	1992269
(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)	114860140	171894079
(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)	134144777	146175681
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)	109420783	83202606
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)		
(15) Other	1c(15)	150173885	104691765

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	875541582	841780519
Liabilities			
g Benefit claims payable.....	1g		
h Operating payables.....	1h		
i Acquisition indebtedness.....	1i		
j Other liabilities.....	1j	10913656	350461
k Total liabilities (add all amounts in lines 1g through 1j).....	1k	10913656	350461
Net Assets			
l Net assets (subtract line 1k from line 1f).....	1l	864627926	841430058

Part II Income and Expense Statement

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

Income		(a) Amount	(b) Total
a Contributions:			
(1) Received or receivable in cash from: (A) Employers.....	2a(1)(A)		
(B) Participants.....	2a(1)(B)		
(C) Others (including rollovers).....	2a(1)(C)		
(2) Noncash contributions.....	2a(2)		
(3) Total contributions. Add lines 2a(1)(A) , (B) , (C) , and line 2a(2)	2a(3)		0
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit).....	2b(1)(A)	115917	
(B) U.S. Government securities.....	2b(1)(B)	49044	
(C) Corporate debt instruments.....	2b(1)(C)	1093817	
(D) Loans (other than to participants).....	2b(1)(D)	0	
(E) Participant loans.....	2b(1)(E)	0	
(F) Other.....	2b(1)(F)	1791294	
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		3050072
(2) Dividends:			
(A) Preferred stock.....	2b(2)(A)	5808	
(B) Common stock.....	2b(2)(B)	2783396	
(C) Registered investment company shares (e.g. mutual funds).....	2b(2)(C)	3572513	
(D) Total dividends. Add lines 2b(2)(A) , (B) , and (C)	2b(2)(D)		6361717
(3) Rents.....	2b(3)		
(4) Net gain (loss) on sale of assets:			
(A) Aggregate proceeds.....	2b(4)(A)	739355967	
(B) Aggregate carrying amount (see instructions).....	2b(4)(B)	734891822	
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result.....	2b(4)(C)		4464145
(5) Unrealized appreciation (depreciation) of assets:			
(A) Real estate.....	2b(5)(A)	0	
(B) Other.....	2b(5)(B)	16694649	
(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)	12033939
(7) Net investment gain (loss) from pooled separate accounts	2b(7)	0
(8) Net investment gain (loss) from master trust investment accounts	2b(8)	0
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)	12030904
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)	530991
c Other income	2c	10127208
d Total income. Add all income amounts in column (b) and enter total	2d	65293625

Expenses

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

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k	65293625
l Transfers of assets:		
(1) To this plan	2l(1)	276569488
(2) From this plan	2l(2)	365060981

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)

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 _____.

BASE CURRENCY: USD

IDENTITY OF PARTY INVOLVED	DESCRIPTION OF ASSET	BASED ON MARKET VALUE OF PURCHASE PRICE	EXPENSES	864,627,925 COST OF ASSET	5% VALUE OF CURRENT VALUE	43,231,396 NET GAIN OR (LOSS)	
46699A9A6 JPMORGAN US GOVT MMKT FUND CAPITAL SHARES - FUND	MONTHLY VARIABLE 12/31/2049						
BROKER 0800003 MEMO-MASTER NOTES/POOLED FUNDS							
	98,855,683 05/07/24 BUY	1174	100.0000	0	98,855,683	98,855,683	0
46699A9A6 JPMORGAN US GOVT MMKT FUND CAPITAL SHARES - FUND	MONTHLY VARIABLE 12/31/2049						
BROKER 0800003 MEMO-MASTER NOTES/POOLED FUNDS							
	79,400,000 09/13/24 BUY	1197	100.0000	0	79,400,000	79,400,000	0
722998689 PIMCO ALL ASSET INST							
BROKER 0800102 MEMO							
	9,111,571 04/04/24 SELL	143	11.0700	0	112,574,614	100,865,086	(11,709,528)

BASE CURRENCY: USD

IDENTITY OF PARTY INVOLVED	DESCRIPTION OF ASSET	BUYING PRICE	SELLING PRICE	BASED ON MARKET VALUE OF PURCHASE PRICE	VALUE OF EXPENSES	864,627,925 COST OF ASSET	5% VALUE OF CURRENT VALUE	43,231,396 NET GAIN OR (LOSS)
46699A9A6	JPMORGAN US GOVT MMKT FUND CAPITAL SHARES - FUND							
	MONTHLY VARIABLE 12/31/2049							
BROKER 0800003	MEMO-MASTER NOTES/POOLED FUNDS							
	98,855,683 05/07/24 B BUY	1174	100.0000	0	98,855,683	98,855,683	0	
	3,000,000 05/31/24 S SELL	1176	100.0000	0	3,000,000	3,000,000	0	
	351,109 06/03/24 B BUY	1178	100.0000	0	351,109	351,109	0	
	500,000 06/21/24 S SELL	1181	100.0000	0	500,000	500,000	0	
	9,500,000 06/27/24 S SELL	1182	100.0000	0	9,500,000	9,500,000	0	
	35,000,000 06/28/24 S SELL	1183	100.0000	0	35,000,000	35,000,000	0	
	389,635 07/01/24 B BUY	1185	100.0000	0	389,635	389,635	0	
	227,567 08/01/24 B BUY	1192	100.0000	0	227,567	227,567	0	
	3,153 08/28/24 B BUY	1193	100.0000	0	3,153	3,153	0	
	227,707 09/03/24 B BUY	1195	100.0000	0	227,707	227,707	0	
	138 09/06/24 B BUY	1196	100.0000	0	138	138	0	
	79,400,000 09/13/24 B BUY	1197	100.0000	0	79,400,000	79,400,000	0	
	14,400,000 09/20/24 S SELL	1198	100.0000	0	14,400,000	14,400,000	0	
	10,000,000 09/27/24 S SELL	1199	100.0000	0	10,000,000	10,000,000	0	
	381,537 10/01/24 B BUY	1201	100.0000	0	381,537	381,537	0	
	10,000,000 10/29/24 S SELL	1208	100.0000	0	10,000,000	10,000,000	0	
	431,407 11/01/24 B BUY	1212	100.0000	0	431,407	431,407	0	
	15,000,000 11/12/24 S SELL	1213	100.0000	0	15,000,000	15,000,000	0	
	334,670 12/02/24 B BUY	1217	100.0000	0	334,670	334,670	0	

	180,602,606	11	TOTAL BUYS	0	180,602,606	180,602,606	0	
	97,400,000	8	TOTAL SELLS	0	97,400,000	97,400,000	0	

	278,002,606		SECURITY TOTAL	0	278,002,606	278,002,606	0	
722998689	PIMCO ALL ASSET INST							
BROKER 0800102	MEMO							
	909,918 02/28/24 S SELL	139	10.9900	0	11,253,682	10,000,000	(1,253,682)	
	83,180 03/14/24 B BUY	140	10.9800	0	913,312	913,312	0	
	9,111,571 04/04/24 S SELL	143	11.0700	0	112,574,614	100,865,086	(11,709,528)	

	83,180	1	TOTAL BUYS	0	913,312	913,312	0	
	10,021,489	2	TOTAL SELLS	0	123,828,296	110,865,086	(12,963,210)	

	10,104,669		SECURITY TOTAL	0	124,741,608	111,778,398	(12,963,210)	

BASE CURRENCY: USD

IDENTITY OF PARTY INVOLVED	DESCRIPTION OF ASSET	BASED ON MARKET VALUE OF PURCHASE PRICE	EXPENSES	864,627,925 COST OF ASSET	5% VALUE OF CURRENT VALUE	43,231,396 NET GAIN OR (LOSS)
		SELLING PRICE				
89177HAA0	TOWD POINT MORTGAGE TRUST 2019-HY2 2019-HY2 A1 MONTHLY FLOATING 05/25/2058 0 08/22/24 BUY 352116	.0000	0	0	0	0
3140QSSK8	UMBS MORTPASS 5.5% 01/AUG/2053 CL PN# CB6821 MONTHLY 5.500% 08/01/2053 0 08/23/24 BUY 352517	.0000	0	0	0	0
----- 30,794,295		BROKER TOTAL		----- 0	----- 155,192,224	----- 142,229,014
						----- (12,963,210)

BASE CURRENCY: USD

IDENTITY OF PARTY INVOLVED	DESCRIPTION OF ASSET	BASED ON MARKET VALUE OF PURCHASE PRICE	EXPENSES	864,627,925 COST OF ASSET	5% VALUE OF CURRENT VALUE	43,231,396 NET GAIN OR (LOSS)	
		SELLING PRICE					
BROKER 0800003 MEMO-MASTER NOTES/POOLED FUNDS							

46699A9A6 JPMORGAN US GOVT MMKT FUND CAPITAL SHARES - FUND							
MONTHLY VARIABLE 12/31/2049							
98,855,683	05/07/24 BUY	1174	100.0000	0	98,855,683	98,855,683	0
79,400,000	09/13/24 BUY	1197	100.0000	0	79,400,000	79,400,000	0
3,000,000	05/31/24 SELL	1176	100.0000	0	3,000,000	3,000,000	0
351,109	06/03/24 BUY	1178	100.0000	0	351,109	351,109	0
500,000	06/21/24 SELL	1181	100.0000	0	500,000	500,000	0
9,500,000	06/27/24 SELL	1182	100.0000	0	9,500,000	9,500,000	0
35,000,000	06/28/24 SELL	1183	100.0000	0	35,000,000	35,000,000	0
389,635	07/01/24 BUY	1185	100.0000	0	389,635	389,635	0
227,567	08/01/24 BUY	1192	100.0000	0	227,567	227,567	0
3,153	08/28/24 BUY	1193	100.0000	0	3,153	3,153	0
227,707	09/03/24 BUY	1195	100.0000	0	227,707	227,707	0
138	09/06/24 BUY	1196	100.0000	0	138	138	0
14,400,000	09/20/24 SELL	1198	100.0000	0	14,400,000	14,400,000	0
10,000,000	09/27/24 SELL	1199	100.0000	0	10,000,000	10,000,000	0
381,537	10/01/24 BUY	1201	100.0000	0	381,537	381,537	0
10,000,000	10/29/24 SELL	1208	100.0000	0	10,000,000	10,000,000	0
431,407	11/01/24 BUY	1212	100.0000	0	431,407	431,407	0
15,000,000	11/12/24 SELL	1213	100.0000	0	15,000,000	15,000,000	0
334,670	12/02/24 BUY	1217	100.0000	0	334,670	334,670	0

278,002,606	BROKER TOTAL			0	278,002,606	278,002,606	0

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
NONINTEREST-BEARING CASH			

ARS	ARGENTINE PESO	6,824	6,408
	6,606,992.000		
AUD	AUSTRALIAN DOLLAR	587	581
	938.320		
BRL	BRAZILIAN REAL	0	0
	.520		
GBP	BRITISH POUND	8,230	8,203
	6,550.200		
CAVB	CAD VM FOR CENTRAL CLEARING BROKER BARCL	0	0
	.040		
CAD	CANADIAN DOLLAR	10,368	10,357
	14,895.230		
CASH	CASH	7,000,053	7,000,053
	7,000,052.940		
CNY	CHINESE RENMINBI (YUAN)	19	19
	136.590		
COP	COLOMBIAN PESO	2	2
	9,126.260		
CZK	CZECH REPUB. KRONAS	2,804	2,734
	66,462.920		
CZVB	CZK VM FOR CENTRAL CLEARING BROKER BARCL	0	0
	6.050		
DKK	DANISH KRONE	2	2
	16.530		
EUR	EURO	2,885	2,874
	2,775.930		
HKD	HONG KONG DOLLAR	0	0
	.010		

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
IDR	INDONESIAN RUPIAH	0	0
	.350		
ILS	ISRAELI SHEKEL	34	35
	128.040		
JPY	JAPANESE YEN	5,710	5,695
	894,968.000		
MXN	NEW MEXICAN PESOS	4	4
	84.020		
NZD	NEW ZEALAND DOLLAR	0	0
	.290		
OMR	OMAN RIAL	1	1
	.370		
PEN	PERUVIAN NEW SOL	1	1
	2.520		
PLVB	PLN VM FOR CENTRAL CLEARING BROKER BARCL	0	0
	.010		
PLN	POLISH ZLOTY - NEW	59	56
	229.490		
RUB	RUSSIAN ROUBLES	237,766	151,606
	16,638,703.490		
THB	THAILAND BAHT	0	0
	1.580		
CASH	U. S. DOLLAR	16,654,593	16,654,593
	16,654,592.870		
USIB	USD IM FOR CENTRAL CLEARING BROKER BARCL	374,998	374,998
	374,998.030		
USVL	USD VM FOR CENTRAL CLEARING BROKER BAML	215	215
	215.360		
TOTAL NONINTEREST-BEARING CASH		24,305,156	24,218,437

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
GENERAL INVESTMENTS			

CORPORATE DEBT INSTRUMENTS: ALL OTHER			

BL57WG2 ALROSA FINANCE SA	ANNUAL FLOATING 06/25/2027 300,000.000	311,850	15,000
TOTAL CORPORATE DEBT INSTRUMENTS: ALL OTHER		311,850	15,000
PREFERRED			

5076705 HENKEL AG & CO KGAA PREFERENCE EUR 0	3,369.000	222,062	295,484
TOTAL PREFERRED		222,062	295,484
COMMON			

G1151C101 ACCENTURE PLC COMMON STOCK USD 0.0000225	6,836.000	1,979,312	2,404,836
B01FLQ6 ACS ACTIVIDADES DE CONSTRUCCION Y SERVIC	COMMON STOCK EUR 0.5 9,167.000	336,787	459,813
BVRZ8L1 AENA SME SA COMMON STOCK EUR 10	370.000	81,677	75,631
B164FY1 AEROPORTS DE PARIS SA COMMON STOCK EUR 3	715.000	80,470	82,701
B86S2N0 AGEAS SA/NV COMMON STOCK EUR 0	7,927.000	383,749	384,974
BF0L353 AIB GROUP PLC COMMON STOCK EUR 0.625	15,172.000	77,000	83,738
025932104 AMERICAN FINANCIAL GROUP INC/OH COMMON S	2,695.000	343,057	369,026

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
6253983 ARISTOCRAT LEISURE LTD	2,215.000	77,016	93,750
B0Z5YZ2 ARKEMA SA COMMON STOCK EUR 10	886.000	77,814	67,479
6054409 ASAHI GROUP HOLDINGS LTD COMMON STOCK JP	8,400.000	109,501	88,565
B929F46 ASML HOLDING NV COMMON STOCK EUR 0.09	589.000	371,995	413,946
053015103 AUTOMATIC DATA PROCESSING INC COMMON STO	6,252.000	1,295,935	1,830,148
BPQY8M8 AVIVA PLC COMMON STOCK GBP 32.89474	12,041.000	78,102	70,696
7088429 AXA SA COMMON STOCK EUR 2.29	13,725.000	372,893	487,764
5501906 BANCO BILBAO VIZCAYA ARGENTARIA SA COMMO EUR 0.49	11,218.000	88,503	109,797
2076281 BANK OF NOVA SCOTIA/THE COMMON STOCK CAD	39,867.000	2,131,908	2,139,712
086516101 BEST BUY CO INC COMMON STOCK USD 0.1	24,381.000	2,028,293	2,091,890
6144690 BHP GROUP LTD COMMON STOCK AUD 0	10,699.000	291,822	261,991
AAZ9961D9 BLACKROCK MKT ADVANTAGE CLASS F-USD - SE	187,259.910	189,265,473	205,027,541
09260D107 BLACKSTONE GROUP INC/THE COMMON STOCK US	1,894.000	357,862	326,563
7309681 BNP PARIBAS SA COMMON STOCK EUR 2	2,687.000	157,879	164,773
6536112 BOC HONG KONG HOLDINGS LTD COMMON STOCK	24,500.000	80,185	78,692
4002121 BOUYGUES SA COMMON STOCK EUR 1	7,621.000	261,906	225,225

