

Form 5500 Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Annual Return/Report of Employee Benefit Plan This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code). ▶ Complete all entries in accordance with the instructions to the Form 5500.	OMB Nos. 1210-0110 1210-0089 2024 This Form is Open to Public Inspection
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Part I	Annual Report Identification Information
For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024	
A	This return/report is for: ☐ a multiemployer plan ☐ a multiple-employer plan (Filers checking this box must provide participating employer information in accordance with the form instructions.) ☒ a single-employer plan ☐ a DFE (specify) _____
B	This return/report is: ☐ the first return/report ☐ the final return/report ☐ an amended return/report ☐ a short plan year return/report (less than 12 months)
C	If the plan is a collectively-bargained plan, check here. ▶ ☒
D	Check box if filing under: ☒ Form 5558 ☐ automatic extension ☐ the DFVC program ☐ special extension (enter description)
E	If this is a retroactively adopted plan permitted by SECURE Act section 201, check here. ▶ ☐

Part II	Basic Plan Information—enter all requested information
1a	Name of plan RUSH RETIREMENT PLAN
1b	Three-digit plan number (PN) ▶ 006
1c	Effective date of plan 01/01/2015
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) RUSH UNIVERSITY MEDICAL CENTER 1201 WEST HARRISON STREET ROOM 113 CHICAGO, IL 60607
2b	Employer Identification Number (EIN) 36-2174823
2c	Plan Sponsor's telephone number 312-942-5647
2d	Business code (see instructions) 622000

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

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

SIGN HERE	Filed with authorized/valid electronic signature.	10/15/2025	PATRICIA ONEIL
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE	Filed with authorized/valid electronic signature.	10/15/2025	PATRICIA ONEIL
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE

3a Plan administrator's name and address ☒ Same as Plan Sponsor	3b Administrator's EIN 3c Administrator's telephone number
4 If the name and/or EIN of the plan sponsor or the plan name has changed since the last return/report filed for this plan, enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report: a Sponsor's name c Plan Name	4b EIN 4d PN
5 Total number of participants at the beginning of the plan year	5 16345
6 Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines 6a(1) , 6a(2) , 6b , 6c , and 6d). a(1) Total number of active participants at the beginning of the plan year a(2) Total number of active participants at the end of the plan year b Retired or separated participants receiving benefits c Other retired or separated participants entitled to future benefits d Subtotal. Add lines 6a(2) , 6b , and 6c e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits. f Total. Add lines 6d and 6e g(1) Number of participants with account balances as of the beginning of the plan year (only defined contribution plans complete this item) g(2) Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item) h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested.....	6a(1) 8788 6a(2) 7549 6b 2215 6c 5391 6d 15155 6e 372 6f 15527 6g(1) 6g(2) 6h 138
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	7

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

1A 1C 3H

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

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

a Pension Schedules

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

b General Schedules

- (1) ☒ **H** (Financial Information)
- (2) ☐ **I** (Financial Information – Small Plan)
- (3) ☐ **A** (Insurance Information) – Number Attached _____
- (4) ☒ **C** (Service Provider Information)
- (5) ☒ **D** (DFE/Participating Plan Information)
- (6) ☐ **G** (Financial Transaction Schedules)

Part III Form M-1 Compliance Information (to be completed by welfare benefit plans)

11a If the plan provides welfare benefits, was the plan subject to the Form M-1 filing requirements during the plan year? (See instructions and 29 CFR 2520.101-2.) ☐ Yes ☐ No

If "Yes" is checked, complete lines 11b and 11c.

11b Is the plan currently in compliance with the Form M-1 filing requirements? (See instructions and 29 CFR 2520.101-2.) ☐ Yes ☐ No

11c Enter the Receipt Confirmation Code for the 2024 Form M-1 annual report. If the plan was not required to file the 2024 Form M-1 annual report, enter the Receipt Confirmation Code for the most recent Form M-1 that was required to be filed under the Form M-1 filing requirements. (Failure to enter a valid Receipt Confirmation Code will subject the Form 5500 filing to rejection as incomplete.)

Receipt Confirmation Code _____

SCHEDULE SB (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Single-Employer Defined Benefit Plan Actuarial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code). ▶ File as an attachment to Form 5500 or 5500-SF.	OMB No. 1210-0110 2024 This Form is Open to Public Inspection
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For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024	
▶ Round off amounts to nearest dollar.	
▶ Caution: A penalty of \$1,000 will be assessed for late filing of this report unless reasonable cause is established.	
A Name of plan RUSH RETIREMENT PLAN	B Three-digit plan number (PN) ▶ 006
C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF RUSH UNIVERSITY MEDICAL CENTER	D Employer Identification Number (EIN) 36-2174823
E Type of plan: ☒ Single ☐ Multiple-A ☐ Multiple-B	F Prior year plan size: ☐ 100 or fewer ☐ 101-500 ☒ More than 500

Part I	Basic Information			
1	Enter the valuation date: Month 01 Day 01 Year 2024			
2	Assets:			
a	Market value	2a	915826182	
b	Actuarial value	2b	915826182	
3	Funding target/participant count breakdown	(1) Number of participants	(2) Vested Funding Target	(3) Total Funding Target
a	For retired participants and beneficiaries receiving payment	2267	366154738	366154738
b	For terminated vested participants	5319	197691105	197691105
c	For active participants	8788	330355274	331937512
d	Total	16374	894201117	895783355
4	If the plan is in at-risk status, check the box and complete lines (a) and (b). ☐			
a	Funding target disregarding prescribed at-risk assumptions	4a		
b	Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor	4b		
5	Effective interest rate	5	5.06 %	
6	Target normal cost			
a	Present value of current plan year accruals	6a	34201	
b	Expected plan-related expenses	6b	3890000	
c	Target normal cost	6c	3924201	

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

SIGN HERE	Signature of actuary NICHOLAS FRIES Type or print name of actuary MERCER Firm name 200 PUBLIC SQUARE SUITE 3760 CLEVELAND, OH 44114 Address of the firm	10/01/2025 Date 23-07926 Most recent enrollment number 216-830-8031 Telephone number (including area code)
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Part II Beginning of Year Carryover and Prefunding Balances

	(a) Carryover balance	(b) Prefunding balance
7 Balance at beginning of prior year after applicable adjustments (line 13 from prior year)		168501726
8 Portion elected for use to offset prior year's funding requirement (line 35 from prior year)		39782584
9 Amount remaining (line 7 minus line 8)	0	128719142
10 Interest on line 9 using prior year's actual return of <u>11.19</u> %		14403672
11 Prior year's excess contributions to be added to prefunding balance:		
a Present value of excess contributions (line 38a from prior year)		
b(1) Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of _____ %		
b(2) Interest on line 38b from prior year Schedule SB, using prior year's actual return		
c Total available at beginning of current plan year to add to prefunding balance		0
d Portion of (c) to be added to prefunding balance		
12 Other reductions in balances due to elections or deemed elections		
13 Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	0	143122814

Part III Funding Percentages

14 Funding target attainment percentage	14	86.26 %
15 Adjusted funding target attainment percentage	15	102.23 %
16 Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement	16	81.61 %
17 If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage	17	%

Part IV Contributions and Liquidity Shortfalls**18** Contributions made to the plan for the plan year by employer(s) and employees:

(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees
Totals ►			18(b)		18(c)

19 Discounted employer contributions – see instructions for small plan with a valuation date after the beginning of the year:

a Contributions allocated toward unpaid minimum required contributions from prior years	19a	0
b Contributions made to avoid restrictions adjusted to valuation date	19b	0
c Contributions allocated toward minimum required contribution for current year adjusted to valuation date	19c	0

20 Quarterly contributions and liquidity shortfalls:

a Did the plan have a "funding shortfall" for the prior year?	☒ Yes ☐ No		
b If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner?	☒ Yes ☐ No		
c If line 20a is "Yes," see instructions and complete the following table as applicable:			
Liquidity shortfall as of end of quarter of this plan year			
(1) 1st	(2) 2nd	(3) 3rd	(4) 4th
0	0	0	0

Part V	Assumptions Used to Determine Funding Target and Target Normal Cost
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21 Discount rate:			
a Segment rates:	1st segment: 4.75 %	2nd segment: 4.87 %	3rd segment: 5.59 %
			☐ N/A, full yield curve used
b Applicable month (enter code)			21b 4
22 Weighted average retirement age			22 62
23 Mortality table(s) (see instructions) ☐ Prescribed - combined ☒ Prescribed - separate ☐ Substitute			

Part VI	Miscellaneous Items
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24 Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment.....		☒ Yes ☐ No
25 Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment.....		☒ Yes ☐ No
26 Demographic and benefit information		
a Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment.		☒ Yes ☐ No
b Is the plan required to provide a projection of expected benefit payments? If "Yes," see instructions regarding required attachment ...		☒ Yes ☐ No
27 If the plan is subject to alternative funding rules, enter applicable code and see instructions regarding attachment.....	27	

Part VII	Reconciliation of Unpaid Minimum Required Contributions For Prior Years
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28 Unpaid minimum required contributions for all prior years	28	0
29 Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a).....	29	0
30 Remaining amount of unpaid minimum required contributions (line 28 minus line 29).....	30	0

Part VIII	Minimum Required Contribution For Current Year
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31 Target normal cost and excess assets (see instructions):			
a Target normal cost (line 6c)	31a	3924201	
b Excess assets, if applicable, but not greater than line 31a	31b	0	
32 Amortization installments:	Outstanding Balance	Installment	
a Net shortfall amortization installment	123079987	11884646	
b Waiver amortization installment	0	0	
33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	33		
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33).....	34	15808847	
	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement		15808847	15808847
36 Additional cash requirement (line 34 minus line 35)	36	0	
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	37	0	
38 Present value of excess contributions for current year (see instructions)			
a Total (excess, if any, of line 37 over line 36)	38a	0	
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	38b		
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)	39	0	
40 Unpaid minimum required contributions for all years	40	0	

Part IX	Pension Funding Relief Under the American Rescue Plan Act of 2021 (See Instructions)
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41 If an election was made to use the extended amortization rule for a plan year beginning on or before December 31, 2021, check the box to indicate the first plan year for which the rule applies. ☐ 2019 ☐ 2020 ☒ 2021
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SCHEDULE C (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Service Provider Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110
		2024
		This Form is Open to Public Inspection.

For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024		
A Name of plan RUSH RETIREMENT PLAN	B Three-digit plan number (PN) ▶	006
C Plan sponsor's name as shown on line 2a of Form 5500 RUSH UNIVERSITY MEDICAL CENTER	D Employer Identification Number (EIN) 36-2174823	

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

- a Check "Yes" or "No" to indicate whether you are excluding a person from the remainder of this Part because they received only eligible indirect compensation for which the plan received the required disclosures (see instructions for definitions and conditions)..... ☐ Yes ☒ No
- b If you answered line 1a "Yes," enter the name and EIN or address of each person providing the required disclosures for the service providers who received only eligible indirect compensation. Complete as many entries as needed (see instructions).

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

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

PIMCO

840 NEWPORT CENTER DRIVE
NEWPORT BEACH, CA 92660

33-0629048

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	2088240	Yes ☐ No ☒	Yes ☐ No ☒	0	Yes ☐ No ☒

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

VEDDER PRICE

222 N. LASALLE STREET
CHICAGO, IL 60601

36-2216929

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29 50	NONE	1866951	Yes ☐ No ☒	Yes ☐ No ☒	0	Yes ☐ No ☒

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

THE NORTHERN TRUST CO

50 S. LASALLE STREET
CHICAGO, IL 60603

71-0968336

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
15 19 21 49 50 51	NONE	386526	Yes ☐ No ☒	Yes ☐ No ☒	0	Yes ☐ No ☒

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

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

GARDNER RUSSO

223 E. CHESTNUT STREET
LANCASTER, PA 17602

23-2673088

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	299375	Yes ☐ No ☒	Yes ☐ No ☒	0	Yes ☐ No ☒

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

NEPC CONSULTANTS

P.O. BOX 83261
WOBBURN, PA 01813

26-1429809

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
16 17 50	NONE	192498	Yes ☐ No ☒	Yes ☐ No ☒	0	Yes ☐ No ☒

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

KEELEY-TETON ADVISORS

141 WEST JACKSON
SUITE 2150
CHICAGO, IL 60604

81-4164631

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	128503	Yes ☐ No ☒	Yes ☐ No ☒	0	Yes ☐ No ☒

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

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

WILLIAM BLAIR

222 WEST ADAMS STREET
CHICAGO, IL 60606

36-2214610

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	100747	Yes ☐ No ☒	Yes ☐ No ☒	0	Yes ☐ No ☒

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

FACTSET RESEARCH SYSTEMS, INC.

45 GLOVER AVENUE
7TH FLOOR
NORWALK, CT 06850

13-3362547

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
15 50	NONE	87711	Yes ☐ No ☒	Yes ☐ No ☒	0	Yes ☐ No ☒

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

SILCHESTER INTERNATIONAL INVESTORS

780 THIRD AVE
NEW YORK, NY 10017

36-7045783

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	84658	Yes ☐ No ☒	Yes ☐ No ☒	0	Yes ☐ No ☒

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

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

BLOOMBERG

731 LEXINGTON AVE
NEW YORK, NY 10022

06-1818168

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
72	NONE	16177	Yes ☐ No ☒	Yes ☐ No ☒	0	Yes ☐ No ☒

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

SSGA EQUAL WEIGHT

10 S. WACKER DRIVE
CHICAGO, IL 60606

04-1867445

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	15764	Yes ☐ No ☒	Yes ☐ No ☒	0	Yes ☐ No ☒

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

ABERDEEN

1900 MARKET STREET
SUITE 200
PHILADELPHIA, PA 19103

51-0368279

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	12688	Yes ☐ No ☒	Yes ☐ No ☒	0	Yes ☐ No ☒

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

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

POLUNIN

12 GILL STREET
SUITE 2600
WOBURN, MA 01801

36-7723217

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	8301	Yes ☐ No ☒	Yes ☐ No ☒	0	Yes ☐ No ☒

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

BURGISS

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
	NONE	6266	Yes ☐ No ☒	Yes ☐ No ☒	0	Yes ☐ No ☒

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

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

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received \$1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	

Part II Service Providers Who Fail or Refuse to Provide Information

4 Provide, to the extent possible, the following information for each service provider who failed or refused to provide the information necessary to complete this Schedule.

(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide

Part III Termination Information on Accountants and Enrolled Actuaries (see instructions)
(complete as many entries as needed)

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

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

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

c EIN-PN

d Entity
code

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

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

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

c EIN-PN

d Entity
code

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

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

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

c EIN-PN

d Entity
code

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

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

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

c EIN-PN

d Entity
code

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

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

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

c EIN-PN

d Entity
code

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

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

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

c EIN-PN

d Entity
code

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

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

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

c EIN-PN

d Entity
code

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

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

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

c EIN-PN

d Entity
code

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

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

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

c EIN-PN

d Entity
code

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

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

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

c EIN-PN

d Entity
code

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

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

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

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

SCHEDULE H (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Financial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110
		2024
		This Form is Open to Public Inspection
For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024		
A Name of plan RUSH RETIREMENT PLAN		B Three-digit plan number (PN) ▶ 006
C Plan sponsor's name as shown on line 2a of Form 5500 RUSH UNIVERSITY MEDICAL CENTER		D Employer Identification Number (EIN) 36-2174823

Part I	Asset and Liability Statement		
1 Current value of plan assets and liabilities at the beginning and end of the plan year. Combine the value of plan assets held in more than one trust. Report the value of the plan's interest in a commingled fund containing the assets of more than one plan on a line-by-line basis unless the value is reportable on lines 1c(9) through 1c(14). Do not enter the value of that portion of an insurance contract which guarantees, during this plan year, to pay a specific dollar benefit at a future date. Round off amounts to the nearest dollar. MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 1b(1), 1b(2), 1c(8), 1g, 1h, and 1i. CCTs, PSAs, and 103-12 IEs also do not complete lines 1d and 1e. See instructions.			
Assets		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash	1a		
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)		
(2) Participant contributions.....	1b(2)		
(3) Other	1b(3)		
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)		
(2) U.S. Government securities	1c(2)		
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)		
(B) All other	1c(3)(B)		
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)		
(B) Common	1c(4)(B)		
(5) Partnership/joint venture interests	1c(5)		
(6) Real estate (other than employer real property)	1c(6)		
(7) Loans (other than to participants)	1c(7)		
(8) Participant loans	1c(8)		
(9) Value of interest in common/collective trusts	1c(9)	915826182	879023883
(10) Value of interest in pooled separate accounts	1c(10)		
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities	1c(12)		
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)		
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)		
(15) Other.....	1c(15)		

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	915826182	879023883
Liabilities			
g Benefit claims payable	1g		
h Operating payables	1h		
i Acquisition indebtedness	1i		
j Other liabilities	1j		
k Total liabilities (add all amounts in lines 1g through 1j)	1k	0	0
Net Assets			
l Net assets (subtract line 1k from line 1f)	1l	915826182	879023883

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)		
(B) U.S. Government securities	2b(1)(B)		
(C) Corporate debt instruments	2b(1)(C)		
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)		
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		0
(2) Dividends: (A) Preferred stock	2b(2)(A)		
(B) Common stock	2b(2)(B)		
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)		
(D) Total dividends. Add lines 2b(2)(A) , (B), and (C)	2b(2)(D)		0
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: (A) Aggregate proceeds	2b(4)(A)		
(B) Aggregate carrying amount (see instructions)	2b(4)(B)		
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result	2b(4)(C)		
(5) Unrealized appreciation (depreciation) of assets: (A) Real estate	2b(5)(A)		
(B) Other	2b(5)(B)		
(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)		
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		20372875
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		
c Other income	2c		
d Total income. Add all income amounts in column (b) and enter total	2d		20372875

Expenses

e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	53027306	
(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)		53027306
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)	4147868	
(12) Total administrative expenses. Add lines 2i(1) through (11)	2i(12)		4147868
j Total expenses. Add all expense amounts in column (b) and enter total	2j		57175174

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		-36802299
l Transfers of assets:			
(1) To this plan	2l(1)		0
(2) From this plan	2l(2)		0

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: **CROWE LLP**

(2) EIN: **35-0921680**

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

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

Part IV Compliance Questions

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

During the plan year:

	Yes	No	Amount
a Was there a failure to transmit to the plan any participant contributions within the time period described in 29 CFR 2510.3-102? Continue to answer "Yes" for any prior year failures until fully corrected. (See instructions and DOL's Voluntary Fiduciary Correction Program.)		☒	
b Were any loans by the plan or fixed income obligations due the plan in default as of the close of the plan year or classified during the year as uncollectible? Disregard participant loans secured by participant's account balance. (Attach Schedule G (Form 5500) Part I if "Yes" is checked.)		☒	
c Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)		☒	
d Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.)		☒	
e Was this plan covered by a fidelity bond?	☒		10000000
f Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?		☒	
g Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?		☒	
h Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?		☒	
i Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	☒		
j Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked and see instructions for format requirements.)	☒		
k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?		☒	
l Has the plan failed to provide any benefit when due under the plan?		☒	
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)			
n If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.			

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

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

5b(1) Name of plan(s)	5b(2) EIN(s)	5b(3) PN(s)

5c Was the plan a defined benefit plan covered under the PBGC insurance program at any time during this plan year? (See ERISA section 4021 and instructions.) ☒ Yes ☐ No ☐ Not determined

If "Yes" is checked, enter the My PAA confirmation number from the PBGC premium filing for this plan year 549407.

SCHEDULE R (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation		Retirement Plan Information This schedule is required to be filed under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6058(a) of the Internal Revenue Code (the Code). ▶ File as an attachment to Form 5500.		OMB No. 1210-0110 2024 This Form is Open to Public Inspection.	
For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024					
A Name of plan RUSH RETIREMENT PLAN				B Three-digit plan number (PN) ▶	006
C Plan sponsor's name as shown on line 2a of Form 5500 RUSH UNIVERSITY MEDICAL CENTER				D Employer Identification Number (EIN) 36-2174823	
Part I Distributions					
All references to distributions relate only to payments of benefits during the plan year.					
1 Total value of distributions paid in property other than in cash or the forms of property specified in the instructions.....				1	
2 Enter the EIN(s) of payor(s) who paid benefits on behalf of the plan to participants or beneficiaries during the year (if more than two, enter EINs of the two payors who paid the greatest dollar amounts of benefits): EIN(s): 36-7367088					
Profit-sharing plans, ESOPs, and stock bonus plans, skip line 3.					
3 Number of participants (living or deceased) whose benefits were distributed in a single sum, during the plan year				3	588
Part II Funding Information (If the plan is not subject to the minimum funding requirements of section 412 of the Internal Revenue Code or ERISA section 302, skip this Part.)					
4 Is the plan administrator making an election under Code section 412(d)(2) or ERISA section 302(d)(2)? ☐ Yes ☒ No ☐ N/A If the plan is a defined benefit plan, go to line 8.					
5 If a waiver of the minimum funding standard for a prior year is being amortized in this plan year, see instructions and enter the date of the ruling letter granting the waiver. Date: Month _____ Day _____ Year _____ If you completed line 5, complete lines 3, 9, and 10 of Schedule MB and do not complete the remainder of this schedule.					
6 a Enter the minimum required contribution for this plan year (include any prior year accumulated funding deficiency not waived)				6a	
b Enter the amount contributed by the employer to the plan for this plan year				6b	
c Subtract the amount in line 6b from the amount in line 6a. Enter the result (enter a minus sign to the left of a negative amount).....				6c	
If you completed line 6c, skip lines 8 and 9.					
7 Will the minimum funding amount reported on line 6c be met by the funding deadline? ☐ Yes ☐ No ☐ N/A					
8 If a change in actuarial cost method was made for this plan year pursuant to a revenue procedure or other authority providing automatic approval for the change or a class ruling letter, does the plan sponsor or plan administrator agree with the change? ☒ Yes ☐ No ☐ N/A					
Part III Amendments					
9 If this is a defined benefit pension plan, were any amendments adopted during this plan year that increased or decreased the value of benefits? If yes, check the appropriate box. If no, check the "No" box..... ☐ Increase ☐ Decrease ☐ Both ☒ No					
Part IV ESOPs (see instructions). If this is not a plan described under section 409(a) or 4975(e)(7) of the Internal Revenue Code, skip this Part.					
10 Were unallocated employer securities or proceeds from the sale of unallocated securities used to repay any exempt loan? ☐ Yes ☐ No					
11 a Does the ESOP hold any preferred stock? ☐ Yes ☐ No					
b If the ESOP has an outstanding exempt loan with the employer as lender, is such loan part of a "back-to-back" loan? (See instructions for definition of "back-to-back" loan.) ☐ Yes ☐ No					
12 Does the ESOP hold any stock that is not readily tradable on an established securities market? ☐ Yes ☐ No					
For Paperwork Reduction Act Notice, see the Instructions for Form 5500.				Schedule R (Form 5500) 2024 v. 240311	

Part V Additional Information for Multiemployer Defined Benefit Pension Plans

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

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

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

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

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

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

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

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

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

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

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

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

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

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

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

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

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

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

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

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

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

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

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

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

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

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

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

14a

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

14b

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

14c

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

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

15a

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

15b

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

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

16a

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

16b

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

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

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

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

a Enter the percentage of plan assets held as:

Public Equity: 21.3 % Private Equity: 1.1 % Investment-Grade Debt and Interest Rate Hedging Assets: 76.3 %

High-Yield Debt: _____ % Real Assets: _____ % Cash or Cash Equivalents: 1.3 % Other: _____ %

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

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

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

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

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

☐ Yes.

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

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

☐ No. Other. Provide explanation.....

Part VII IRS Compliance Questions

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

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

☐ Design-based safe harbor method

☐ "Prior year" ADP test

☐ "Current year" ADP test

☒ N/A

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

RUSH RETIREMENT PLAN
FINANCIAL STATEMENTS
December 31, 2024 and 2023

RUSH RETIREMENT PLAN
Chicago, Illinois

FINANCIAL STATEMENTS
December 31, 2024 and 2023

CONTENTS

INDEPENDENT AUDITOR'S REPORT	1
FINANCIAL STATEMENTS	
STATEMENTS OF NET ASSETS AVAILABLE FOR BENEFITS	4
STATEMENTS OF CHANGES IN NET ASSETS AVAILABLE FOR BENEFITS	5
NOTES TO FINANCIAL STATEMENTS	6

INDEPENDENT AUDITOR'S REPORT

To the Administrator and Participants of the
Rush Retirement Plan
Chicago, Illinois

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

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

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

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

Opinion

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

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

(Continued)

Basis for Opinion

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

Responsibilities of Management for the Financial Statements

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

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

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

Auditor's Responsibilities for the Audit of the Financial Statements

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

In performing an audit in accordance with GAAS, we:

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

(Continued)

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

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

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

A handwritten signature in black ink that reads "Crowe LLP". The signature is written in a cursive, flowing style.

Crowe LLP

Chicago, Illinois
October 15, 2025

RUSH RETIREMENT PLAN
STATEMENTS OF NET ASSETS AVAILABLE FOR BENEFITS
December 31, 2024 and 2023

	<u>2024</u>	<u>2023</u>
ASSETS		
Interest in Master Trust at estimated fair value (Notes 5 and 11)	\$ 879,023,883	\$ 915,826,182
NET ASSETS AVAILABLE FOR BENEFITS	<u>\$ 879,023,883</u>	<u>\$ 915,826,182</u>

See accompanying notes to financial statements.

RUSH RETIREMENT PLAN
STATEMENTS OF CHANGES IN NET ASSETS AVAILABLE FOR BENEFITS
Years ended December 31, 2024 and 2023

	<u>2024</u>	<u>2023</u>
Net investment gain from Master Trust (Notes 5 and 11)	\$ 20,372,875	\$ 93,532,686
Employer contributions	-	4,000,000
Benefits paid to participants	(53,027,306)	(48,820,321)
Administrative expenses	<u>(4,147,868)</u>	<u>(4,831,545)</u>
Net increase (decrease)	(36,802,299)	43,880,820
Net assets available for benefits		
Beginning of year	<u>915,826,182</u>	<u>871,945,362</u>
End of year	<u>\$ 879,023,883</u>	<u>\$ 915,826,182</u>

See accompanying notes to financial statements.

RUSH RETIREMENT PLAN
NOTES TO FINANCIAL STATEMENTS
December 31, 2024 and 2023

NOTE 1 - DESCRIPTION OF THE PLAN

The following description of the Plan provides general information only. Participants should refer to the plan document for more complete information.