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
0798059 BP PLC COMMON STOCK GBP 0.25	75,354.000	456,150	370,887
6146500 BROTHER INDUSTRIES LTD COMMON STOCK JPY	13,100.000	231,101	224,849
H11356104 BUNGE GLOBAL SA COMMON STOCK USD 0.01	2,781.000	245,202	216,251
B28DTJ6 BUREAU VERITAS SA COMMON STOCK EUR 0.12	4,017.000	123,809	122,043
B283W97 CAIXABANK SA COMMON STOCK EUR 1	84,339.000	413,196	457,276
4163437 CAPGEMINI SE COMMON STOCK EUR 8	483.000	81,338	79,098
BW0BGZ3 CAR GROUP LTD COMMON STOCK AUD	3,227.000	80,619	71,988
5641567 CARREFOUR SA COMMON STOCK EUR 2.5	15,059.000	260,961	214,100
125269100 CF INDUSTRIES HOLDINGS INC COMMON STOCK	5,173.000	394,661	441,360
7380482 CIE DE SAINT-GOBAIN SA COMMON STOCK EUR	5,023.000	261,514	445,753
125523100 CIGNA GROUP/THE COMMON STOCK USD 0.01	7,108.000	1,819,773	1,962,803
17275R102 CISCO SYSTEMS INC COMMON STOCK USD 0.001	42,015.000	2,065,767	2,487,288
BW9P816 CK HUTCHISON HOLDINGS LTD COMMON STOCK H	20,000.000	117,600	106,849
B9895B7 COCA-COLA HBC AG GBP 6.7	13,890.000	395,101	475,254
192446102 COGNIZANT TECHNOLOGY SOLUTIONS CORP COMM USD 0.01	4,849.000	300,705	372,888
20030N101 COMCAST CORP COMMON STOCK USD 0.01	11,087.000	439,179	416,095

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
6215035 COMMONWEALTH BANK OF AUSTRALIA COMMON ST	3,190.000	198,057	302,682
205887102 CONAGRA BRANDS INC COMMON STOCK USD 5	23,215.000	697,350	644,216
209115104 CONSOLIDATED EDISON COMPANY OF NEW YORK	3,894.000	347,037	347,462
4H5032S CONSTELLATION CLASS B-1 PLACEHOLDER	173,253.000	0	32,052
6185495 CSL LTD COMMON STOCK AUD 0	375.000	68,063	65,378
126650100 CVS HEALTH CORP COMMON STOCK USD 0.01	10,856.000	598,497	487,326
BP6VLQ4 DAIMLER TRUCK HOLDING AG COMMON STOCK EU	13,481.000	479,407	514,410
6250508 DAITO TRUST CONSTRUCTION CO LTD COMMON S	1,300.000	156,831	145,377
6251448 DAIWA SECURITIES GROUP INC COMMON STOCK	11,900.000	81,963	79,354
237194105 DARDEN RESTAURANTS INC COMMON STOCK USD	12,490.000	1,879,543	2,331,758
6175203 DBS GROUP HOLDINGS LTD COMMON STOCK SGD	3,740.000	74,337	119,860
0242493 DCC PLC COMMON STOCK GBP 0.25	3,638.000	227,326	234,190
6416281 DENTSU GROUP INC COMMON STOCK JPY	6,700.000	178,023	162,512
0237400 DIAGEO PLC COMMON STOCK GBP 28.93518	2,459.000	78,732	78,146
253393102 DICK'S SPORTING GOODS INC COMMON STOCK U	6,062.000	1,011,306	1,387,228
25754A201 DOMINO'S PIZZA INC COMMON STOCK USD 0.01	592.000	247,948	248,498

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
BNVS144 ENDEAVOUR GROUP LTD/AUSTRALIA COMMON STO	23,432.000	78,087	60,933
7144569 ENEL SPA COMMON STOCK EUR 1	85,641.000	570,929	610,659
7212477 ESSILORLUXOTTICA SA COMMON STOCK EUR 0.1	331.000	80,392	80,752
BJXSCH4 EVOLUTION AB COMMON STOCK SEK 0.003	2,908.000	310,829	224,444
30161N101 EXELON CORP COMMON STOCK USD 0	16,256.000	641,461	611,876
302130109 EXPEDITORS INTERNATIONAL OF WASHINGTON I STOCK USD 0.01	8,656.000	887,817	958,825
311900104 FASTENAL CO COMMON STOCK USD 0.01	8,403.000	590,979	604,260
345370860 FORD MOTOR CO COMMON STOCK USD 0.01	89,298.000	1,062,125	884,050
6086253 FORTESCUE LTD COMMON STOCK AUD 0	14,273.000	228,733	161,278
2347200 FORTIS INC/CANADA COMMON STOCK CAD 0	7,402.000	298,879	307,413
35137L105 FOX CORP COMMON STOCK USD 0.01	11,170.000	357,908	542,639
354613101 FRANKLIN RESOURCES INC COMMON STOCK USD	70,288.000	1,717,958	1,426,144
36467J108 GAMING AND LEISURE PROPERTIES INC REIT U	17,879.000	843,973	861,053
4557104 GEA GROUP AG COMMON STOCK EUR 0	2,841.000	134,713	140,680
BDRTVP2 GENTING SINGAPORE LTD COMMON STOCK SGD 0	129,400.000	88,683	72,563
375558103 GILEAD SCIENCES INC COMMON STOCK USD 0.0	8,913.000	591,150	823,294

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
BN7SWP6 GSK PLC COMMON STOCK GBP 31.25	30,409.000	515,165	512,804
40412C101 HCA HEALTHCARE INC COMMON STOCK USD 0.01	1,843.000	484,689	553,176
6420538 HENDERSON LAND DEVELOPMENT CO LTD COMMON 0	49,490.000	164,915	150,357
427866108 HERSHEY CO/THE COMMON STOCK USD 1	2,477.000	484,827	419,480
403949100 HF SINCLAIR CORP COMMON STOCK USD	16,971.000	704,925	594,834
6441506 HOYA CORP COMMON STOCK JPY	600.000	60,320	75,649
40434L105 HP INC COMMON STOCK USD 0.01	54,251.000	1,700,033	1,770,210
B288C92 IBERDROLA SA COMMON STOCK EUR 0.75	14,149.000	159,345	194,862
BP9DL90 INDUSTRIA DE DISENO TEXTIL SA COMMON STO 0.03	5,966.000	253,086	306,666
B10RB15 INPEX CORP COMMON STOCK JPY	8,900.000	123,487	111,590
4076836 INTESA SANPAOLO SPA COMMON STOCK EUR 0	22,413.000	76,672	89,655
6467104 ISUZU MOTORS LTD COMMON STOCK JPY	30,600.000	381,113	420,273
BYT8143 JAPAN POST HOLDINGS CO LTD COMMON STOCK	7,500.000	53,021	71,130
478160104 JOHNSON & JOHNSON COMMON STOCK USD 1	14,935.000	2,314,449	2,159,900
6481320 KAJIMA CORP COMMON STOCK JPY	15,400.000	191,984	282,307
6248990 KDDI CORP COMMON STOCK JPY	7,600.000	227,217	243,823

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
49177J102 KENVUE INC COMMON STOCK USD 0.01	15,381.000	302,889	328,384
493267108 KEYCORP COMMON STOCK USD 1	12,670.000	185,265	217,164
482480100 KLA CORP COMMON STOCK USD 0.001	969.000	625,666	610,586
6496584 KOMATSU LTD COMMON STOCK JPY	17,200.000	458,107	476,075
501044101 KROGER CO/THE COMMON STOCK USD 1	19,232.000	953,399	1,176,037
BG0SC10 LA FRANCAISE DES JEUX SACA COMMON STOCK	3,624.000	142,863	139,674
512807306 LAM RESEARCH CORP COMMON STOCK USD 0.001	29,462.000	1,756,632	2,128,040
526057104 LENNAR CORP COMMON STOCK USD 0.1	6,978.000	805,440	951,590
N53745100 LYONDELLBASELL INDUSTRIES NV COMMON STOC	27,998.000	2,512,205	2,079,411
2492519 MANULIFE FINANCIAL CORP COMMON STOCK CAD	49,562.000	957,353	1,521,804
56585A102 MARATHON PETROLEUM CORP COMMON STOCK USD	9,025.000	1,069,627	1,258,988
574599106 MASCO CORP COMMON STOCK USD 1	25,201.000	1,441,685	1,828,837
595017104 MICROCHIP TECHNOLOGY INC COMMON STOCK US	19,670.000	1,638,492	1,128,075
594918104 MICROSOFT CORP COMMON STOCK USD 0.000006	9,392.000	2,094,571	3,958,728
B0JQTJ0 MITSUBISHI CHEMICAL GROUP CORP COMMON ST	29,900.000	188,257	152,145
6597302 MITSUI & CO LTD COMMON STOCK JPY	15,800.000	249,747	332,870

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
6591014 MIZUHO FINANCIAL GROUP INC COMMON STOCK	3,600.000	81,399	88,717
617446448 MORGAN STANLEY DEAN WITTER & CO.	17,650.000	1,470,583	2,218,958
B02L486 MOWI ASA COMMON STOCK NOK 7.5	16,008.000	318,624	274,497
64110D104 NETAPP INC COMMON STOCK USD 0.001	16,963.000	1,316,685	1,969,065
BFM0SV9 NORDEA BANK ABP COMMON STOCK EUR 1	65,779.000	690,563	715,199
7103065 NOVARTIS AG COMMON STOCK CHF 0.49	8,029.000	780,363	785,845
BP6KMJ1 NOVO NORDISK A/S COMMON STOCK DKK 0.1	3,578.000	147,210	310,124
N6596X109 NXP SEMICONDUCTORS NV COMMON STOCK USD 0	4,813.000	1,247,168	1,000,382
681919106 OMNICOM GROUP INC COMMON STOCK USD 0.15	23,199.000	1,782,899	1,996,042
6660107 ONO PHARMACEUTICAL CO LTD COMMON STOCK J	21,700.000	315,602	225,685
5176177 ORANGE SA COMMON STOCK EUR 4	26,555.000	284,400	264,748
6214861 ORIGIN ENERGY LTD COMMON STOCK AUD 0	10,488.000	75,754	70,781
6661768 OSAKA GAS CO LTD COMMON STOCK JPY	6,000.000	134,482	132,095
B0F9V20 OVERSEA-CHINESE BANKING CORP LTD COMMON 0	29,500.000	276,247	360,911
690742101 OWENS CORNING COMMON STOCK USD 0.001	9,342.000	1,020,569	1,591,129
B119QG0 PARTNERS GROUP HOLDING AG COMMON STOCK C	236.000	309,975	320,309

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
0682538 PERSIMMON PLC COMMON STOCK GBP 10	22,726.000	411,108	340,975
BYYN701 POSTE ITALIANE SPA COMMON STOCK EUR 1	5,654.000	81,616	79,741
2697701 POWER CORP OF CANADA COMMON STOCK CAD 0	16,356.000	430,884	509,945
4380429 PUBLICIS GROUPE SA COMMON STOCK EUR 0.4	2,103.000	211,599	224,299
747525103 QUALCOMM INC COMMON STOCK USD 0.0001	14,851.000	1,986,408	2,281,411
B24CGK7 RECKITT BENCKISER GROUP PLC COMMON STOCK	3,492.000	236,456	211,365
7591EP100 REGIONS FINANCIAL CORP COMMON STOCK USD	26,818.000	543,109	630,759
B1VP0K0 REXEL SA COMMON STOCK EUR 5	2,814.000	79,139	71,682
6738220 RICOH CO LTD COMMON STOCK JPY	18,400.000	148,936	212,087
0718875 RIO TINTO PLC COMMON STOCK GBP 10	12,341.000	812,503	729,981
7110388 ROCHE HOLDING AG COMMON STOCK CHF 0	1,196.000	355,166	337,190
BPXZH27 SAAB AB COMMON STOCK SEK 0	4,448.000	108,450	94,079
79466L302 SALESFORCE.COM INC.	6,855.000	1,804,001	2,291,832
5671735 SANOFI SA COMMON STOCK EUR 2	2,286.000	223,955	221,897
4846288 SAP SE COMMON STOCK EUR 0	1,470.000	206,930	359,692
6309466 SBI HOLDINGS INC COMMON STOCK JPY	3,500.000	74,673	88,680

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
6251028 SCREEN HOLDINGS CO LTD COMMON STOCK JPY	2,600.000	216,967	156,999
6858474 SCSK CORP COMMON STOCK JPY	3,800.000	79,228	80,541
4792132 SEB SA COMMON STOCK EUR 1	1,474.000	148,693	133,554
6791591 SECOM CO LTD COMMON STOCK JPY	3,200.000	103,467	109,320
6793906 SEKISUI HOUSE LTD COMMON STOCK JPY	14,700.000	259,094	353,750
B0FS5D6 SEVEN & I HOLDINGS CO LTD COMMON STOCK J	6,000.000	82,219	94,948
BFFY885 SG HOLDINGS CO LTD COMMON STOCK JPY	8,600.000	102,115	82,410
828806109 SIMON PROPERTY GROUP INC REIT USD 0.0001	7,711.000	1,256,727	1,327,911
6303866 SINGAPORE EXCHANGE LTD	20,400.000	145,491	190,512
B61X7R5 SITC INTERNATIONAL HOLDINGS CO LTD COMMO HKD 0.1	30,000.000	78,730	79,944
B1Q3J35 SKF AB COMMON STOCK SEK 2.5	4,783.000	82,159	89,866
83088M102 SKYWORKS SOLUTIONS INC COMMON STOCK USD	10,176.000	931,396	902,408
0922320 SMITH & NEPHEW PLC COMMON STOCK GBP 0.2	17,657.000	236,348	219,235
833034101 SNAP-ON INC COMMON STOCK USD 1	2,101.000	608,887	713,247
B62G7K6 SOMPO HOLDINGS INC COMMON STOCK JPY	6,300.000	84,093	165,116
857477103 STATE STREET CORP COMMON STOCK USD 1	4,212.000	313,275	413,408

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
BMD8KX7 STELLANTIS NV COMMON STOCK USD 0.01	31,939.000	536,058	416,387
5962332 STMICROELECTRONICS NV COMMON STOCK EUR 1	2,859.000	115,371	71,866
6850856 STOCKLAND REIT AUD 0	24,513.000	69,143	72,851
6563024 SUMITOMO MITSUI FINANCIAL GROUP INC COMM JPY	18,300.000	228,279	438,287
6585084 SUNCORP GROUP LTD COMMON STOCK AUD 0	22,726.000	187,605	267,486
6883807 SYSMEX CORP COMMON STOCK JPY	4,100.000	78,993	76,086
74144T108 T ROWE PRICE GROUP INC COMMON STOCK USD	17,610.000	2,649,492	1,991,515
5959378 TELEFONAKTIEBOLAGET LM ERICSSON COMMON S	30,566.000	176,898	248,639
5999330 TELEPERFORMANCE SE COMMON STOCK EUR 2.5	1,231.000	131,153	105,953
460690100 THE INTERPUBLIC GROUP OF COMPANIES, INC. STOCK	70,690.000	2,022,617	1,980,734
254687106 THE WALT DISNEY COMPANY	4,798.000	484,980	534,257
B2Q4CR0 TIS INC COMMON STOCK JPY	6,000.000	136,766	142,670
6895675 TOKYO ELECTRON LTD COMMON STOCK JPY	500.000	52,602	76,944
B15C557 TOTALENERGIES SE COMMON STOCK EUR 2.5	6,634.000	348,129	366,626
911312106 UNITED PARCEL SERVICE INC COMMON STOCK U	3,532.000	633,699	445,385
AAT9975Q1 UNITS OF 17,807 SHRS ICA TENEDORA SA DE	17,087.000	98,000	24,653

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
91913Y100 VALERO ENERGY CORP COMMON STOCK USD 0.01	14,608.000	1,905,068	1,790,795
92343V104 VERIZON COMMUNICATIONS INC COMMON STOCK	21,261.000	872,026	850,227
92556V106 VIATRIS INC COMMON STOCK USD	116,155.000	1,274,214	1,446,130
BY7QXS7 VICINITY LTD REIT AUD 0	58,587.000	75,701	76,176
BLLHKZ1 WH GROUP LTD COMMON STOCK HKD 0.0001	174,000.000	100,965	134,622
969904101 WILLIAMS-SONOMA INC COMMON STOCK USD 0.0	11,391.000	1,603,537	2,109,385
6985264 YAMAHA MOTOR CO LTD COMMON STOCK JPY	16,200.000	125,572	144,775
B292RC1 ZOZO INC COMMON STOCK JPY	6,600.000	156,131	205,652
B1YW440 3I GROUP PLC COMMON STOCK GBP 73.8636	12,268.000	218,749	547,589
TOTAL COMMON		283,080,389	308,289,425
PARTNERSHIP/JOINT VENTURE INTERESTS			

401993993 GUAYACAN PRIVATE EQUITY FD L P	1.000	662,516	1,992,269
TOTAL PARTNERSHIP/JOINT VENTURE INTERESTS		662,516	1,992,269
VALUE OF INTEREST IN COMMON/COLLECTIVE TRUSTS			

AAO9999G0 ALLIANCE BERNSTEIN GROUP TRUST - EMERGIN FUND.	2,225,719.510	133,766,976	146,175,681
AHA9961Z2 BLUEBAY EMERGING MARKET NON VOTING	69,115.320	17,500,000	19,238,942

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
AHC9938J6 BLUEBAY EMERGING MARKET VOTING	139,620.230	17,500,000	19,238,272
AAR9916Z5 BLUEBAY GLOBAL FUND	734,231.690	65,060,178	71,800,518
L65995695 MORGAN STANLEY GALAXY FUND	990,072.730	88,246,671	104,630,887
TOTAL VALUE OF INTEREST IN COMMON/COLLECTIVE TRUSTS		322,073,825	361,084,300
VALUE OF INTEREST IN REGISTERED INVESTMENT COMPANIES			

29429K701 EPOCH INVT PARTNERS COLLECTIVE INVT TR O	FUND USD 3,338,975.700	36,542,160	55,126,489
46699A9A6 JPMORGAN US GOVT MMKT FUND CAPITAL SHARE	MONTHLY VARIABLE 12/31/2049 83,202,606.200	83,202,606	83,202,606
5C5079S KLEINWORT BENSON INVESTORS INTERNATIONAL	EMERGING MARKETS EQUITY CIT OPEN-END FUN 461,583.100	5,101,745	6,489,858
TOTAL VALUE OF INTEREST IN REGISTERED INVESTMENT COMPANIES		124,846,511	144,818,953
GENERAL INVESTMENTS - OTHER			
=====			
OTHER SECURITIES			

MXVB BARCLAYS_DALLAS_VM_MXN	2.860	0	0
MXVL MXN CCP COLL VM BANK OF AMERICA MERRILL	870.400	45	42
9900915 OI RESTRUCTRED DEBT 2044	MONTHLY FLOATING 06/01/2031 18,413.000	4,867	4,867
9900916 OI RESTRUCTRED DEBT 2050	MONTHLY FLOATING 06/01/2031 211,752.000	55,969	55,969
TOTAL OTHER SECURITIES		60,882	60,878

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
TOTAL GENERAL INVESTMENTS - OTHER		60,882	60,878
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TOTAL GENERAL INVESTMENTS		731,258,035	816,556,309
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IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
OTHER LIABILITIES			

OVERDRAFTS			

AUVL	AUD VM FOR CENTRAL CLEARING BROKER BAML	(255)	(235)
	(379.040)		
AUVB	AUD VM FOR CENTRAL CLEARING BROKER BARCL	(5)	(4)
	(6.990)		
GBP	BRITISH POUND	(35)	(35)
	(27.770)		
CAVL	CAD VM FOR CENTRAL CLEARING BROKER BAML	(358)	(341)
	(490.050)		
CZVL	CZK VM FOR CENTRAL CLEARING BROKER BAML	(135)	(127)
	(3,077.180)		
EUVL	EUR VM FOR CENTRAL CLEARING BROKER BAML	(1,290)	(1,202)
	(1,161.190)		
EUVB	EUR VM FOR CENTRAL CLEARING BROKER BARCL	(4)	(4)
	(3.590)		
EUR	EURO	(522)	(508)
	(491.060)		
GBVL	GBP VM FOR CENTRAL CLEARING BROKER BAML	(311)	(295)
	(235.600)		
HUVL	HUF VM FOR CENTRAL CLEARING BROKER BAML	(42)	(41)
	(16,188.600)		
ILVL	ILS CCP COLL VM BAML	(16)	(16)
	(58.040)		
ILVB	ILS CCP COLL VM BARCLAYS	(1)	(1)
	(3.430)		
JPVL	JPY VM FOR CENTRAL CLEARING BROKER BAML	(337)	(339)
	(53,206.000)		

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
PLVL PLN VM FOR CENTRAL CLEARING BROKER BAML	(933.860)	(238)	(226)
SGVB SGD VM FOR CENTRAL CLEARING BROKER BARCL	(.120)	0	0
USVB USD VM FOR CENTRAL CLEARING BROKER BARCL	(346,969.960)	(346,970)	(346,970)
ZAVL ZAR VM FOR CENTRAL CLEARING BROKER BAML	(2,236.470)	(125)	(119)
TOTAL OVERDRAFTS		(350,643)	(350,462)
TOTAL OTHER LIABILITIES		(350,643)	(350,462)
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IDENTITY OF ISSUE, BORROWER, LESSOR INTEREST-BEARING CASH (INCLUDING MM ACCTS & CD)	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
----- EXCCBKEUR EXCESS CASH CITI (CBK/SAL)	EUR 35.000	(38)	38
EXCCBKUSD EXCESS CASH CITI (CBK/SAL)	USD 51.180	(51)	51
TOTAL INTEREST-BEARING CASH (INCLUDING MM ACCTS & CD)		(89)	89
ALL OTHER INTEREST BEARING CASH -----			
EXCBRCAUD EXCESS CASH BARCLAYS (BRC/BCY)	AUD 29,176.040	(19,436)	19,534
EXCBRCGBP EXCESS CASH BARCLAYS (BRC/BCY)	GBP 108,865.960	(136,800)	137,065
TOTAL ALL OTHER INTEREST BEARING CASH		(156,236)	156,599
CORPORATE DEBT INSTRUMENTS -----			
BN450W3 ABU DHABI COMMERCIAL BANK PJSC MEDIUM TE	SEMI-ANN. 5.375% 07/18/2028 200,000.000	(203,250)	206,240
00111VAA5 AES ANDES SA CALLABLE NOTES FIXED 6.3% 1	SEMI-ANN. 6.300% 03/15/2029 200,000.000	(199,814)	198,400
02319WAA9 AMBIPAR LUX SARL CALLABLE NOTES FIXED 9.	SEMI-ANN. 9.875% 02/06/2031 200,000.000	(200,000)	198,060
P0R11WAG5 BANCO DAVIVIENDA SA CALLABLE BOND VARIAB	SEMI-ANN. 6.650% 12/31/2164 200,000.000	(141,000)	163,040
05971V2C8 BANCO DE CREDITO DEL PERU S.A. CALLABLE	SEMI-ANN. 3.125% 07/01/2030 100,000.000	(95,500)	97,650
05971U2E6 BANCO DE CREDITO DEL PERU S.A. CALLABLE	SEMI-ANN. 5.850% 01/11/2029 200,000.000	(199,804)	206,570
05890MAC7 BANCO DE CREDITO E INVERSIONES SA CALLAB	SEMI-ANN. 8.750% 12/31/2164 200,000.000	(200,000)	213,178

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
059578AK0 BANCO DO BRASIL SA/CAYMAN CALLABLE NOTES	SEMI-ANN. 6.000% 03/18/2031 200,000.000	(196,646)	199,400
BRBMSY3 BAYER AG CALLABLE MEDIUM TERM NOTE FIXED	ANNUAL 4.625% 05/26/2033 200,000.000	(224,090)	235,520
07336UAB9 BBVA BANCOMER SA/TEXAS CALLABLE NOTES VA	SEMI-ANN. 8.125% 01/08/2039 200,000.000	(200,000)	208,776
09031WAE3 BIMBO BAKERIES USA INC CALLABLE NOTES FI	SEMI-ANN. 5.375% 01/09/2036 200,000.000	(197,808)	204,300
G27753AA3 DIGICEL INTERMEDIATE HOLDINGS LTD / DIGI	SEMI-ANN. FLOATING 05/25/2027 45,515.000	(46,261)	45,401
BQHP8P0 EPH FINANCING INTERNATIONAL AS CALLABLE	ANNUAL 6.651% 11/13/2028 100,000.000	(111,119)	118,867
335934AV7 FIRST QUANTUM MINERALS LTD CALLABLE NOTE	SEMI-ANN. 9.375% 03/01/2029 200,000.000	(209,000)	212,140
BD2P1B1 HDFC BANK LTD BOND FIXED 8.1% 22/MAR/202	ANNUAL 8.100% 03/22/2025 20,000,000.000	(242,239)	238,719
BK1N4B6 IHS NETHERLANDS HOLDCO BV CALLABLE NOTES	SEMI-ANN. 8.000% 09/18/2027 200,000.000	(182,700)	199,000
46128MAT8 INVERSIONES CMPC SA CALLABLE NOTES FIXED	SEMI-ANN. 6.125% 02/26/2034 200,000.000	(199,292)	210,910
WB4C6F6 IRB INFRASTRUCTURE DEVELOPERS LTD CALLAB	SEMI-ANN. 7.110% 03/11/2032 200,000.000	(199,834)	199,500
600814AS6 MILLICOM INTERNATIONAL CELLULAR SA CALLA	SEMI-ANN. 7.375% 04/02/2032 200,000.000	(200,000)	199,388
P8S12UAA3 MSU ENERGY SA / UGEN SA / UENSA SA CALLA	SEMI-ANN. 6.875% 02/01/2025 200,000.000	(165,800)	170,558
73730EAG8 POSCO NOTES FIXED 4.875% 23/JAN/2027 USD	SEMI-ANN. 4.875% 01/23/2027 200,000.000	(199,026)	200,820
75102XAB2 RAIZEN FUELS FINANCE SA CALLABLE NOTES F	SEMI-ANN. 6.450% 03/05/2034 200,000.000	(199,462)	210,850
82556FAA0 SHRIRAM FINANCE LTD MEDIUM TERM NOTE FIX	SEMI-ANN. 6.625% 04/22/2027 400,000.000	(399,844)	402,100

BASE CURRENCY: USD

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
78478EAC2 ST MARYS CEMENT INC CANADA CALLABLE NOTE	SEMI-ANN. 5.750% 04/02/2034 200,000.000	(197,818)	203,100
BMVMRF2 SUNAC CHINA HOLDINGS LTD CALLABLE CONVER	SEMI-ANN. FLOATING 09/30/2032	0	0
89834JAA1 TRUST FIBRA UNO CALLABLE BOND FIXED 7.37	SEMI-ANN. 7.375% 02/13/2034 200,000.000	(200,000)	206,500
G9T27HAD6 VEDANTA RESOURCES FINANCE II PLC CALLABL	SEMI-ANN. FLOATING 12/09/2028 200,000.000	(166,900)	179,437
98313RAJ5 WYNN MACAU LTD PUTABLE CONVERTIBLE BOND	SEMI-ANN. 4.500% 03/07/2029 200,000.000	(202,652)	216,000
TOTAL CORPORATE DEBT INSTRUMENTS		(5,179,860)	5,344,423
COMMON			

BYQP136 ABN AMRO BANK NV DUTCH CERT EUR 1	14,815.000	(230,490)	245,539
BRJC823 ACS ACTIVIDADES DE CONSTRUCCION Y SERVIC	RIGHT EUR 7,831.000	0	0
BT3MTH5 ACS ACTIVIDADES DE CONSTRUCCION Y SERVIC	RIGHT EUR 12,753.000	0	0
G0176J109 ALLEGION PLC COMMON STOCK USD 0.01	4,556.000	(591,799)	652,938
032654105 ANALOG DEVICES INC COMMON STOCK USD 0.16	1,305.000	(306,531)	274,886
B87CVM3 AURIZON HOLDINGS LTD COMMON STOCK AUD	28,375.000	(69,476)	63,338
BG0SCK9 BE SEMICONDUCTOR INDUSTRIES NV COMMON ST 0.01	548.000	(87,162)	63,281
110122108 BRISTOL-MYERS SQUIBB CO COMMON STOCK USD	21,252.000	(1,121,116)	928,768
7113990 CLARIANT AG COMMON STOCK CHF 1.76	10,164.000	(145,592)	140,893

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
12572Q105 CME GROUP INC COMMON STOCK USD 0.01	5,692.000	(1,145,290)	1,234,548
N20944109 CNH INDUSTRIAL NV COMMON STOCK USD 0.01	26,715.000	(345,445)	268,444
278642103 EBAY INC COMMON STOCK USD 0.001	10,883.000	(460,632)	583,407
2314000 EMPIRE CO LTD COMMON STOCK CAD 0	8,207.000	(216,153)	202,757
29452E101 EQUITABLE HOLDINGS INC COMMON STOCK USD	11,941.000	(478,668)	524,511
30225T102 EXTRA SPACE STORAGE INC REIT USD 0.01	3,405.000	(582,514)	545,585
668771108 GEN DIGITAL INC COMMON STOCK USD 0.01	22,083.000	(444,802)	546,147
BQ720C2 IBERDROLA SA RIGHT EUR	23,181.000	0	0
BT5JKC6 IBERDROLA SA RIGHT EUR	20,621.000	0	0
5889505 INFINEON TECHNOLOGIES AG COMMON STOCK EU	1,919.000	(74,235)	72,681
461202103 INTUIT INC COMMON STOCK USD 0.01	399.000	(229,103)	250,011
6513342 JAPAN METROPOLITAN FUND INVEST REIT JPY	179.000	(108,374)	102,926
B4R2R50 JULIUS BAER GROUP LTD COMMON STOCK CHF 0	2,365.000	(132,829)	136,015
BMWC6P4 MONDI PLC COMMON STOCK GBP 0.2	8,151.810	(152,236)	144,619
6641588 NISSAN CHEMICAL CORP COMMON STOCK JPY	5,900.000	(227,613)	203,076
BDRJLN0 NUTRIEN LTD	7,384.000	(379,849)	377,121

BASE CURRENCY: USD

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
B1VQF42 ORKLA ASA COMMON STOCK NOK 1.25	11,576.000	(92,270)	83,641
704326107 PAYCHEX INC COMMON STOCK USD 0.01	2,569.000	(314,743)	363,327
B67C2G0 SWIRE PROPERTIES LTD COMMON STOCK HKD 0	36,600.000	(72,295)	60,561
B10RZP7 UNILEVER PLC COMMON STOCK GBP 0.031111	1,247.000	(76,209)	72,754
91324P102 UNITEDHEALTH GROUP INC COMMON STOCK USD	698.000	(317,193)	351,508
B8KF9B4 WPP PLC COMMON STOCK GBP 10	7,797.000	(75,416)	74,101
TOTAL COMMON		(8,478,034)	8,567,384
FOREIGN GOVERNMENT AND AGENCY SECURITIES			

WCA7D37 ARGENTINE REPUBLIC/THE BOND ZERO CPN 30/	SEMI-ANN. FLOATING 06/30/2025 283,000.000	(500)	534
W99C1F6 ASIAN DEVELOPMENT BANK BOND FIXED 6.72%	SEMI-ANN. 6.720% 02/08/2028 57,700,000.000	(694,470)	690,622
21987BBK3 CORP NACIONAL DEL COBRE DE CHILE CALLABL	SEMI-ANN. 6.440% 01/26/2036 200,000.000	(199,884)	203,500
BQ0L2Y2 CZECH REPUBLIC BOND FIXED 3.5% 30/MAY/20	ANNUAL 3.500% 05/30/2035 2,600,000.000	(107,691)	112,541
BMGDP34 CZECH REPUBLIC BOND FIXED 4.5% 11/NOV/20	ANNUAL 4.500% 11/11/2032 1,870,000.000	(83,932)	88,089
BN6K7X6 CZECH REPUBLIC BOND FIXED 4.9% 14/APR/20	ANNUAL 4.900% 04/14/2034 9,210,000.000	(427,003)	447,739
48129VAB2 DEVELOPMENT BANK OF KAZAKHSTAN JSC NOTES	SEMI-ANN. 5.500% 04/15/2027 200,000.000	(199,454)	199,500
BQH8J78 DOMINICAN REPUBLIC CALLABLE BOND FIXED 1	SEMI-ANN. 10.750% 06/01/2036 8,000,000.000	(141,006)	140,813