General: Effective January 1, 2015, the RUSH Retirement Plan (the “Plan”) was established. The Plan is a noncontributory defined benefit plan designed to provide retirement income to eligible former employees of Rush University Medical Center (“the Medical Center”) and Rush Oak Park Hospital and their beneficiaries. The Rush University Medical Center Retirement Plan’s benefit obligations, assets, and liabilities attributable to participants who terminated employment prior to January 1, 2015, with a vested benefit were transferred to the Plan as of January 1, 2015.

The operation and administration of the Plan is managed by the Administrative Committee appointed by the Board of Trustees of the Medical Center. The Administrative Committee approves plan amendments. The Administrative Committee also appoints the members of the Administrative Committee, which is responsible for the day-to-day management of the Plan. The Investment Subcommittee of the Administrative Committee is responsible for monitoring the investments of the Plan. The Finance Committee of the Board of Trustees is responsible for setting the contribution policy. The Northern Trust Company (“the Trustee”) serves as the trustee of the Plan and, together with several investment managers, manages the Plan’s investments. The Plan is subject to the provisions of the Employee Retirement Income Security Act of 1974 (ERISA).

Eligibility and Pension Benefits: Participants with a vested benefit under the Rush University Medical Center Retirement Plan (the “Retirement Plan”) who terminated employment with the Medical Center and all affiliated organizations on or before December 31, 2014, became participants upon the transfer of their accrued benefits under the Retirement Plan to this Plan as of January 1, 2015. No other employees shall become participants. Alternate payees and beneficiaries of such participants also shall be entitled to benefits under this Plan.

A participant’s accrued benefit is equal to the amount of the participant’s accrued benefit under the Retirement Plan that was transferred to this Plan. This benefit may include a traditional benefit and/or a cash balance benefit as described in the plan document. If a participant’s accrued benefit included a cash balance benefit, it will be credited with an additional accrual in the form of an annual interest credit every year until the cash balance benefit is paid. The minimum interest crediting rate used by the Plan for 2024 was 4.51% and 4.01% thereafter.

Effective December 31, 2023, no individual shall become a participant in the Plan after December 31, 2023. The cash balance benefit shall not have any pension credits applied to any period after December 31, 2023.

Master Trust: As of December 31, 2024 and 2023, the Plan is the only Plan in the Rush University Medical Center Master Retirement Trust (“Master Trust”).

(Continued)

RUSH RETIREMENT PLAN
NOTES TO FINANCIAL STATEMENTS
December 31, 2024 and 2023

NOTE 2 - FUNDING POLICY

Contributions to provide benefits under the Plan are made solely by the Medical Center. The Medical Center's funding policy is to make cash contributions to the Plan in amounts sufficient to at least meet the minimum funding standards required by ERISA as determined by the Plan's consulting actuary, Mercer (US) Inc. ("the Actuary"). Although the Medical Center met the minimum funding requirements of ERISA for the years ended December 31, 2024 and 2023, the Medical Center made a discretionary employer contribution in the amounts of \$0 and \$4,000,000 for the Plan years ended December 31, 2024 and 2023, respectively.

NOTE 3 - SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

Basis of Accounting: The accompanying financial statements are prepared on the accrual basis of accounting, in accordance with accounting principles generally accepted in the United States of America (U.S. GAAP).

Use of Estimates: The preparation of financial statements in conformity with U.S. GAAP requires management to make estimates and assumptions that affect the reported amounts of assets, liabilities, and changes therein, disclosure of contingent assets and liabilities, and the actuarial present value of accumulated plan benefits at the date of the financial statements. Actual results could differ from those estimates. It is at least reasonably possible that a significant change may occur in the near term for the estimates of the actuarial present value of accumulated plan benefits and the fair values of private equity partnerships.

Risks and Uncertainties: The Master Trust utilizes various investments which are exposed to various risks such as interest rate risk, credit risk, liquidity risk, overall market volatility as well as risks associated with global events. Due to the level of risk associated with certain investments and the sensitivity of certain fair value estimates to changes in valuation assumptions, it is reasonably possible that changes in the values of investments will occur in the near term and that such changes could materially affect the amounts reported in the financial statements. Plan contributions are made and the actuarial present value of accumulated plan benefits are reported based on certain assumptions pertaining to interest rates, inflation rates and employee demographics, all of which are subject to change. Due to uncertainties inherent in the estimations and assumptions process, it is at least reasonably possible that changes in these estimates and assumptions in the near term would be material to the financial statements.

Valuation of Interest in Master Trust: The Plan's investment in the Master Trust is presented at estimated fair value, which has been determined based on the Plan's interest in the fair value of the underlying investments of the Master Trust (Note 5). Purchases and sales of securities are recorded on a trade date basis. Interest income is recorded on the accrual basis. Dividends are recorded on the ex-dividend date. Net appreciation (depreciation) includes the Master Trust's gains and losses on investments bought and sold as well as held during the year.

Expenses: Certain administrative expenses of the Plan are paid by the Plan, as provided in the plan document.

Investment Manager Fees: Investment manager fees are paid by the Master Trust, as provided in the trust document, and reduce the Plan's net investment gain from the Master Trust. Investment manager fees paid by the Master Trust related to the Plan totaled \$2,771,682 and \$2,425,038 in 2024 and 2023, respectively.

Payment of Benefits: Benefit payments to participants are recorded upon distribution.

(Continued)

RUSH RETIREMENT PLAN
NOTES TO FINANCIAL STATEMENTS
December 31, 2024 and 2023

NOTE 4 - SECURITIES LENDING

Effective June 16, 2020, the Master Trust re-entered into a security lending program with the Trustee whereby the Trustee was authorized to lend certain securities owned by the Master Trust to a select number of qualified brokerage firms ("borrowers").

The Trustee requires the borrowers, pursuant to a security loan agreement, to deliver cash or non-cash collateral of at least 102% (or 105% if the collateral are denominated in different currencies) at loan initiation of the then fair value of the loaned securities in order to secure each loan. Loan collateral values can change after initiation, but in no case will collateral levels fall below 100% of the value of the lent securities. For lending agreements collateralized by non-cash collateral securities, the Master Trust does not record the collateral as an asset or liability, since the collateral is not eligible to be sold or repledged as of December 31, 2024 and 2023. For lending agreements collateralized by cash collateral, the Master Trust does record the collateral as an asset or liability, since the collateral is eligible to be sold as of December 31, 2024 and 2023. Loans are made on an open basis, where the borrower or the lender can terminate the loan at any time.

Security borrowers are authorized to use borrowed securities to settle trades and are obligated to return the securities to the Master Trust upon the maturity of the agreement. The Master Trust maintains effective control of the loaned securities and is entitled to applicable dividend income. The borrowers bear the risk of loss related to decreases in the fair value of securities collateral, as they are required to deliver additional securities to maintain the required collateral. Subject to certain restrictions, the Master Trust is indemnified by the Trustee against losses incurred as a result of borrower default.

The fair value of the securities the Master Trust had on loan was \$80,527,079 and \$115,060,893 as of December 31, 2024 and 2023, respectively. Cash collateral held by the Trustee on behalf of the Master Trust as of December 31, 2024 and 2023 consisted of \$77,662,643 and \$114,193,596, respectively, and is reinvested in a short-term investment collective trust. Non-cash collateral held by the Trustee on behalf of the Master Trust consisted of US Equities and U.S. Government and U.S. Corporate fixed securities with fair values of \$4,655,321 and \$3,720,834 as of December 31, 2024 and 2023, respectively. Net income related to securities lending is \$135,203 and \$155,255 for the year ended December 31, 2024 and 2023, respectively.

NOTE 5 - INTEREST IN MASTER TRUST

The Plan's investment assets are held in a trust account at the Trustee in an investment account of the Master Trust, established by the Medical Center and administered by the Trustee. Use of the Master Trust permits the commingling of plan assets for investment and administrative purposes. Each participating retirement plan has a divided interest in the Master Trust. The Plan's investments within the Master Trust are allocated in accordance with the Plan's investment policy as set by the plan sponsor. The actual percentage of the allocation in each investment type may vary. The Plan is the only plan participating in the Master Trust as of December 31, 2024 and 2023.

The Plan's interest in the Master Trust is credited with the Medical Center's contributions and allocations of Master Trust investment earnings, and charged with benefit payments to plan participants, allocations of Master Trust investment gains and losses, and administrative expenses. Investment earnings and losses and administrative expenses are allocated to the Plan on a monthly basis.

(Continued)

RUSH RETIREMENT PLAN
NOTES TO FINANCIAL STATEMENTS
December 31, 2024 and 2023

NOTE 5 - INTEREST IN MASTER TRUST (Continued)

The net assets of the Master Trust as of December 31, 2024 and 2023 are summarized as follows:

	<u>2024</u>	<u>2023</u>
Assets		
Investments, at fair value		
U.S. government and agency securities	\$ 122,412,582	\$ 89,150,432
Corporate bonds	298,821,205	264,035,801
Asset-backed securities and other	109,244,051	91,641,728
Equity securities	50,311,637	58,315,214
Mutual funds	142,389,681	125,505,897
Derivatives, net	5,918,205	2,582,498
Private equity partnerships	9,782,931	11,654,403
Collective trusts	122,239,835	152,447,132
Short-term investments	20,979,529	38,929,409
Securities lending collateral	77,662,643	114,193,596
Investment under securities lending:		
U.S government and agency securities	36,916,745	77,260,057
Corporate bonds	41,327,966	26,248,348
Equity securities	<u>2,282,368</u>	<u>11,552,488</u>
Total investments at fair value	1,040,289,378	1,063,517,003
Accrued income and other	6,750,969	5,465,452
Pending sales	<u>37,313,994</u>	<u>70,473,622</u>
Total assets	1,084,354,341	1,139,456,077
Liabilities		
Obligation to return securities lending collateral	77,662,643	114,193,596
Pending purchases	<u>127,667,815</u>	<u>109,436,299</u>
Net assets of the Master Trust	<u>\$ 879,023,883</u>	<u>\$ 915,826,182</u>

The net investment gain of the Master Trust for the years ended December 31, 2024 and 2023 is summarized below:

	<u>2024</u>	<u>2023</u>
Net (depreciation) appreciation in fair value of Investments	\$ (10,904,614)	\$ 66,932,481
Interest and dividend income	<u>34,049,171</u>	<u>29,025,243</u>
Total investment gain	23,144,557	95,957,724
Less investment expenses	<u>(2,771,682)</u>	<u>(2,425,038)</u>
Net investment gain (loss) of the Master Trust	<u>\$ 20,372,875</u>	<u>\$ 93,532,686</u>

(Continued)

RUSH RETIREMENT PLAN
NOTES TO FINANCIAL STATEMENTS
December 31, 2024 and 2023

NOTE 6 - FAIR VALUE MEASUREMENTS

Fair value is the price that would be received by the Plan for an asset or paid by the Plan to transfer a liability (an exit price) in an orderly transaction between market participants on the measurement date in the Plan's principal or most advantageous market for the asset or liability. Fair value measurements are determined by maximizing the use of observable inputs and minimizing the use of unobservable inputs. The hierarchy places the highest priority on unadjusted quoted market prices in active markets for identical assets or liabilities (Level 1 measurements) and gives the lowest priority to unobservable inputs (Level 3 measurements). The three levels of inputs within the fair value hierarchy are defined as follows:

Level 1: Quoted prices (unadjusted) for identical assets or liabilities in active markets that the Plan and the Master Trust have the ability to access as of the measurement date.

Level 2: Significant other observable inputs other than Level 1 prices such as quoted prices for similar assets or liabilities; quoted prices in markets that are not active; or other inputs that are observable or can be corroborated by observable market data.

Level 3: Significant unobservable inputs that reflect the Plan's and the Master Trust's own assumptions about the assumptions that market participants would use in pricing an asset or liability. The fair values for securities typically priced using Level 3 inputs are determined using model-driven techniques, which includes option-pricing models, discounted cash flow models, and similar methods. The Level 3 classification includes beneficial interest in trust and other privately held investments.

In some cases, a valuation technique used to measure fair value may include inputs from multiple levels of the fair value hierarchy. The lowest level of significant input determines the placement of the entire fair value measurement in the hierarchy.

Investments of the Master Trust as of December 31, 2024 that are measured at fair value on a recurring basis are summarized below.

	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total Fair Value</u>
Assets				
Fixed income securities				
U.S. government/agency securities **	\$ -	\$ 159,329,327	\$ -	\$ 159,329,327
Corporate bonds **	-	340,149,171	-	340,149,171
Asset-backed securities and other	-	109,244,051	-	109,244,051
Short term investments	14,672,160	1,307,369	-	20,979,529
Equity securities **	50,775,372	1,643,222	175,411	52,594,005
Mutual funds	9,195,744	133,193,937	-	142,389,681
Other Derivative assets	-	7,809,885	-	7,809,885
Total investments at fair value	<u>\$ 74,643,276</u>	<u>\$ 752,676,962</u>	<u>\$ 175,411</u>	832,495,649
Investments valued at NAV***				132,022,766
Securities lending collateral***				<u>77,662,643</u>
Total assets				<u>\$1,042,181,058</u>
Liabilities				
Derivative investments	\$ -	\$ 1,891,680	\$ -	\$ 1,891,680
Total liabilities at fair value	<u>\$ -</u>	<u>\$ 1,891,680</u>	<u>\$ -</u>	<u>\$ 1,891,680</u>

(Continued)

RUSH RETIREMENT PLAN
NOTES TO FINANCIAL STATEMENTS
December 31, 2024 and 2023

NOTE 6 - FAIR VALUE MEASUREMENTS (Continued)

Investments of the Master Trust as of December 31, 2023 that are measured at fair value on a recurring basis are summarized below.

	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total Fair Value</u>
Assets				
Fixed income securities				
U.S. government/agency securities **	\$ -	\$ 166,410,489	\$ -	\$ 166,410,489
Corporate bonds **	-	290,284,149	-	290,284,149
Asset-backed securities and other	-	91,641,728	-	91,641,728
Short term investments	19,646,449	19,282,960	-	38,929,409
Equity securities **	68,068,774	1,623,517	175,411	69,867,702
Mutual funds	9,496,120	116,009,777	-	125,505,897
Other Derivative assets	-	6,603,523	-	6,603,523
Total investments at fair value	<u>\$ 97,211,343</u>	<u>\$ 691,856,143</u>	<u>\$ 175,411</u>	789,242,897
Investments valued at NAV***				164,101,535
Securities lending collateral***				<u>114,193,596</u>
Total assets				<u>\$1,067,538,028</u>

	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total Fair Value</u>
Liabilities				
Derivative investments	\$ -	\$ 4,021,025	\$ -	\$ 4,021,025
Total liabilities at fair value	<u>\$ -</u>	<u>\$ 4,021,025</u>	<u>\$ -</u>	<u>\$ 4,021,025</u>

** Included across categories is a total of \$80,527,079 and \$115,060,893 in 2024 and 2023 in investments under securities lending.

*** Investments and securities lending collateral measured at fair value using net asset value (NAV) per share (or its equivalent) as a practical expedient have not been classified in the fair value hierarchy. The fair value amounts presented in the hierarchy tables for such investments are intended to permit reconciliation of the fair value hierarchy to the investments line item presented in Note 5.

Valuation Techniques and Inputs for Level 2 Instruments and Investments valued at Net Asset Value

The following descriptions of the valuation methods and assumptions used by the Plan to estimate the fair values of investments apply to investments held as underlying investments of the Master Trust.

Fixed Income Securities: Fixed income securities consist primarily of U.S. government and agency securities, corporate bonds, and asset-backed securities, all of which are classified as Level 2. The fair value of investments in U.S. government and agency securities and corporate bonds was primarily determined using techniques consistent with the market approach, including matrix pricing and significant observable inputs of institutional bids, trade data, broker and dealer quotes, discount rates, issues spreads, and benchmark yield curves. The asset-backed securities encompass collateralized bond obligations, collateralized loan and mortgage obligations any other asset-backed securities. The fair value of these securities was determined using techniques consistent with market and income approach, such as discount cash flows and matrix pricing. Repurchase agreements are valued using a market-based approach and are carried at amortized cost, which approximates fair value.

(Continued)

RUSH RETIREMENT PLAN
NOTES TO FINANCIAL STATEMENTS
December 31, 2024 and 2023

NOTE 6 - FAIR VALUE MEASUREMENTS (Continued)

Derivative Instruments: The fair values of derivatives that are not traded on an exchange are based upon valuation models using observable market data as of the measurement date (Level 2 inputs).

Short-Term Investments: The short-term investments are primarily invested in mutual funds. Fair value was determined using the calculated net asset value, as reported by the managers and as supported by the unit prices of actual purchase and sale transactions occurring as of or close to the financial statement date (Level 2 inputs) or at the closing price reported in the active market in which the individual security is traded (Level 1 inputs).

Collective Trusts: The fair values of the participation units held in the collective trusts are based on their net asset value using the practical expedient.

Private Equity Partnerships: The fair values of the Master Trust's interest in private equity partnerships are estimated utilizing the net asset valuations of the nonmarketable private equity partnership in which it invests. The private equity partnerships have varying strategies such as buyout and growth capital, diversified, special situations, and venture capital based upon the investment composition and strategies of each private equity partnership. The partnerships' privately held investments are restricted and are not actively traded and may invoke significant redemption restrictions, which vary per partnership agreement. The plan sponsor substantiates the fair values at year-end through a comparison of the partnerships' capital as reported on the partner's K-1 to the partnerships' undistributed partners' capital as reported in the audited financial statements of the partnerships.

Mutual Funds: The fair values of certain mutual fund investments are determined by obtaining quoted prices on nationally recognized securities exchanges (Level 1 inputs). The fair values of certain mutual fund investments are based on their net asset values, as reported by the managers and as supported by the unit prices of actual purchase and sale transactions occurring as of or close to the financial statement date (Level 2 inputs).

Equity Securities: Equity securities consists of common and preferred stock. The fair values of common and preferred stock are determined by obtaining quoted prices from a nationally recognized exchange (Level 1 inputs). Other preferred stocks are valued based on recent bid prices or average of recent bid and asked prices when available (Level 2 inputs), and, if not available, they are valued through matrix pricing models developed by sources considered by management to be reliable. The fair values of Foresea Holdings' common and preferred stock used unobservable inputs (level 3).

Securities Lending Collateral: Collateral held under a securities lending agreement which is primarily comprised of a short-term investment collective trust. The fair value of the participation units held in the collective trust is based on its net asset value, as reported by the fund manager. The collective trust provides for daily redemption by the Plan at reported net asset values per share, with no advance notice requirement.

The methods described above may produce a fair value calculation that may not be indicative of net realizable value or reflective of future fair values. Furthermore, while the Plan believes its valuation methods are appropriate and consistent with other market participants, the use of different methodologies or assumptions to determine the fair value of certain financial instruments could result in a different fair value measurement at the reporting date.

(Continued)

RUSH RETIREMENT PLAN
NOTES TO FINANCIAL STATEMENTS
December 31, 2024 and 2023

NOTE 6 - FAIR VALUE MEASUREMENTS (Continued)

Investments in Entities that Report Fair Value Using NAV

Included within the fair value table above are investments in certain entities that report fair value using a calculated NAV or its equivalent. The following table summarizes the attributes relating to the nature and risk of such investments as of December 31, 2024 and 2023:

<u>Entities that Report Fair Value Using NAV</u>	<u>Fair Value at December 31, 2024</u>	<u>Unfunded Commitments</u>	<u>Redemption Frequency (If Currently Eligible)</u>	<u>Redemption Notice Period</u>
Collective trusts	\$ 122,239,835	None	Daily	N/A
Private equity partnerships	\$ 9,782,931	\$ 2,799,492	Not currently redeemable	N/A
<u>Entities that Report Fair Value Using NAV</u>	<u>Fair Value at December 31, 2023</u>	<u>Unfunded Commitments</u>	<u>Redemption Frequency (If Currently Eligible)</u>	<u>Redemption Notice Period</u>
Collective trusts	\$ 152,447,132	None	Daily	0-10 days
Private equity partnerships	\$ 11,654,403	\$ 2,799,492	Not currently redeemable	N/A

NOTE 7 - ACCUMULATED PLAN BENEFITS

Accumulated plan benefits are those future periodic payments, including lump-sum distributions that are attributable to service rendered by employees as of the valuation date, under the Plan's provisions. Accumulated plan benefits include benefits expected to be paid to the following: (a) retired or terminated employees or their beneficiaries, (b) beneficiaries of employees who have died, and (c) present employees or their beneficiaries.

The actuarial present value of accumulated plan benefits is determined by the Actuary and is that amount that results from applying actuarial assumptions to adjust the accumulated plan benefits to reflect the time value of money (through discounts for interest) and the probability of payment (by means of decrements such as for death, disability, withdrawal, or retirement) between the valuation date and the expected date of payment. The effect of plan amendments on accumulated plan benefits is recognized during the year in which such amendments are adopted.

The actuarial present value of accumulated plan benefits as of December 31, 2023 is as follows:

Vested benefits	
Active participants	\$ 319,870,411
Participants with deferred benefits	191,764,891
Participants currently receiving benefits	<u>356,385,485</u>
Total vested benefits	868,020,787
Nonvested benefits	<u>1,483,608</u>
Total actuarial present value of accumulated plan benefits	<u>\$ 869,504,395</u>

(Continued)

RUSH RETIREMENT PLAN
NOTES TO FINANCIAL STATEMENTS
December 31, 2024 and 2023

NOTE 7 - ACCUMULATED PLAN BENEFITS (Continued)

The changes in the actuarial present value of accumulated plan benefits for the year ended December 31, 2023 are as follows:

Actuarial present value of accumulated plan benefits – beginning of year	\$ 812,363,079
Increase (decrease) during the year attributable to:	
Benefits accumulated and (gains) losses	28,209,241
Increase for interest due to decrease in discount period	47,155,124
Benefits paid	(48,820,321)
Change in actuarial assumptions	<u>30,597,272</u>
Actuarial present value of accumulated plan benefits – end of year	<u>\$ 869,504,395</u>

The significant actuarial assumptions used in the December 31, 2023 valuation were:

- Mortality: Pri-2012 base mortality table with MMP-2021
- Investment return: 5.50%
- Cash Balance Interest Crediting Rate: 4.51% for 2024 and 4.01% thereafter

The changes in actuarial assumptions for the year ended December 31, 2023 are due to the followings:

- The interest rate was updated from 6.00% to 5.50%
- The cash balance interest crediting rate was updated to from 4.01% for 2023 and thereafter to 4.51% for 2024 and 4.01% thereafter

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

The actuarial present value of the accumulated plan benefits at December 31, 2024 is not available as of the report issuance date.

NOTE 8 - PLAN TERMINATION

Although it has not expressed any intention to do so, the Medical Center has the right under the Plan, in certain circumstances, to discontinue further benefit accruals at any time and to terminate the Plan, subject to the provisions set forth in ERISA. In the event that the Plan is terminated, the net assets of the Plan will be allocated for payment of plan benefits to the participants in an order of priority determined in accordance with ERISA, applicable regulations thereunder, and the plan document.

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

Whether all participants receive their benefits should the Plan be terminated at some future time will depend on the sufficiency, at that time, of the Plan's net assets to provide those benefits, the priority of those benefits to be paid, and the level and type of benefits guaranteed by the PBGC at that time. Some benefits may be fully or partially provided for by the then-existing assets and the PBGC guaranty while other benefits may not be provided for at all.

(Continued)

RUSH RETIREMENT PLAN
NOTES TO FINANCIAL STATEMENTS
December 31, 2024 and 2023

NOTE 9 - TAX STATUS

The Internal Revenue Service (IRS) has determined and informed the Medical Center by a letter dated August 24, 2021, that the Plan and the related trust were designed in accordance with the applicable requirements of the Internal Revenue Code.

Although the Plan has been amended since receiving the determination letter, the Medical Center and the plan administrator believe that the Plan is currently designed and being operated in compliance with the applicable requirements of the Internal Revenue Code and that the Plan was qualified and the related trust was tax-exempt as of the financial statement date.

U.S. GAAP requires plan management to evaluate tax positions taken by the Plan and recognize a tax liability (or asset) if the Plan has taken an uncertain position that more likely than not would not be sustained upon examination by the IRS. The plan administrator has analyzed the tax positions taken by the Plan, and has concluded that as of December 31, 2024 and 2023, there are no uncertain tax positions taken or expected to be taken that would require recognition of a liability (or asset) or disclosure in the financial statements. The Plan is subject to routine audits by taxing jurisdictions; however, there are currently no audits for any tax periods in progress. The Plan administrator believes it is no longer subject to income tax examinations for years prior to 2021.

NOTE 10 - DERIVATIVE FINANCIAL INSTRUMENTS

The Master Trust carries all derivatives at fair value and the amounts are reported at their gross value in the fair value disclosures. The Master Trust's investment policy permits investments in derivative instruments.

During the years ended December 31, 2024 and 2023, the Master Trust used swaps, swaptions and forward foreign exchange contracts in the normal course of its investing activities to manage market risk associated with the Master Trust's fixed income investments and to achieve overall investment portfolio objectives.

Swaptions

The Master Trust held options as a means to manage interest rate and volatility exposure of the portfolio as of December 31, 2024 and 2023. Swaption contracts represent an option that gives the purchaser the right, but not the obligation, to enter into a swap contract on a contract on a future date.

Both written and purchased swaptions were used by the Plan during 2024 and 2023. When the Plan purchases or writes a swaption, an amount equal to the premium paid or received by the Plan is recorded as an asset or liability and is subsequently adjusted to the current market value of the swaption purchased or written. The gain or loss is recognized when the swaption contract expires or is closed.

The fair value of swaptions in the net assets of the Master Trust was \$4,904,615 in assets and \$528,398 in liabilities at December 31, 2024. The realized gains and unrealized appreciation related to swaptions netted to depreciation of \$18,415,548 for the year ended December 31, 2024. The fair value of swaptions in the net assets of the Master Trust was \$2,822,909 in assets and \$727,165 in liabilities at December 31, 2023. The realized gains and unrealized appreciation related to swaptions netted to appreciation of \$5,039,228 for the year ended December 31, 2023. The gross notional value of the swaptions was \$38,537,184 and \$40,242,212 as of December 31, 2024 and 2023, respectively.

(Continued)

NOTE 10 - DERIVATIVE FINANCIAL INSTRUMENTS (Continued)

Swaps

Swap contracts represent the exchange by the Master Trust with a counterparty of a commitment to make variable rate and fixed rate payments with respect to a notional amount of principal. The fair value of swaps in the net assets of the Master Trust was \$2,905,271 in assets and \$1,363,283 in liabilities at December 31, 2024. The realized losses and unrealized appreciation related to swaps netted to appreciation of \$1,547,111 for the year ended December 31, 2024. The fair value of swaps in the net assets of the Master Trust was \$3,780,614 in assets and \$3,293,860 in liabilities at December 31, 2023. The realized losses and unrealized depreciation related to swaps netted to depreciation of \$4,578,351 for the year ended December 31, 2023.