BASE CURRENCY: USD

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
279158AV1 ECOPETROL SA CALLABLE BOND FIXED 8.375%	SEMI-ANN. 8.375% 01/19/2036 200,000.000	(198,882)	201,842
BJXNWT1 EUROPEAN INVESTMENT BANK BOND FIXED 2.87	ANNUAL 2.875% 11/15/2029 1,900,000.000	(425,424)	441,435
WB05064 EUROPEAN INVESTMENT BANK BOND FIXED 6.95	ANNUAL 6.950% 03/01/2029 108,600,000.000	(1,308,149)	1,289,110
BPK4FN4 FEDERATION OF MALAYSIA BOND FIXED 4.457%	SEMI-ANN. 4.457% 03/31/2053 990,000.000	(233,402)	236,921
BP4V0K3 FEDERATIVE REPUBLIC OF BRAZIL BILL ZERO	SEMI-ANN. FLOATING 10/01/2024 1,200,000.000	(229,194)	211,427
105756CH1 FEDERATIVE REPUBLIC OF BRAZIL CALLABLE B	SEMI-ANN. 6.125% 03/15/2034 200,000.000	(196,646)	198,120
BNDS0P6 HUNGARY BOND FIXED 2.25% 20/APR/2033 HUF	ANNUAL 2.250% 04/20/2033 26,700,000.000	(54,345)	57,061
BNNDNW9 HUNGARY BOND FIXED 3% 27/OCT/2038 HUF 10	ANNUAL 3.000% 10/27/2038 6,300,000.000	(12,101)	12,479
BMFLG14 HUNGARY BOND FIXED 7% 24/OCT/2035 HUF 10	ANNUAL 7.000% 10/24/2035 32,200,000.000	(94,913)	97,320
BNHTQW4 HUNGARY BOND FIXED 9.5% 21/OCT/2026 HUF	ANNUAL 9.500% 10/21/2026 20,400,000.000	(64,245)	59,853
BN7DJ27 INTER-AMERICAN DEVELOPMENT BANK BOND FIX	ANNUAL 7.000% 01/25/2029 32,000,000.000	(383,953)	385,164
WA330C6 INTERNATIONAL BANK FOR RECONSTRUCTION &	ANNUAL 7.050% 07/22/2029 24,000,000.000	(289,057)	289,950
80413TBG3 KINGDOM OF SAUDI ARABIA MEDIUM TERM NOTE	SEMI-ANN. 5.000% 01/16/2034 400,000.000	(395,972)	392,260
50065RAP2 KOREA HOUSING FINANCE CORP MEDIUM TERM N	SEMI-ANN. 4.875% 08/27/2027 200,000.000	(199,574)	203,265
50065LAH3 KOREA NATIONAL OIL CORP NOTES FIXED 4.87	SEMI-ANN. 4.875% 04/03/2029 200,000.000	(198,548)	197,502
W9E2DC0 PARAGUAY GOVERNMENT INTERNATIONAL BOND C	SEMI-ANN. 7.900% 02/09/2031 803,000,000.000	(110,342)	107,809

BASE CURRENCY: USD

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
168863EB0 REPUBLIC OF CHILE CALLABLE BOND FIXED 4.	SEMI-ANN. 4.850% 01/22/2029 500,000.000	(499,515)	500,278
BJP4CY7 REPUBLIC OF COLOMBIA BOND FIXED 5.75% 03	ANNUAL 5.750% 11/03/2027 1,101,000,000.000	(254,852)	250,494
BP38168 REPUBLIC OF COLOMBIA BOND FIXED 7% 26/MA	ANNUAL 7.000% 03/26/2031 3,950,100,000.000	(826,049)	872,597
BMYD8L5 REPUBLIC OF COTE D'IVOIRE BOND FIXED 4.8	ANNUAL 4.875% 01/30/2032 100,000.000	(89,910)	97,393
BD0N720 REPUBLIC OF COTE D'IVOIRE BOND FIXED 5.2	ANNUAL 5.250% 03/22/2030 300,000.000	(289,456)	308,502
W935E69 REPUBLIC OF COTE D'IVOIRE BOND FIXED 7.6	SEMI-ANN. 7.625% 01/30/2033 200,000.000	(196,946)	196,100
BN7JVR4 REPUBLIC OF INDONESIA BOND FIXED 6.625%	SEMI-ANN. 6.625% 02/15/2034 745,000,000.000	(46,786)	48,089
BSMTC48 REPUBLIC OF INDONESIA BOND FIXED 6.75% 1	SEMI-ANN. 6.750% 07/15/2035 1,252,000,000.000	(81,632)	81,616
BMGC003 REPUBLIC OF INDONESIA BOND FIXED 6.875%	SEMI-ANN. 6.875% 04/15/2029 4,493,000,000.000	(286,641)	281,709
491798AM6 REPUBLIC OF KENYA BOND FIXED 9.75% 16/FE	SEMI-ANN. 9.750% 02/16/2031 200,000.000	(194,540)	200,200
698299BX1 REPUBLIC OF PANAMA CALLABLE BOND FIXED 7	SEMI-ANN. 7.500% 03/01/2031 200,000.000	(199,998)	214,320
698299BZ6 REPUBLIC OF PANAMA CALLABLE BOND FIXED 7	SEMI-ANN. 7.875% 03/01/2057 200,000.000	(191,538)	204,100
BK5SMP7 REPUBLIC OF PERU BOND FIXED 5.4% 12/AUG/	SEMI-ANN. 5.400% 08/12/2034 1,000,000.000	(239,102)	246,140
715638BY7 REPUBLIC OF PERU BOND FIXED 6.15% 12/AUG	SEMI-ANN. 6.150% 08/12/2032 200,000.000	(51,101)	53,657
B23GNR6 REPUBLIC OF PERU BOND FIXED 6.9% 12/AUG/	SEMI-ANN. 6.900% 08/12/2037 800,000.000	(208,502)	216,271
B23SFH6 REPUBLIC OF PERU BOND FIXED 6.9% 12/AUG/	SEMI-ANN. 6.900% 08/12/2037 400,000.000	(100,671)	101,962

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
B3XZ347 REPUBLIC OF PERU BOND FIXED 6.95% 12/AUG	SEMI-ANN. 6.950% 08/12/2031 6,400,000.000	(1,784,762)	1,783,685
B5N7CW8 REPUBLIC OF PERU BOND FIXED 6.95% 12/AUG	SEMI-ANN. 6.950% 08/12/2031 1,300,000.000	(354,759)	367,511
BRT7420 REPUBLIC OF PERU BOND FIXED 7.6% 12/AUG/	SEMI-ANN. 7.600% 08/12/2039 1,600,000.000	(443,312)	456,322
715638EB4 REPUBLIC OF PERU CALLABLE BOND FIXED 5.3	SEMI-ANN. 5.375% 02/08/2035 140,000.000	(139,901)	142,503
715638EC2 REPUBLIC OF PERU CALLABLE BOND FIXED 5.8	SEMI-ANN. 5.875% 08/08/2054 60,000.000	(59,465)	62,415
BRJH2Z9 REPUBLIC OF POLAND BOND FIXED 5% 25/OCT/	ANNUAL 5.000% 10/25/2034 2,400,000.000	(595,686)	613,969
731011AY8 REPUBLIC OF POLAND CALLABLE BOND FIXED 5	SEMI-ANN. 5.125% 09/18/2034 100,000.000	(99,703)	99,650
731011AZ5 REPUBLIC OF POLAND CALLABLE BOND FIXED 5	SEMI-ANN. 5.500% 03/18/2054 100,000.000	(98,841)	94,500
BD1RKM2 REPUBLIC OF SINGAPORE BOND FIXED 2.125%	SEMI-ANN. 2.125% 06/01/2026 140,000.000	(101,917)	106,254
BRJNZH0 REPUBLIC OF SINGAPORE BOND FIXED 3.25% 0	SEMI-ANN. 3.250% 06/01/2054 280,000.000	(226,380)	232,662
B3WVJB5 REPUBLIC OF THE PHILIPPINES BOND FIXED 8	SEMI-ANN. 8.000% 07/19/2031 74,220,000.000	(1,415,006)	1,437,029
WC2FCCE REPUBLIC OF TURKIYE/THE BOND FIXED 5.875	ANNUAL 5.875% 05/21/2030 200,000.000	(214,962)	212,361
BRJZ327 REPUBLIC OF UZBEKISTAN INTERNATIONAL BON	SEMI-ANN. 16.625% 05/29/2027 2,500,000,000.000	(1,280,430)	198,385
VE8C725 ROMANIA BOND FIXED 4.25% 28/APR/2036 RON	ANNUAL 4.250% 04/28/2036 1,400,000.000	(227,743)	254,299
X2832B1 ROMANIA BOND FIXED 4.75% 11/OCT/2034 RON	ANNUAL 4.750% 10/11/2034 2,400,000.000	(470,206)	465,920
77586RAU4 ROMANIA BOND FIXED 6.375% 30/JAN/2034 US	SEMI-ANN. 6.375% 01/30/2034 100,000.000	(99,164)	100,450

BASE CURRENCY: USD

	IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
6H2316B	ROMANIA BOND FIXED 7.9% 24/FEB/2038 RON	ANNUAL 7.900% 02/24/2038 400,000.000	(97,300)	97,266
BMT7L24	ROMANIA MEDIUM TERM NOTE FIXED 2% 14/APR	ANNUAL 2.000% 04/14/2033 200,000.000	(161,986)	171,056
WA811B7	ROMANIA MEDIUM TERM NOTE FIXED 5.375% 22	ANNUAL 5.375% 03/22/2031 200,000.000	(214,980)	218,272
WA8FC55	ROMANIA MEDIUM TERM NOTE FIXED 5.625% 22	ANNUAL 5.625% 02/22/2036 230,000.000	(245,231)	249,203
BY4JXZ6	STATE OF ISRAEL BOND FIXED 1.75% 31/AUG/	ANNUAL 1.750% 08/31/2025 3,900,000.000	(1,024,717)	1,033,640
46514BRL3	STATE OF ISRAEL BOND FIXED 5.5% 12/MAR/2	SEMI-ANN. 5.500% 03/12/2034 400,000.000	(396,880)	398,050
BKVF0M5	UKRAINE BOND STEP CPN 01/FEB/2030 USD 1	SEMI-ANN. FLOATING 02/01/2030 2,716.000	(3,105)	1,191
BKVF0G9	UKRAINE BOND STEP CPN 01/FEB/2034 USD 1	SEMI-ANN. FLOATING 02/01/2034 12,431.000	(14,212)	5,591
BKVF0N6	UKRAINE BOND STEP CPN 01/FEB/2034 USD 1	SEMI-ANN. FLOATING 02/01/2034 10,150.000	(11,605)	3,273
BKVF0P8	UKRAINE BOND STEP CPN 01/FEB/2035 USD 1	SEMI-ANN. FLOATING 02/01/2035 8,578.000	(9,807)	3,526
BKVF0R0	UKRAINE BOND STEP CPN 01/FEB/2035 USD 1	SEMI-ANN. FLOATING 02/01/2035 17,404.000	(19,898)	7,653
BKVF0L4	UKRAINE BOND STEP CPN 01/FEB/2036 USD 1	SEMI-ANN. FLOATING 02/01/2036 19,891.000	(22,742)	8,622
BKVF0Q9	UKRAINE BOND STEP CPN 01/FEB/2036 USD 1	SEMI-ANN. FLOATING 02/01/2036 7,148.000	(8,172)	2,924
BPSNBB3	UNITED KINGDOM OF GREAT BRITAIN AND NORT	SEMI-ANN. 4.375% 07/31/2054 350,000.000	(436,584)	413,114
BMX5B02	UNITED MEXICAN STATES BOND FIXED 4% 24/A	SEMI-ANN. FLOATING 08/24/2034 1,600,000.000	(655,508)	639,855
WC326C3	UNITED MEXICAN STATES BOND FIXED 4% 24/A	SEMI-ANN. FLOATING 08/24/2034 200,000.000	(90,318)	89,757

BASE CURRENCY: USD

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
X2129F0 UNITED MEXICAN STATES BOND FIXED 8.5% 01	SEMI-ANN. FLOATING 03/01/2029 12,000,000.000	(611,775)	592,550
B4XH544 UNITED MEXICAN STATES BOND FIXED 8.5% 31	SEMI-ANN. FLOATING 05/31/2029 7,600,000.000	(440,476)	441,089
91087BAZ3 UNITED MEXICAN STATES CALLABLE BOND FIXE	SEMI-ANN. 6.000% 05/07/2036 400,000.000	(396,744)	402,880
984245AX8 YPF SA CALLABLE BOND FIXED 9.5% 17/JAN/2	SEMI-ANN. 9.500% 01/17/2031 200,000.000	(198,166)	206,325
TOTAL FOREIGN GOVERNMENT AND AGENCY SECURITIES RIGHTS, WARRANTS AND SUBSCRIPTIONS		(22,678,367)	21,752,033

VE177F5 10 YEAR US TREASURY NOTES CA 113.00	CALL SCTY 4098846 EX 02/23/2024 100000 1.000	327	0
W4E0DA9 10 YEAR US TREASURY NOTES CA 113.50	CALL SCTY 4098846 EX 03/22/2024 100000 2.000	857	0
VE1A8AE 30 YEAR US TREASURY BONDS CA 123.00	CALL SCTY 4098846 EX 02/23/2024 100000 1.000	639	0
TOTAL RIGHTS, WARRANTS AND SUBSCRIPTIONS PURCHASED OPTIONS		1,823	0

016161PR FOREIGN EXCHANGE OPTION - FX 1.13	CALL SCTY EX 10/17/2024 1 1,007,000.000	(2,411)	7,182
016160PR FOREIGN EXCHANGE OPTION - FX 1.35	CALL SCTY EX 10/17/2024 1 850,000.000	(2,665)	3,498
016210PR FOREIGN EXCHANGE OPTION - FX 5.14	PUT SCTY EX 11/19/2024 1 453,000.000	(2,265)	1,755
016185PR FOREIGN EXCHANGE OPTION - FX 5.43	PUT SCTY EX 02/06/2025 1 884,000.000	(12,093)	19,013
016207PR FOREIGN EXCHANGE OPTION - FX 16.87	PUT SCTY EX 11/20/2024 1 453,000.000	(2,265)	1,812

BASE CURRENCY: USD

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT		COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
	SHARES / PAR				
016209PR FOREIGN EXCHANGE OPTION - FX	17.75	PUT SCTY EX 11/20/2024	1	(2,265)	1,574
		453,000.000			
016186PR FOREIGN EXCHANGE OPTION - FX	18.80	PUT SCTY EX 02/06/2025	1	(12,865)	17,470
		884,000.000			
015976PR FOREIGN EXCHANGE OPTION - FX	20.00	CALL SCTY EX 06/11/2024	1	(5,108)	0
		494,000.000			
TOTAL PURCHASED OPTIONS				(41,937)	52,305
OTHER SECURITIES					
015831PR CREDIT DEFAULT SWAP - CDS		KOREA 2.75 19J@1 %USD 20/DEC/2028		0	0
		500,000.000			
015832PR CREDIT DEFAULT SWAP - CDS		KOREA 2.75 19J@1 %USD 20/DEC/2028		0	0
		400,000.000			
015863PR CREDIT DEFAULT SWAP - CDS		ISRAEL 2.875 1@1 %USD 20/JUN/2027		0	0
		400,000.000			
016053PR CREDIT DEFAULT SWAP - CDS		KOREA 2.75 19J@1 %USD 20/JUN/2029		0	0
		350,000.000			
016054PR CREDIT DEFAULT SWAP - CDS		KOREA 2.75 19J@1 %USD 20/JUN/2029		0	0
		500,000.000			
016060PR CREDIT INDEX SWAP - CDI		ITRAXX.EUROPE.@1 %EUR 20/JUN/2029		0	0
		1,300,000.000			
016074PR CREDIT INDEX SWAP - CDI		ITRAXX.EUROPE.@1 %EUR 20/JUN/2029		0	0
		100,000.000			
016075PR CREDIT INDEX SWAP - CDI		CDX.NA.HY.42-V@5 %USD 20/JUN/2029		0	0
		100,000.000			
016085PR CREDIT INDEX SWAP - CDI		CDX.NA.EM.41-V@1 %USD 20/JUN/2029		0	0
		100,000.000			
016123PR CREDIT INDEX SWAP - CDI		CDX.NA.EM.41-V@1 %USD 20/JUN/2029		0	0
		100,000.000			
016125PR CREDIT INDEX SWAP - CDI		CDX.NA.IG.42-V@1 %USD 20/JUN/2029		0	0
		6,400,000.000			