The gross notional value of the swaps at December 31, 2024 was Australian Dollar 13,930,876, Brazilian Real 5,117,715, Euro Dollar 15,718,894, Great Britain Pound 27,051,841, Japanese Yen 51,540, and USD 210,782,162. The gross notional value of the swaps at December 31, 2023 was Australian Dollar 6,687,030, Canadian Dollar 13,954,192, Euro Dollar 11,687,198, Great Britain Pound 2,039,680, Japanese Yen 5,082,975, and USD 249,772,656.

Certain of the Plan's fixed income managers utilize an ISDA (International Swap and Derivatives Association) Master Agreement as an umbrella agreement which governs all transactions entered into between brokers. The ISDA provides a form of 'netting' which allows the investment manager to net its total exposure to the counterparty in the event of a default or termination. The use of such agreements is fundamental to monitoring and reducing counterparty risk. It establishes uniform and consistent terms across counterparties and ease administrative transactions for settlement.

Forward Foreign Exchange Contracts

A forward foreign exchange contract is a commitment to purchase or sell a foreign currency at a future settlement date and at a negotiated price. Forward currency contracts are marked-to-market at the prevailing forward exchange rate of the underlying currencies, and the difference between contract value and market value is recorded as unrealized appreciation (depreciation). When the forward exchange contract is closed, the Master Trust transfers the unrealized appreciation (depreciation) to a realized gain (loss) equal to the change in the value of the forward exchange contract when it was opened and the value at the time it was closed or offset. At December 31, 2024 and 2023, the investments in forward foreign exchange contracts had a notional value of \$58,849,718 and \$28,429,896, respectively. There was \$(546,580) and \$(83) of unrealized (depreciation) appreciation for December 31, 2024 and 2023, respectively.

NOTE 11 - CERTIFIED INVESTMENTS

Certain information related to investments disclosed in the accompanying financial statements, including investments held at December 31, 2024 and 2023, and net investment gain (loss) from Master Trust for the years then ended, was obtained by management and agreed to or derived from information certified as complete and accurate by the Northern Trust Company ("Trustee"). Excluded from the investment information certified by the trustee were the fair values of the Plan's interests in the Master Trust's investments in private equity partnerships. The Master Trust's investments in private equity partnerships were \$14,782,931 and \$11,654,403 at December 31, 2024 and 2023, respectively, and the net appreciation (depreciation) in the fair values of the Master Trust's investments in private equity partnerships was \$268,595 and \$1,116,458 for the years ended December 31, 2024 and 2023. See Note 5 for detail of assets in Master Trust.

(Continued)

RUSH RETIREMENT PLAN
NOTES TO FINANCIAL STATEMENTS
December 31, 2024 and 2023

NOTE 12 - PARTY-IN-INTEREST TRANSACTIONS

Parties-in-interest are defined under the Department of Labor regulations as any fiduciary of the Plan, any party rendering services to the Plan, the employer, and certain others.

Professional fees for the administration and audit of the Plan were paid by the Plan, as were fees for actuary, investment services, and certain other administrative expenses. The payment of these fees qualifies as party-in-interest transactions. No fees were charged to the Plan by the Medical Center for the reimbursement of administrative expenses incurred on behalf of the Plan during 2024 and 2023. Certain other administrative expenses were also paid by the Medical Center.

Certain investments of the Master Trust are collective trust and mutual funds managed by the Trustee and investment managers of the Plan. These transactions qualify as party-in-interest transactions.

NOTE 13 - SUBSEQUENT EVENTS

Plan management has evaluated all subsequent events for recognition and disclosure through October 15, 2025, which is the date the financial statements were available to be issued.

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Non-Interest Bearing Cash - USD</i>			
ARS - Argentine peso	490.480	490.48	490.48
AUD - Australian dollar	90,815.260	90,815.26	90,815.26
CAD - Canadian dollar	158.880	158.88	158.88
CHF - Swiss franc	905.900	905.90	905.90
CNH - HK offshore Chinese Yuan Renminbi	57.370	57.37	57.37
EUR - Euro	73,049.890	73,049.89	73,049.89
GBP - British pound sterling	902,742.420	902,742.42	902,742.42
ILS - New Israeli shekel	187.170	187.17	187.17
JPY - Japanese yen	297,650.090	297,650.09	297,650.09
MXN - Mexican peso	17.840	17.84	17.84
NOK - Norwegian krone	21,527.900	21,527.90	21,527.90
NZD - New Zealand dollar	148,518.140	148,518.14	148,518.14
PLN - Polish zloty	79.770	79.77	79.77
SEK - Swedish krona	407.270	407.27	407.27
SGD - Singapore dollar	438.200	438.20	438.20
THB - Thai baht	2,803.330	2,803.33	2,803.33
USD - United States dollar	789,580.150	789,580.15	789,580.15
USD - United States dollar	0.000	3,010.83	3,010.83
ZAR - South African rand	12.010	12.01	12.01
Total - all currencies		2,332,452.90	2,332,452.90
Total Non-Interest Bearing Cash - USD		2,332,452.90	2,332,452.90

Receivables - Other - USD

Pending foreign exchange purchases: Brazilian real	0.000	1,072,757.00	995,907.39
Pending foreign exchange purchases: Canadian dollar	0.000	68,142.85	68,143.19
Pending foreign exchange purchases: HK offshore Chinese Yuan Renminbi	0.000	2,957,049.00	2,917,347.74

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Receivables - Other - USD			
Pending foreign exchange purchases: Euro	0.000	360,649.23	354,317.49
Pending foreign exchange purchases: British pound sterling	0.000	72,639.93	72,638.60
Pending foreign exchange purchases: Indonesian rupiah	0.000	1,388,849.00	1,405,768.34
Pending foreign exchange purchases: Indian rupee	0.000	4,910,181.51	4,869,281.58
Pending foreign exchange purchases: Norwegian krone	0.000	40,327.00	39,467.27
Pending foreign exchange purchases: Polish zloty	0.000	1,343,588.06	1,334,407.76
Pending foreign exchange purchases: United States dollar	0.000	45,429,333.86	45,429,333.86
Pending foreign exchange purchases: South African rand	0.000	1,346,983.31	1,313,196.34
Total - all currencies		58,990,500.75	58,799,809.56
Pending trade sales: United States dollar	0.000	36,230.28	36,230.28
Total - all currencies		36,230.28	36,230.28
Pending trade sales: United States dollar	0.000	36,440,079.69	36,440,079.69
Total - all currencies		36,440,079.69	36,440,079.69
Total Receivables - Other - USD		95,466,810.72	95,276,119.53

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

FANNIE MAE POOL FN DA6015 6.5% 1/3/2054 6.5% 03-01-2054 CUSIP: 3140A6VH6	446,847.400	456,604.74	459,693.00
FED HOME LN MTG 3% DUE 05-01-2052 CUSIP: 3133BBPP8	539,543.720	485,420.74	458,658.06
FED HOME LN MTG 6.5% DUE 02-01-2054 CUSIP: 3132DWKQ5	4,252,682.280	4,345,543.57	4,343,995.49
FEDERAL HOME LOAN MORTGAGE CORP 6.5% 01-01-2054 CUSIP: 3132DWKJ1	2,524,809.730	2,579,941.29	2,578,894.03

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
FHLMC POOL #8369 6.5% 10-01-2053 CUSIP: 3132DWJN4	480,854.460	490,715.73	491,154.49
FNMA POOL #AT5897 3% DUE 06-01-2043 REG CUSIP: 3138WTRT5	351,179.180	342,180.22	309,474.77
FNMA POOL #DA7307 6.5% 01-01-2054 CUSIP: 3140A8DM1	248,882.570	254,317.16	254,429.05
FNMA POOL #FS3425 4.5% 09-01-2052 BEO CUSIP: 3140XJYX5	941,751.510	871,377.65	886,950.18
FNMA POOL #MA4867 4.5% 01-01-2053 BEO CUSIP: 31418EMR8	470,255.620	433,443.42	442,421.07
FNMA POOL #MA5248 6.5% 01-01-2054 BEO CUSIP: 31418EZN3	386,436.130	394,874.31	394,782.80
FNMA POOL #MA5273 6.5% 02-01-2054 BEO CUSIP: 31418E2F6	30,693.700	31,363.92	31,356.65
FNMA POOL #256310 6.5% 07-01-2026 BEO CUSIP: 31371MVB0	8,200.090	8,368.25	8,373.70
FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES FEBRUARY SEDOL: BMF76H8	1,500,000.000	1,275,234.38	1,272,283.95
FNMA SINGLE FAMILY MORTGAGE 4.5% MAT 30 YEARS SETTLES FEBRUARY SEDOL: BFYZPB1	2,260,000.000	2,117,690.63	2,123,958.28
FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES MARCH SEDOL: B3L6WH8	2,710,000.000	2,478,379.69	2,476,231.90
FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JANUARY SEDOL: 2216504	32,800,000.000	32,092,057.00	31,644,643.62
FNMA 30 YEAR PASS-THROUGHS 5.5% 30 YEARS SETTLES FEBRUARY SEDOL: 2337803	12,900,000.000	12,799,722.66	12,716,649.33
GNMA II JUMBOS 4% 30 YEARS SETTLES JANUARY SEDOL: B73S4S5	6,900,000.000	6,415,972.41	6,352,709.66
GNMA II JUMBOS 4% 30 YEARS SETTLES FEBRUARY SEDOL: BMVLXD9	2,700,000.000	2,485,160.16	2,486,053.86
GNMAII POOL #MA7987 2.5% DUE 04-20-2052 REG SEDOL: BPCTVF1	80,966.370	80,586.83	67,623.67
UNITED STATES OF AMER BDS INDX LNKD 0.875% 02-15-2047 SEDOL: BF0SHC9	1,825,000.000	1,890,612.19	1,726,471.63
UNITED STATES OF AMER TREAS BONDS 1.5% 02-15-2053 SEDOL: BMXHQN6	500,000.000	500,130.98	425,385.46

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
UNITED STATES OF AMER TREAS BONDS 2.5% 02-15-2045 SEDOL: BVVT273	14,900,000.000	11,407,493.16	10,350,261.76
UNITED STATES OF AMER TREAS BONDS 2.5% 02-15-2046 SEDOL: BZ56WT0	300,000.000	212,871.09	205,406.25
UNITED STATES OF AMER TREAS BONDS 3.375%DUE 08-15-2042 REG SEDOL: BJLVKG0	8,200,000.000	7,499,541.37	6,776,210.96
UNITED STATES OF AMER TREAS BONDS 3.625%02-15-2053 SEDOL: BQXLPR3	370,000.000	327,681.25	301,130.86
UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 SEDOL: BS2G1C0	2,100,000.000	2,069,720.98	1,919,039.05
UNITED STATES OF AMER TREAS NOTES DTD 11/15/2022 4.125%11-15-2032 SEDOL: BQXS7B2	8,900,000.000	9,443,734.38	8,680,628.88
UNITED STATES OF AMER TREAS NOTES 2.875%DUE 05-15-2032 REG SEDOL: BPSLLY0	3,340,000.000	3,049,087.05	2,999,607.04
UNITED STATES OF AMER TREAS NOTES 3.25% DUE 06-30-2029 SEDOL: BQC7W26	7,600,000.000	7,182,890.62	7,251,171.86
UNITED STATES OF AMER TREAS NOTES 4.625%04-30-2029 SEDOL: BLDCKH6	12,700,000.000	12,980,699.69	12,820,054.62
UNITED STATES OF AMER TREAS STRIP 02-15-2045 SEDOL: BYQQT7F	4,185,000.000	1,875,312.34	1,579,552.79
UNITED STATES OF AMER TREAS STRIP 0% 02-15-2047 SEDOL: BF3CXQ4	4,110,000.000	1,705,808.49	1,396,874.21
UNITED STATES OF AMER TREAS TIPS 04-15-2029 SEDOL: BRJFGX9	7,180,000.000	7,378,172.68	7,336,148.61
UNITED STATES TREAS BD STRIPPED PRIN 0.0% 08-15-2047 SEDOL: BD2BTM6	3,275,000.000	1,331,869.93	1,087,154.03
UNITED STATES TREAS BD STRIPPED PRIN PMTZCP 11-15-2043 REG SEDOL: BN801K9	3,255,000.000	1,492,569.44	1,312,939.83
UNITED STATES TREAS BD STRIPPED PRIN PMT00090 02-15-2042 (UNDDATE) REG SEDOL: B747NQ2	1,000,000.000	452,382.03	443,033.88
UNITED STATES TREAS BD STRIPPED PRIN PMT00098 08-15-2043 (UNDDATE) REG SEDOL: BGRQBH6	8,290,000.000	3,892,303.11	3,383,998.89
UNITED STATES TREAS BD STRIPPED PRIN PMT00104 ZCPN DUE 11-15-2044 REG SEDOL: BD03YJ6	4,095,000.000	1,809,705.08	1,563,300.85
UNITED STATES TREAS BD STRIPPED PRIN PMT00109 11-15-2045 (UNDDATE) REG SEDOL: BDB49L5	6,110,000.000	2,582,885.41	2,225,386.28

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
UNITED STATES TREAS BDS 2.25% DUE 08-15-2046 SEDOL: BZ56WJ0	2,800,000.000	1,968,093.75	1,809,937.50
UNITED STATES TREAS BDS DTD 11/15/2023 4.75% 11-15-2043 SEDOL: BP0VPN5	3,700,000.000	3,773,932.03	3,657,074.23
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG SEDOL: BLDBLR0	4,800,000.000	4,091,445.26	3,111,937.49
UNITED STATES TREAS BDS 1.875% DUE 02-15-2041 REG SEDOL: BMT9GQ9	8,919,000.000	6,241,871.46	5,982,001.13
UNITED STATES TREAS BDS 1.875% 11-15-2051 SEDOL: BMCNFZ0	23,349,000.000	13,831,899.46	12,902,146.52
UNITED STATES TREAS BDS 15/05/2042 3.25%DUE 05-15-2042 REG SEDOL: BMDPZG6	1,646,000.000	1,485,038.62	1,340,332.66
UNITED STATES TREAS BDS 2.25% DUE 05-15-2051 REG SEDOL: BMHV4V8	1,000,000.000	914,186.23	629,921.88
UNITED STATES TREAS BDS 2.25% 08-15-2049 SEDOL: BK9DLC8	6,800,000.000	4,256,906.25	4,217,062.50
UNITED STATES TREAS BDS 2% 11-15-2041 SEDOL: BPBMDF5	4,000,000.000	3,853,993.46	2,688,906.24
UNITED STATES TREAS BDS 3.0% DUE 02-15-2048 SEDOL: BG0D0F5	2,000,000.000	1,410,656.26	1,469,140.62
UNITED STATES TREAS BDS 3% DUE 05-15-2047 REG SEDOL: BF0T9Z9	2,300,000.000	1,828,246.09	1,701,910.16
UNITED STATES TREAS NTS 4.875% 10-31-2030 SEDOL: BMWPTY1	10,900,000.000	11,333,537.81	11,139,289.01
UNITED STATES TREAS SEC STRIPPED INT PMTINT PMT 05-15-2042 (UNDDATE) REG SEDOL: BYY9LQ3	1,400,000.000	563,112.14	581,574.66
US TREASURY N/B 3.375% 05-15-2033 SEDOL: BQYLTK3	9,600,000.000	8,865,365.08	8,823,000.00
WI TREASURY SEC 3.875% 05-15-2043 SEDOL: BLB3TM9	1,900,000.000	1,680,272.60	1,674,003.91
Total United States - USD		215,622,982.53	205,312,333.81
Total U.S. Government Securities		215,622,982.53	205,312,333.81

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Preferred			
United Kingdom - USD			
LLOYDS BANK PLC 0%-VAR SNR 02/04/2032 USD SEDOL: B7KDP57	600,000.000	459,000.00	394,293.58
Total United Kingdom - USD		459,000.00	394,293.58
United States - USD			
ALABAMA PWR CO 3.45% DUE 10-01-2049 SEDOL: BJYDFQ8	500,000.000	498,325.00	353,531.70
AMEREN ILL CO FIXED 5.9% DUE 12-01-2052 SEDOL: BP8JTN9	300,000.000	299,073.00	307,918.86
ANTHEM INC 4.55% 03-01-2048 SEDOL: BGB6FS1	100,000.000	97,491.50	82,234.24
ENTERGY LA LLC FIXED 3.1% DUE 06-15-2041 SEDOL: BNNKRL7	400,000.000	397,456.00	287,303.40
ENTERGY LOUISIANA LLC 4.2% 09-01-2048 SEDOL: BFZJ0C8	100,000.000	99,811.00	79,539.72
ENTERGY TEX INC 3.55% DUE 09-30-2049 SEDOL: BKTPNZ1	1,100,000.000	1,090,947.00	774,615.48
EVERGY KANS CENT 3.45% DUE 04-15-2050 SEDOL: BMC45B9	100,000.000	99,591.00	69,205.83
KANSAS CITY POWER & LIGHT CO FIXED 4.125%04-01-2049 BEO SEDOL: BJY5HF7	100,000.000	120,125.00	77,806.77
MIDAMERICAN ENERGY CO 4.25% 07-15-2049 SEDOL: BJ1STS6	800,000.000	959,024.00	649,625.86
PROGRESSIVE CORP OH 4.125% DUE 04-15-2047 REG SEDOL: BDR0683	100,000.000	99,879.00	80,647.27
SAN DIEGO GAS & ELECTRIC CO 4.1% 06-15-2049 SEDOL: BHTBS75	100,000.000	99,895.00	78,443.38
SAN DIEGO GAS & 3.75% DUE 06-01-2047 SEDOL: BF4SP32	200,000.000	207,592.00	150,044.82
SOUTHN CAL GAS CO 3.95% DUE 02-15-2050 SEDOL: BJQLGX4	400,000.000	399,028.00	304,291.00
UNION ELEC CO 2.625% DUE 03-15-2051 SEDOL: BMHZRF5	1,250,000.000	1,243,096.50	738,996.49
Total United States - USD		5,711,334.00	4,034,204.82
Total Corporate Debt Instruments - Preferred		6,170,334.00	4,428,498.40

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Australia - USD			
PACIFIC NATIONAL FINANCE 4.75% 22/03/2028 SEDOL: 6A7UG0U	400,000.000	383,172.00	384,450.00
PVTPL COMMONWEALTH BK AUSTRALIA 3.784% 03-14-2032 CUSIP: 202712BS3	400,000.000	400,000.00	357,388.31
PVTPL GOODMAN US FIN THREE LLC 3.7% DUE 03-15-2028 SEDOL: BD35F63	300,000.000	298,893.00	285,758.48
PVTPL GOODMAN US FINANCE SIX LLC 5.125% 10-07-2034 SEDOL: BSVM066	600,000.000	597,312.00	578,917.52
PVTPL SANTOS FINANCE LTD 3.649% DUE 04-29-2031 BEO CUSIP: 803014AA7	800,000.000	801,380.00	704,558.90
PVTPL SANTOS FINANCE LTD 6.875% 09-19-2033 CUSIP: 803014AB5	300,000.000	298,782.00	318,521.19
PVTPL WOODSIDE FIN LTD FIXED 4.5% 03-04-2029 BEO CUSIP: 980236AQ6	800,000.000	873,344.00	775,016.98
WOODSIDE FIN LTD 5.7% 09-12-2054 CUSIP: 980236AS2	900,000.000	896,796.00	840,878.62
Total Australia - USD		4,549,679.00	4,245,490.00
Austria - EUR			
ERSTE GROUP BK AG CONV 4.25% 31/12/2049 SEDOL: BN13P81	200,000.000	252,454.90	200,572.48
Total Austria - EUR		252,454.90	200,572.48
Belgium - USD			
ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046 SEDOL: BJXS2M9	186,000.000	186,608.29	169,285.85
Total Belgium - USD		186,608.29	169,285.85
Brazil - USD			
PVTPL BANCO BTG PACTUAL S A CAYMAN IS BRH 2.75% DUE 01-11-2026 CUSIP: 05971AAG6	700,000.000	695,954.00	674,580.45
PVTPL YARA INTL ASA NT 144A 3.148% DUE 06-04-2030/06-04-2020 BEO CUSIP: 984851AG0	100,000.000	100,000.00	89,672.90
VALE OVERSEAS LTD 6.875% DUE 11-10-2039 SEDOL: B5B54D9	233,000.000	283,386.25	247,171.29

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Brazil - USD			
YARA INTERNATIONAL ASA 144A 4.75% DUE 06-01-2028 BE CUSIP: 984851AF2	200,000.000	199,496.00	197,006.20
Total Brazil - USD		1,278,836.25	1,208,430.84
Canada - USD			
BANK NOVA SCOTIA B C LTD RECOURSE CAP NTS SER 2 3.625% 10-27-2081 CUSIP: 0641598N9	300,000.000	300,000.00	277,649.16
BROOKFIELD ASSET MANAGEMENT INC 4.35% DUE 04-15-2030 BEO SEDOL: BL5CX97	200,000.000	199,781.00	192,785.61
BROOKFIELD CAP FIN LLC SR NT 6.087% 06-14-2033 SEDOL: BRXGXF9	200,000.000	200,000.00	207,071.61
BROOKFIELD FIN INC FIXED 4.7% 09-20-2047 SEDOL: BZ0WZL6	800,000.000	810,013.33	689,890.87
BROOKFIELD FIN INC NT 3.625% 02-15-2052 SEDOL: BNK9C90	600,000.000	599,448.00	418,169.08
BROOKFIELD FIN INC 3.9% DUE 01-25-2028 SEDOL: BD0FYX6	300,000.000	321,402.00	291,830.00
BROOKFIELD FIN INC 5.968% 03-04-2054 SEDOL: BSLL988	1,600,000.000	1,611,687.00	1,619,470.05
CANADIAN PAC RY CO NEW 3.1% 12-02-2051 SEDOL: BP8KQ20	400,000.000	280,472.00	260,495.44
CANADIAN PAC RY CO 4.2% 11-15-2069 CUSIP: 13648TAH0	200,000.000	198,757.55	147,040.86
CANADIAN PAC RY CO 4.3% 05-15-2043 CUSIP: 13648TAD9	100,000.000	99,158.53	84,418.85
CANADIAN PACIFIC RAILWAY COMPANY 3.5% 05-01-2050 CUSIP: 13648TAG2	700,000.000	574,690.70	496,736.75
CDN NAT RES LTD 6.25% DUE 03-15-2038 SEDOL: B7YB643	100,000.000	108,067.00	102,193.49
CDN PAC RY CO NEW 6.125% DUE 09-15-2115 SEDOL: BF47XY6	300,000.000	392,697.00	300,675.66
CI FINANCIAL CO 4.1% 06-15-2051 SEDOL: BNW0TL2	200,000.000	199,896.00	137,660.86
ENBRIDGE INC 6.7% 11-15-2053 SEDOL: BN12KN8	2,100,000.000	2,097,270.00	2,282,208.22
FAIRFAX FINANCIAL HLDGS LTD 4.62% DUE 04-29-2030 CUSIP: 303901BF8	200,000.000	200,000.00	195,110.17

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Canada - USD			
FAIRFAX FINANCIAL HLDGS LTD 4.85% 04-17-2028 CUSIP: 303901BB7	400,000.000	410,236.00	397,144.12
FAIRFAX FINL HLDGS LTD USD SR NT 144A 6.1% 03-15-2055 CUSIP: 303901BQ4	1,100,000.000	1,095,435.00	1,086,872.52
ROGERS COMMUNICATIONS INC 3.8% 03-15-2032 CUSIP: 775109CH2	1,200,000.000	1,197,324.00	1,079,036.41
ROYAL BK CDA 7.5% 05-02-2084 CUSIP: 780082AR4	800,000.000	800,000.00	829,659.20
THOMSON REUTERS 0% DUE 04-15-2040 SEDOL: B58MJG1	400,000.000	455,936.00	405,910.94
Total Canada - USD		12,152,271.11	11,502,029.87
Chile - USD			
GNL QUINTERO SA 4.634 DUE 07-31-2029 CUSIP: P4909LAA8	588,400.000	588,400.00	579,128.82
Total Chile - USD		588,400.00	579,128.82
China - USD			
DEFAULTED KAISA GROUP HOLDINGS LIMITED 11.95% 12/11/2023 SEDOL: 4A99JSU	600,000.000	621,024.00	36,000.00
DEFAULTED KAISA GROUP HOLDINGS LIMITED 11.25% 09/04/2022 SEDOL: 7A8MU4U	300,000.000	310,500.00	18,000.00
NXP B V/NXP FDG LLC/NXP USA INC 4.3% 06-18-0209 CUSIP: 62954HAV0	400,000.000	398,616.00	388,353.40
NXP B V/NXP FUNDING LLC/NXP USA INC 3.15% 05-01-2027 CUSIP: 62954HAX6	200,000.000	199,602.00	192,297.94
NXP B.V./NXP FUNDING LLC 5.55% 12-01-2028 CUSIP: 62947QBC1	100,000.000	99,759.00	101,730.49
PROSUS N V 4.193% 01-19-2032 CUSIP: 74365PAH1	800,000.000	800,000.00	712,965.26
Total China - USD		2,429,501.00	1,449,347.09
Colombia - USD			
ECOPETROL S A 7.375 DUE 09-18-2043 REG SEDOL: BDV0K98	500,000.000	518,396.00	424,078.15

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Colombia - USD			
Total Colombia - USD		518,396.00	424,078.15
Denmark - USD			
PVTPL AP MOLLER MAERSK AS NT 144A 4.5% DUE 06-20-2029/06-20-2019 BEO CUSIP: 00203QAE7	700,000.000	695,716.00	685,495.17
Total Denmark - USD		695,716.00	685,495.17
Finland - USD			
PVTPL NORDEA BK ABP 3.75% 12-29-2049 CUSIP: 65559CAD3	200,000.000	200,000.00	173,505.62
Total Finland - USD		200,000.00	173,505.62
France - EUR			
ALTICE FRANCE S.A 3.375% GTD 15/01/2028 EUR SEDOL: BKMGXK6	200,000.000	229,014.04	157,344.23
BNP PARIBAS 7.375%-FRN PERP EUR200000 SEDOL: BNNMBG6	400,000.000	470,099.74	448,896.52
Total France - EUR		699,113.78	606,240.75
France - USD			
BNP PARIBAS 7% DUE 12-29-2999 CUSIP: 05565AGF4	200,000.000	199,456.00	199,961.02
PVTPL BNP PARIBAS NT CONV 8.5% 12-31-2049 CUSIP: 05565A5R0	1,000,000.000	1,030,500.00	1,042,033.00
PVTPL BNP PARIBAS SR NON PFD MED 4.4% 08-14-2028 CUSIP: 09659W2F0	300,000.000	288,969.00	291,501.86
PVTPL BNP PARIBAS 5.738% 02-20-2035 CUSIP: 09659W2X1	300,000.000	300,000.00	300,911.31
PVTPL BNP PARIBAS 7.375% 12-31-2049 CUSIP: 05602XJC3	400,000.000	405,500.00	397,112.68
PVTPL BPCE SA 7.003% 10-19-2034 CUSIP: 05571AAS4	900,000.000	933,496.00	959,404.30
TOTAL CAP INTL 3.386% DUE 06-29-2060 CUSIP: 89153VAW9	200,000.000	200,000.00	129,565.12

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
France - USD			
Total France - USD		3,357,921.00	3,320,489.29
Germany - USD			
BAYER US FIN II 4.875% DUE 06-25-2048 SEDOL: BD103H7	200,000.000	199,312.00	156,036.75
DEUTSCHE BK AG N Y BRANCH 3.729% DUE 01-14-2032/01-14-2021 REG SEDOL: BM9YRS3	1,000,000.000	1,002,220.45	873,103.85
DEUTSCHE BK AG N Y BRH 3.742% DUE 01-07-2033 BEO SEDOL: BNYJYB2	900,000.000	900,000.00	761,743.80
PVPTL BAYER US FIN II LLC 4.625% 06-25-2038 SEDOL: BYZMHJ6	300,000.000	295,308.00	249,946.70
PVTPL BAYER US FIN LLC 6.5% 11-21-2033 CUSIP: 07274EAL7	1,400,000.000	1,396,346.00	1,424,070.13
PVTPL DAIMLER TRUCKS FIN NORTH AMER 2.0% 12-14-2026 SEDOL: BM8JRJ0	500,000.000	497,825.00	473,733.28
Total Germany - USD		4,291,011.45	3,938,634.51
Hong Kong - USD			
PVTPL AIA GROUP LTD GLOBAL MEDIUM TERM NTS BOO 3.375 DUE 04-07-2030 CUSIP: 00131LAJ4	200,000.000	199,412.00	185,377.75
PVTPL MELCO RESORTS FINANCE LIMITED 5.75% 07-21-2028 CUSIP: 58547DAE9	200,000.000	200,000.00	190,756.43
Total Hong Kong - USD		399,412.00	376,134.18
Indonesia - USD			
PERUSAHAAN 4% DUE 06-30-2050 CUSIP: 71568PAP4	400,000.000	393,132.00	277,263.28
Total Indonesia - USD		393,132.00	277,263.28
Ireland - USD			
AERCAP IRELAND CAP / GLOBA 3.3% DUE 01-30-2032 BEO SEDOL: BNVW1V3	2,000,000.000	1,992,480.00	1,743,028.22
AVOLON HLDGS FDG 2.875% DUE 02-15-2025 CUSIP: 05401AAH4	400,000.000	399,524.00	398,686.95

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Ireland - USD			
AVOLON TLB BORROWER 1 US LLC TERM LOAN B6 SR SECD TERM LN DUE 06-22-2030 BEO CUSIP: 05400KAJ9	482,603.130	477,777.11	482,067.44
SETANTA AIRCRAFT LEASING DESIGNATED ACTIVITY CO TL B SENIOR SECURED 11 MAY 2028 CUSIP: LX2326374	250,000.000	249,375.00	250,715.00
Total Ireland - USD		3,119,156.11	2,874,497.61
Italy - EUR			
UNICREDIT SPA 7.5%-FR PERP EUR200000'REGS SEDOL: BJKGPT4	900,000.000	1,138,643.75	976,351.64
Total Italy - EUR		1,138,643.75	976,351.64
Italy - USD			
ENEL FIN INTL N V STEP CPN 2.25% DUE 07-12-2031 CUSIP: 29278GAP3	300,000.000	298,134.00	251,267.20
INTESA SANPAOLO S FLTG RT 7.778% DUE 06-20-2054 CUSIP: 46115HCB1	500,000.000	559,975.00	534,730.19
PVTPL ENEL FIN AMER LLC 2.875% 07-12-2041 SEDOL: BR1YW69	200,000.000	197,538.00	135,309.02
PVTPL ENEL FIN INTL N V 5.5% 06-26-2034 CUSIP: 29278GBE7	1,000,000.000	983,790.00	989,715.68
PVTPL ENI S P A 5.95% 05-15-2054 CUSIP: 26874RAP3	400,000.000	395,312.00	384,984.02
PVTPL INTESA SANPAOLO S P A 7.8% 11-28-2053 CUSIP: 46115HCF2	200,000.000	226,228.00	223,983.39
PVTPL INTESA SANPAOLO SPA 4.95% DUE 06-01-2042 BEO CUSIP: 46115HBS5	1,500,000.000	1,512,240.00	1,153,368.69
Total Italy - USD		4,173,217.00	3,673,358.19
Japan - USD			
MITSUBISHI UFJ FINANCIAL GROUP INC SR NT2.048% 07-17-2030 SEDOL: BL69JN3	300,000.000	300,000.00	256,604.24
MITSUBISHI UFJ 2.494% DUE 10-13-2032 CUSIP: 606822CB8	900,000.000	900,000.00	759,350.32
MIZUHO FINL GROUP INC 2.172% DUE 05-22-2032 REG CUSIP: 60687YBQ1	500,000.000	500,000.00	415,301.69

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Japan - USD			
MIZUHO FINL GROUP INC 2.201% 07-10-2031 CUSIP: 60687YBH1	700,000.000	700,000.00	598,079.13
NOMURA HLDGS INC 2.999% DUE 01-22-2032 SEDOL: BP6HD11	600,000.000	600,000.00	511,446.51
NOMURA HLDGS INC 3.103% DUE 01-16-2030 SEDOL: BKX9PD1	500,000.000	500,000.00	451,276.55
NOMURA HLDGS INC 5.842% DUE 01-18-2028 CUSIP: 65535HBH1	300,000.000	300,000.00	305,998.25
PVTPL NIPPON LIFE INS CO 2.75% 01-21-2051 CUSIP: 654579AH4	800,000.000	800,000.00	674,927.89
SUMITOMO MITSUI FINL GROUP INC FIXED 3.04% 07-16-2029 SEDOL: BKBQ3F2	1,000,000.000	1,000,000.00	918,120.31
SUMITOMO MITSUI FINL GROUP INC 2.75% DUE01-15-2030 CUSIP: 86562MBW9	400,000.000	400,000.00	357,047.57
SUMITOMO MITSUI FINL GROUP INC 5.71% 01-13-2030 CUSIP: 86562MCW8	800,000.000	800,000.00	819,643.46
SUMITOMO MITSUI 2.13% DUE 07-08-2030 SEDOL: BLPHW40	200,000.000	200,000.00	171,052.24
SUMITOMO MITSUI 5.776% 07-13-2033 SEDOL: BN4BQB2	400,000.000	400,000.00	412,373.76
Total Japan - USD		7,400,000.00	6,651,221.92
Luxembourg - USD			
JAB HLDGS B V SUSTAINABILITY LKD SR NT 4.5% 04-08-2052 CUSIP: 46653KAC2	500,000.000	369,205.00	374,778.23
PVTPL DRILLCO HLDG LUX S A 7.5% 06-01-2030 CUSIP: 262051AA3	113,956.000	442,599.11	109,223.58
Total Luxembourg - USD		811,804.11	484,001.81
Macau - USD			
PVTPL MGM CHINA HLDGS LTD 4.75% DUE 02-01-2027 BEO CUSIP: 55300RAG6	300,000.000	302,664.00	290,403.24
PVTPL STUDIO CITY CO LTD 7.0% 02-15-2027 CUSIP: 86400GAC3	400,000.000	400,000.00	401,595.60
PVTPL WYNN MACAU LTD 5.625% DUE 08-26-2028/08-26-2020 BEO CUSIP: 98313RAH9	200,000.000	207,500.00	192,616.16

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Macau - USD			
SANDS CHINA LTD SR NT 2.3% 03-08-2027 CUSIP: 80007RAN5	500,000.000	484,370.00	465,859.25
Total Macau - USD		1,394,534.00	1,350,474.25
Mexico - USD			
PVTPL BANCO MERCANTIL DEL NORTE S.A. 6.625% DUE 12-31-2049 BEO CUSIP: 05973KAB3	300,000.000	300,000.00	269,261.43
PVTPL BBVA MEXICO SA INSTITUCION DE BANCA MULT 144A 8.45% 06-29-2038 CUSIP: 07336UAA1	400,000.000	423,300.00	414,259.40
PVTPL TRUST F/1401 SR NT 6.95 DUE 01-30-2044 CUSIP: 898324AB4	500,000.000	490,875.00	430,843.90
PVTPL TRUST 1401 SR NT 144A 6.39% DUE 01-15-2050/06-28-2019 BEO CUSIP: 898339AB2	200,000.000	214,000.00	155,954.90
TRUST F/1401 6.95 01-30-2044 BEO CUSIP: P9406GAB4	200,000.000	212,100.00	172,337.56
Total Mexico - USD		1,640,275.00	1,442,657.19
Netherlands - EUR			
STICHTING AK RABOBANK CERTIFICATEN 6.5% 31/12/2049 SEDOL: BJBQCW5	210,075.000	241,300.22	241,582.54
Total Netherlands - EUR		241,300.22	241,582.54
Netherlands - USD			
AERCAP IRELAND CAP 3.65% DUE 07-21-2027 SEDOL: BDBSC18	300,000.000	280,515.00	291,040.73
ING GROEP N V 5.55% 03-19-2035 SEDOL: BRQN2X8	1,100,000.000	1,100,000.00	1,094,223.99
PVTPL HEINEKEN N V SR NT 4 DUE 10-01-2042 BEO CUSIP: 423012AE3	100,000.000	100,613.00	81,488.96
Total Netherlands - USD		1,481,128.00	1,466,753.68
Norway - USD			
PVTPL AKER BP ASA 5.8% 10-01-2054 CUSIP: 00973RAP8	300,000.000	299,070.00	272,287.31

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Norway - USD			
Total Norway - USD		299,070.00	272,287.31
Saudi Arabia - USD			
GREENSAIF PLINE NT 144A 6.129% 02-23-2038 CUSIP: 39541EAA1	400,000.000	400,000.00	400,798.28
PVTPL GREENSAIF PIPELINES BIDCO S A R L 5.8528% 02-23-2036 CUSIP: 39541EAD5	200,000.000	200,000.00	197,403.00
Total Saudi Arabia - USD		600,000.00	598,201.28
Spain - USD			
BANCO BILBAO VISCAYA ARG 6.033% 03-13-2035 SEDOL: BSLM0D3	200,000.000	200,000.00	199,920.82
PVTPL CELLNEX FINANCE 3.875% DUE 07-07-2041 BEO CUSIP: 15118JAA3	300,000.000	296,172.00	229,103.04
TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG SEDOL: BYWMQF8	50,000.000	50,864.57	44,528.05
Total Spain - USD		547,036.57	473,551.91
Switzerland - USD			
CREDIT SUISSE AG NEW YORK BRH MEDIUM TER7.5% DUE 02-15-2028 SEDOL: BL69K85	1,400,000.000	1,396,794.00	1,499,213.91
PVTPL UBS GROUP AG 5.379% 09-06-2045 CUSIP: 902613BM9	500,000.000	500,000.00	476,861.27
PVTPL UBS GROUP AG 9.25% 12-31-2049 CUSIP: 902613BE7	200,000.000	218,250.00	229,186.20
PVTPL UBS GROUP FUNDING 4.125% 09-24-2025 BEO CUSIP: 90351DAB3	200,000.000	201,008.00	199,068.82
UBS GROUP AG SR NT 3.75% 03-26-2025 CUSIP: 902613AX6	550,000.000	548,680.00	548,354.34
UBS GROUP AG 6.442% 08-11-2028 CUSIP: 225401AV0	550,000.000	535,645.00	568,396.35
UBS GROUP AG 6.85% DUE 12-31-2049 CUSIP: 902613BN7	800,000.000	800,000.00	791,287.60
UBS GROUP AG 7.0% 31/12/2049 SEDOL: BVXZ4Q2	600,000.000	634,500.00	600,288.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Switzerland - USD			
UBS GROUP AG 9.25% 12-31-2049 CUSIP: H42097ER4	200,000.000	220,000.00	229,186.20
UBS GROUP FDG 4.125% DUE 04-15-2026 CUSIP: 90351DAF4	1,200,000.000	1,197,348.00	1,188,334.33
Total Switzerland - USD		6,252,225.00	6,330,177.02
United Kingdom - EUR			
ROLLS ROYCE 4.625% GTD SNR 16/02/26 EUR SEDOL: BMTLNW0	500,000.000	652,866.85	525,930.47
Total United Kingdom - EUR		652,866.85	525,930.47
United Kingdom - GBP			
BARCLAYS PLC 5.851%-FRN SNR 21/03/35 GBP SEDOL: BSHSL21	500,000.000	629,173.41	629,652.27
NATWEST GROUP PLC 5.125%-FRN PERP GBP200000 SEDOL: BMZ7Y18	200,000.000	262,890.02	239,387.51
ROLLS ROYCE 5.75% GTD SNR 15/10/27 GBP SEDOL: BMTLNX1	100,000.000	148,380.31	127,211.76
TESCO PPTY FIN 5 5.6611% 13/10/2041 SEDOL: B60WHS4	460,088.830	569,867.24	559,725.43
TESCO PROP FIN 6 PLC 5.4111% BDS 13/07/2044 GBP100000 SEDOL: B9JST33	174,670.470	221,909.06	207,882.28
TESCO PROPERTY FIN 4 PLC 5.8006% 13/10/2040 SEDOL: B3LSHB3	357,320.820	472,328.09	440,714.10
TESCO PROPERTY 3 5.744% M/BKD 13/04/2040GBP SEDOL: B3RF4N9	439,460.180	608,388.74	540,140.24
THAMES WTR UTL FIN 6.5% A/BKD 09/02/2032GBP SEDOL: 0050481	100,000.000	113,941.02	100,931.21
VIRGIN MEDIA SEC F 4.25% GTD 15/01/2030 GBP SEDOL: BKLXG54	100,000.000	123,230.00	110,309.06
Total United Kingdom - GBP		3,150,107.89	2,955,953.86
United Kingdom - USD			
BARCLAYS PLC 6.036% 03-12-2055 SEDOL: BPBMPF9	400,000.000	400,000.00	400,538.93

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United Kingdom - USD			
HSBC HOLDINGS PLC 5.402% DUE 08-11-2033 SEDOL: BP4ZFB1	400,000.000	400,000.00	396,004.82
LLOYDS BANKING GROUP PLC 5.59% 11-26-2035 SEDOL: BQT5BP9	800,000.000	800,000.00	793,060.74
LLOYDS BKG GROUP PLC 5.679% 01-05-2035 SEDOL: BRJC5M2	800,000.000	801,286.00	796,883.28
NATIONAL GRID PLC 5.809% 06-12-2033 SEDOL: BQWSLD3	1,100,000.000	1,100,000.00	1,122,696.36
NATWEST GROUP PLC SR GLBL COCO 5.076% 01-27-2030 SEDOL: BF19XW3	600,000.000	628,400.00	593,769.68
NATWEST GROUP PLC 5.778% 03-01-2035 SEDOL: BQBBVP5	800,000.000	800,000.00	805,277.43
NATWEST GROUP PLC 7.3% 12-31-2049 CUSIP: 639057AT5	800,000.000	800,000.00	788,921.68
PVTPL ASHTEAD CAP INC 5.8% 04-15-2034 SEDOL: BPG9Q52	200,000.000	208,928.00	200,203.10
PVTPL NEW ENGLAND POWER CO 5.936% DUE 11-25-2052 BEO SEDOL: BP7LTG9	300,000.000	300,000.00	302,984.72
ROYAL BK SCOTLAND 4.445% DUE 05-08-2030 SEDOL: BJXS2H4	300,000.000	300,000.00	289,324.42
SANTANDER UK GROUP HLDGS PLC 3.823% 11-03-2028 SEDOL: BF5R442	300,000.000	278,547.00	288,817.13
VODAFONE GROUP PLC NEW 4.875% DUE 06-19-2049 REG SEDOL: BJQ2JX8	600,000.000	589,506.00	517,545.91
VODAFONE GROUP PLC 5.875% 06-28-2064 SEDOL: BNZH78	100,000.000	99,162.00	96,963.41
Total United Kingdom - USD		7,505,829.00	7,392,991.61
United States - EUR			
BECTION DICKINSON 4.029% 07/06/2036 SEDOL: BRDZWT3	300,000.000	326,100.00	320,763.07
NETFLIX INC 3.625% 15/06/2030 SEDOL: 2A95KTU	100,000.000	145,630.57	106,724.59
NETFLIX INC 3.875% 15/11/2029 CUSIP: ZS2938422	400,000.000	448,280.03	431,271.07
PVTPL KKR GRP FIN CO FIXED 1.625% 05-22-2029 BEO SEDOL: BPLQDY6	300,000.000	334,822.85	293,686.66

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - EUR			
Total United States - EUR		1,254,833.45	1,152,445.39
United States - USD			
AADVANTAGE LOYALTY IP LTD. (AMERICAN AIRLINES, INC.) TERM LOAN DUE 03-10-2028 CUSIP: 02376CBJ3	560,000.000	573,212.50	574,190.40
ABBVIE INC 4.45% DUE 05-14-2046 SEDOL: BYP8MQ6	100,000.000	98,128.13	85,114.04
ABBVIE INC 5.4% 03-15-2054 SEDOL: BSNSFM3	2,700,000.000	2,690,739.00	2,599,793.04
ADVENTIST HEALTH SYS/WEST 5.43% 03-01-2032 SEDOL: BQZB5F9	100,000.000	100,000.00	99,540.87
AES CORP 7.6% 01-15-2055 SEDOL: BQH7RQ0	625,000.000	625,748.16	641,867.39
ALABAMA PWR CO 4.15% DUE 08-15-2044 SEDOL: BQ5C541	400,000.000	396,816.00	329,070.71
ALEXANDRIA REAL ESTATE EQUITIES 3.55% 03-15-2052 SEDOL: BP2TQZ6	100,000.000	99,575.00	68,165.81
ALEXANDRIA REAL 3.375% DUE 08-15-2031 SEDOL: BJQV463	600,000.000	599,154.00	537,123.79
ALEXANDRIA REAL 4.85% DUE 04-15-2049 SEDOL: BJML8W1	100,000.000	99,949.00	85,961.70
ALEXANDRIA REAL 4% DUE 02-01-2050 SEDOL: BJQV474	200,000.000	220,760.00	148,650.60
ALLY FINANCIAL INC 8.0% DUE 11-01-2031 BEO SEDOL: B2PWM42	100,000.000	122,125.00	110,457.28
ALLY FINL INC SR NT FIXED / FLTG 6.992% 06-13-2029 CUSIP: 02005NBT6	400,000.000	400,000.00	416,836.66
ALLY FINL INC 6.848% 01-03-2030 CUSIP: 02005NBU3	400,000.000	400,000.00	414,634.99
ALLY FINL INC 8% DUE 11-01-2031 SEDOL: B3LVPV8	800,000.000	995,254.00	884,674.01
AMAZON COM INC NT 2.875% 05-12-2041 SEDOL: BNW2Q84	1,000,000.000	996,230.00	734,787.22
AMERICAN ELEC PWR CO INC 2.3% DUE 03-01-2030/03-05-2020 REG SEDOL: BLH0SD8	500,000.000	447,555.00	434,712.88
AMERICAN EXPRESS CO 3.55% 12-31-2049 SEDOL: BNHQ2Q1	1,700,000.000	1,700,000.00	1,634,385.44

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
AMERICAN HOMES 4 RENT 5.25% 03-15-2035 SEDOL: BSTKNN0	700,000.000	696,388.00	681,331.19
AMERICAN TOWER CORP 5.45% 02-15-2034 SEDOL: BQ5J3Z9	800,000.000	794,280.00	801,575.09
AMERICAN TOWER CORP 2.95% DUE 01-15-2025 SEDOL: BJMJ7X9	400,000.000	396,752.00	399,742.74
AMERICAN TOWER CORP 3.65% DUE 03-15-2027 SEDOL: BJLV1Q7	100,000.000	99,517.00	97,621.16
AMERN FINL GROUP 4.5% DUE 06-15-2047 SEDOL: BF3BYD5	1,300,000.000	1,298,388.00	1,077,229.66
AMERN TOWER CORP FIXED 3.95% DUE 03-15-2029 SEDOL: BJQN856	300,000.000	276,249.00	287,495.93
AMERN TOWER CORP 2.95% DUE 01-15-2051 SEDOL: BMWC4X8	300,000.000	296,790.00	186,476.49
AMERN TOWER CORP 3.1% DUE 06-15-2050 SEDOL: BMBKJ72	300,000.000	196,047.00	192,671.28
AMERN TOWER CORP 3.125% DUE 01-15-2027 SEDOL: BDCVX35	600,000.000	599,598.00	580,471.94
AMERN TOWER CORP 3.375% DUE 10-15-2026 SEDOL: BDGNML8	700,000.000	676,264.40	683,727.57
AMERN TOWER CORP 3.8% DUE 08-15-2029 SEDOL: BJMJ814	2,300,000.000	2,363,252.00	2,178,981.57
AMGEN INC NEW ISSUE 30YR 4.2% 02-22-2052 SEDOL: BN7KZX1	800,000.000	795,536.00	618,692.06
AMGEN INC SR NT 3% 01-15-2052 CUSIP: 031162DC1	100,000.000	97,954.00	63,103.74
AMGEN INC 2.77% 09-01-2053 SEDOL: BN0THC8	138,000.000	127,389.75	80,496.81
AMGEN INC 5.15% DUE 11-15-2041 SEDOL: B76M525	101,000.000	134,577.45	94,084.13
AMGEN INC 5.25% DUE 03-01-2033 SEDOL: BMTY608	2,700,000.000	2,691,495.00	2,681,274.31
AMGEN INC 5.6% DUE 03-01-2043 SEDOL: BMTY5V2	200,000.000	200,122.00	195,147.81
AMGEN INC 5.65% 03-02-2053 SEDOL: BMTY5X4	1,500,000.000	1,583,830.74	1,446,942.69

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Corporate Debt Instruments - Other			
United States - USD			
AMMC CLO XII LTD / AMMC CLO XII 5.50896%11-10-2030 CUSIP: 00176CAW1	56,956.180	56,956.18	56,970.09
AON NORTH AMER INC 5.3% 03-01-2031 SEDOL: BMFF906	500,000.000	498,700.00	502,103.00
APPALACHIAN POWER CO 4.5% DUE 08-01-2032BEO SEDOL: BNRNRF6	100,000.000	95,915.00	94,151.91
APPALACHIAN PWR CO 7% DUE 04-01-2038 SEDOL: B2QH9T0	300,000.000	390,636.00	329,938.46
APPLE INC FIXED 2.95% 09-11-2049 CUSIP: 037833DQ0	600,000.000	595,620.00	400,468.33
APPLE INC 4.25% DUE 02-09-2047 SEDOL: BDVPX83	300,000.000	317,430.00	257,336.88
APPLE INC 4.375% DUE 05-13-2045 SEDOL: BXC5WP2	100,000.000	104,849.00	88,402.11
APPLE INC 4.45% DUE 05-06-2044 CUSIP: 037833AT7	300,000.000	310,362.00	274,501.99
APPLE INC 4.85% 05-10-2053 SEDOL: BQB7DX5	500,000.000	497,495.00	473,314.08
APTIV SWISS HOLDINGS LIMITED 4.15% 05-01-2052 SEDOL: BNYF3L3	300,000.000	299,349.00	213,679.51
ARCH CAP GROUP LTD FIXED 3.635% DUE 06-30-2050 CUSIP: 03939AAA5	370,000.000	370,754.67	264,062.67
AREIT 2023-CRE8 7.2118% DUE 02-17-2028 CUSIP: 04002BAA3	492,982.350	490,517.44	493,640.73
ARES MANAGEMENT CORPORATION 5.6% 10-11-2054 SEDOL: BT25M09	1,000,000.000	992,390.00	952,215.60
ARIZONA PUB SVC CO NT 3.35% 05-15-2050 SEDOL: BJK0G71	300,000.000	298,950.00	202,957.95
ASSURED GTY US HLDGS INC GTD SR NT 3.15%06-15-2031 SEDOL: BN0THH3	150,000.000	149,575.50	132,460.77
AT&T INC 3.65% DUE 09-15-2059 CUSIP: 00206RLV2	5,538,000.000	3,946,304.57	3,677,872.86
ATHENE HLDG LTD 6.25% 04-01-2054 SEDOL: BQBDXL1	100,000.000	99,381.00	100,442.22
AXA EQUITABLE FIXED 4.35% DUE 04-20-2028 CUSIP: 054561AJ4	100,000.000	97,827.00	97,979.21

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
BANK AMER CORP 2.972% DUE 07-21-2052 BEO CUSIP: 06051GKB4	300,000.000	300,000.00	191,080.13
BANK AMER CORP 3.419% 12-20-2028 SEDOL: BLPLDG1	3,938,000.000	3,755,461.62	3,774,182.23
BANK AMER CORP 5.875% DUE 12-31-2049 CUSIP: 060505FL3	900,000.000	952,163.79	903,058.83
BANK OF AMERICA CORP 2.884% 10-22-2030 SEDOL: BLPLD72	500,000.000	500,000.00	451,535.69
BANK OF AMERICA CORP 4.571% 04-27-2033 CUSIP: 06051GKQ1	900,000.000	900,000.00	855,742.59
BANK OF AMERICA CORPORATION 5.468% 01-23-2035 CUSIP: 06051GMA4	1,400,000.000	1,400,000.00	1,401,893.33
BK OF AMER NA 6 DUE 10-15-2036 SEDOL: B8YB6B7	600,000.000	570,758.21	623,340.72
BLACK HILLS CORP FIXED 2.5% DUE 06-15-2030 SEDOL: BMVXSS5	200,000.000	199,316.00	174,507.19
BLUE OWL FIN LLC 4.125% 10-07-2051 SEDOL: BS1JCS3	100,000.000	97,511.00	72,960.29
BLUE OWL FIN LLC 4.375% 02-15-2032 SEDOL: BMCG1H3	400,000.000	395,060.00	370,896.31
BLUE OWL FINANCE LLC 3.125% 06-10-2031 SEDOL: BRJZ275	500,000.000	493,650.00	438,685.16
BOEING CO FIXED 5.805% DUE 05-01-2050 SEDOL: BM8R6R5	1,800,000.000	1,669,092.00	1,670,855.90
BOEING CO 3.25% DUE 02-01-2028 SEDOL: BMHXM2	800,000.000	799,824.00	752,705.69
BOEING CO 3.6% 05-01-2034 SEDOL: BK1WFH6	250,000.000	260,820.00	209,284.26
BOEING CO 5.04% DUE 05-01-2027 SEDOL: BM8XFS7	700,000.000	700,000.00	701,679.51
BOOZ ALLEN HAMILTON INC 5.95% 08-04-2033 SEDOL: BRT3NQ5	100,000.000	99,044.00	102,225.63
BOSTON SCIENTIFIC CORP NT STEP UP 11-15-2035 11-17-2005 SEDOL: B0Q4ZC2	1,500,000.000	1,680,656.00	1,650,179.06
BRIGHTHOUSE FINL INC SR NT 3.85% 12-22-2051 SEDOL: BNRLZ23	300,000.000	299,778.00	195,453.67