BASE CURRENCY: USD

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
016126PR CREDIT INDEX SWAP - CDI	CDX.NA.EM.41-V@1 100,000.000	%USD 20/JUN/2029 0	0
016127PR CREDIT INDEX SWAP - CDI	CDX.NA.EM.41-V@1 100,000.000	%USD 20/JUN/2029 0	0
016177PR CREDIT INDEX SWAP - CDI	CDX.NA.IG.42-V@1 1,200,000.000	%USD 20/JUN/2029 0	0
016204PR CREDIT INDEX SWAP - CDI	CDX.NA.IG.42-V@1 800,000.000	%USD 20/JUN/2029 0	0
016205PR CREDIT INDEX SWAP - CDI	CDX.NA.IG.42-V@1 900,000.000	%USD 20/JUN/2029 0	0
015794PR INTEREST RATE SWAP - IRS	4.75 /BBR 0.0000 AUD 20/Dec/2033 300,000.000	0	0
015799PR INTEREST RATE SWAP - IRS	4.75 /BBR 0.0000 AUD 20/Dec/2028 2,010,000.000	0	0
015801PR INTEREST RATE SWAP - IRS	7.33 /BUBOR 0.0000 HUF 06/Nov/2028 26,300,000.000	0	0
015802PR INTEREST RATE SWAP - IRS	3.792 /TELBOR01 0.0000 ILS 06/Nov/2028 100,000.000	0	0
015803PR INTEREST RATE SWAP - IRS	4.56 /WIBOR 0.0000 PLN 06/Nov/2028 700,000.000	0	0
015806PR INTEREST RATE SWAP - IRS	3.3 /EURIBOR 0.0000 EUR 03/Oct/2033 650,000.000	0	0
015807PR INTEREST RATE SWAP - IRS	3.3 /EURIBOR 0.0000 EUR 03/Oct/2033 900,000.000	0	0
015818PR INTEREST RATE SWAP - IRS	5.67 /BUBOR 0.0000 HUF 15/Jan/2027 23,500,000.000	0	0
015819PR INTEREST RATE SWAP - IRS	5.44 /BUBOR 0.0000 HUF 15/Jan/2029 29,400,000.000	0	0
015842PR INTEREST RATE SWAP - IRS	3.25 /EURIBOR 0.0000 EUR 20/Mar/2029 300,000.000	0	0
015850PR INTEREST RATE SWAP - IRS	3.645 /PRIBOR 0.0000 CZK 01/Feb/2029 20,400,000.000	0	0

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
015854PR INTEREST RATE SWAP - IRS	3.765 /PRIBOR 0.0000 CZK 09/Jan/2029 7,200,000.000	0	0
015862PR INTEREST RATE SWAP - IRS	8.6336 /TIIE 0.0000 MXN 26/Jan/2029 10,200,000.000	0	0
015864PR INTEREST RATE SWAP - IRS	8.755 /TIIE 0.0000 MXN 30/Jan/2029 10,400,000.000	0	0
015866PR INTEREST RATE SWAP - IRS	2.88 /EURIBOR 0.0000 EUR 19/Dec/2028 300,000.000	0	0
015869PR INTEREST RATE SWAP - IRS	4.75 /BBR 0.0000 AUD 20/Dec/2028 390,000.000	0	0
015870PR INTEREST RATE SWAP - IRS	4.75 /BBR 0.0000 AUD 20/Dec/2028 400,000.000	0	0
015871PR INTEREST RATE SWAP - IRS	4.75 /BBR 0.0000 AUD 20/Dec/2028 400,000.000	0	0
015873PR INTEREST RATE SWAP - IRS	3.25 /EURIBOR 0.0000 EUR 20/Mar/2029 700,000.000	0	0
015875PR INTEREST RATE SWAP - IRS	7.33 /BUBOR 0.0000 HUF 06/Nov/2028 13,100,000.000	0	0
015876PR INTEREST RATE SWAP - IRS	3.25 /EURIBOR 0.0000 EUR 20/Mar/2029 300,000.000	0	0
015877PR INTEREST RATE SWAP - IRS	4.56 /WIBOR 0.0000 PLN 06/Nov/2028 500,000.000	0	0
015878PR INTEREST RATE SWAP - IRS	3.792 /TELBOR01 0.0000 ILS 06/Nov/2028 300,000.000	0	0
015881PR INTEREST RATE SWAP - IRS	6.04 /BUBOR 0.0000 HUF 12/Feb/2034 10,300,000.000	0	0
015882PR INTEREST RATE SWAP - IRS	6.08 /BUBOR 0.0000 HUF 12/Feb/2034 26,100,000.000	0	0
015886PR INTEREST RATE SWAP - IRS	5.31 /WIBOR 0.0000 PLN 21/Mar/2033 200,000.000	0	0
015887PR INTEREST RATE SWAP - IRS	4.7775 /WIBOR 0.0000 PLN 13/Feb/2034 300,000.000	0	0

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
015888PR INTEREST RATE SWAP - IRS	5.31 /WIBOR 0.0000 PLN 13/Feb/2026 1,600,000.000	0	0
015889PR INTEREST RATE SWAP - IRS	9.33 /JIBAR 0.0000 ZAR 09/Feb/2034 1,500,000.000	0	0
015890PR INTEREST RATE SWAP - IRS	7.88107/JIBAR 0.0000 ZAR 09/Feb/2026 5,950,000.000	0	0
015894PR INTEREST RATE SWAP - IRS	8.41 /JIBAR 0.0000 ZAR 13/Jul/2025 2,600,000.000	0	0
015897PR INTEREST RATE SWAP - IRS	3.645 /PRIBOR 0.0000 CZK 01/Feb/2029 5,600,000.000	0	0
015898PR INTEREST RATE SWAP - IRS	3.524 /PRIBOR 0.0000 CZK 16/Feb/2034 2,800,000.000	0	0
015899PR INTEREST RATE SWAP - IRS	4.81 /WIBOR 0.0000 PLN 16/Feb/2029 1,100,000.000	0	0
015900PR INTEREST RATE SWAP - IRS	4.73 /WIBOR 0.0000 PLN 16/Feb/2029 1,000,000.000	0	0
015903PR INTEREST RATE SWAP - IRS	4.66 /WIBOR 0.0000 PLN 19/Feb/2029 800,000.000	0	0
015908PR INTEREST RATE SWAP - IRS	8.795 /TIIE 0.0000 MXN 09/Feb/2029 6,700,000.000	0	0
015914PR INTEREST RATE SWAP - IRS	3.25 /EURIBOR 0.0000 EUR 20/Mar/2029 700,000.000	0	0
015920PR INTEREST RATE SWAP - IRS	6.14 /BUBOR 0.0000 HUF 15/Feb/2034 36,700,000.000	0	0
015921PR INTEREST RATE SWAP - IRS	6.22 /BUBOR 0.0000 HUF 15/Feb/2026 187,800,000.000	0	0
015922PR INTEREST RATE SWAP - IRS	9.33 /JIBAR 0.0000 ZAR 09/Feb/2034 2,100,000.000	0	0
015923PR INTEREST RATE SWAP - IRS	3.48 /PRIBOR 0.0000 CZK 15/Feb/2034 3,600,000.000	0	0
015924PR INTEREST RATE SWAP - IRS	3.87 /PRIBOR 0.0000 CZK 15/Feb/2026 20,100,000.000	0	0

BASE CURRENCY: USD

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
015926PR INTEREST RATE SWAP - IRS	7.88107/JIBAR 0.0000 ZAR 09/Feb/2026 8,200,000.000	0	0
015930PR INTEREST RATE SWAP - IRS	3.1 /EURIBOR 0.0000 EUR 20/Sep/2030 100,000.000	0	0
015931PR INTEREST RATE SWAP - IRS	2.75 /EURIBOR 0.0000 EUR 20/Mar/2054 20,000.000	0	0
015936PR INTEREST RATE SWAP - IRS	8.705 /TIIE 0.0000 MXN 16/Feb/2029 6,500,000.000	0	0
015955PR INTEREST RATE SWAP - IRS	4.388 /PRIBOR 0.0000 CZK 15/Nov/2028 2,200,000.000	0	0
015956PR INTEREST RATE SWAP - IRS	7.33 /BUBOR 0.0000 HUF 06/Nov/2028 13,500,000.000	0	0
015957PR INTEREST RATE SWAP - IRS	4.56 /WIBOR 0.0000 PLN 06/Nov/2028 700,000.000	0	0
015959PR INTEREST RATE SWAP - IRS	2.75 /EURIBOR 0.0000 EUR 18/Sep/2034 200,000.000	0	0
015964PR INTEREST RATE SWAP - IRS	4 /BBR 0.0000 AUD 20/Mar/2029 2,500,000.000	0	0
015965PR INTEREST RATE SWAP - IRS	5.69 /BUBOR 0.0000 HUF 12/Mar/2029 45,000,000.000	0	0
015975PR INTEREST RATE SWAP - IRS	8.6825 /TIIE 0.0000 MXN 31/May/2029 1,300,000.000	0	0
015979PR INTEREST RATE SWAP - IRS	3.25 /EURIBOR 0.0000 EUR 20/Mar/2029 500,000.000	0	0
015981PR INTEREST RATE SWAP - IRS	2.75 /EURIBOR 0.0000 EUR 18/Sep/2029 50,000.000	0	0
015982PR INTEREST RATE SWAP - IRS	2.75 /EURIBOR 0.0000 EUR 18/Sep/2029 450,000.000	0	0
015988PR INTEREST RATE SWAP - IRS	5.735 /BUBOR 0.0000 HUF 14/Mar/2029 49,800,000.000	0	0
015989PR INTEREST RATE SWAP - IRS	8.673 /TIIE 0.0000 MXN 31/May/2029 2,100,000.000	0	0

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
015994PR INTEREST RATE SWAP - IRS	2.75 /EURIBOR 0.0000 EUR 18/Sep/2034 300,000.000	0	0
016001PR INTEREST RATE SWAP - IRS	2.75 /EURIBOR 0.0000 EUR 18/Sep/2029 500,000.000	0	0
016006PR INTEREST RATE SWAP - IRS	8.6825 /TIIE 0.0000 MXN 31/May/2029 1,400,000.000	0	0
016010PR INTEREST RATE SWAP - IRS	2.5 /EURIBOR 0.0000 EUR 18/Sep/2054 67,000.000	0	0
016011PR INTEREST RATE SWAP - IRS	2.5 /EURIBOR 0.0000 EUR 18/Sep/2054 33,000.000	0	0
016014PR INTEREST RATE SWAP - IRS	4 /BBR 0.0000 AUD 20/Mar/2029 800,000.000	0	0
016015PR INTEREST RATE SWAP - IRS	2.75 /EURIBOR 0.0000 EUR 18/Sep/2029 900,000.000	0	0
016026PR INTEREST RATE SWAP - IRS	6.2 /BUBOR 0.0000 HUF 20/Mar/2029 46,100,000.000	0	0
016027PR INTEREST RATE SWAP - IRS	3.534 /PRIBOR 0.0000 CZK 21/Mar/2029 7,300,000.000	0	0
016028PR INTEREST RATE SWAP - IRS	4.97 /WIBOR 0.0000 PLN 21/Mar/2029 900,000.000	0	0
016034PR INTEREST RATE SWAP - IRS	4 /BBR 0.0000 AUD 20/Mar/2029 1,600,000.000	0	0
016035PR INTEREST RATE SWAP - IRS	4.923 /WIBOR 0.0000 PLN 22/Mar/2029 1,000,000.000	0	0
016036PR INTEREST RATE SWAP - IRS	4.97 /WIBOR 0.0000 PLN 21/Mar/2029 700,000.000	0	0
016037PR INTEREST RATE SWAP - IRS	8.67 /TIIE 0.0000 MXN 10/Mar/2034 1,700,000.000	0	0
016038PR INTEREST RATE SWAP - IRS	8.67 /TIIE 0.0000 MXN 10/Mar/2034 3,500,000.000	0	0
016039PR INTEREST RATE SWAP - IRS	9.7625 /TIIE 0.0000 MXN 20/Mar/2026 6,500,000.000	0	0

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
016040PR INTEREST RATE SWAP - IRS	9.7625 /TIIE 0.0000 MXN 20/Mar/2026 12,800,000.000	0	0
016041PR INTEREST RATE SWAP - IRS	5.02 /WIBOR 0.0000 PLN 21/Mar/2029 500,000.000	0	0
016043PR INTEREST RATE SWAP - IRS	9.705 /TIIE 0.0000 MXN 23/Mar/2026 14,100,000.000	0	0
016044PR INTEREST RATE SWAP - IRS	9.76 /TIIE 0.0000 MXN 23/Mar/2026 7,400,000.000	0	0
016045PR INTEREST RATE SWAP - IRS	9.6955 /TIIE 0.0000 MXN 23/Mar/2026 28,100,000.000	0	0
016046PR INTEREST RATE SWAP - IRS	8.739 /TIIE 0.0000 MXN 13/Mar/2034 2,000,000.000	0	0
016048PR INTEREST RATE SWAP - IRS	9.27 /TIIE 0.0000 MXN 23/Mar/2027 9,800,000.000	0	0
016057PR INTEREST RATE SWAP - IRS	2.75 /EURIBOR 0.0000 EUR 18/Sep/2029 500,000.000	0	0
016059PR INTEREST RATE SWAP - IRS	5.16 /WIBOR 0.0000 PLN 21/Mar/2027 5,100,000.000	0	0
016061PR INTEREST RATE SWAP - IRS	6.4 /BUBOR 0.0000 HUF 28/Mar/2029 60,200,000.000	0	0
016062PR INTEREST RATE SWAP - IRS	4.652 /WIBOR 0.0000 PLN 25/Oct/2033 1,600,000.000	0	0
016066PR INTEREST RATE SWAP - IRS	2.75 /EURIBOR 0.0000 EUR 18/Sep/2034 700,000.000	0	0
016067PR INTEREST RATE SWAP - IRS	2.5 /EURIBOR 0.0000 EUR 18/Sep/2054 300,000.000	0	0
016073PR INTEREST RATE SWAP - IRS	4 /BBR 0.0000 AUD 20/Mar/2029 1,400,000.000	0	0
016078PR INTEREST RATE SWAP - IRS	9.74 /TIIE 0.0000 MXN 03/Sep/2026 7,500,000.000	0	0
016081PR INTEREST RATE SWAP - IRS	4 /BBR 0.0000 AUD 20/Mar/2029 1,700,000.000	0	0

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
016084PR INTEREST RATE SWAP - IRS	9.0223 /TIIE 0.0000 MXN 27/Mar/2034 5,100,000.000	0	0
016087PR INTEREST RATE SWAP - IRS	4.75 /BBR 0.0000 AUD 20/Dec/2028 500,000.000	0	0
016088PR INTEREST RATE SWAP - IRS	4.388 /PRIBOR 0.0000 CZK 15/Nov/2028 3,400,000.000	0	0
016095PR INTEREST RATE SWAP - IRS	7.61 /BUBOR 0.0000 HUF 03/Nov/2028 88,300,000.000	0	0
016136PR INTEREST RATE SWAP - IRS	2.75 /EURIBOR 0.0000 EUR 18/Sep/2029 900,000.000	0	0
016137PR INTEREST RATE SWAP - IRS	2.77 /EURIBOR 0.0000 EUR 29/Apr/2034 400,000.000	0	0
016140PR INTEREST RATE SWAP - IRS	2.78 /EURIBOR 0.0000 EUR 02/May/2029 200,000.000	0	0
016148PR INTEREST RATE SWAP - IRS	9.8 /TIIE 0.0000 MXN 15/Jun/2029 14,700,000.000	0	0
016149PR INTEREST RATE SWAP - IRS	10.56 /TIIE 0.0000 MXN 19/Jun/2026 31,900,000.000	0	0
016151PR INTEREST RATE SWAP - IRS	3.605 /PRIBOR 0.0000 CZK 12/Jul/2029 7,800,000.000	0	0
016153PR INTEREST RATE SWAP - IRS	4 /BBR 0.0000 AUD 18/Sep/2029 800,000.000	0	0
016154PR INTEREST RATE SWAP - IRS	4 /BBR 0.0000 AUD 18/Sep/2029 600,000.000	0	0
016156PR INTEREST RATE SWAP - IRS	4.865 /WIBOR 0.0000 PLN 18/Jul/2029 1,100,000.000	0	0
016157PR INTEREST RATE SWAP - IRS	4 /BBR 0.0000 AUD 18/Sep/2029 600,000.000	0	0
016162PR INTEREST RATE SWAP - IRS	5.77 /BUBOR 0.0000 HUF 25/Jul/2029 98,200,000.000	0	0
016163PR INTEREST RATE SWAP - IRS	5.77 /BUBOR 0.0000 HUF 25/Jul/2029 51,900,000.000	0	0