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
BRISTOL MYERS FIXED 4.25% DUE 10-26-2049 SEDOL: BMW2G98	300,000.000	297,474.00	242,792.73
BRISTOL MYERS FIXED 4.35% DUE 11-15-2047 SEDOL: BMXWR94	100,000.000	99,733.00	82,648.02
BRISTOL MYERS SQUIBB CO 5.55% 02-22-2054 SEDOL: BPK6XT2	1,600,000.000	1,593,744.00	1,552,600.40
BRISTOL-MYERS SQUIBB CO 3.9% 03-15-2062 SEDOL: BP961B1	100,000.000	99,516.00	71,678.47
BROADCOM INC FIXED 4.15% DUE 11-15-2030 SEDOL: BKPVPK2	363,000.000	377,423.60	347,220.96
BROADCOM INC TERM LOAN 08-14-2026 CUSIP: 11134NAU9	149,937.190	149,562.35	149,187.50
BROADCOM INC 4.3% DUE 11-15-2032 BEO SEDOL: BKPVK30	600,000.000	598,614.00	566,021.05
BROADSTONE NET LEASE INC 2.6% 09-15-2031 SEDOL: BP5CQF2	300,000.000	299,448.00	247,820.30
BURLINGTON NORTHN SANTA FE LLC 4.45% DUE01-15-2053 BEO SEDOL: BN7L4K4	48,000.000	43,343.82	40,263.31
BURLINGTON NORTHN SANTA FE LLC 5.2% 04-15-2054 SEDOL: BRBD9B0	152,000.000	152,675.51	143,361.87
CAMPBELL SOUP CO 3.125% DUE 04-24-2050/04-24-2020 REG SEDOL: BLFFMG6	200,000.000	199,458.00	128,945.13
CANTOR FITZGERALD L P SR NT 144A 4.5% 04-14-2027 SEDOL: BQ7ZPP9	300,000.000	299,043.00	293,730.67
CAPITAL ONE FINANCIAL CORP 6.377% 06-08-2034 CUSIP: 14040HDA0	1,100,000.000	1,100,000.00	1,142,597.70
CARNIVAL CORPORATION (2027) TERM LOAN SENIOR SECURED 08-08-2027 CUSIP: LX2299332	267,170.240	265,432.67	268,588.91
CDW LLC/CDW FIN FIXED 3.569% DUE 12-01-2031 SEDOL: BPLVD52	400,000.000	400,000.00	356,008.18
CENTENE CORP DEL SR NT 2.45% 07-15-2028 SEDOL: BP2Q6N5	400,000.000	400,000.00	360,590.40
CENTENE CORP DEL SR NT 4.25% 12-15-2027 SEDOL: BMCTMH9	300,000.000	297,480.00	291,060.12
CENTERPOINT ENERGY 4.1% DUE 09-01-2047 SEDOL: BF1D1V0	200,000.000	198,834.00	156,365.14

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Corporate Debt Instruments - Other			
United States - USD			
CF INDS INC 4.95% DUE 06-01-2043 SEDOL: B9XR0S8	1,100,000.000	1,320,750.00	969,752.03
CF INDS INC 5.375% DUE 03-15-2044 SEDOL: BKL56J4	400,000.000	494,571.43	372,394.02
CHARLES SCHWAB CORP 4.0% DUE 12-31-2049 BEO CUSIP: 808513BK0	400,000.000	400,000.00	387,282.10
CHARTER COMMUNICATIONS OPER LLC 6.55% 06-01-2034 CUSIP: 161175CR3	100,000.000	99,755.00	102,318.16
CHARTER COMMUNICATIONS OPER LLC/CHARTE 3.7% DUE 04-01-2051/04-17-2020 REG CUSIP: 161175BV5	850,000.000	847,798.50	531,780.97
CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.8% DUE 03-01-2050 CUSIP: 161175BT0	300,000.000	305,892.00	225,829.18
CHARTER COMMUNICATIONS OPERATING LLC TERM LOAN B5 SENIOR SECURED 11-21-2031 CUSIP: LX2539539	3,125,838.160	3,104,661.42	3,116,710.71
CHARTER COMMUNICATIONS OPERATING, LLC TERM B-4 LOAN SENIOR SECURED 12-07-2030 CUSIP: 16117LCB3	396,000.000	394,020.00	394,558.56
CHARTER 5.375% 05-01-2047 SEDOL: BFF9P78	100,000.000	99,638.38	82,167.26
CHENIERE CORPUS CHRISTI HLDGS LLC 3.7% 11-15-2029 SEDOL: BMBTPN7	300,000.000	299,775.00	281,570.70
CHENIERE ENERGY FIXED 4% DUE 03-01-2031 SEDOL: BM8JV21	600,000.000	600,000.00	555,186.26
CHOICE HOTELS INTL INC 5.85% 08-01-2034 SEDOL: BSMW0T8	100,000.000	98,929.00	100,228.66
CITIGROUP INC 3.668% 07-24-2028 SEDOL: BF347Y6	100,000.000	100,000.00	96,862.56
CITIGROUP INC 3.875% 12-29-2049 SEDOL: BMC9RY1	700,000.000	700,000.00	679,644.12
CITIGROUP INC 4.075% 04-23-2029 SEDOL: BLPNK77	700,000.000	700,000.00	679,064.33
CITIGROUP INC 7.0% 12-31-2049 SEDOL: BPDZKQ2	700,000.000	700,000.00	738,202.61
CITIGROUP INC 7.2% 12-31-2049 SEDOL: BMFLF84	700,000.000	700,000.00	726,464.20
CLECO PWR LLC 6% DUE 12-01-2040 SEDOL: BGHQ1Z4	825,000.000	815,908.50	824,370.68

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
CMO ALTERNATIVE LN TR 2006-OA9 MTG CL 2A-1A 0 DUE 07-25-2036 REG SEDOL: B1TR4K6	214,687.080	93,828.32	176,942.92
CMS ENERGY CORP SR NT 4.7 03-31-2043 SEDOL: B94P0F8	200,000.000	198,882.00	170,278.39
CNA FINL CORP 5.5% 06-15-2033 SEDOL: BRRFH49	1,100,000.000	1,064,250.00	1,108,752.46
COMCAST CORP NEW 2.987% 11-01-2063 SEDOL: BQB4RF6	59,000.000	30,757.55	33,353.73
COMCAST CORP NEW 4.049% DUE 11-01-2052 SEDOL: BFWQ3S9	52,000.000	33,811.43	39,160.99
COMCAST CORP 5.5% DUE 05-15-2064 SEDOL: BQPF829	700,000.000	696,710.00	653,948.61
COMMONSPIRIT HLTH 4.187% DUE 10-01-2049 SEDOL: BKMD3V8	100,000.000	100,000.00	78,373.64
COMMONWEALTH EDISON CO 3.85% 03-15-2052 SEDOL: BPQG0Y0	700,000.000	698,761.00	518,606.68
CONS EDISON CO N Y 3.2% DUE 12-01-2051 SEDOL: BN4QFZ4	100,000.000	100,000.00	65,493.35
CONS EDISON CO N Y 3% DUE 12-01-2060 SEDOL: BMX50J4	50,000.000	44,791.50	29,456.96
CONS EDISON CO N Y 4.5% DUE 05-15-2058 SEDOL: BFZYKL2	200,000.000	203,406.00	160,972.61
CONS EDISON CO N Y 4% 11-15-2057 SEDOL: BZ1JRW1	100,000.000	100,694.00	73,620.42
CONSOLIDATED EDISON CO N Y INC 3.7% DUE 11-15-2059 SEDOL: BKTGB50	100,000.000	99,111.00	69,823.44
CONSOLIDATED EDISON CO(N.Y) 6.15% DUE 11-15-2052 BEO SEDOL: BLGXL73	500,000.000	496,950.00	524,639.72
CONSTELLATION BRANDS INC 3.75% DUE 05-01-2050/04-27-2020 REG SEDOL: BMYSSV0	400,000.000	397,144.00	293,739.20
CONSTELLATION ENERGY GENERATION LLC 6.5%10-01-2053 CUSIP: 210385AE0	300,000.000	300,441.00	319,013.89
CONSTELLATION 4.5% DUE 05-09-2047 SEDOL: BDGKT74	200,000.000	209,614.00	165,375.43
CROWN CASTLE INTL CORP 4.3% 02-15-2029 SEDOL: BJ686B3	700,000.000	757,611.00	677,343.21

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
CROWN CASTLE INTL 2.25% DUE 01-15-2031 SEDOL: BMG11F2	600,000.000	598,980.00	504,422.24
CROWN CASTLE INTL 3.1% DUE 11-15-2029 SEDOL: BK9Z6H4	500,000.000	499,055.00	454,749.90
CROWN CASTLE INTL 4.45% DUE 02-15-2026 SEDOL: BD5BSN7	1,500,000.000	1,495,065.00	1,494,534.03
CUBESMART L P SR NT 2.25% 12-15-2028 SEDOL: BNNJDF0	500,000.000	497,575.00	449,639.86
CVS HEALTH CORP PASSTHRU CTF 5.773% DUE 01-10-2033/03-10-2011 BEO SF 06-10-2015 SEDOL: B3V46L4	1,345,091.480	1,345,091.48	1,339,633.31
CVS HEALTH CORP 5.875% 06-01-2053 SEDOL: BQ0MLB5	300,000.000	304,668.00	275,226.43
CVS HEALTH CORP 6.0% 06-01-2044 SEDOL: BM8JC28	1,900,000.000	1,888,505.00	1,798,076.91
CVS HLTH FIXED 6.05% 06-01-2054 SEDOL: BSCC010	300,000.000	311,775.00	282,206.97
DELL INTL L L C / EMC CORP FIRST LIEN NT5.3% 10-01-2029 CUSIP: 24703TAG1	100,000.000	99,272.83	100,977.38
DELL INTL L L C / EMC CORP SR NT 3.375% 12-15-2041 SEDOL: BRBVT70	500,000.000	498,340.00	368,167.07
DELL INTL L L C/EMC CORP 6.02% DUE 06-15-2026 CUSIP: 24703TAD8	39,000.000	38,981.28	39,562.80
DELMARVA PWR & LT CO 4.15% DUE 05-15-2045 SEDOL: BWWC535	500,000.000	395,075.00	400,791.53
DELTA AIR LINES INC DEL 3.75% DUE 10-28-2029 SEDOL: BK8VSG6	1,000,000.000	994,750.00	932,723.10
DELTA AIR LINES 7.375% DUE 01-15-2026 SEDOL: BMVT184	552,000.000	639,009.00	563,860.22
DEVON ENERGY CORP 5.75% 09-15-2054 SEDOL: BQB3TL3	1,000,000.000	998,820.00	909,164.51
DIAMONDBACK ENERGY INC 4.25% DUE 03-15-2052 BEO CUSIP: 25278XAT6	100,000.000	99,714.00	75,642.46
DIRECTV FING LLC TERM LOAN SENIOR SECURED TL 08-02-2029 CUSIP: 25460HAD4	0.000	0.00	0.00
DISCOVER FINL SVCS 5.5% DUE 10-30-2049 SEDOL: BFLVVG9	600,000.000	600,000.00	584,060.58

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
DISNEY WALT CO 2.75% DUE 09-01-2049 SEDOL: BJJJTB4	500,000.000	483,875.00	312,460.20
DISNEY WALT CO 3.8% DUE 05-13-2060 REG SEDOL: BMDWGW0	600,000.000	599,142.00	436,612.02
DOMINION ENERGY SOUTH 6.25% 10-15-2053 SEDOL: BRX92H3	1,400,000.000	1,392,076.00	1,510,003.33
DTE ELEC CO FIXED 2.625% DUE 03-01-2031 SEDOL: BM7SRS7	100,000.000	99,832.00	87,514.63
DTE ENERGY CO 5.1% 03-01-2029 SEDOL: BPGLSN0	200,000.000	199,564.00	200,440.87
DUKE ENERGY CAROLINAS LLC 5.35% DUE 01-15-2053 SEDOL: BQ0N1J6	1,100,000.000	1,126,070.00	1,047,651.33
DUKE ENERGY CORP NEW SR NT 3.3% 06-15-2041 SEDOL: BNR5LG1	150,000.000	149,628.00	110,236.88
DUKE ENERGY CORP NEW SR NT 3.5% 06-15-2051 SEDOL: BNR5LJ4	150,000.000	149,944.50	101,369.98
DUKE ENERGY FLA 4.2% DUE 07-15-2048 CUSIP: 26444HAF8	300,000.000	299,583.00	240,570.22
DUKE ENERGY IND FIXED 2.75% DUE 04-01-2050 SEDOL: BL6BZT7	400,000.000	241,876.00	241,936.30
EASTERN ENERGY GAS 5.65% 10-15-2054 SEDOL: BQFN221	1,400,000.000	1,398,978.00	1,322,463.46
EDISON INTL 5.0% 12-31-2049 SEDOL: BP9RHS3	300,000.000	300,000.00	292,418.07
EL PASO CORP 7.42% DUE 02-15-2037 SEDOL: BG48Y98	1,500,000.000	1,132,500.00	1,604,959.52
EL PASO ENERGY CORP MTN BOOKTRANCHE # TR00005 7.75 1-15-2032 BEO SEDOL: 2836399	400,000.000	564,780.00	454,468.36
ELEVANCE HEALTH INC 5.125% DUE 02-15-2053 SEDOL: BQB3QT0	100,000.000	96,294.00	89,144.14
ELEVANCE HEALTH INC 5.7% 02-15-2055 SEDOL: BQPCQF9	700,000.000	696,171.00	675,560.34
ELEVANCE HLTH INC FIXED 6.1% DUE 10-15-2052 SEDOL: BNTB0H1	600,000.000	654,546.00	607,337.18
ENBRIDGE ENERGY 5.5% DUE 09-15-2040 SEDOL: B3N4NM2	100,000.000	116,158.00	95,834.83

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
ENERGY TRANSFER FIXED 6.05% DUE 06-01-2041 SEDOL: B4LTG94	500,000.000	451,675.00	498,512.85
ENERGY TRANSFER L P 6.55% 12-01-2033 SEDOL: BR3TGZ9	400,000.000	399,544.00	425,838.24
ENERGY TRANSFER LP 5.55% 05-15-2034 SEDOL: BQHNMV8	900,000.000	896,940.00	895,391.42
ENERGY TRANSFER LP 5.95% 05-15-2054 SEDOL: BQHNMW9	600,000.000	597,138.00	580,048.52
ENERGY TRANSFER 5.15% DUE 02-01-2043 SEDOL: B8H38T2	500,000.000	418,020.00	441,349.21
ENERGY TRANSFER 5.15% DUE 03-15-2045 SEDOL: BXVMC65	200,000.000	185,182.40	175,334.75
ENERGY TRANSFER 5.25% DUE 04-15-2029 SEDOL: BJCYMH3	1,300,000.000	1,504,685.00	1,304,419.94
ENERGY TRANSFER 7.5% DUE 07-01-2038 SEDOL: BG48VF3	100,000.000	77,975.71	113,223.00
ENERGY ARK LLC 5.15% DUE 01-15-2033 SEDOL: BNNMM07	300,000.000	299,019.00	298,949.98
ENTERPRISE PRODS FIXED 3.2% 02-15-2052 SEDOL: BLD57S5	200,000.000	198,466.00	130,126.10
ENTERPRISE PRODS OPER LLC 5.55% 02-16-2055 SEDOL: BT8P849	1,600,000.000	1,594,608.00	1,541,746.29
ENTERPRISE PRODS 4.2% DUE 01-31-2050 SEDOL: BKB02C4	100,000.000	101,418.00	78,796.18
ENTERPRISE PRODS 4.45 DUE 02-15-2043 SEDOL: B8D1HN7	100,000.000	98,437.05	85,353.89
ENTERPRISE PRODS 4.85% DUE 03-15-2044 SEDOL: B9M5X40	100,000.000	99,619.00	89,506.97
EPR PPTYS 3.75% DUE 08-15-2029 SEDOL: BHQZFR9	250,000.000	247,920.00	231,559.44
EPR PPTYS 4.75% DUE 12-15-2026 SEDOL: BDRYQ07	200,000.000	196,858.00	198,400.15
EQT CORP 5.75% 02-01-2034 SEDOL: BRBG3M8	400,000.000	399,688.00	398,198.28
EQUIFAX INC FIXED 3.1% DUE 05-15-2030 SEDOL: BMDWPD4	100,000.000	99,810.00	90,634.24

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
EQUINIX INC FIXED 3.2% 11-18-2029 CUSIP: 29444UBE5	500,000.000	499,490.00	459,608.07
ERP OPER LTD PARTNERSHIP 4.65% 09-15-2034 SEDOL: BRQPL48	300,000.000	298,977.00	284,692.02
ESSEX PORTFOLIO L 3% DUE 01-15-2030 SEDOL: BJXKF71	300,000.000	295,896.00	271,333.01
EXELON CORP 4.45% DUE 04-15-2046 SEDOL: BD073T1	300,000.000	297,078.00	249,972.71
EXELON GENERATION 5.6 DUE 06-15-2042 SEDOL: B715FY1	484,000.000	425,297.45	467,288.80
EXPAND ENERGY CORP 5.7% DUE 01-15-2035 CUSIP: 165167DH7	800,000.000	796,872.00	785,867.27
EXPEDIA GROUP INC 3.25% DUE 02-15-2030 SEDOL: BLTZ2F1	200,000.000	198,450.00	184,361.43
EXTRA SPACE STORAGE INC 2.35% 03-15-2032 SEDOL: BMHVCL4	300,000.000	299,391.00	245,144.81
FACTSET RESH SYS INC SR NT 2.9% 03-01-2027 SEDOL: BMVXV53	200,000.000	199,658.00	192,031.23
FACTSET RESH SYS INC SR NT 3.45% 03-01-2032 SEDOL: BMVXV64	200,000.000	199,212.00	176,395.72
FED RLTY INVT TR 4.5% DUE 12-01-2044 SEDOL: BWNGZ47	800,000.000	843,032.00	670,248.84
FID NATL 5.1% DUE 07-15-2032 SEDOL: BNSQ4N1	200,000.000	199,876.00	198,844.51
FIRST AMERN FINL CORP SR NT 2.4% 08-15-2031 SEDOL: BMW5Y37	725,000.000	722,501.50	596,609.96
FIRSTENERGY CORP 3.4% DUE 03-01-2050 SEDOL: BL5H0D5	600,000.000	599,094.00	407,421.73
FISERV INC 3.5% DUE 07-01-2029 SEDOL: BRXYZ35	300,000.000	299,496.00	281,450.22
FL PWR & LT CO 3.15% DUE 10-01-2049 SEDOL: BKTC8V3	300,000.000	298,089.00	202,594.08
FLEX LTD 4.875% DUE 06-15-2029 CUSIP: 33938XAA3	400,000.000	429,156.00	391,851.79
FLORIDA POWER & LIGHT COMPANY 2.875% 12-04-2051 SEDOL: BPG96F2	100,000.000	64,150.00	62,614.58

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
FOX CORP 5.476% DUE 01-25-2039 SEDOL: BMPRYX0	100,000.000	100,000.00	95,031.12
FOX CORP 5.576% DUE 01-25-2049 SEDOL: BM63802	100,000.000	98,753.62	93,015.39
FS KKR CAP CORP SR NT 3.125% 10-12-2028 SEDOL: BLBR846	500,000.000	498,410.00	452,814.42
GA GLOBAL FDG TR 1.625% DUE 01-15-2026 SEDOL: BMFDNF3	200,000.000	199,770.00	193,121.70
GATX CORP 4.5% 03-30-2045 SEDOL: BVFB5C1	100,000.000	103,621.00	80,907.36
GEORGIA PWR CO 5.125% DUE 05-15-2052 BEO SEDOL: BMW7ZC9	1,100,000.000	1,091,970.00	1,022,567.12
GLOBAL PAYMENTS INC 5.95% DUE 08-15-2052BEO SEDOL: BP6L0G7	100,000.000	99,558.00	97,074.68
GLOBAL PMTS INC FIXED 2.9% DUE 05-15-2030 SEDOL: BLCWGV3	200,000.000	199,346.00	178,066.70
GLOBAL PMTS INC 3.2% DUE 08-15-2029 REG SEDOL: BK0WRZ9	300,000.000	260,370.00	274,944.41
GLP CAP L P / GLP FING II INC 5.3% 01-15-2029 CUSIP: 361841AL3	200,000.000	199,970.00	198,541.32
GLP CAP L P / GLP 5.25% DUE 06-01-2025 SEDOL: BG08VZ7	600,000.000	612,888.00	599,862.00
GLP CAP L P / GLP 5.75% DUE 06-01-2028 SEDOL: BG08VY6	100,000.000	116,814.00	100,924.83
GLP CAP L P/GLP FING II INC 6.25% 09-15-2054 SEDOL: BR2NVH9	700,000.000	694,281.00	702,026.50
GLP CAPITAL LP/FIN II 3.25% 01-15-2032 SEDOL: BPNXM93	100,000.000	99,376.00	85,647.93
GOLDMAN SACHS FIXED 7.5% 12-31-2049 SEDOL: BPK6RS9	400,000.000	400,000.00	421,871.80
GOLDMAN SACHS GROUP INC DEP SHS REPSTG 1/25TH PERP 3.65% 12-29-2049 SEDOL: BMD9ZH9	300,000.000	300,000.00	286,620.84
GOLDMAN SACHS GROUP INC 5.016% 10-23-2035 SEDOL: BSF0602	2,300,000.000	2,300,000.00	2,202,610.46
GOLDMAN SACHS GROUP INC 5.33% 07-23-2035 SEDOL: BRC1656	2,000,000.000	2,000,000.00	1,965,223.64

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United States - USD			
GOLDMAN SACHS GROUP INC 6.125% 12-31-2049 SEDOL: BP092R2	700,000.000	700,000.00	692,124.90
HALLIBURTON CO 7.45% DUE 09-15-2039 SEDOL: B63S808	100,000.000	134,849.00	116,917.96
HARRIS CORP DEL 5.054% DUE 04-27-2045 SEDOL: BX1DFF8	300,000.000	300,000.00	275,205.98
HCA INC 3.5% DUE 07-15-2051 BEO SEDOL: BND8HZ5	200,000.000	199,002.00	129,583.15
HCA INC 4.375% 03-15-2042 SEDOL: BQV4M28	500,000.000	492,130.00	408,459.49
HCA INC 5.25% DUE 06-15-2049 SEDOL: BJJD6M6	700,000.000	731,278.00	607,009.17
HCA INC 5.5% DUE 06-15-2047 SEDOL: BF2XWB6	400,000.000	400,000.00	364,331.40
HCA INC 5.9% 06-01-2053 SEDOL: BQPF7Y4	300,000.000	290,154.00	283,165.41
HCA INC 5.95% 09-15-2054 SEDOL: BQ1PKQ1	400,000.000	399,740.00	381,043.43
HCA INC 6.0% 04-01-2054 SEDOL: BLD74J1	1,500,000.000	1,491,345.00	1,431,048.74
HEICO CORP NEW 5.35% 08-01-2033 SEDOL: BNXJG40	300,000.000	298,896.00	299,355.82
HIGHWOODS RLTY LTD PARTNERSHIP 7.65% 02-01-2034 SEDOL: BR05230	300,000.000	296,016.00	333,223.12
HOST HOTELS & RESORTS L P 5.7% 07-01-2034 SEDOL: BSCC054	300,000.000	293,973.00	299,587.07
HOST HOTELS & 3.375% DUE 12-15-2029 SEDOL: BJYCNN8	600,000.000	595,308.00	548,416.51
HSBC BK USA N A 7 DUE 01-15-2039 SEDOL: BG48WG1	1,400,000.000	1,473,834.58	1,560,289.30
HUDSON PAC PPTYS L P 5.95% 02-15-2028 SEDOL: BMHL9H9	200,000.000	166,500.00	170,636.28
HUMANA INC FIXED 3.95% DUE 08-15-2049 SEDOL: BK59KT0	100,000.000	100,417.00	72,041.55
HUMANA INC 5.5% 03-15-2053 SEDOL: BQMS2B8	250,000.000	246,767.50	223,487.14

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United States - USD			
HUMANA INC 5.875% DUE 03-01-2033 SEDOL: BP8JTQ2	210,000.000	218,011.50	210,795.79
INDIANAPOLIS PWR & LT CO 1ST MTG BD SER 144A 5.7% 04-01-2054 SEDOL: BQKW0H4	600,000.000	598,272.00	590,249.51
INSTANT BRANDS HOLDINGS INC. TERM LOAN 04-07-2028 CUSIP: LX1937684	0.000	0.00	0.00
INTERCONTINENTAL EXCHANGE INC 3.0% DUE 09-15-2060 REG SEDOL: BMTQL54	400,000.000	395,936.00	232,558.96
INTERCONTINENTAL EXCHANGE INC 4.35% 06-15-2029 SEDOL: BMTWJB4	100,000.000	99,894.00	97,732.46
INTERCONTINENTAL EXCHANGE INC 5.2% 06-15-2062 SEDOL: BMTWJ58	300,000.000	297,984.00	272,852.46
INVITATION HOMES OPER PARTNERSHIP 4.875% 02-01-2035 SEDOL: BQPGF43	200,000.000	197,710.00	189,255.14
INVITATION HOMES OPER PARTNERSHIP LP 5.5% 08-15-2033 SEDOL: BRV0GM1	500,000.000	493,210.00	496,578.69
IPALCO ENTERPRISES INC 4.25% DUE 05-01-2030 REG SEDOL: BL9YNL1	100,000.000	99,909.00	94,206.30
J P MORGAN CHASE COML MTG SECS TR COML MTG PASSTHRU CTF CL A 4.90836 04-15-2037 CUSIP: 466317AA2	976,279.570	907,634.91	954,618.37
JABIL INC 5.45% 02-01-2029 SEDOL: BNLYV53	200,000.000	198,852.00	201,795.45
JANE STR GROUP LLC 1ST LIEN TERM LOAN SENIOR SECURED 12-11-2031 CUSIP: 47077DAM2	398,961.040	397,963.64	397,237.53
JETBLUE AIRWAYS/LOYALTY 9.875% 09-20-2031 SEDOL: BRXCZB7	300,000.000	298,089.00	318,716.18
JETBLUE AWYS CORP TERM LOAN 08-13-2029 CUSIP: LX2413362	997,500.000	977,550.00	1,003,943.85
JPMORGAN CHASE & CO 4.032% 07-24-2048 CUSIP: 46647PAK2	900,000.000	900,000.00	710,581.01
JPMORGAN CHASE & CO 5.53% 07-22-2035 SEDOL: BSWWSY9	900,000.000	900,000.00	890,395.58
JPMORGAN CHASE & CO 6.875% 12-31-2049 SEDOL: BPBMPJ3	700,000.000	700,000.00	736,621.53
JPMORGAN CHASE & CO. 5.336% 01-23-2035 SEDOL: BQWR431	1,100,000.000	1,100,000.00	1,094,958.74

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United States - USD			
JPMORGAN CHASE & CO. 5.35% 06-01-2034 SEDOL: BRBH8L5	3,600,000.000	3,593,114.00	3,601,584.29
JPMORGAN CHASE & FLTG RT 6.254% DUE 10-23-2034 SEDOL: BLB0WL0	500,000.000	500,000.00	528,530.87
JPMORGAN CHASE & 3.65% DUE 09-01-2121 SEDOL: BMGDC22	800,000.000	799,454.54	775,639.05
KENVUE INC 5.2% 03-22-2063 SEDOL: BQS8YG1	400,000.000	397,200.00	370,264.58
KILROY REALTY LP 2.65% DUE 11-15-2033 SEDOL: BMGCCF2	100,000.000	99,957.00	76,515.88
KILROY REALTY LP 3.05% DUE 02-15-2030 SEDOL: BKLM5M2	300,000.000	297,156.00	263,047.67
KILROY RLTY L P 4.25% DUE 08-15-2029 SEDOL: BPRW702	400,000.000	424,608.00	376,548.48
KIMCO RLTY OP LLC 4.85% 03-01-2035 SEDOL: BS6RS84	300,000.000	299,445.00	285,786.32
KINDER MORGAN INC 5.95% 08-01-2054 SEDOL: BRJK1M8	400,000.000	401,294.25	391,353.05
KKR CLO 28 LTD / FLTG RT 5.74758% DUE 02-09-2035 CUSIP: 48253WAL6	1,000,000.000	1,000,000.00	1,001,896.00
KLA CORP 5.65% DUE 11-01-2034 SEDOL: BSDRZ19	100,000.000	99,764.00	102,886.26
KRAFT FOODS GROUP 5% DUE 06-04-2042 CUSIP: 50076QAE6	700,000.000	706,468.00	629,805.33
KRAFT HEINZ FOODS CO GTD SR NT 4.875% 10-01-2049 SEDOL: BKSYG05	1,500,000.000	1,345,616.00	1,284,097.58
KRAFT HEINZ FOODS CO GTD SR NT 5.5% 06-01-2050 SEDOL: BNG49V0	100,000.000	99,396.00	93,946.82
LABORATORY CORP AMER HLDGS 4.8% 10-01-2034 SEDOL: BMZLFM8	300,000.000	299,265.00	284,374.60
LAS VEGAS SANDS CORP 6.2% 08-15-2034 SEDOL: BQ1JDK8	1,500,000.000	1,497,106.00	1,510,228.59
LAS VEGAS SANDS 2.9% DUE 06-25-2025 SEDOL: BKV8626	100,000.000	99,875.00	98,911.95
LAS VEGAS SANDS 3.9% DUE 08-08-2029 SEDOL: BKPHQ07	600,000.000	639,810.00	557,797.70

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
LEIDOS INC FIXED 4.375% DUE 05-15-2030 SEDOL: BLNB3J6	200,000.000	197,432.00	191,342.04
LIBERTY MUT GROUP INC SR NT 144A 3.951% 10-15-2050 SEDOL: BKM7Z2	200,000.000	184,610.59	145,737.09
LILLY ELI & CO 5.1% 02-09-2064 SEDOL: BSHRLG2	1,500,000.000	1,498,215.00	1,373,461.05
LOCKHEED MARTIN CORP SR NT 4.15% 06-15-2053 SEDOL: BN7T9S1	600,000.000	595,872.00	480,278.39
LOCKHEED MARTIN CORP 5.2% 02-15-2055 SEDOL: BRJVG1	100,000.000	101,528.00	94,251.54
LOCKHEED MARTIN CORP 5.2% 02-15-2064 SEDOL: BPG2H14	100,000.000	99,679.00	92,995.46
LOCKHEED MARTIN CORP 5.7% DUE 11-15-2054 SEDOL: BQXQ56	2,000,000.000	2,142,362.08	2,038,335.68
LUX TR 2023-LION FLTG RT 7.00178% DUE 08-15-2040 CUSIP: 55067LAA5	1,400,000.000	1,396,500.00	1,417,607.80
L3HARRIS TECHNOLOGIES INC 5.5% 08-15-2054 SEDOL: BSWWY52	100,000.000	105,476.00	96,205.26
M.D.C.HLDGS INC 3.966% 08-06-2061 SEDOL: BMCHVG5	200,000.000	200,000.00	149,243.83
MARRIOTT INTERNATIONAL 2.85% DUE 04-15-2031 BEO CUSIP: 571903BG7	400,000.000	399,220.00	349,487.65
MARRIOTT INTL INC 3.5% DUE 10-15-2032 CUSIP: 571903BF9	400,000.000	408,248.00	352,965.77
MARSH & MCLENNAN COS INC 4.75% 03-15-2039 SEDOL: BJ2NYM9	200,000.000	199,822.00	185,220.88
MARSH & MCLENNAN COS INC 5.35% 11-15-2044 SEDOL: BT05PH9	900,000.000	899,874.00	874,191.87
MASSACHUSETTS MUT LIFE INS CO 5.672% 12-01-2052 SEDOL: BPCPZ46	200,000.000	200,000.00	191,441.17
META PLATFORMS INC 5.55% 08-15-2064 CUSIP: 30303M8W5	1,100,000.000	1,095,248.00	1,076,919.22
META PLATFORMS INC 5.75% 05-15-2063 SEDOL: BQPF885	900,000.000	897,318.00	910,338.62
METLIFE INC 5.0% 07-15-2052 SEDOL: BP9RBD6	400,000.000	399,316.00	362,589.25

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
MGM RESORTS INTL 6.5% 04-15-2032 SEDOL: BLB06X0	500,000.000	500,000.00	498,229.03
MICRON TECH INC 4.663% DUE 02-15-2030 CUSIP: 595112BQ5	225,000.000	231,900.75	219,624.50
MICRON TECHNOLOGY INC 3.366% 11-01-2041 SEDOL: BMDWFL2	500,000.000	500,000.00	365,534.14
MICRON TECHNOLOGY INC 5.327% 02-06-2029 SEDOL: BJH5486	600,000.000	650,478.00	602,879.49
MICROSOFT CORP SR NT 2.5% 09-15-2050 SEDOL: BT3CPZ5	300,000.000	253,004.00	181,827.29
MICROSOFT CORP 4.5% 06-15-2047 SEDOL: BS4BYQ8	200,000.000	196,889.29	180,633.01
MIDWEST CONNECTOR CAP CO LLC 4.625% 04-01-2029 SEDOL: BJ5F6K4	400,000.000	399,412.00	392,303.65
MOODY'S CORPORATION 4.875% 12-17-2048 BEO CUSIP: 615369AQ8	200,000.000	196,656.00	178,056.82
MOODYS CORP 3.1% 11-29-2061 SEDOL: BMZQF89	100,000.000	68,521.00	59,590.10
MOODYS CORP 5.25% DUE 07-15-2044 SEDOL: BR1HR30	250,000.000	248,655.00	236,890.27
MORGAN STANLEY 2.943% DUE 01-21-2033 SEDOL: BMG9M19	100,000.000	100,000.00	85,745.80
MORGAN STANLEY 5.25% 04-21-2034 CUSIP: 61747YFE0	100,000.000	100,000.00	98,435.02
MORGAN STANLEY 5.32% 07-19-2035 CUSIP: 61747YFT7	900,000.000	900,000.00	885,569.45
MORGAN STANLEY 5.466% 01-18-2035 CUSIP: 61747YFL4	1,200,000.000	1,200,000.00	1,193,415.12
MORGAN STANLEY 6.342% 10-18-2033 CUSIP: 61747YFY7	1,500,000.000	1,500,000.00	1,587,193.58
MPLX LP FIXED 4.9% DUE 04-15-2058 CUSIP: 55336VAP5	300,000.000	297,867.00	242,686.91
MPLX LP FIXED 5.2% 12-01-2047 SEDOL: BMYNVR2	400,000.000	402,828.17	354,012.39
NARRAGANSETT ELEC 3.395% DUE 04-09-2030 SEDOL: BL6BZG4	100,000.000	100,000.00	92,187.07

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
NATL HLTH INVS INC 3% DUE 02-01-2031 SEDOL: BN4NBF7	100,000.000	99,196.00	85,940.87
NEUBERGER BERMAN CLO LTD 20/04/2031 1.29400002956% 04-21-2031 CUSIP: 64132JAN5	1,471,032.390	1,471,179.49	1,472,502.54
NEUBERGER BERMAN 4.875% DUE 04-15-2045 SEDOL: BWVWZH61	600,000.000	557,292.60	495,449.88
NEVADA PWR CO 6.0% 03-15-2054 SEDOL: BS99X04	800,000.000	798,664.00	818,178.64
NEW ISSUE HOME DEPOT 30YR USD 3.625% 04-15-2052 SEDOL: BLFG827	700,000.000	685,041.00	507,983.45
NEWMONT CORP/NEWCREST FIN PTY LTD 5.75% 11-15-2041 SEDOL: BSNR2S5	200,000.000	200,474.98	199,182.91
NEXTERA ENERGY CAP HLDGS INC 2.25% DUE 06-01-2030/05-12-2020 REG SEDOL: BMDX623	500,000.000	499,815.00	432,384.05
NEXTERA ENERGY CAP 5.38% 02-28-2053 SEDOL: BN6KV01	1,100,000.000	1,099,461.00	1,011,145.50
NISOURCE FIN CORP 3.95% DUE 03-30-2048 SEDOL: BD72Q01	100,000.000	99,892.00	76,327.84
NISOURCE FIN CORP 4.375% 05-15-2047 SEDOL: BD20RG3	300,000.000	299,754.00	245,535.65
NISOURCE FIN CORP 5.65% DUE 02-01-2045 SEDOL: BFGCNJ4	200,000.000	241,132.00	195,478.11
NORFOLK SOUTHERN CORP 5.35% 08-01-2054 SEDOL: BRZW957	1,000,000.000	994,160.00	953,429.90
NORFOLK SOUTHN CORP 3.155% DUE 05-15-2055 SEDOL: BN79088	137,000.000	111,233.07	86,761.79
NORTHROP GRUMMAN CORP 4.95% 03-15-2053 SEDOL: BN6LRM8	1,000,000.000	995,890.00	893,937.20
NORTHROP GRUMMAN CORP 5.2% 06-01-2054 SEDOL: BS2G0M3	800,000.000	801,816.00	744,135.18
NYO COML MTG TR FLTGT RT 5.52148% DUE 11-15-2038 CUSIP: 62955HAA5	1,500,000.000	1,364,531.25	1,470,000.00
OBX 2023-NQM9 TR 7.159% DUE 10-25-2063 CUSIP: 673921AA0	839,378.030	839,367.38	855,207.86
OCCIDENTAL PETE CORP 6.05% 10-01-2054 SEDOL: BPDY898	900,000.000	906,003.00	853,910.81

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United States - USD			
OCCIDENTAL PETE 6.2% DUE 03-15-2040 SEDOL: BJCRNM4	200,000.000	204,958.00	197,130.96
OMEGA HEALTHCARE 4.5% DUE 04-01-2027 SEDOL: BYY2WG9	800,000.000	788,368.00	789,683.84
ONEMAIN FIN CORP 7.875% 03-15-2030 SEDOL: BP0R3H3	400,000.000	397,652.00	417,262.96
ONEOK INC NEW 5.05% 11-01-2034 SEDOL: BQTY4G8	2,800,000.000	2,791,012.00	2,678,935.59
ONEOK INC 6.1% DUE 11-15-2032 BEO SEDOL: BP399N4	300,000.000	299,757.00	310,761.35
ONEOK INC 6.625% DUE 09-01-2053 SEDOL: BMZ6BW5	1,400,000.000	1,393,098.00	1,473,667.92
ONEOK PARTNERS L P 6.125 DUE 02-01-2041 SEDOL: B4MRWJ9	100,000.000	113,860.00	99,671.70
ONEOK PARTNERS L P 6.2% DUE 09-15-2043 SEDOL: BDS54B6	500,000.000	549,425.00	499,380.31
ONEOK PARTNERS L P 6.65% DUE 10-01-2036 SEDOL: B1FJV72	700,000.000	841,925.00	743,948.58
ORACLE CORP FIXED 3.65% DUE 03-25-2041 SEDOL: BMYLXB4	2,800,000.000	2,781,128.00	2,185,586.51
ORACLE CORP FIXED 3.85% DUE 04-01-2060 SEDOL: BM5M639	200,000.000	139,230.00	137,658.65
ORACLE CORP 3.6% DUE 04-01-2050 REG SEDOL: BM5JB02	1,900,000.000	2,020,744.00	1,332,319.73
ORACLE CORP 5.5% 09-27-2064 SEDOL: BLFC9N3	700,000.000	697,305.00	641,660.70
ORACLE CORP 5.55% 02-06-2053 SEDOL: BMWS9B9	700,000.000	642,012.00	662,814.41
PAC GAS & ELEC CO FIXED 3.15% DUE 01-01-2026 CUSIP: 694308JP3	2,900,000.000	3,045,566.00	2,848,930.62
PAC GAS & ELEC CO FIXED 3.3% DUE 03-15-2027 SEDOL: BYXYH72	200,000.000	209,748.00	193,039.29
PAC GAS & ELEC CO FIXED 3.45% DUE 07-01-2025 SEDOL: BMTCT09	300,000.000	321,150.00	297,659.62
PAC GAS & ELEC CO FIXED 3.5% DUE 06-15-2025 SEDOL: BZ0XXK4	700,000.000	743,834.00	695,034.94

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United States - USD			
PAC GAS & ELEC CO FIXED 4.55% DUE 07-01-2030 CUSIP: 694308JM0	600,000.000	685,354.00	580,692.19
PAC GAS & ELEC CO 3.5% DUE 08-01-2050 SEDOL: BMYR011	400,000.000	393,172.00	274,549.33
PAC LIFE INS CO - 9.25% DUE 06-15-2039 SEDOL: B5ZN343	1,000,000.000	1,293,593.33	1,324,699.87
PAC LIFE INS CO 4.3% 10-24-2067 SEDOL: BZ3CYH2	700,000.000	690,676.00	550,354.14
PACIFIC GAS & ELEC CO 2.5% DUE 02-01-2031/06-19-2020 REG SEDOL: BMYXXW1	500,000.000	499,480.00	427,678.15
PACIFIC GAS & ELEC CO 3.95% 12-01-2047 SEDOL: BD24YZ3	100,000.000	96,812.00	74,782.33
PACIFIC GAS & ELEC CO 4.6% 06-15-2043 SEDOL: BBK3XJ5	100,000.000	102,192.00	84,387.13
PACIFIC GAS & ELEC CO 4.75% DUE 02-15-2044 SEDOL: BJZ7ZR0	200,000.000	222,460.00	170,899.36
PACIFIC GAS & ELECTRIC 4.3% 03-15-2045 SEDOL: BT6SJF8	250,000.000	241,604.00	199,762.84
PACIFICORP 2.9% 06-15-2052 USD SEDOL: BL544T0	500,000.000	294,950.00	297,883.59
PACIFICORP 5.35% DUE 12-01-2053 SEDOL: BPCPZ91	300,000.000	299,100.00	276,248.00
PACIFICORP 5.45% 02-15-2034 SEDOL: BRXGPV9	800,000.000	798,568.00	795,017.26
PACIFICORP 5.5% 05-15-2054 SEDOL: BNBXR85	700,000.000	706,300.00	654,523.75
PACIFICORP 5.8% 01-15-2055 SEDOL: BRXGPG4	300,000.000	298,197.00	292,103.41
PG&E CORP 7.375% 03-15-2055 SEDOL: BQXJKM7	500,000.000	500,000.00	513,116.00
PHILIP MORRIS INTL INC 4.875 DUE 11-15-2043 SEDOL: BGM0MQ9	100,000.000	100,810.00	89,644.02
PHYSICIANS RLTY L 3.95% 01-15-2028 SEDOL: BD3JBP6	300,000.000	284,808.00	291,075.79
PIEDMONT NAT GAS FIXED 3.35% DUE 06-01-2050 SEDOL: BM9ZYD0	400,000.000	398,441.00	264,400.95

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PIEDMONT NAT GAS 5.1% DUE 02-15-2035 SEDOL: BMYDZ58	1,400,000.000	1,399,202.00	1,357,605.17
PIEDMONT NATURAL GAS CO INC 5.4% DE 06-15-2033 SEDOL: BRBD9M1	400,000.000	399,996.00	400,072.70
PROGRESS ENERGY 6.5% DUE 02-01-2042 SEDOL: B5L3ZK7	350,000.000	339,329.20	362,757.26
PROLOGIS L P 5.25% 03-15-2054 SEDOL: BPDYZG4	300,000.000	288,336.00	280,260.04
PROLOGIS LP 3.0% DUE 04-15-2050 SEDOL: BHNC1G4	400,000.000	381,368.00	256,711.44
PROVIDENCE ST JOSEPH HEALTH OBLIGATED GROUP 5.403% 10-01-2033 SEDOL: BRJSN59	400,000.000	400,000.00	399,715.79
PUBLIC SERVICE COLORADO 5.35% 5-15-2034 SEDOL: BQD1722	400,000.000	399,004.00	400,586.31
PUBLIC SERVICE COLORADO 5.75% 05-15-2024 SEDOL: BPRBV18	100,000.000	99,747.00	99,907.27
PUBLIC SERVICE ELECTRIC 4.85% 08-01-2034 SEDOL: BSWWTG8	900,000.000	897,471.00	875,181.65
PUGET ENERGY INC NEW 4.1% 06-15-2030 SEDOL: BN7GF17	200,000.000	199,666.00	188,599.27
PVPTL FARMERS INS EXCHANGE 4.747% DUE 11-01-2057 BEO SEDOL: BF15KL9	600,000.000	597,478.00	485,948.76
PVTPL ALCON FIN CORP 2.6% DUE 05-27-2030BEO SEDOL: BM9BYP0	200,000.000	202,522.00	176,674.34
PVTPL AMERICAN ASSETS TR L P 3.375% DUE 02-01-2031/01-26-2021 REG SEDOL: BM9QFV8	1,300,000.000	1,286,155.00	1,131,058.71
PVTPL AMERICAN TRANSMISSION SYSTEMS 2.65% 01-15-2032 SEDOL: BP2RQ61	200,000.000	199,448.00	169,582.51
PVTPL ANCHORAGE CAPITAL CLO LTD SER 15-6A CL AR3 FLTG 04-22-2034 CUSIP: 03328QBL4	1,000,000.000	1,000,000.00	1,001,427.50
PVTPL APOLLO DEBT SOLUTIONS BDC 6.7% 07-29-2031 SEDOL: BS4DJ70	1,000,000.000	1,011,022.00	1,026,892.11
PVTPL ARES FIN CO II LLC SR NT 144A 3.25% DUE 06-15-2030/06-15-2020 BEO SEDOL: BLFJCK2	200,000.000	199,542.00	180,902.51
PVTPL ARES STRATEGIC INCOME FD 5.6% 02-15-2030 SEDOL: BL6JQM1	400,000.000	395,208.00	395,236.48

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PVTPL ATHENE GLOBAL FUNDING 5.322% 11-13-2031 SEDOL: BL9YPS2	600,000.000	600,000.00	589,913.15
PVTPL BACARDI LTD 5.3% 05-15-2048 CUSIP: 067316AH2	200,000.000	187,761.57	179,332.87
PVTPL BLACKSTONE HLDGS FIN CO L L C 6.2% DUE 04-22-2033/11-03-2022 BEO SEDOL: BNVSWH4	900,000.000	898,452.00	945,109.27
PVTPL BOEING CO THE 7.008% 05-01-2064 SEDOL: BT25ZY4	1,800,000.000	1,801,665.43	1,913,389.58
PVTPL BROADCOM INC AVGO 3.187 11/15/36 3.187% DUE 11-15-2036/09-30-2021 BEO SEDOL: BMCP6S6	745,000.000	745,185.38	600,333.93
PVTPL BROADCOM INC SR NT 3.5% 02-15-2041/01-19-2021 SEDOL: BMCGSZ0	600,000.000	597,924.00	468,756.08
PVTPL BROADCOM INC 3.137% DUE 11-15-2035 BEO SEDOL: BMCP6P3	710,000.000	638,953.44	579,947.49
PVTPL BROADCOM INC 3.419% DUE 04-15-2033 BEO SEDOL: BKMQWT8	300,000.000	314,977.00	262,666.57
PVTPL BROADCOM INC 3.469% DUE 04-15-2034 BEO SEDOL: BKMQWR6	838,000.000	771,575.82	726,480.30
PVTPL CAMERON LNG LLC 2.902% 07-15-2031 SEDOL: BKPK071	900,000.000	899,433.00	783,840.40
PVTPL CANTOR FITZGERALD LP 7.2% 12-12-2028 SEDOL: BSBH2L0	500,000.000	499,030.00	522,558.81
PVTPL CARLYLE FIN L L C SR NT 144A 5.65% DUE 09-15-2048 SEDOL: BG31GK3	200,000.000	199,828.00	189,982.79
PVTPL CARLYLE GLOBAL MARKET STRATEGIES SER 18-2A CL A1R FLTG 10-15-2031 CUSIP: 14317PAJ2	872,535.980	872,535.98	872,548.02
PVTPL CHENIERE ENERGY PARTNERS L P 5.75% 08-15-2034 SEDOL: BSQMNJ5	1,000,000.000	998,200.00	1,006,687.00
PVTPL CMO AREIT 2021-CRE5 LTD/AREIT AREIT 2021-C SR NT CL A VAR RT 07-17-2026 CUSIP: 04002PAA2	148,450.940	141,840.23	148,206.44
PVTPL CMO DBGS 2019-1735 MTG TR 3.843% DUE 04-10-2039 BEO CUSIP: 23307EAA9	300,000.000	246,000.00	263,270.85
PVTPL CMO INTOWN 2022-STAY MTG TR SER 22-STAY CLS A FLTG RT 08-15-2037 CUSIP: 46117NAA0	900,000.000	895,499.96	900,562.50
PVTPL COSTAR GROUP INC SR NT 2.8% DUE 07-15-2030 BEO SEDOL: BMBQ141	100,000.000	99,921.00	86,933.08

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PVTPL COX COMMUNICATIONS INC NEW GTD NT 1.8% 10-01-2030 SEDOL: BM8TGR1	400,000.000	398,756.00	329,598.04
PVTPL DEPOSITORY TR & CLEARING CORP 3.375% DUE 12-31-2049 SEDOL: BN6MDG7	250,000.000	250,000.00	236,186.15
PVTPL EQM MIDSTREAM PARTNERS L P SR NT 4.5% 01-15-2029 SEDOL: BMC04Z4	278,000.000	250,895.00	264,636.12
PVTPL FIRSTENERGY TRANSMISSION LLC SR NT144A 5.45% DUE 07-15-2044/05-19-2014 BEO SEDOL: BMNDL73	500,000.000	497,800.00	479,171.30
PVTPL FMR LLC NT 144A 6.45% DUE 11-15-2039 BEO SEDOL: B569DW8	800,000.000	1,031,632.00	879,503.80
PVTPL FORTRESS TRANSN & INFRASTRUCTURE INVS LL 7.875% 12-01-2030 SEDOL: BMVMLH2	400,000.000	397,332.00	421,006.78
PVTPL FREEDOM MORTGAGE CORPORATION 6.625% 01-15-2027 SEDOL: BR54191	700,000.000	686,274.54	700,118.30
PVTPL FREEDOM MORTGAGE CORPORATION 12.0%10-01-2028 SEDOL: BR53N47	400,000.000	392,000.00	435,016.21
PVTPL GLOBAL ATLANTIC FIN CO GTD SR NT 144A 4.4% DUE 10-15-2029/10-07-2019 BEO SEDOL: BKYC2J4	600,000.000	598,980.00	568,276.12
PVTPL GLOBAL ATLANTIC FIN CO 7.95% 10-15-2054 SEDOL: BRDZX12	100,000.000	100,000.00	104,558.00
PVTPL GOLDEN TREE LN MGMT SR 22-16A CL AR FLTG RT 01-20-2034 CUSIP: 38090AAC2	600,000.000	600,000.00	601,516.50
PVTPL GOLDENTREE LOAN MANAGEMENT SER 19-4A CL ARR FLTG 04-24-2031 CUSIP: 38137YBA8	1,114,136.640	1,114,136.64	1,115,365.31
PVTPL GUARDIAN LIFE INSURANCE CORP 3.7% 01-22-2070 SEDOL: BL1LCQ8	200,000.000	194,354.00	132,981.71
PVTPL HEINZ H J FIN CO GTD NT 144A 7.125% DUE 08-01-2039 BEO SEDOL: B3VJFD4	400,000.000	471,076.00	447,233.51
PVTPL HILTON DOMESTIC OPERATIN 5.875% 04-01-2029 SEDOL: BS2FMH9	300,000.000	300,000.00	299,476.46
PVTPL HOWARD MIDSTREAM ENERGY PARTNERS LLC 8.875% 07-15-2028 SEDOL: BLCY578	300,000.000	300,000.00	315,080.10
PVTPL JERSEY CENTRAL POWER & LIGHT CO 2.75% DUE 03-01-2032 BEO SEDOL: BKP8XD2	300,000.000	299,178.00	254,913.94
PVTPL KKR GROUP FIN CO LLC 3.25% 12-15-2051 SEDOL: BP6NLS2	1,230,000.000	1,227,767.70	804,454.44