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
016164PR INTEREST RATE SWAP - IRS	3.5655 /PRIBOR 0.0000 CZK 30/Jul/2034 3,300,000.000	0	0
016165PR INTEREST RATE SWAP - IRS	3.475 /PRIBOR 0.0000 CZK 31/Jul/2034 1,500,000.000	0	0
016166PR INTEREST RATE SWAP - IRS	3.4447 /PRIBOR 0.0000 CZK 01/Aug/2034 2,600,000.000	0	0
016168PR INTEREST RATE SWAP - IRS	4.75 /WIBOR 0.0000 PLN 02/Aug/2029 600,000.000	0	0
016169PR INTEREST RATE SWAP - IRS	2.75 /EURIBOR 0.0000 EUR 18/Sep/2029 300,000.000	0	0
016178PR INTEREST RATE SWAP - IRS	2.75 /EURIBOR 0.0000 EUR 18/Sep/2029 900,000.000	0	0
016181PR INTEREST RATE SWAP - IRS	4.259 /WIBOR 0.0000 PLN 08/Aug/2029 1,000,000.000	0	0
016196PR INTEREST RATE SWAP - IRS	4.388 /WIBOR 0.0000 PLN 09/Aug/2029 700,000.000	0	0
016198PR INTEREST RATE SWAP - IRS	4.415 /WIBOR 0.0000 PLN 12/Aug/2029 1,000,000.000	0	0
016203PR INTEREST RATE SWAP - IRS	4.75 /BBR 0.0000 AUD 20/Dec/2028 2,200,000.000	0	0
016208PR INTEREST RATE SWAP - IRS	9.295 /TIIE 0.0000 MXN 30/Oct/2028 2,300,000.000	0	0
015815PR IRS, X CURRENCY - CES	INR 6.71 /USD SOFR 20/Mar/2029 784,205.000	0	0
015823PR IRS, X CURRENCY - CES	INR 6.625 /USD SOFR 20/Mar/2029 409,619.090	0	0
016020PR IRS, X CURRENCY - CES	USD SOFR /PHP 4.95 20/Jun/2029 58,894,000.000	0	0
016021PR IRS, X CURRENCY - CES	USD SOFR /PHP 4.95 20/Jun/2029 3,940,000.000	0	0
016022PR IRS, X CURRENCY - CES	USD SOFR /PHP 4.95 20/Jun/2029 4,640,000.000	0	0

BASE CURRENCY: USD

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
016023PR IRS, X CURRENCY - CES	USD SOFR /PHP 4.95 20/Jun/2029 400,000.000	0	0
016064PR IRS, X CURRENCY - CES	INR 6.65 /USD SOFR 20/Jun/2029 408,536.000	0	0
016065PR IRS, X CURRENCY - CES	INR 6.65 /USD SOFR 20/Jun/2029 785,667.000	0	0
016142PR IRS, X CURRENCY - CES	USD SOFR /PHP 5.31 18/Sep/2029 4,640,000.000	0	0
016143PR IRS, X CURRENCY - CES	USD SOFR /PHP 5.31 18/Sep/2029 400,000.000	0	0
016144PR IRS, X CURRENCY - CES	INR 6.83 /USD SOFR 18/Sep/2029 405,707.000	0	0
016145PR IRS, X CURRENCY - CES	USD SOFR /PHP 5.34 18/Sep/2029 58,894,000.000	0	0
016146PR IRS, X CURRENCY - CES	USD SOFR /PHP 5.34 18/Sep/2029 3,940,000.000	0	0
016147PR IRS, X CURRENCY - CES	INR 6.7715 /USD SOFR 18/Sep/2029 779,714.000	0	0
015788PR NON DELIVERABLE INTEREST RATE SWAP. NDIR	9.705 /CDI 0.0000 BRL 04/Jan/2027 2,400,000.000	0	0
015793PR NON DELIVERABLE INTEREST RATE SWAP. NDIR	4.855 /CLICP 0.0000 CLP 18/Dec/2033 109,000,000.000	0	0
015796PR NON DELIVERABLE INTEREST RATE SWAP. NDIR	10.044 /CDI 0.0000 BRL 02/Jan/2029 200,000.000	0	0
015800PR NON DELIVERABLE INTEREST RATE SWAP. NDIR	3.8675 /KLIBOR 0.0000 MYR 20/Dec/2028 1,800,000.000	0	0
015805PR NON DELIVERABLE INTEREST RATE SWAP. NDIR	9.783 /CDI 0.0000 BRL 04/Jan/2027 9,000,000.000	0	0
015812PR NON DELIVERABLE INTEREST RATE SWAP. NDIR	5.5 /CLICP 0.0000 CLP 13/Nov/2028 21,600,000.000	0	0
015839PR NON DELIVERABLE INTEREST RATE SWAP. NDIR	9.84 /CDI 0.0000 BRL 04/Jan/2027 3,200,000.000	0	0

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
015840PR NON DELIVERABLE INTEREST RATE SWAP. NDIR	9.795 /CDI 0.0000 BRL 04/Jan/2027 1,200,000.000	0	0
015841PR NON DELIVERABLE INTEREST RATE SWAP. NDIR	9.795 /CDI 0.0000 BRL 04/Jan/2027 1,300,000.000	0	0
015849PR NON DELIVERABLE INTEREST RATE SWAP. NDIR	2.5 /THOR 0.0000 THB 20/Mar/2026 26,870,000.000	0	0
015851PR NON DELIVERABLE INTEREST RATE SWAP. NDIR	11.192 /CDI 0.0000 BRL 01/Mar/2024 20,000,000.000	0	0
015861PR NON DELIVERABLE INTEREST RATE SWAP. NDIR	2.25 /CNREPOFI 0.0000 CNY 20/Mar/2029 590,000.000	0	0
015867PR NON DELIVERABLE INTEREST RATE SWAP. NDIR	9.84 /CDI 0.0000 BRL 04/Jan/2027 4,500,000.000	0	0
015874PR NON DELIVERABLE INTEREST RATE SWAP. NDIR	5.5 /CLICP 0.0000 CLP 13/Nov/2028 102,800,000.000	0	0
015884PR NON DELIVERABLE INTEREST RATE SWAP. NDIR	10.044 /CDI 0.0000 BRL 02/Jan/2029 1,500,000.000	0	0
015891PR NON DELIVERABLE INTEREST RATE SWAP. NDIR	4.695 /CLICP 0.0000 CLP 14/Feb/2029 85,700,000.000	0	0
015892PR NON DELIVERABLE INTEREST RATE SWAP. NDIR	4.92 /CLICP 0.0000 CLP 13/Feb/2034 35,700,000.000	0	0
015893PR NON DELIVERABLE INTEREST RATE SWAP. NDIR	4.8 /CLICP 0.0000 CLP 13/Feb/2026 149,600,000.000	0	0
015928PR NON DELIVERABLE INTEREST RATE SWAP. NDIR	5.03 /CLICP 0.0000 CLP 23/Feb/2034 80,900,000.000	0	0
015929PR NON DELIVERABLE INTEREST RATE SWAP. NDIR	4.775 /CLICP 0.0000 CLP 23/Feb/2026 336,200,000.000	0	0
015932PR NON DELIVERABLE INTEREST RATE SWAP. NDIR	7.37 /IBR 0.0000 COP 23/Feb/2029 1,665,000,000.000	0	0
015933PR NON DELIVERABLE INTEREST RATE SWAP. NDIR	7.5638 /IBR 0.0000 COP 23/Feb/2034 1,044,000,000.000	0	0
015934PR NON DELIVERABLE INTEREST RATE SWAP. NDIR	6.397 /MIBOR 0.0000 INR 20/Jun/2026 127,800,000.000	0	0

BASE CURRENCY: USD

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
015935PR NON DELIVERABLE INTEREST RATE SWAP. NDIR	6.384 /MIBOR 0.0000 INR 20/Jun/2034 32,600,000.000	0	0
015941PR NON DELIVERABLE INTEREST RATE SWAP. NDIR	8.34 /IBR 0.0000 COP 26/Feb/2026 1,966,100,000.000	0	0
015942PR NON DELIVERABLE INTEREST RATE SWAP. NDIR	7.62 /IBR 0.0000 COP 26/Feb/2034 537,100,000.000	0	0
015946PR NON DELIVERABLE INTEREST RATE SWAP. NDIR	2.25 /CNREPOFI 0.0000 CNY 20/Mar/2029 820,000.000	0	0
015951PR NON DELIVERABLE INTEREST RATE SWAP. NDIR	11.02 /CDI 0.0000 BRL 01/Apr/2024 21,300,000.000	0	0
015954PR NON DELIVERABLE INTEREST RATE SWAP. NDIR	10.044 /CDI 0.0000 BRL 02/Jan/2029 300,000.000	0	0
015960PR NON DELIVERABLE INTEREST RATE SWAP. NDIR	5.5 /CLICP 0.0000 CLP 13/Nov/2028 99,500,000.000	0	0
015985PR NON DELIVERABLE INTEREST RATE SWAP. NDIR	2.25 /CNREPOFI 0.0000 CNY 18/Sep/2029 8,480,000.000	0	0
015990PR NON DELIVERABLE INTEREST RATE SWAP. NDIR	9.84208 /CDI 0.0000 BRL 04/Jan/2027 5,600,000.000	0	0
015991PR NON DELIVERABLE INTEREST RATE SWAP. NDIR	3.5 /KLIBOR 0.0000 MYR 18/Sep/2028 4,610,000.000	0	0
015992PR NON DELIVERABLE INTEREST RATE SWAP. NDIR	3.5 /KLIBOR 0.0000 MYR 18/Sep/2026 8,920,000.000	0	0
016003PR NON DELIVERABLE INTEREST RATE SWAP. NDIR	9.83243 /CDI 0.0000 BRL 04/Jan/2027 2,500,000.000	0	0
016004PR NON DELIVERABLE INTEREST RATE SWAP. NDIR	9.815 /CDI 0.0000 BRL 04/Jan/2027 2,800,000.000	0	0
016005PR NON DELIVERABLE INTEREST RATE SWAP. NDIR	6.25 /MIBOR 0.0000 INR 18/Sep/2029 77,930,000.000	0	0
016029PR NON DELIVERABLE INTEREST RATE SWAP. NDIR	2.25 /THOR 0.0000 THB 18/Sep/2029 42,220,000.000	0	0
016030PR NON DELIVERABLE INTEREST RATE SWAP. NDIR	2.25 /THOR 0.0000 THB 18/Sep/2029 1,820,000.000	0	0

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
016063PR NON DELIVERABLE INTEREST RATE SWAP. NDIR	2.25 /CNREPOFI 0.0000 CNY 18/Sep/2029 750,000.000	0	0
016068PR NON DELIVERABLE INTEREST RATE SWAP. NDIR	6.5 /MIBOR 0.0000 INR 18/Sep/2029 57,050,000.000	0	0
016076PR NON DELIVERABLE INTEREST RATE SWAP. NDIR	10.655 /CDI 0.0000 BRL 02/May/2024 29,100,000.000	0	0
016077PR NON DELIVERABLE INTEREST RATE SWAP. NDIR	10.044 /CDI 0.0000 BRL 02/Jan/2029 600,000.000	0	0
016079PR NON DELIVERABLE INTEREST RATE SWAP. NDIR	8.215 /IBR 0.0000 COP 14/Nov/2028 354,000,000.000	0	0
016080PR NON DELIVERABLE INTEREST RATE SWAP. NDIR	8.5 /IBR 0.0000 COP 04/Apr/2026 3,141,000,000.000	0	0
016086PR NON DELIVERABLE INTEREST RATE SWAP. NDIR	2.405 /CNREPOFI 0.0000 CNY 20/Dec/2028 1,815,000.000	0	0
016097PR NON DELIVERABLE INTEREST RATE SWAP. NDIR	3.5 /KLIBOR 0.0000 MYR 18/Sep/2029 750,000.000	0	0
016098PR NON DELIVERABLE INTEREST RATE SWAP. NDIR	8.6 /IBR 0.0000 COP 11/Apr/2026 1,289,500,000.000	0	0
016099PR NON DELIVERABLE INTEREST RATE SWAP. NDIR	8.653 /IBR 0.0000 COP 11/Apr/2026 782,600,000.000	0	0
016100PR NON DELIVERABLE INTEREST RATE SWAP. NDIR	3.5 /KLIBOR 0.0000 MYR 18/Sep/2029 940,000.000	0	0
016101PR NON DELIVERABLE INTEREST RATE SWAP. NDIR	4 /KLIBOR 0.0000 MYR 18/Sep/2034 240,000.000	0	0
016102PR NON DELIVERABLE INTEREST RATE SWAP. NDIR	4 /KLIBOR 0.0000 MYR 18/Sep/2034 1,280,000.000	0	0
016103PR NON DELIVERABLE INTEREST RATE SWAP. NDIR	8.62 /IBR 0.0000 COP 10/Apr/2026 197,900,000.000	0	0
016104PR NON DELIVERABLE INTEREST RATE SWAP. NDIR	8.5 /IBR 0.0000 COP 09/Apr/2026 386,000,000.000	0	0
016105PR NON DELIVERABLE INTEREST RATE SWAP. NDIR	8.515 /IBR 0.0000 COP 09/Apr/2026 767,300,000.000	0	0

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
016106PR NON DELIVERABLE INTEREST RATE SWAP. NDIR	10.235 /CDI 0.0000 BRL 04/Jan/2027 1,550,000.000	0	0
016107PR NON DELIVERABLE INTEREST RATE SWAP. NDIR	10.225 /CDI 0.0000 BRL 04/Jan/2027 1,550,000.000	0	0
016108PR NON DELIVERABLE INTEREST RATE SWAP. NDIR	8.86 /IBR 0.0000 COP 12/Apr/2026 1,103,000,000.000	0	0
016109PR NON DELIVERABLE INTEREST RATE SWAP. NDIR	8.92 /IBR 0.0000 COP 12/Apr/2026 1,103,000,000.000	0	0
016110PR NON DELIVERABLE INTEREST RATE SWAP. NDIR	3.5 /KLIBOR 0.0000 MYR 18/Sep/2029 5,210,000.000	0	0
016111PR NON DELIVERABLE INTEREST RATE SWAP. NDIR	8.54 /IBR 0.0000 COP 05/Apr/2026 734,000,000.000	0	0
016113PR NON DELIVERABLE INTEREST RATE SWAP. NDIR	9.05 /IBR 0.0000 COP 15/Apr/2026 783,800,000.000	0	0
016114PR NON DELIVERABLE INTEREST RATE SWAP. NDIR	2.25 /THOR 0.0000 THB 18/Sep/2029 15,770,000.000	0	0
016118PR NON DELIVERABLE INTEREST RATE SWAP. NDIR	3.85 /KLIBOR 0.0000 MYR 12/Apr/2029 1,710,000.000	0	0
016121PR NON DELIVERABLE INTEREST RATE SWAP. NDIR	10.6714/CDI 0.0000 BRL 04/Jan/2027 7,800,000.000	0	0
016124PR NON DELIVERABLE INTEREST RATE SWAP. NDIR	10.88 /CDI 0.0000 BRL 04/Jan/2027 6,000,000.000	0	0
016130PR NON DELIVERABLE INTEREST RATE SWAP. NDIR	10.98 /CDI 0.0000 BRL 04/Jan/2027 3,700,000.000	0	0
016135PR NON DELIVERABLE INTEREST RATE SWAP. NDIR	5.5 /CLICP 0.0000 CLP 13/Nov/2028 61,900,000.000	0	0
016150PR NON DELIVERABLE INTEREST RATE SWAP. NDIR	5.2 /CLICP 0.0000 CLP 13/Jun/2034 96,000,000.000	0	0
016152PR NON DELIVERABLE INTEREST RATE SWAP. NDIR	5.4 /CLICP 0.0000 CLP 08/Jul/2034 837,000,000.000	0	0
016155PR NON DELIVERABLE INTEREST RATE SWAP. NDIR	6.25 /MIBOR 0.0000 INR 18/Sep/2029 21,470,000.000	0	0