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
PVTPL KKR GROUP FIN CO VII LLC 3.625% 02-25-2050 SEDOL: BL4SDQ3	500,000.000	482,918.00	351,191.77
PVTPL MARATHON CLO LTD SR 19-1A CL AAR2 FLTG RT 04-15-2032 CUSIP: 56579ABJ8	499,028.510	499,028.51	500,011.00
PVTPL MARRIOTT OWNERSHIP RESORTS INC 4.5% DUE 06-15-2029 SEDOL: BMBMCS0	250,000.000	252,812.50	233,330.02
PVTPL MASSACHUSETTS MUT LIFE INS CO CORP 2.875% 10-15-2070 SEDOL: BGPZ056	372,000.000	300,598.79	240,579.92
PVTPL MF1 MULTIFAMILY HOUSING MORTGAGE LO SR 22-FL8 CL A FLTG RT 02-19-2037 CUSIP: 55284JAA7	459,932.750	437,511.03	459,425.90
PVTPL MILEAGE PLUS HLDGS LLC/MILEAGE PLUS IN 6.5% DUE 06-20-2027 SEDOL: BMGHHT6	175,000.000	192,062.50	176,103.01
PVTPL MONONGAHELA PWR 5.4 DUE 12-15-2043 BEO SEDOL: BGMTTQ5	150,000.000	196,522.50	141,801.01
PVTPL NAKILAT INC BD 144A 6.067% DUE 12-31-2033 BEO CUSIP: Y62014AA6	384,965.000	358,979.86	400,568.79
PVTPL NETFLIX INC 4.875% DUE 06-15-2030/10-25-2019 BEO SEDOL: BKM1GZ7	900,000.000	1,045,250.00	895,878.98
PVTPL NEW YORK LIFE INS CO SURPLUS NT 4.45% 05-15-2069 SEDOL: BJHK061	200,000.000	200,546.00	154,820.80
PVTPL NORTHWESTERN MUT LIFE INS CO 3.625% 09-30-205 SEDOL: BJXLHN4	500,000.000	497,375.00	335,148.65
PVTPL OCTAGON INVT PARTNERS 39 LTD / OCTAGON I SR 18-3A CL AR FLTG RT 10-20-2030 CUSIP: 67592CAL0	449,930.130	449,930.13	450,454.12
PVTPL OHIO NATL LIFE INS CO SURPLUS NT 144A 6.875% DUE 06-15-2042 BEO SEDOL: B8L2KX3	500,000.000	500,000.00	462,718.38
PVTPL OZLM XX LTD/OZLM XX LLC SER 18-20A CL A1 FLTG 04-20-2031 CUSIP: 67112MAA3	417,154.400	405,307.21	417,345.67
PVTPL PACTIVE EVERGREEN GROUP 4.375% DUE10-15-2028 BEO SEDOL: BMV1ZP5	200,000.000	200,000.00	199,812.82
PVTPL PINE STREET TRUST III 6.223% 05-15-2054 SEDOL: BSKSZX7	1,100,000.000	1,100,000.00	1,111,674.20
PVTPL RAD CLO 21 LTD/RAD CLO 21 LLC SR 23-21A CL A FLTG 01-25-2033 CUSIP: 750099AA1	1,100,000.000	1,100,000.00	1,101,970.76
PVTPL SPRINT SPECTRUM /SPRINT 5.152% 03-20-2028 SEDOL: BYVRZR9	455,000.000	455,000.00	456,846.20

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United States - USD			
PVTPL TENNESSEE GAS PIPELINE CO SR NT 144A 2.9% DUE 03-01-2030 SEDOL: BL1LY06	900,000.000	898,209.00	806,863.82
PVTPL TRANS-ALLEGHENY INTST LINE CO 3.85% NTS 06-01-2025 SEDOL: BTF3103	216,000.000	235,614.96	214,932.93
PVTPL VENTURE GLOBAL CALCASIEU PASS LLC 3.875% DUE 11-01-2033 BEO SEDOL: BP9SCV4	700,000.000	574,875.00	601,385.90
PVTPL VENTURE GLOBAL LNG INC 7.0% 01-15-2030 SEDOL: BNM9JV9	1,600,000.000	1,635,500.00	1,623,966.56
PVTPL VENTURE GLOBAL LNG INC 8.125% DUE 06-01-2028 SEDOL: BRK41K7	200,000.000	200,000.00	208,058.59
PVTPL VENTURE GLOBAL LNG INC 8.375% DUE 06-01-2031 SEDOL: BRK4301	1,000,000.000	948,125.00	1,042,926.57
PVTPL VERUS SECURITIZATION TR 2023-8 6.25912%12-25-2068 CUSIP: 92540DAA3	775,795.880	775,795.71	781,612.10
PVTPL VICI PPTYS L P/VICI NT CO INC 3.875% DUE 02-15-2029 BEO SEDOL: BMH6ZF4	700,000.000	700,000.00	659,604.13
PVTPL VISTRA OPERATIONS CO LLC 6.95% DUE10-15-2033 BEO SEDOL: BNNJDS3	100,000.000	102,177.00	107,588.60
PVTPL VMC FIN 2022-FL5 LLC SR SECD NT CLA FLTG RATE 144A VAR RT DUE 02-18-2039 CUSIP: 91835BAA3	442,746.910	427,250.77	442,742.93
PVTPL WYNN RESORTS FIN LLC / WYNN RESORTS CAP CORP 6.25% 03-15-2033 SEDOL: BRBQDX9	200,000.000	200,000.00	196,497.20
PVTPL 7-ELEVEN INC 2.5% DUE 02-10-2041 BEO SEDOL: BMG20H0	200,000.000	197,822.00	128,970.22
QUANTA SVCS INC SR NT 3.05% 10-01-2041 SEDOL: BNYDMS7	300,000.000	298,440.00	211,053.41
REALTY INCOME CORP 3.2% 02-15-2031 SEDOL: BPSQR03	400,000.000	406,924.60	358,874.58
REALTY INCOME CORP 4.45% 09-15-2026 SEDOL: BT026V1	100,000.000	98,575.89	99,532.91
REGENCY CTRS L P 4.4% DUE 02-01-2047 SEDOL: BYXJZ95	500,000.000	495,550.00	412,005.11
REGENCY CTRS L P 4.65% DUE 03-15-2049 CUSIP: 75884RAY9	100,000.000	99,661.00	84,677.54
ROYALTY PHARMA PLC SR NT 2.2% 09-02-2030 CUSIP: 78081BAK9	400,000.000	391,040.00	339,872.94

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
ROYALTY PHARMA PLC SR NT 3.55% 09-02-2050 CUSIP: 78081BAM5	100,000.000	68,932.00	66,689.27
RTX CORPORATION 4.35% DUE 04-15-2047 SEDOL: BMQ9JS5	100,000.000	99,486.61	82,221.97
RTX CORPORATION 5.375% 02-27-2053 SEDOL: BQS6QG9	500,000.000	507,783.90	475,517.71
RTX CORPORATION 6.4% 03-15-2054 SEDOL: BQHP8M7	1,800,000.000	1,967,263.12	1,960,890.48
S&P GLOBAL INC 2.9% 03-01-2032 SEDOL: BQXJJX1	500,000.000	493,780.00	436,523.68
SABINE PASS FIXED 4.2% DUE 03-15-2028 SEDOL: BF43YT6	200,000.000	205,108.00	195,253.87
SABINE PASS LIQUEFACTION LLC 4.5% DUE 05-15-2030 REG SEDOL: BM8JPB8	1,700,000.000	1,695,648.00	1,646,719.81
SABINE PASS 5.625% DUE 03-01-2025 CUSIP: 785592AM8	38,000.000	38,036.38	38,014.55
SABRA HEALTH CARE LP 3.2% DUE 12-01-2031 SEDOL: BP0TWJ4	500,000.000	495,230.00	429,099.88
SANDS CHINA LTD 4.375% SNR NTS 06-18-2030 USD SEDOL: BQXS1H6	200,000.000	184,500.00	186,537.04
SBA TOWER TR 2.328% DUE 07-15-2052 CUSIP: 78403DAR1	2,400,000.000	2,476,800.00	2,188,967.04
SCHWAB CHARLES CORP NEW DEP SHS REPSTG 1/100TH INT 4% 12-31-2250 SEDOL: BMHCD69	600,000.000	598,500.00	517,980.63
SEMPRA 4% DUE 02-01-2048 SEDOL: BFWJFR1	400,000.000	397,772.00	302,865.09
SEMPRA 6% DUE 10-15-2039 SEDOL: B4T9B57	1,000,000.000	1,328,830.00	1,019,748.06
SOUTHERN CAL EDISON 3.65% 06-01-2051 SEDOL: BN6M4F3	300,000.000	299,298.00	212,631.46
SOUTHERN CALIF EDISON CO 4.125% 03-01-2048 SEDOL: BFMZDC0	200,000.000	193,658.00	155,875.40
SOUTHERN CALIF EDISON CO 4.65 DUE 10-01-2043 SEDOL: BF6DYS3	900,000.000	1,016,181.00	780,826.47
SOUTHERN CALIF EDISON CO 4.875% 03-01-2049 SEDOL: BJMTK74	200,000.000	236,716.00	175,030.18

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
SOUTHERN CALIF EDISON CO 5.875% 12-01-2053 SEDOL: BRRFJ32	300,000.000	299,358.00	298,416.34
SOUTHERN CALIF EDISON CO 6.03% DUE 03-01-2053 SEDOL: BQMS2D0	300,000.000	298,590.00	292,135.42
SOUTHERN CALIF GAS CO 5.2% 06-01-2033 SEDOL: BP4Y6K4	300,000.000	299,415.00	298,597.13
SOUTHERN CALIFORNIA EDISON CO 1ST & REF MTG BD SER 2022G 5.95% 11-01-2032 SEDOL: BP2TQ89	100,000.000	99,349.00	104,323.19
SOUTHERN CO SER 2021A JR SUB NT FXD FXD 3.75% 09-15-2051 SEDOL: BMFS897	900,000.000	900,000.00	861,856.56
SOUTHERN CO 4.25% DUE 07-01-2036 SEDOL: BYT1517	200,000.000	199,158.00	179,754.50
SOUTHERN CO 4.85% 03-15-2035 SEDOL: BQB6DF4	200,000.000	199,704.00	190,864.95
SOUTHN CAL EDISON 3.9 DUE 03-15-2043 SEDOL: B91R9M7	200,000.000	183,878.00	157,820.69
SOUTHN CAL EDISON 4% DUE 04-01-2047 SEDOL: BD9BPH6	3,600,000.000	3,790,180.00	2,773,654.31
SOUTHN CAL EDISON 5.75% DUE 04-01-2035 SEDOL: B00KKN2	100,000.000	100,118.00	102,237.52
SOUTHWEST GAS CORP 4.05% DUE 03-15-2032 SEDOL: BP5HOM2	220,000.000	219,344.40	204,362.07
SOUTHWESTN ELEC 3.9% DUE 04-01-2045 SEDOL: BWGCKS1	1,200,000.000	1,189,296.00	893,918.57
SPIRIT AEROSYSTEMS 3.85% DUE 06-15-2026 SEDOL: BYZ97L9	100,000.000	97,514.00	97,592.19
STARBUCKS CORP 3.5% DUE 11-15-2050 CUSIP: 855244BA6	100,000.000	102,836.00	69,238.85
STATE STREET CORP 6.7% 12-31-2049 SEDOL: BNRPV50	1,000,000.000	1,000,000.00	1,020,644.00
STATION CASINOS LLC TERM B FACILITY SENIOR SECURED TERM LOAN 03-07-2031 CUSIP: 85769EBB6	297,750.000	296,261.25	297,892.92
STIFEL FINL CORP FIXED 4% DUE 05-15-2030 SEDOL: BM8RQ31	200,000.000	198,570.00	188,687.55
STRYKER CORP 4.625% DUE 03-15-2046 SEDOL: BZ78L86	600,000.000	604,098.36	520,138.01

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
STRYKER CORP 4.625% 09-11-2034 SEDOL: BRQPL82	600,000.000	596,820.00	572,859.33
SUN CMNTYS OPER LTD PARTNERSHIP 2.7% 07-15-2031 SEDOL: BMDRCH2	400,000.000	397,868.00	336,351.42
SUNOCO LOGISTICS 5.3% DUE 04-01-2044 SEDOL: BL9FKB3	100,000.000	116,193.00	89,526.31
SUNOCO LOGISTICS 5.35% DUE 05-15-2045 SEDOL: BSN4Q84	300,000.000	352,505.50	270,358.67
SUNOCO LOGISTICS 6.1% DUE 02-15-2042 SEDOL: B6QFF83	100,000.000	122,512.00	98,683.77
SYNCHRONY FINANCIAL 2.875% 10-28-2031 SEDOL: BNVW1Y6	600,000.000	599,328.00	497,820.62
T-MOBILE USA INC FIXED 5.65% DUE 01-15-2053 SEDOL: BN72M69	700,000.000	730,821.00	679,028.32
T-MOBILE USA INC FIXED 5.8% DUE 09-15-2062 SEDOL: BN72M47	200,000.000	198,644.00	193,360.07
T-MOBILE USA INC 2.25% 11-15-2031 CUSIP: 87264ABX2	1,700,000.000	1,699,830.00	1,412,733.05
T-MOBILE USA INC 2.625% DUE 02-15-2029 CUSIP: 87264ABS3	200,000.000	200,000.00	181,813.95
T-MOBILE USA INC 3.5% DUE 04-15-2031 REG SEDOL: BMW23T7	1,300,000.000	1,313,000.00	1,180,005.72
T-MOBILE USA INC 4.5% DUE 04-15-2050 CUSIP: 87264AAZ8	100,000.000	92,995.00	82,107.52
T-MOBILE USA INC 5.25% 06-15-2055 SEDOL: BQPG7D6	2,100,000.000	2,095,401.00	1,910,172.20
TARGA RES CORP 4.2% 02-01-2033 SEDOL: BMYXYW8	100,000.000	99,815.00	90,861.84
TARGA RES CORP 6.5% DUE 02-15-2053 SEDOL: BQ3PVG6	1,700,000.000	1,663,331.00	1,776,222.95
TD SYNEX CORP 2.375% 08-09-2028 SEDOL: BLB7192	600,000.000	600,000.00	544,301.54
THERMO FISHER SCIENTIFIC INC 5.3 DUE 02-01-2044 SEDOL: BH550S6	100,000.000	105,621.00	95,607.38
TIME WARNER CABLE 5.5% DUE 09-01-2041 SEDOL: B441BS1	200,000.000	207,830.00	170,040.73

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
TIME WARNER CABLE 6.55% DUE 05-01-2037 SEDOL: BBNBG20	200,000.000	241,634.00	193,304.72
TIME WARNER CABLE 6.75% DUE 06-15-2039 SEDOL: B62X8Y8	500,000.000	634,019.58	490,381.52
TRIMBLE INC FIXED 6.1% DUE 03-15-2033 SEDOL: BQQ8MN6	200,000.000	199,686.00	207,725.45
TYSON FOODS INC 4% DUE 03-01-2026 SEDOL: BGKD0J9	100,000.000	99,647.00	99,215.45
U S BANCORP MEDIUM FLTG RT 4.653% DUE 02-01-2029 SEDOL: BPRB538	500,000.000	500,000.00	495,063.47
UDR INC 4.4% DUE 01-26-2029 SEDOL: BF1BCP5	200,000.000	199,996.00	194,403.09
UDR INC MEDIUM TERM NTS CORP 3.0% 08-15-2031 SEDOL: BKFC2F9	300,000.000	319,164.00	263,507.07
UNION PAC CORP 3.55% DUE 08-15-2039 SEDOL: BKPHQ85	100,000.000	99,715.00	81,191.20
UNION PAC CORP 4.1% DUE 09-15-2067 SEDOL: BYWJV80	350,000.000	354,700.50	254,492.52
UNITEDHEALTH GROUP INC 5.2% 04-15-2063 SEDOL: BN7K9P1	300,000.000	297,717.00	270,333.14
UNITEDHEALTH GROUP INC 5.625% 07-15-2054 SEDOL: BPDY7Z7	700,000.000	698,607.00	680,766.83
UNITEDHEALTH GROUP INC 5.778% 07-15-2044 SEDOL: BPDY8C1	400,000.000	396,324.00	388,731.79
UNITEDHEALTH GROUP 3.7% DUE 08-15-2049 SEDOL: BHKDL04	300,000.000	298,968.00	218,559.73
UNITEDHEALTH GROUP 5.75% DUE 07-15-2064 SEDOL: BPDY809	800,000.000	795,176.00	780,130.44
UNITEDHEALTH GROUP 5.875% DUE 02-15-2053 SEDOL: BLBRZR8	600,000.000	663,276.00	602,464.85
UNITEDHEALTH GROUP 6.625% DUE 11-15-2037 SEDOL: B2PPW63	200,000.000	184,118.00	220,092.24
VENTAS RLTY LTD 4.875% DUE 04-15-2049 SEDOL: BGSGVV9	100,000.000	99,770.00	86,179.66
VERISIGN INC FIXED 2.7% 06-15-2031 CUSIP: 92343EAM4	300,000.000	303,522.00	257,258.02

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
VERIZON COMMUNICATIONS INC 2.875% DUE 11-20-2050 BEO SEDOL: BMWBBL2	900,000.000	897,660.00	553,806.45
VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041 BEO SEDOL: BKY5H21	800,000.000	799,536.00	605,696.66
VERIZON COMMUNICATIONS 5.05% 05-09-2033 SEDOL: BRS92H8	200,000.000	199,674.00	197,907.35
VERIZON COMMUNICATIONS 5.5% 02-23-2054 SEDOL: BP6GQM0	300,000.000	296,181.00	287,875.95
VERIZON 3.85% DUE 11-01-2042 SEDOL: B8HCRP8	400,000.000	355,740.00	315,084.98
VERIZON 4.812% DUE 03-15-2039 SEDOL: BDFLJN4	77,000.000	61,841.63	71,078.19
VERIZON 4.862% DUE 08-21-2046 SEDOL: BXVMD62	100,000.000	74,634.87	89,352.55
VERUS SECURITIZATION TR 2023-INV3 MTG BACKED NT CL A-1 144A 6.876% 11-25-2068 CUSIP: 92540CAA5	851,707.490	851,697.09	863,741.61
VERUS SECURITIZATION TR 2023-7 MTG BACKED NT CL A-1 144A 7.07% 10-25-2068 CUSIP: 92539YAA0	1,113,222.490	1,113,218.59	1,132,065.78
VICI PROPERTIES INC 5.125% 05-15-2032 SEDOL: BP5JTL0	400,000.000	399,116.00	389,471.00
VMWARE INC FIXED 2.2% 08-15-2031 SEDOL: BM8BNR6	700,000.000	698,621.00	580,808.01
VMWARE INC 3.9% 08-21-2027 SEDOL: BDT5HN8	400,000.000	377,836.00	390,989.60
VMWARE INC 4.7% DUE 05-15-2030 BEO SEDOL: BKQNBMI	300,000.000	298,929.00	293,630.41
VOC ESCROW LTD 5% DUE 02-15-2028 SEDOL: BFYV7L3	200,000.000	198,500.00	194,650.92
VOYA FINL INC 5.346% 09-20-2034 SEDOL: BSNR456	200,000.000	199,672.00	189,667.42
WA GAS LT CO FIXED 3.65% DUE 09-15-2049 SEDOL: BJX5LC3	500,000.000	498,066.00	359,280.43
WARNERMEDIA HLDGS INC 5.141% 03-15-2052 CUSIP: 55903VBE2	1,000,000.000	1,000,000.00	746,537.85
WASTE CONNECTIONS FIXED 2.95% DUE 01-15-2052 SEDOL: BMWPCK0	300,000.000	200,268.00	187,482.48

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United States - USD			
WELLS FARGO & CO FLTG 04-22-2028 SEDOL: BQKVS11	200,000.000	200,000.00	201,662.00
WELLS FARGO & CO MEDIUM TERM SR NTS 6.491% 10-23-2034 CUSIP: 95000U3H4	100,000.000	100,000.00	106,250.72
WELLS FARGO & CO NEW 7.625% 12-31-2049 SEDOL: BR1W898	350,000.000	350,000.00	371,393.25
WELLS FARGO & CO 2.572% 02-11-2031 SEDOL: BK8ZYZ9	1,100,000.000	1,100,000.00	970,137.77
WELLS FARGO & CO 2.879% 10-30-2030 SEDOL: BKRKN36	1,500,000.000	1,500,000.00	1,353,621.72
WELLS FARGO & CO 3% DUE 04-22-2026 SEDOL: BD72T35	800,000.000	794,443.56	782,333.36
WELLS FARGO & COMPANY 3.584% 05-22-2028 SEDOL: BF3R2P1	300,000.000	304,179.00	290,740.08
WELLS FARGO & COMPANY 5.557% 07-25-2034 CUSIP: 95000U3F8	2,300,000.000	2,316,380.00	2,296,467.32
WELLS FARGO BK 5.95% DUE 08-26-2036 SEDOL: B1CL665	400,000.000	375,633.14	411,705.38
WELLTOWER INC 4.95% DUE 09-01-2048 SEDOL: BDDMN60	400,000.000	402,298.00	359,750.04
WEYERHAEUSER CO DEB 7.375 DUE 03-15-2032 BEO SEDOL: BB0RG32	650,000.000	764,923.95	722,633.69
WEYERHAEUSER CO SR NT 4% 03-09-2052 SEDOL: BLD7GY0	100,000.000	78,831.00	75,468.52
WEYERHAEUSER CO 4% DUE 11-15-2029 SEDOL: BMFDHK6	2,100,000.000	2,089,184.00	2,003,922.90
WI PUB SVC CORP 3.3% DUE 09-01-2049 SEDOL: BK20BN7	100,000.000	99,885.00	68,767.88
WILLIAMS COS INC 5.65% 03-15-2033 SEDOL: BQMS2Q3	600,000.000	599,346.00	605,473.33
WILLIAMS COS INC 5.8% 11-15-2054 SEDOL: BMZBG14	1,600,000.000	1,679,536.00	1,567,386.34
WILLIAMS PARTNERS 4.9% DUE 01-15-2045 SEDOL: BNKVH91	300,000.000	297,687.00	262,257.05
WILLIS NORTH AMERICA INC SR NT 5.35% 05-15-2033 SEDOL: BLB3KC6	1,500,000.000	1,495,995.00	1,490,663.61

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
WYNN LAS VEGAS LLC 5.25% DUE 05-15-2027 SEDOL: BD3N0P1	500,000.000	528,125.00	494,596.32
ZIMMER HLDGS INC 4.25% DUE 08-15-2035 SEDOL: BWC5244	69,000.000	67,860.12	61,960.02
ZOETIS INC 3.95% 09-12-2047 SEDOL: BF58HB3	300,000.000	298,224.00	233,357.86
Total United States - USD		316,376,818.21	294,648,138.28
Total Corporate Debt Instruments - Other		390,031,297.94	362,666,701.86
<i>Corporate Stock - Preferred</i>			
United States - USD			
COBANK ACB FXD/FLTG SER H NON-CUMULATIVEPERPETUAL PFD SEDOL: BSR37W8	10,000.000	1,002,500.00	1,000,000.00
JPMORGAN CHASE & DEP SHS REPSTG 1/400TH INT NON-CUM PFD SER LL SEDOL: BND7XB0	11,000.000	275,000.00	229,130.00
MORGAN STANLEY DEP SHS REPSTG 1/1000 SH NON-CUMULATIVE PFD STK SER P % SEDOL: BQH5ZL5	16,100.000	402,500.00	414,092.00
WELLS FARGO & CO NEW PERP PFD CONV CL A 7.5% SEDOL: B3KRSW9	1,000.000	708,750.00	1,194,310.00
Total United States - USD		2,388,750.00	2,837,532.00
Total Corporate Stock - Preferred		2,388,750.00	2,837,532.00
<i>Corporate Stock - Common</i>			
Canada - USD			
** FIRSTSERVICE CORP COM NPV CUSIP: 33767E202	1,236.000	147,043.41	223,740.72
HAMMOND POWER SOLUTIONS INC CLASS'A'SUB-VTG NPV CUSIP: 408549103	1,270.000	119,688.35	112,953.80
WHITECAP RES INC COM NEW CUSIP: 96467A200	18,060.000	124,471.62	128,045.40
Total Canada - USD		391,203.38	464,739.92

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
France - EUR			
PERNOD RICARD NPV EUR 1.55 SEDOL: 4682329	9,765.000	1,195,478.47	1,102,170.72
Total France - EUR		1,195,478.47	1,102,170.72
Germany - USD			
ORION S A COM NPV CUSIP: L72967109	22,065.000	403,923.76	348,406.35
Total Germany - USD		403,923.76	348,406.35
India - USD			
WNS HOLDINGS LTD ORD GBP0.1 CUSIP: G98196101	2,710.000	138,383.16	128,426.90
Total India - USD		138,383.16	128,426.90
Israel - USD			
KORNIT DIGITAL LTD COMMON STOCK CUSIP: M6372Q113	1,289.000	29,817.02	39,894.55
Total Israel - USD		29,817.02	39,894.55
Italy - EUR			
** DAVIDE CAMPARI MIL EUR0.01 SEDOL: BMQ5W17	32,125.000	282,885.57	200,191.41
Total Italy - EUR		282,885.57	200,191.41
Netherlands - EUR			
HEINEKEN HOLDING EUR1.6 A SEDOL: B0CCH46	23,050.000	1,420,609.46	1,380,779.77
Total Netherlands - EUR		1,420,609.46	1,380,779.77
Switzerland - CHF			
COMP.FIN.RICHEMONT CHF1 (REGD) SEDOL: BCRWZ18	11,765.000	701,164.51	1,790,227.31
Total Switzerland - CHF		701,164.51	1,790,227.31

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Switzerland - USD			
GDR NESTLE S A SPONSORED ADR REPSTG REG SH SEDOL: B014JG9	18,835.000	1,177,609.44	1,538,819.50
Total Switzerland - USD		1,177,609.44	1,538,819.50
Taiwan - USD			
ADR SILICON MOTION TECHNOLOGY CORP REPSTG SHS CUSIP: 82706C108 SPONSORED ADR	3,825.000	204,657.55	206,741.25
Total Taiwan - USD		204,657.55	206,741.25
United Kingdom - GBP			
ASHTAD GROUP ORD GBP0.10 SEDOL: 0053673	16,425.000	950,784.43	1,021,333.82
Total United Kingdom - GBP		950,784.43	1,021,333.82
United Kingdom - USD			
MAREX GROUP PLC COM USD0.001241 CUSIP: G5S37H101	5,420.000	137,614.86	168,941.40
Total United Kingdom - USD		137,614.86	168,941.40
United States - USD			
** ACADEMY SPORTS & OUTDOORS INC COM CUSIP: 00402L107	1,850.000	101,535.90	106,430.50
ACADIA HEALTHCARE CO INC COM CUSIP: 00404A109	2,974.000	187,105.95	117,919.10
ACCO BRANDS CORP COM CUSIP: 00081T108	43,693.000	354,177.75	229,388.25
ACV AUCTIONS INC CL A CL A CUSIP: 00091G104	11,760.000	190,966.84	254,016.00
AGILYSYS INC COM STK CUSIP: 00847J105	1,211.000	130,115.13	159,500.81
ALBANY INTL CORP NEW CL A CUSIP: 012348108	1,280.000	87,189.69	102,361.60
ALERUS FINL CORP COM CUSIP: 01446U103	13,472.000	272,702.28	259,201.28