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
016158PR NON DELIVERABLE INTEREST RATE SWAP. NDIR	7.77 /IBR 0.0000 COP 18/Jul/2029 5,252,000,000.000	0	0
016159PR NON DELIVERABLE INTEREST RATE SWAP. NDIR	6.5 /MIBOR 0.0000 INR 18/Sep/2029 65,800,000.000	0	0
016170PR NON DELIVERABLE INTEREST RATE SWAP. NDIR	5.17 /CLICP 0.0000 CLP 01/Aug/2029 240,000,000.000	0	0
016171PR NON DELIVERABLE INTEREST RATE SWAP. NDIR	5.165 /CLICP 0.0000 CLP 01/Aug/2029 144,000,000.000	0	0
016172PR NON DELIVERABLE INTEREST RATE SWAP. NDIR	7.83 /IBR 0.0000 COP 02/Aug/2029 4,119,400,000.000	0	0
016175PR NON DELIVERABLE INTEREST RATE SWAP. NDIR	11.695 /CDI 0.0000 BRL 03/Jan/2028 1,700,000.000	0	0
016176PR NON DELIVERABLE INTEREST RATE SWAP. NDIR	7.71 /IBR 0.0000 COP 05/Aug/2029 2,188,300,000.000	0	0
016183PR NON DELIVERABLE INTEREST RATE SWAP. NDIR	3 /CD_KSDA 0.0000 KRW 18/Sep/2026 4,415,880,000.000	0	0
016184PR NON DELIVERABLE INTEREST RATE SWAP. NDIR	2.917 /CD_KSDA 0.0000 KRW 06/Aug/2026 3,154,880,000.000	0	0
016187PR NON DELIVERABLE INTEREST RATE SWAP. NDIR	11.59 /CDI 0.0000 BRL 03/Jan/2028 1,300,000.000	0	0
016189PR NON DELIVERABLE INTEREST RATE SWAP. NDIR	11.575 /CDI 0.0000 BRL 03/Jan/2028 1,400,000.000	0	0
016191PR NON DELIVERABLE INTEREST RATE SWAP. NDIR	11.513 /CDI 0.0000 BRL 04/Jan/2027 2,500,000.000	0	0
016192PR NON DELIVERABLE INTEREST RATE SWAP. NDIR	7.54 /IBR 0.0000 COP 09/Aug/2031 300,000,000.000	0	0
016193PR NON DELIVERABLE INTEREST RATE SWAP. NDIR	7.58 /IBR 0.0000 COP 09/Aug/2031 249,500,000.000	0	0
016194PR NON DELIVERABLE INTEREST RATE SWAP. NDIR	7.41 /IBR 0.0000 COP 09/Aug/2028 281,800,000.000	0	0
016197PR NON DELIVERABLE INTEREST RATE SWAP. NDIR	11.56 /CDI 0.0000 BRL 04/Jan/2027 2,100,000.000	0	0

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
016199PR NON DELIVERABLE INTEREST RATE SWAP. NDIR	7.65 /IBR 0.0000 COP 12/Aug/2031 414,100,000.000	0	0
016200PR NON DELIVERABLE INTEREST RATE SWAP. NDIR	10.7395/CDI 0.0000 BRL 02/Jan/2025 40,000,000.000	0	0
016201PR NON DELIVERABLE INTEREST RATE SWAP. NDIR	7.52 /IBR 0.0000 COP 13/Aug/2031 387,600,000.000	0	0
016202PR NON DELIVERABLE INTEREST RATE SWAP. NDIR	3 /CD_KSDA 0.0000 KRW 18/Sep/2026 449,480,000.000	0	0
9900915 OI RESTRUCTRED DEBT 2044	MONTHLY FLOATING 06/01/2031 18,413.000	(4,867)	4,867
9900916 OI RESTRUCTRED DEBT 2050	MONTHLY FLOATING 06/01/2031 211,752.000	(55,969)	55,969
015789PR OVERNIGHT INDEX SWAP - OIS	SOFR +0% /3.75% USD 20/JUN/203 300,000.000	0	0
015792PR OVERNIGHT INDEX SWAP - OIS	SOFR +0% /3.6475% USD 08/JAN/203 100,000.000	0	0
015804PR OVERNIGHT INDEX SWAP - OIS	SORA +0% /3.322% SGD 20/DEC/202 280,000.000	0	0
015808PR OVERNIGHT INDEX SWAP - OIS	SOFR +0% /3.75% USD 20/JUN/203 750,000.000	0	0
015809PR OVERNIGHT INDEX SWAP - OIS	SOFR +0% /3.75% USD 20/JUN/203 200,000.000	0	0
015810PR OVERNIGHT INDEX SWAP - OIS	SORA +0% /2.75% SGD 20/MAR/202 470,000.000	0	0
015811PR OVERNIGHT INDEX SWAP - OIS	SORA +0% /2.75% SGD 20/MAR/202 940,000.000	0	0
015814PR OVERNIGHT INDEX SWAP - OIS	MIBOR +0% /6.25% INR 20/MAR/202 65,340,000.000	0	0
015820PR OVERNIGHT INDEX SWAP - OIS	TONAR +0% /0.35% JPY 21/MAR/202 110,000,000.000	0	0
015824PR OVERNIGHT INDEX SWAP - OIS	SOFR +0% /3.75% USD 20/JUN/202 400,000.000	0	0

BASE CURRENCY: USD

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
015825PR OVERNIGHT INDEX SWAP - OIS	MIBOR +0% /6.25% 33,982,000.000	INR 20/MAR/202	0 0
015827PR OVERNIGHT INDEX SWAP - OIS	SOFR +0% /3.75% 200,000.000	USD 20/JUN/202	0 0
015830PR OVERNIGHT INDEX SWAP - OIS	SOFR +0% /3.75% 50,000.000	USD 20/JUN/202	0 0
015833PR OVERNIGHT INDEX SWAP - OIS	SOFR +0% /3.75% 200,000.000	USD 20/JUN/203	0 0
015834PR OVERNIGHT INDEX SWAP - OIS	SORA +0% /3% 160,000.000	SGD 20/MAR/202	0 0
015835PR OVERNIGHT INDEX SWAP - OIS	SOFR +0% /3.75% 200,000.000	USD 20/JUN/203	0 0
015837PR OVERNIGHT INDEX SWAP - OIS	SOFR +0% /3.75% 200,000.000	USD 20/JUN/203	0 0
015838PR OVERNIGHT INDEX SWAP - OIS	SOFR +0% /3.75% 200,000.000	USD 20/JUN/203	0 0
015843PR OVERNIGHT INDEX SWAP - OIS	SONIA +0% /5% 1,000,000.000	GBP 20/MAR/202	0 0
015844PR OVERNIGHT INDEX SWAP - OIS	SONIA +0% /5% 300,000.000	GBP 20/MAR/202	0 0
015845PR OVERNIGHT INDEX SWAP - OIS	REPO_COR +0% /3.5% 1,500,000.000	CAD 18/DEC/202	0 0
015846PR OVERNIGHT INDEX SWAP - OIS	SOFR +0% /3.5% 1,100,000.000	USD 18/DEC/202	0 0
015847PR OVERNIGHT INDEX SWAP - OIS	SOFR +0% /3.5% 1,100,000.000	USD 18/DEC/202	0 0
015848PR OVERNIGHT INDEX SWAP - OIS	REPO_COR +0% /3.5% 1,500,000.000	CAD 18/DEC/202	0 0
015852PR OVERNIGHT INDEX SWAP - OIS	REPO_COR +0% /3.5% 3,900,000.000	CAD 18/DEC/202	0 0
015853PR OVERNIGHT INDEX SWAP - OIS	SOFR +0% /3.5% 900,000.000	USD 18/DEC/202	0 0

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
015855PR OVERNIGHT INDEX SWAP - OIS	SOFR +0% /3.5% 3,000,000.000	USD 18/DEC/202	0 0
015856PR OVERNIGHT INDEX SWAP - OIS	SOFR +0% /3.5% 900,000.000	USD 18/DEC/202	0 0
015857PR OVERNIGHT INDEX SWAP - OIS	SOFR +0% /3.5% 2,800,000.000	USD 18/DEC/202	0 0
015858PR OVERNIGHT INDEX SWAP - OIS	REPO_COR +0% /3.5% 1,400,000.000	CAD 18/DEC/202	0 0
015859PR OVERNIGHT INDEX SWAP - OIS	REPO_COR +0% /3.5% 3,600,000.000	CAD 18/DEC/202	0 0
015860PR OVERNIGHT INDEX SWAP - OIS	REPO_COR +0% /3.5% 1,400,000.000	CAD 18/DEC/202	0 0
015865PR OVERNIGHT INDEX SWAP - OIS	SONIA +0% /5% 800,000.000	GBP 20/MAR/202	0 0
015868PR OVERNIGHT INDEX SWAP - OIS	SOFR +0% /3.725% 100,000.000	USD 07/FEB/203	0 0
015872PR OVERNIGHT INDEX SWAP - OIS	SOFR +0% /3.75% 450,000.000	USD 20/JUN/202	0 0
015883PR OVERNIGHT INDEX SWAP - OIS	SOFR +0% /3.75% 600,000.000	USD 20/JUN/203	0 0
015885PR OVERNIGHT INDEX SWAP - OIS	SOFR +0% /3.75% 600,000.000	USD 20/JUN/203	0 0
015895PR OVERNIGHT INDEX SWAP - OIS	SOFR +0% /3.75% 2,400,000.000	USD 20/JUN/202	0 0
015896PR OVERNIGHT INDEX SWAP - OIS	SOFR +0% /3.5% 600,000.000	USD 20/JUN/205	0 0
015904PR OVERNIGHT INDEX SWAP - OIS	REPO_COR +0% /3.5% 1,200,000.000	CAD 18/DEC/202	0 0
015905PR OVERNIGHT INDEX SWAP - OIS	REPO_COR +0% /3.5% 1,400,000.000	CAD 18/DEC/202	0 0
015906PR OVERNIGHT INDEX SWAP - OIS	SOFR +0% /3.5% 900,000.000	USD 18/DEC/202	0 0

BASE CURRENCY: USD

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
015907PR OVERNIGHT INDEX SWAP - OIS	SOFR +0% /3.5% 1,000,000.000	USD 18/DEC/202	0 0
015909PR OVERNIGHT INDEX SWAP - OIS	SOFR +0% /3.5% 1,900,000.000	USD 18/DEC/202	0 0
015910PR OVERNIGHT INDEX SWAP - OIS	REPO_COR +0% /3.5% 2,500,000.000	CAD 18/DEC/202	0 0
015911PR OVERNIGHT INDEX SWAP - OIS	REPO_COR +0% /3.5% 500,000.000	CAD 18/DEC/202	0 0
015912PR OVERNIGHT INDEX SWAP - OIS	SONIA +0% /5% 400,000.000	GBP 20/MAR/202	0 0
015913PR OVERNIGHT INDEX SWAP - OIS	SOFR +0% /3.5% 300,000.000	USD 18/DEC/202	0 0
015915PR OVERNIGHT INDEX SWAP - OIS	SOFR +0% /3.94% 300,000.000	USD 22/FEB/202	0 0
015925PR OVERNIGHT INDEX SWAP - OIS	SOFR +0% /3.5% 300,000.000	USD 20/JUN/205	0 0
015927PR OVERNIGHT INDEX SWAP - OIS	SOFR +0% /3.75% 800,000.000	USD 20/JUN/203	0 0
015939PR OVERNIGHT INDEX SWAP - OIS	SOFR +0% /3.75% 300,000.000	USD 20/JUN/202	0 0
015940PR OVERNIGHT INDEX SWAP - OIS	SOFR +0% /3.75% 300,000.000	USD 20/JUN/203	0 0
015945PR OVERNIGHT INDEX SWAP - OIS	SOFR +0% /3.75% 300,000.000	USD 20/JUN/202	0 0
015947PR OVERNIGHT INDEX SWAP - OIS	SORA +0% /2.75% 80,000.000	SGD 20/MAR/202	0 0
015950PR OVERNIGHT INDEX SWAP - OIS	SOFR +0% /3.75% 350,000.000	USD 20/JUN/202	0 0
015952PR OVERNIGHT INDEX SWAP - OIS	SOFR +0% /3.75% 700,000.000	USD 20/JUN/202	0 0
015953PR OVERNIGHT INDEX SWAP - OIS	SOFR +0% /3.75% 400,000.000	USD 20/JUN/202	0 0

BASE CURRENCY: USD

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
015958PR OVERNIGHT INDEX SWAP - OIS	SOFR +0% /3.75% 200,000.000	USD 20/JUN/202	0 0
015961PR OVERNIGHT INDEX SWAP - OIS	SONIA +0% /4% 100,000.000	GBP 18/SEP/202	0 0
015962PR OVERNIGHT INDEX SWAP - OIS	SONIA +0% /4% 100,000.000	GBP 18/SEP/202	0 0
015963PR OVERNIGHT INDEX SWAP - OIS	SOFR +0% /3.75% 200,000.000	USD 20/JUN/203	0 0
015966PR OVERNIGHT INDEX SWAP - OIS	SONIA +0% /4% 50,000.000	GBP 18/SEP/202	0 0
015967PR OVERNIGHT INDEX SWAP - OIS	SONIA +0% /4% 50,000.000	GBP 18/SEP/202	0 0
015968PR OVERNIGHT INDEX SWAP - OIS	SOFR +0% /3.75% 3,400,000.000	USD 20/JUN/202	0 0
015969PR OVERNIGHT INDEX SWAP - OIS	SONIA +0% /4% 100,000.000	GBP 18/SEP/202	0 0
015970PR OVERNIGHT INDEX SWAP - OIS	SOFR +0% /3.5% 2,400,000.000	USD 18/DEC/202	0 0
015971PR OVERNIGHT INDEX SWAP - OIS	REPO_COR +0% /3.5% 1,700,000.000	CAD 18/DEC/202	0 0
015972PR OVERNIGHT INDEX SWAP - OIS	SOFR +0% /3.5% 1,300,000.000	USD 18/DEC/202	0 0
015973PR OVERNIGHT INDEX SWAP - OIS	SONIA +0% /4% 100,000.000	GBP 18/SEP/202	0 0
015974PR OVERNIGHT INDEX SWAP - OIS	REPO_COR +0% /3.5% 3,600,000.000	CAD 18/DEC/202	0 0
015980PR OVERNIGHT INDEX SWAP - OIS	SOFR +0% /3.75% 300,000.000	USD 20/JUN/203	0 0
015983PR OVERNIGHT INDEX SWAP - OIS	SONIA +0% /4% 20,000.000	GBP 18/SEP/202	0 0
015984PR OVERNIGHT INDEX SWAP - OIS	SONIA +0% /4% 280,000.000	GBP 18/SEP/202	0 0

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
015987PR OVERNIGHT INDEX SWAP - OIS	REPO_COR +0% /3.5% 1,200,000.000	CAD 18/DEC/202	0 0
015993PR OVERNIGHT INDEX SWAP - OIS	TONAR +0% /0.2% 910,000,000.000	JPY 19/JUN/202	0 0
015995PR OVERNIGHT INDEX SWAP - OIS	SONIA +0% /4% 90,000.000	GBP 18/SEP/202	0 0
015996PR OVERNIGHT INDEX SWAP - OIS	REPO_COR +0% /3.5% 2,400,000.000	CAD 18/DEC/202	0 0
015997PR OVERNIGHT INDEX SWAP - OIS	SOFR +0% /3.5% 1,800,000.000	USD 18/DEC/202	0 0
015998PR OVERNIGHT INDEX SWAP - OIS	SONIA +0% /4% 210,000.000	GBP 18/SEP/202	0 0
015999PR OVERNIGHT INDEX SWAP - OIS	SOFR +0% /3.5% 900,000.000	USD 18/DEC/202	0 0
016000PR OVERNIGHT INDEX SWAP - OIS	SONIA +0% /4% 400,000.000	GBP 18/SEP/202	0 0
016002PR OVERNIGHT INDEX SWAP - OIS	SOFR +0% /3.75% 800,000.000	USD 20/JUN/202	0 0
016007PR OVERNIGHT INDEX SWAP - OIS	SOFR +0% /3.75% 600,000.000	USD 20/JUN/202	0 0
016008PR OVERNIGHT INDEX SWAP - OIS	REPO_COR +0% /3.5% 6,700,000.000	CAD 18/DEC/202	0 0
016009PR OVERNIGHT INDEX SWAP - OIS	SOFR +0% /3.5% 5,100,000.000	USD 18/DEC/202	0 0
016012PR OVERNIGHT INDEX SWAP - OIS	SONIA +0% /4% 800,000.000	GBP 18/SEP/202	0 0
016013PR OVERNIGHT INDEX SWAP - OIS	SOFR +0% /3.75% 2,000,000.000	USD 20/JUN/202	0 0
016016PR OVERNIGHT INDEX SWAP - OIS	REPO_COR +0% /3.5% 1,700,000.000	CAD 18/DEC/202	0 0
016017PR OVERNIGHT INDEX SWAP - OIS	SORA +0% /3% 160,000.000	SGD 18/SEP/202	0 0

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
016018PR OVERNIGHT INDEX SWAP - OIS	SOFR +0% /3.5% 1,300,000.000	USD 18/DEC/202	0 0
016019PR OVERNIGHT INDEX SWAP - OIS	SORA +0% /2.75% 1,510,000.000	SGD 18/SEP/202	0 0
016032PR OVERNIGHT INDEX SWAP - OIS	SONIA +0% /4% 300,000.000	GBP 18/SEP/202	0 0
016033PR OVERNIGHT INDEX SWAP - OIS	SOFR +0% /3.75% 400,000.000	USD 20/JUN/202	0 0
016047PR OVERNIGHT INDEX SWAP - OIS	ESTR +0% /3.897% 58,600,000.000	EUR 12/JUN/202	0 0
016055PR OVERNIGHT INDEX SWAP - OIS	SOFR +0% /3.75% 300,000.000	USD 20/JUN/202	0 0
016056PR OVERNIGHT INDEX SWAP - OIS	SOFR +0% /3.75% 1,100,000.000	USD 20/JUN/202	0 0
016058PR OVERNIGHT INDEX SWAP - OIS	SONIA +0% /4% 400,000.000	GBP 18/SEP/202	0 0
016089PR OVERNIGHT INDEX SWAP - OIS	SORA +0% /3.322% 200,000.000	SGD 20/DEC/202	0 0
016090PR OVERNIGHT INDEX SWAP - OIS	SOFR +0% /3.5% 3,800,000.000	USD 18/DEC/202	0 0
016091PR OVERNIGHT INDEX SWAP - OIS	SONIA +0% /5% 200,000.000	GBP 20/MAR/202	0 0
016092PR OVERNIGHT INDEX SWAP - OIS	REPO_COR +0% /3.5% 5,000,000.000	CAD 18/DEC/202	0 0
016096PR OVERNIGHT INDEX SWAP - OIS	SOFR +0% /3.75% 500,000.000	USD 20/JUN/202	0 0
016112PR OVERNIGHT INDEX SWAP - OIS	SOFR +0% /3.9% 100,000.000	USD 15/APR/203	0 0
016115PR OVERNIGHT INDEX SWAP - OIS	SOFR +0% /3.75% 500,000.000	USD 20/JUN/202	0 0
016116PR OVERNIGHT INDEX SWAP - OIS	SOFR +0% /3.75% 3,800,000.000	USD 20/JUN/202	0 0

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
016117PR OVERNIGHT INDEX SWAP - OIS	SOFR +0% /3.5% 1,300,000.000	USD 20/JUN/205	0
016122PR OVERNIGHT INDEX SWAP - OIS	SOFR +0% /3.75% 1,100,000.000	USD 20/JUN/203	0
016128PR OVERNIGHT INDEX SWAP - OIS	SOFR +0% /3.75% 700,000.000	USD 20/JUN/203	0
016129PR OVERNIGHT INDEX SWAP - OIS	SOFR +0% /3.75% 4,100,000.000	USD 20/JUN/202	0
016133PR OVERNIGHT INDEX SWAP - OIS	SOFR +0% /3.75% 750,000.000	USD 20/JUN/202	0
016134PR OVERNIGHT INDEX SWAP - OIS	SOFR +0% /3.75% 750,000.000	USD 20/JUN/202	0
016138PR OVERNIGHT INDEX SWAP - OIS	SOFR +0% /4.078% 100,000.000	USD 29/APR/203	0
016139PR OVERNIGHT INDEX SWAP - OIS	SOFR +0% /4.09% 100,000.000	USD 30/APR/203	0
016141PR OVERNIGHT INDEX SWAP - OIS	SOFR +0% /4.01% 50,000.000	USD 17/MAY/203	0
016167PR OVERNIGHT INDEX SWAP - OIS	SOFR +0% /3.5% 300,000.000	USD 18/DEC/205	0
016173PR OVERNIGHT INDEX SWAP - OIS	SOFR +0% /3.5% 300,000.000	USD 18/DEC/205	0
016174PR OVERNIGHT INDEX SWAP - OIS	SONIA +0% /4% 800,000.000	GBP 18/SEP/202	0
016179PR OVERNIGHT INDEX SWAP - OIS	SOFR +0% /3.75% 600,000.000	USD 18/DEC/202	0
016180PR OVERNIGHT INDEX SWAP - OIS	SOFR +0% /3.5% 100,000.000	USD 18/DEC/205	0
016182PR OVERNIGHT INDEX SWAP - OIS	SOFR +0% /3.75% 800,000.000	USD 18/DEC/203	0
016195PR OVERNIGHT INDEX SWAP - OIS	SOFR +0% /4% 4,600,000.000	USD 18/DEC/202	0

BASE CURRENCY: USD

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
TOTAL OTHER SECURITIES		SHARES / PAR	(60,836)	60,836
FUTURES CONTRACTS				
YMU4COM	AUST 3YR BOND FUT BOND 16/SEP/2024 YMU4	EXPIRES 09/16/2024 SIZE 100,000.0	0	7,450
		23.000		
RXM4COM	EURO-BUND FUTURE BOND 06/JUN/2024 RXM4 C	EXPIRES 06/06/2024 SIZE 100,000.0	0	12,279
		5.000		
RXU4COM	EURO-BUND FUTURE BOND 06/SEP/2024 RXU4 C	EXPIRES 09/06/2024 SIZE 100,000.0	0	(25,379)
		5.000		
G0M4COM	LONG GILT FUTURE BOND 26/JUN/2024 G M4 C	EXPIRES 06/26/2024 SIZE 100,000.0	0	13,490
		6.000		
G0U4COM	LONG GILT FUTURE BOND 26/SEP/2024 G U4 C	EXPIRES 09/26/2024 SIZE 100,000.0	0	(1,875)
		8.000		
WNM4COM	US ULTRA BOND CBT BOND 18/JUN/2024 WNM4	EXPIRES 06/18/2024 SIZE 100,000.0	0	3,676
		4.000		
WNU4COM	US ULTRA BOND CBT BOND 19/SEP/2024 WNU4	EXPIRES 09/19/2024 SIZE 100,000.0	0	(29,574)
		4.000		
TYM4COM	US 10YR NOTE (CBT) BOND 18/JUN/2024 TYM4	EXPIRES 06/18/2024 SIZE 100,000.0	0	(8,504)
		7.000		
TYZ4COM	US 10YR NOTE (CBT) BOND 19/DEC/2024 TYZ4	EXPIRES 12/19/2024 SIZE 100,000.0	0	(241)
		21.000		
TYU4COM	US 10YR NOTE (CBT) BOND 19/SEP/2024 TYU4	EXPIRES 09/19/2024 SIZE 100,000.0	0	71,038
		21.000		
UXYM4CO	US 10YR ULTRA FUT BOND 18/JUN/2024 UXYM4	EXPIRES 06/18/2024 SIZE 100,000.0	0	4,656
		3.000		
UXYU4CO	US 10YR ULTRA FUT BOND 19/SEP/2024 UXYU4	EXPIRES 09/19/2024 SIZE 100,000.0	0	(5,750)
		3.000		
TUM4COM	US 2YR NOTE (CBT) BOND 28/JUN/2024 TUM4	EXPIRES 06/28/2024 SIZE 200,000.0	0	(20,079)
		15.000		
TUU4COM	US 2YR NOTE (CBT) BOND 30/SEP/2024 TUU4	EXPIRES 09/30/2024 SIZE 200,000.0	0	36,172
		15.000		

BASE CURRENCY: USD

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT			COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
		SHARES / PAR	SIZE			
TUZ4COM	US 2YR NOTE (CBT) BOND 31/DEC/2024 TUZ4	EXPIRES 12/31/2024	200,000.0		0	2,543
		15.000				
FVM4COM	US 5YR NOTE (CBT) BOND 28/JUN/2024 FVM4	EXPIRES 06/28/2024	100,000.0		0	25,498
		64.000				
FVU4COM	US 5YR NOTE (CBT) BOND 30/SEP/2024 FVU4	EXPIRES 09/30/2024	100,000.0		0	52,440
		13.000				
FVZ4COM	US 5YR NOTE (CBT) BOND 31/DEC/2024 FVZ4	EXPIRES 12/31/2024	100,000.0		0	1,957
		15.000				
TOTAL FUTURES CONTRACTS					0	139,795
WRITTEN OPTIONS						
016188PR	FOREIGN EXCHANGE OPTION - FX	5.26	PUT SCTY	EX 02/06/2025	1	12,208 (20,212)
				1,768,000.000		
016190PR	FOREIGN EXCHANGE OPTION - FX	18.23	PUT SCTY	EX 02/06/2025	1	12,809 (18,370)
				1,768,000.000		
015795PR	FOREIGN EXCHANGE OPTION - FX	33.00	PUT SCTY	EX 07/04/2024	1	2,158 0
				145,000.000		
016083PR	FOREIGN EXCHANGE OPTION - FX	35.50	PUT SCTY	EX 10/03/2024	1	1,949 (3,226)
				179,000.000		
015813PR	FOREIGN EXCHANGE OPTION - FX	36.75	PUT SCTY	EX 01/09/2025	1	3,744 (1,204)
				148,000.000		
016206PR	FOREIGN EXCHANGE OPTION - FX	38.20	PUT SCTY	EX 02/17/2025	1	3,398 (3,129)
				224,000.000		
016082PR	FOREIGN EXCHANGE OPTION - FX	39.00	PUT SCTY	EX 04/03/2025	1	2,944 (3,018)
				195,000.000		
015821PR	SWAPTION - SOP	2.42	CALL SCTY	EX 02/16/2024	1	1,514 0
				400,000.000		
016050PR	SWAPTION - SOP	2.48	CALL SCTY	EX 04/25/2024	1	1,138 0
				400,000.000		
016070PR	SWAPTION - SOP	2.48	CALL SCTY	EX 04/29/2024	1	292 0
				200,000.000		

BASE CURRENCY: USD

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT		COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
	SHARES / PAR				
015879PR SWAPTION - SOP	2.49	CALL SCTY EX 03/07/2024	1	315	0
		100,000.000			
016024PR SWAPTION - SOP	2.55	CALL SCTY EX 04/15/2024	1	306	0
		100,000.000			
015938PR SWAPTION - SOP	2.60	CALL SCTY EX 03/22/2024	1	289	0
		100,000.000			
016132PR SWAPTION - SOP	2.62	CALL SCTY EX 05/17/2024	1	308	0
		100,000.000			
016049PR SWAPTION - SOP	2.77	PUT SCTY EX 04/25/2024	1	1,138	0
		400,000.000			
016069PR SWAPTION - SOP	2.78	PUT SCTY EX 04/29/2024	1	292	0
		200,000.000			
015822PR SWAPTION - SOP	2.80	PUT SCTY EX 02/16/2024	1	1,514	0
		400,000.000			
015880PR SWAPTION - SOP	2.81	PUT SCTY EX 03/07/2024	1	315	0
		100,000.000			
016025PR SWAPTION - SOP	2.81	PUT SCTY EX 04/15/2024	1	306	0
		100,000.000			
015937PR SWAPTION - SOP	2.92	PUT SCTY EX 03/22/2024	1	289	0
		100,000.000			
016131PR SWAPTION - SOP	2.96	PUT SCTY EX 05/17/2024	1	308	0
		100,000.000			
015791PR SWAPTION - SOP	3.27	CALL SCTY EX 02/05/2024	1	503	0
		100,000.000			
015798PR SWAPTION - SOP	3.35	CALL SCTY EX 02/05/2024	1	475	0
		100,000.000			
015816PR SWAPTION - SOP	3.40	CALL SCTY EX 02/12/2024	1	400	0
		100,000.000			
015829PR SWAPTION - SOP	3.49	CALL SCTY EX 02/20/2024	1	720	0
		300,000.000			
015978PR SWAPTION - SOP	3.50	CALL SCTY EX 04/11/2024	1	378	0
		100,000.000			

BASE CURRENCY: USD

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT		COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
	SHARES / PAR				
015944PR SWAPTION - SOP	3.67	CALL SCTY EX 03/26/2024	1	373	0
		100,000.000			
016051PR SWAPTION - SOP	3.67	CALL SCTY EX 04/25/2024	1	286	0
		100,000.000			
016071PR SWAPTION - SOP	3.69	CALL SCTY EX 04/26/2024	1	283	0
		100,000.000			
015916PR SWAPTION - SOP	3.70	CALL SCTY EX 03/21/2024	1	1,400	0
		400,000.000			
015949PR SWAPTION - SOP	3.70	CALL SCTY EX 03/28/2024	1	366	0
		100,000.000			
015918PR SWAPTION - SOP	3.71	CALL SCTY EX 03/21/2024	1	355	0
		100,000.000			
015790PR SWAPTION - SOP	3.72	PUT SCTY EX 02/05/2024	1	503	0
		100,000.000			
015901PR SWAPTION - SOP	3.73	CALL SCTY EX 03/14/2024	1	420	0
		100,000.000			
015797PR SWAPTION - SOP	3.80	PUT SCTY EX 02/05/2024	1	475	(33)
		100,000.000			
016093PR SWAPTION - SOP	3.80	CALL SCTY EX 05/06/2024	1	295	0
		100,000.000			
015817PR SWAPTION - SOP	3.85	PUT SCTY EX 02/12/2024	1	400	0
		100,000.000			
015977PR SWAPTION - SOP	3.90	PUT SCTY EX 04/11/2024	1	378	0
		100,000.000			
015828PR SWAPTION - SOP	3.94	PUT SCTY EX 02/20/2024	1	720	0
		300,000.000			
016119PR SWAPTION - SOP	4.01	CALL SCTY EX 05/15/2024	1	475	0
		100,000.000			
015943PR SWAPTION - SOP	4.07	PUT SCTY EX 03/26/2024	1	373	0
		100,000.000			
016052PR SWAPTION - SOP	4.07	PUT SCTY EX 04/25/2024	1	286	0
		100,000.000			

BASE CURRENCY: USD

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT				COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
		SHARES / PAR					
016072PR	SWAPTION - SOP	4.09	PUT SCTY	EX 04/26/2024	1	283	0
				100,000.000			
015948PR	SWAPTION - SOP	4.10	PUT SCTY	EX 03/28/2024	1	366	0
				100,000.000			
015902PR	SWAPTION - SOP	4.13	PUT SCTY	EX 03/14/2024	1	420	0
				100,000.000			
015917PR	SWAPTION - SOP	4.15	PUT SCTY	EX 03/21/2024	1	1,400	0
				400,000.000			
015919PR	SWAPTION - SOP	4.16	PUT SCTY	EX 03/21/2024	1	355	0
				100,000.000			
016094PR	SWAPTION - SOP	4.20	PUT SCTY	EX 05/06/2024	1	295	0
				100,000.000			
016120PR	SWAPTION - SOP	4.41	PUT SCTY	EX 05/15/2024	1	475	0
				100,000.000			
VE17420	10 YEAR US TREASURY NOTES PU	110.00	PUT SCTY	4098846 EX 02/23/2024	100000	405	(1)
				1.000			
W4DABE7	10 YEAR US TREASURY NOTES PU	110.50	PUT SCTY	4098846 EX 03/22/2024	100000	1,044	0
				2.000			
VE1AA54	30 YEAR US TREASURY BONDS PU	117.00	PUT SCTY	4098846 EX 02/23/2024	100000	796	0
				1.000			
TOTAL WRITTEN OPTIONS						63,236	(49,192)
SECURITIES SOLD SHORT							

EXCBRCAUD	EXCESS CASH BARCLAYS (BRC/BCY)		AUD			14	(14)
				20.490			
EXCBRCEUR	EXCESS CASH BARCLAYS (BRC/BCY)		EUR			25	(25)
				22.550			
EXCBRCGBP	EXCESS CASH BARCLAYS (BRC/BCY)		GBP			49	(48)
				37.420			
EXCBRCUSD	EXCESS CASH BARCLAYS (BRC/BCY)		USD			557	(557)
				557.410			

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST OF ACQUISITION	PROCEEDS FROM DISPOSITION
01F040644 TBA UMBS SINGLE FAMILY 30YR 4 4/20	SHARES / PAR 4.000% 04/25/2053 150,000.000	137,895	(137,895)
01F040628 TBA UMBS SINGLE FAMILY 30YR 4.0 02/24	4.000% 02/25/2054 150,000.000	139,898	(139,898)
TOTAL SECURITIES SOLD SHORT		278,438	(278,437)
TOTAL GENERAL INVESTMENTS		(36,251,863)	35,745,836