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
ALIGNMENT HEALTHCARE INC COM CUSIP: 01625V104	14,162.000	129,027.01	159,322.50
ALPHABET INC CAP STK USD0.001 CL C SEDOL: BYY88Y7	17,110.000	1,334,246.35	3,258,428.40
AMBARELLA INC SHS CUSIP: G037AX101	2,350.000	163,134.80	170,939.00
AMERN WOODMARK CORP COM CUSIP: 030506109	3,280.000	295,573.29	260,858.40
AMICUS THERAPEUTICS INC COM CUSIP: 03152W109	16,210.000	193,614.20	152,698.20
ANTERO RES CORP COM CUSIP: 03674X106	3,940.000	116,355.41	138,097.00
BALCHEM CORP COM CUSIP: 057665200	1,308.000	181,577.04	213,197.46
BEACON ROOFING SUPPLY INC COM CUSIP: 073685109	4,380.000	191,302.39	444,920.40
BENCHMARK ELECTRS INC COM CUSIP: 08160H101	6,041.000	148,130.90	274,261.40
BERKSHIRE HATHAWAY INC COM USD0.0033 CLASS'B' SEDOL: 2073390	625.000	56,589.52	283,300.00
BERKSHIRE HATHAWAY INC DEL CL A CL A SEDOL: 2093666	6.000	806,660.77	4,085,520.00
BIOLIFE SOLUTIONS INC COM NEW COM NEW CUSIP: 09062W204	4,337.000	64,322.71	112,588.52
BLOOMIN BRANDS INC COM CUSIP: 094235108	13,397.000	248,945.87	163,577.37
BLUEPRINT MEDICINES CORP COM CUSIP: 09627Y109	1,690.000	143,062.63	147,401.80
BRINKS CO COM CUSIP: 109696104	2,425.000	174,304.16	224,967.25
BROWN FORMAN CORP CL A CL A SEDOL: 2146816	8,400.000	73,765.82	316,596.00
BRUNSWICK CORP COM CUSIP: 117043109	2,931.000	168,708.17	189,577.08
BWX TECHNOLOGIES INC COM CUSIP: 05605H100	1,533.000	93,430.53	170,760.87

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
CADENCE BK COM CUSIP: 12740C103	7,531.000	205,863.59	259,442.95
CASELLA WASTE SYS INC CL A COM STK CUSIP: 147448104	3,270.000	201,853.07	345,998.70
CAVCO INDS INC DEL COM STK CUSIP: 149568107	497.000	138,041.46	221,776.31
CHAMPION HOMES INC CUSIP: 830830105	1,638.000	95,189.75	144,307.80
CHART INDS INC COM PAR \$0.01 COM PAR \$0.01 CUSIP: 16115Q308	914.000	127,406.39	174,427.76
** CHEESECAKE FACTORY INC COM CUSIP: 163072101	2,660.000	107,818.28	126,190.40
** CLEAR SECURE INC CL A CL A CUSIP: 18467V109	2,969.000	105,196.75	79,094.16
CLEARWATER ANALYTICS HLDGS INC CL A CL A CUSIP: 185123106	5,987.000	117,595.72	164,762.24
CNO FINL GROUP INC COM CUSIP: 12621E103	6,421.000	245,242.88	238,925.41
COGNEX CORP COM CUSIP: 192422103	3,340.000	136,820.70	119,772.40
COLUMBIA BKG SYS INC COM CUSIP: 197236102	13,056.000	344,550.90	352,642.56
COLUMBUS MCKINNON CORP N Y COM CUSIP: 199333105	7,649.000	258,170.38	284,848.76
COMCAST CORP NEW-CL A SEDOL: 2044545	6,725.000	161,204.57	252,389.25
CONFLUENT INC CL A CL A CUSIP: 20717M103	6,520.000	157,812.94	182,299.20
CRANE NXT CO COM USD1.00 CUSIP: 224441105	5,026.000	263,188.64	292,613.72
CRAWFORD & CO CL A COM STK CL A CUSIP: 224633206	24,504.000	243,078.24	283,266.24
CREDO TECHNOLOGY GROUP HOLDING LTD CUSIP: G25457105	2,820.000	96,277.70	189,532.20
** DAVE & BUSTERS ENTMT INC COM CUSIP: 238337109	9,484.000	428,698.07	276,837.96

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
DIEBOLD NIXDORF INC COM NEW CUSIP: 253651202	2,367.000	101,520.87	101,875.68
** DINE BRANDS GLOBAL INC CUSIP: 254423106	4,704.000	297,022.16	141,590.40
DONNELLEY FINL SOLUTIONS INC COM CUSIP: 25787G100	1,790.000	89,722.39	112,286.70
DOORDASH INC CL A COM USD0.00001 CLASS A SEDOL: BN13P03	2,225.000	254,575.31	373,243.75
DOXIMITY INC COM USD0.001 CL A CUSIP: 26622P107	4,800.000	148,187.21	256,272.00
** DUCOMMUN INC DEL COM CUSIP: 264147109	6,005.000	292,448.72	382,278.30
DUTCH BROS INC CL A CL A CUSIP: 26701L100	1,870.000	75,192.17	97,950.60
** E L F BEAUTY INC COM CUSIP: 26856L103	1,075.000	128,398.63	134,966.25
ENCOMPASS HEALTH CORP COM USD0.01 CUSIP: 29261A100	1,300.000	79,394.07	120,055.00
ENPRO INC CUSIP: 29355X107	1,392.000	94,869.04	240,050.40
ESSENT GROUP LTD COM STK CUSIP: G3198U102	6,363.000	257,524.86	346,401.72
** ESTABLISHMENT LABS HLDGS INC CUSIP: G31249108	4,127.000	170,051.09	190,130.89
** FIRST BUSEY CORP COM NEW COM NEW CUSIP: 319383204	13,586.000	316,031.01	320,222.02
FLOWSERVE CORP COM CUSIP: 34354P105	7,552.000	249,587.99	434,391.04
FLYWIRE CORP COM VTG COM VTG CUSIP: 302492103	8,940.000	204,240.83	184,342.80
FOX FACTORY HLDG CORP COM CUSIP: 35138V102	3,500.000	160,130.94	105,945.00
** FTAI AVIATION LTD COM USD0.01 CUSIP: G3730V105	1,450.000	204,589.86	208,858.00
GARRETT MOTION INC COM CUSIP: 366505105	17,240.000	155,315.12	155,677.20

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
GENEDX HOLDINGS CORP CL A NEW CUSIP: 81663L200	1,802.000	104,633.01	138,501.72
GLOBUS MED INC CL A NEW COM STK CUSIP: 379577208	1,981.000	130,178.35	163,848.51
GOGO INC COM CUSIP: 38046C109	11,550.000	142,234.53	93,439.50
GRID DYNAMICS HOLDINGS INC COM USD0.0001CL A CUSIP: 39813G109	4,761.000	95,965.96	105,884.64
HELIOS TECHNOLOGIES INC CUSIP: 42328H109	5,834.000	255,973.85	260,429.76
HILLENBRAND INC COM STK CUSIP: 431571108	3,208.000	107,025.24	98,742.24
INGEVITY CORP COM CUSIP: 45688C107	5,349.000	246,572.97	217,971.75
INSMED INC COM PAR \$.01 CUSIP: 457669307	2,820.000	84,779.72	194,692.80
INSPIRE MED SYS INC COM CUSIP: 457730109	920.000	165,271.41	170,549.60
JFROG LTD COM CUSIP: M6191J100	4,450.000	116,858.81	130,874.50
JPMORGAN CHASE & CO COM SEDOL: 2190385	3,500.000	371,160.22	838,985.00
KNOWLES CORP COM CUSIP: 49926D109	14,924.000	236,562.61	297,435.32
KORN FERRY COM CUSIP: 500643200	3,650.000	126,153.38	246,192.50
KULICKE & SOFFA INDS INC COM CUSIP: 501242101	5,878.000	176,779.67	274,267.48
** LCI INDUSTRIES COM CUSIP: 50189K103	1,568.000	151,738.97	162,115.52
MADRIGAL PHARMACEUTICALS INC COM CUSIP: 558868105	408.000	99,837.76	125,896.56
MANPOWERGROUP INC CUSIP: 56418H100	3,985.000	317,297.52	230,014.20
MARTIN MARIETTA MATLS INC COM SEDOL: 2572079	1,700.000	214,002.35	878,050.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
MASTERCARD INC CL A SEDOL: B121557	4,600.000	434,904.80	2,422,222.00
MERCURY SYSTEMS INC CUSIP: 589378108	5,396.000	249,614.51	226,632.00
MERIT MED SYS INC COM CUSIP: 589889104	1,700.000	89,386.18	164,424.00
MINERALS TECHNOLOGIES INC COM CUSIP: 603158106	4,448.000	294,876.54	338,982.08
MIRION TECHNOLOGIES INC CL A CL A CUSIP: 60471A101	7,160.000	104,216.49	124,942.00
MODINE MFG CO COM STK CUSIP: 607828100	590.000	74,827.38	68,398.70
MONTROSE ENVIRONMENTAL GROUP INC COM CUSIP: 615111101	5,851.000	143,981.10	108,536.05
NATIONAL BK HLDGS CORP CL A COM STK CUSIP: 633707104	3,061.000	100,169.74	131,806.66
** NEOGEN CORP COM CUSIP: 640491106	8,999.000	146,991.45	109,247.86
NETFLIX INC COM STK SEDOL: 2857817	1,865.000	471,297.00	1,662,311.80
** NEW FORTRESS INC CL A SHS REPSTG LTD LIABILITY CUSIP: 644393100	8,360.000	217,233.51	126,403.20
NOVANTA INC NOVANTA INC CUSIP: 67000B104	1,242.000	158,147.73	189,740.34
OLD NATL BANCORP IND COM CUSIP: 680033107	24,229.000	490,022.83	525,890.45
OMNIAB INC COM \$12.50 VESTING CUSIP: 68218J202	765.000	0.00	0.00
OMNIAB INC COM \$15.00 VESTING CUSIP: 68218J301	765.000	0.00	0.00
ONEMAIN HLDGS INC COM CUSIP: 68268W103	2,000.000	111,236.96	104,260.00
ONESPAWORLD HLDGS LTD COM USD0.0001 CUSIP: P73684113	9,150.000	119,062.07	182,085.00
** OSI SYS INC COM CUSIP: 671044105	1,828.000	157,887.14	306,062.04

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
PDF SOLUTIONS INC COM CUSIP: 693282105	4,434.000	114,569.10	120,072.72
PENUMBRA INC COM CUSIP: 70975L107	732.000	135,399.35	173,835.36
PHILIP MORRIS INTL COM STK NPV SEDOL: B2PKRQ3	8,200.000	509,083.71	986,870.00
PLANET FITNESS INC CL A CL A CUSIP: 72703H101	2,080.000	156,849.04	205,649.60
PRIMO BRANDS CORPORATION COM USD0.01 CUSIP: 741623102	5,640.000	145,637.42	173,542.80
** PROCEPT BIOROBOTICS CORP COM CUSIP: 74276L105	1,140.000	73,579.44	91,792.80
PROG HOLDINGS INC COM CUSIP: 74319R101	5,598.000	202,942.62	236,571.48
PVTPL FORESEA HLDGS S A CUSIP: 262051105	913.000	0.00	17,529.60
PVTPL FORESEA HOLDING S A SHS CL C CUSIP: 262051204	8,223.000	0.00	157,881.60
** QUANTERIX CORP COM CUSIP: 74766Q101	5,060.000	71,654.39	53,787.80
Q2 HLDGS INC COM CUSIP: 74736L109	1,960.000	181,515.04	197,274.00
REINSURANCE GROUP AMER INC COM NEW STK CUSIP: 759351604	1,181.000	120,316.77	252,297.03
** REVOLVE GROUP INC CL A CL A CUSIP: 76156B107	2,104.000	52,351.09	70,462.96
RUSH STREET INTERACTIVE INC COM USD0.0001 CL A CUSIP: 782011100	7,495.000	101,250.03	102,831.40
RYDER SYS INC COM CUSIP: 783549108	2,289.000	133,068.57	359,052.54
SANMINA CORP COM CUSIP: 801056102	4,017.000	144,623.44	303,966.39
SHYFT GROUP INC COM CUSIP: 825698103	24,012.000	418,002.93	281,900.88
SITIME CORP COM CUSIP: 82982T106	708.000	80,787.85	151,887.24

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
** SPIRIT AEROSYSTEMS HLDGS INC CL A CUSIP: 848574109	1,307.000	38,042.04	44,542.56
STEPSTONE GROUP INC CL A CL A CUSIP: 85914M107	2,340.000	79,680.84	135,439.20
STEWART INFORMATION SVCS CORP COM CUSIP: 860372101	3,113.000	133,274.02	210,096.37
STRIDE INC COM USD CUSIP: 86333M108	1,110.000	101,956.50	115,362.30
SVB FINL TR TR UNIT CL C 11-07-2032 SEDOL: BL9XPK1	20,000.000	500,000.00	0.00
** TECNOGLASS INC COMMON STOCK CUSIP: G87264100	1,150.000	57,298.65	91,218.00
TEXAS CAP BANCSHARES INC DEL COM CUSIP: 88224Q107	4,745.000	306,142.88	371,059.00
THE BALDWIN INSURANCE GROUP INC CLASS A COMMON STOCK CUSIP: 05589G102	4,414.000	120,309.09	171,086.64
TREACE MED CONCEPTS INC COM CUSIP: 89455T109	14,001.000	144,231.94	104,167.44
TRIUMPH GROUP INC NEW COM CUSIP: 896818101	18,660.000	277,283.12	348,195.60
TTM TECHNOLOGIES INC COM CUSIP: 87305R109	16,860.000	219,279.71	417,285.00
TWIST BIOSCIENCE CORP COM CUSIP: 90184D100	4,002.000	173,727.43	185,972.94
UBER TECHNOLOGIES INC COM USD0.00001 SEDOL: BK6N347	13,075.000	687,834.56	788,684.00
** UMB FINL CORP COM STK CUSIP: 902788108	2,860.000	182,432.83	322,779.60
UNITED STS LIME & MINERALS INC COM CUSIP: 911922102	1,380.000	95,595.34	183,181.20
VARONIS SYS INC COM CUSIP: 922280102	3,607.000	123,354.61	160,259.01
VERICEL CORP COM CUSIP: 92346J108	4,078.000	159,137.55	223,922.98
VERRA MOBILITY CORP CUSIP: 92511U102	7,165.000	115,222.17	173,249.70

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
VISA INC COM CL A STK SEDOL: B2PZN04	1,375.000	284,120.04	434,555.00
VITA COCO CO INC COM CUSIP: 92846Q107	2,970.000	53,398.57	109,622.70
VITAL FARMS INC COM CUSIP: 92847W103	3,820.000	88,870.64	143,975.80
WEATHERFORD INTL LTD COMMON STOCK CUSIP: G48833118	1,590.000	188,891.70	113,891.70
WESTERN ALLIANCE BANCORPORATION COM CUSIP: 957638109	2,068.000	96,149.33	172,760.72
WILLSCOT HOLDINGS CORPORATION COM CUSIP: 971378104	3,970.000	155,601.49	132,796.50
WINMARK CORP COM CUSIP: 974250102	404.000	101,882.45	158,800.28
** WINNEBAGO INDS INC COM CUSIP: 974637100	2,671.000	120,465.90	127,620.38
WORKIVA INC COM CL A COM CL A CUSIP: 98139A105	1,810.000	193,470.10	198,195.00
WSFS FINANCIAL CORP COM CUSIP: 929328102	2,428.000	98,663.67	128,999.64
ZIPRECRUITER INC CL A CL A CUSIP: 98980B103	11,510.000	200,308.98	83,332.40
Total United States - USD		26,864,496.11	41,099,588.60
Total Corporate Stock - Common		33,898,627.72	49,490,261.50

*Partnership/Joint Venture Interests***United States - USD**

ADAMS STREET PARTNERSHIP FUND - 2008 NON - US FUND, LP CUSIP: 000542324	128,205.000	128,205.00	20,406.00
ADAMS STREET PARTNERSHIP FUND - 2009 NON-US EMERGING MARKETS FUND, LP CUSIP: 000622712	124,195.000	124,195.00	192,610.00
ADAMS STREET 2008 DIRECT FUND, LP CUSIP: 000542316	4,570.000	4,570.00	61,289.00
ADAMS STREET 2009 DIRECT FUND, L.P. CUSIP: 000614453	8,832.000	8,832.00	73,650.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Partnership/Joint Venture Interests</i>			
United States - USD			
CAPITAL DYNAMICS CHAMPION VENTURES VI CUSIP: 000560292	139,415.060	139,415.06	200,274.00
DARWIN VENTURE CAPITAL FUND-OF-FUNDS II,LP CUSIP: 000562587	1.000	1.00	7,559,818.00
HRJ CAPITAL VC VI (INTERNATIONAL), LP CUSIP: 000560326	1.000	1.00	10,043.00
HRJ GLOBAL BUY-OUT (EUROPE), LP CUSIP: 000562934	274,795.600	274,795.60	1,558.00
HRJ GLOBAL BUY-OUT III (U.S.), LP CUSIP: 000562405	1.000	1.00	27,837.00
MESIROW FINANCIAL PRIVATE EQUITY PSHP FUND IV, LP CUSIP: 000453498	218,250.000	218,250.00	398,036.00
PORTFOLIO ADVISORS PRIVATE EQUITY FUND IV (OFFSHORE), LP CUSIP: 000441329	559,956.160	559,956.16	93,517.00
PORTFOLIO ADVISORS PRIVATE EQUITY FUND V (OFFSHORE) SPECIAL SITUATION CUSIP: 000577411	133,754.500	133,754.50	54,082.00
WCM Focused Global Growth Fund L.P. CUSIP: 995LUP995	5,000,000.000	5,000,000.00	5,000,000.00
Total United States - USD		6,591,976.32	13,693,120.00
Total Partnership/Joint Venture Interests		6,591,976.32	13,693,120.00
<i>Value of Interest in Common/Collective Trusts</i>			
United States - USD			
CF SSGA S & P 500 R EQUAL WEIGHT INDEX NL FUND CM881 CUSIP: 02999YT38	98,160.200	12,773,594.09	18,025,746.49
MFB NT COLLECTIVE S&P500 INDEX FUND-NON LENDING CUSIP: 658991310	4,597.470	46,142,677.98	104,214,089.11
Total United States - USD		58,916,272.07	122,239,835.60
Total Value of Interest in Common/Collective Trusts		58,916,272.07	122,239,835.60

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>103-12 Investment Entities</i>			
United States - USD			
ADAMS STREET PARTNERSHIP FUND - 2009 US FUND, LP CUSIP: 000615591	596,373.000	578,876.00	697,116.00
ADAMS STREET PARTNERSHIP FUND- 2008 US FUND, LP CUSIP: 000542712	258,373.000	258,373.00	91,226.00
ADAMS STREET PSHP FD - 2009 NON-US DEVELOPED MARKETS FUND CUSIP: 9951ND994	172,449.000	172,449.00	276,456.00
ADAMS STREET PTRSHP FD-2007 NON US FD LP CUSIP: 000457267	447,181.000	447,181.00	25,013.00
Total United States - USD		1,456,879.00	1,089,811.00
Total 103-12 Investment Entities		1,456,879.00	1,089,811.00
<i>Value of Interest in Registered Investment Companies</i>			
Emerging Markets Region - USD			
MFO LAZARD FUNDS INC EQUITY FRANCHISE PORTFOLIO INSTL SHS CUSIP: 52107V286	1,103,930.840	10,706,963.18	9,195,743.90
Total Emerging Markets Region - USD		10,706,963.18	9,195,743.90
United States - USD			
MFB NORTHERN INSTL FDS TREAS PORTFOLIO PREMIER CL SEDOL: BYZBLN5	13,580,227.110	13,580,227.11	13,580,227.11
MFO PIMCO FDS PIMCO SECTOR FD SER I CUSIP: 72203G868	5,884,070.460	57,069,859.39	57,369,686.99
MFO PIMCO LONG DURATION CREDIT BOND PORT CUSIP: 72201P878	8,232,817.640	84,960,747.53	75,824,250.46
MFO PIMCO SHORT TERM FLOATING NAV II CUSIP: 72201P613	10,727.571	107,458.28	107,458.08
Total United States - USD		155,718,292.31	146,881,622.64
Total Value of Interest in Registered Investment Com		166,425,255.49	156,077,366.54

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Argentina - USD			
ARGENTINA REP AMORTIZING STEP UP 0.125% 07-09-2030 CUSIP: 040114HS2	131,521.920	67,735.07	101,357.37
ARGENTINA REP BD 1.0% 07-09-2029 CUSIP: 040114HX1	57,903.000	31,557.26	47,017.24
ARGENTINA REP DUE 07-09-2041 REG CUSIP: 040114HV5	2,700,000.000	1,208,277.00	1,685,254.46
ARGENTINA REP STEP UP DUE 07-09-2035 CUSIP: 040114HT0	250,997.000	116,086.52	166,450.08
Total Argentina - USD		1,423,655.85	2,000,079.15
Australia - AUD			
AUSTRALIA(CMNWLTH) 1% SNR 21/11/2031 AUD1000 SEDOL: BMGX738	1,550,000.000	1,103,519.11	779,377.40
LCH_IRS GOLDUS33 19/03/2030 AUD P 6MBBSW / R 4.25% SWU02CLW6 SEDOL: 9MYPSSUU	22,500,000.000	187,095.75	139,296.22
LCH_IRS GOLDUS33 19/03/2030 AUD P 6MBBSW / R 4.25% SWU02CLW6 SEDOL: 9MYPSSUL	-22,500,000.000	0.00	0.00
Total Australia - AUD		1,290,614.86	918,673.62
Brazil - BRL			
CME_OIS GOLDUS33 04/01/2027 BRL P 1DBZDIO / R 12.03% SWU027NE5 SEDOL: 9M8NC3L	-31,616,475.200	0.00	-330,991.80
CME_OIS GOLDUS33 04/01/2027 BRL P 1DBZDIO / R 12.03% SWU027NE5 SEDOL: 9M8NC3U	31,616,475.200	0.00	0.00
Total Brazil - BRL		0.00	-330,991.80
Brazil - USD			
FED REPUBLIC OF 7.125% 05-13-2054 CUSIP: 105756CJ7	500,000.000	498,535.00	462,034.06
Total Brazil - USD		498,535.00	462,034.06
Canada - USD			
ANTARES HLDGS LP SR NT 144A 3C7 3.75% 07-15-2027 SEDOL: BM9MCK4	500,000.000	495,030.00	472,564.14

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Canada - USD			
Total Canada - USD		495,030.00	472,564.14
Colombia - USD			
CDS GSILGB2X 06/20/2027 SELL REPUBLIC OF COLOMBIA 1 SWPC0KR20 SEDOL: 9L61FDL	-100,000.000	-4,789.33	-430.49
CDS GSILGB2X 06/20/2027 SELL REPUBLIC OF COLOMBIA 1 SWPC0KR20 SEDOL: 9L65AXU	400,000.000	0.00	0.00
CDS GSILGB2X 06/20/2027 SELL REPUBLIC OF COLOMBIA 1 SWPC0KR20 SEDOL: 9L65AXL	-400,000.000	-15,230.59	-1,721.96
CDS GSILGB2X 06/20/2027 SELL REPUBLIC OF COLOMBIA 1 SWPC0KR20 SEDOL: 9L61FDU	100,000.000	0.00	0.00
CDS GSILGB2X 12/20/2027 SELL REPUBLIC OF COLOMBIA 1 SWPC0LEP1 SEDOL: 9L9B67U	200,000.000	0.00	0.00
CDS GSILGB2X 12/20/2027 SELL REPUBLIC OF COLOMBIA 1 SWPC0LEP1 SEDOL: 9L9B67L	-200,000.000	-17,746.81	-1,848.12
CDS MSCSUS33 12/20/2027 SELL REPUBLIC OF COLOMBIA 1 SWPC0LEQ9 SEDOL: 9L9B24L	-100,000.000	-8,873.40	-924.06
CDS MSCSUS33 12/20/2027 SELL REPUBLIC OF COLOMBIA 1 SWPC0LEQ9 SEDOL: 9L9B24U	100,000.000	0.00	0.00
Total Colombia - USD		-46,640.13	-4,924.63
European Union - EUR			
CALL SWO EUR CHASUS33 P 6MEURIB / R 1.97% 317U7PVA4 06/01/2025 SEDOL: 9MYL13U	-400,000.000	-966.61	0.00
CALL SWO EUR CITIUS33 P 3MEURIB / R 2.05% 317U6VZA8 19/02/2025 SEDOL: 9M9LP6U	8,100,000.000	7,580.95	5,849.48
CALL SWO EUR CITIUS33 P 6MEURIB / R 2.05% 317U6W0A4 19/02/2025 SEDOL: 9M9LP7U	-900,000.000	-6,695.78	-1,311.16
LCH_IRS GOLDUS33 02/05/2029 EUR P 6MEURIB / R 2.78% SWU024NY8 SEDOL: 9M7HAJU	100,000.000	0.00	3,736.84
LCH_IRS GOLDUS33 02/05/2029 EUR P 6MEURIB / R 2.78% SWU024NY8 SEDOL: 9M7HAJL	-100,000.000	0.00	0.00
LCH_IRS GOLDUS33 04/03/2034 EUR P 6MEURIB / R 2.76% SWU022DD9 SEDOL: 9M6BT5U	100,000.000	0.00	4,701.44
LCH_IRS GOLDUS33 04/03/2034 EUR P 6MEURIB / R 2.76% SWU022DD9 SEDOL: 9M6BT5L	-100,000.000	0.00	0.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
European Union - EUR			
LCH_IRS GOLDUS33 05/11/2034 EUR P 6MEURIB / R 2.41% SWU02CEU8 SEDOL: 9MY3JWL	-400,000.000	0.00	0.00
LCH_IRS GOLDUS33 05/11/2034 EUR P 6MEURIB / R 2.41% SWU02CEU8 SEDOL: 9MY3JWU	400,000.000	0.00	1,255.36
LCH_IRS GOLDUS33 06/05/2029 EUR P 6MEURIB / R 2.827% SWU024SM9 SEDOL: 9M7KJFU	600,000.000	0.00	23,562.31
LCH_IRS GOLDUS33 06/05/2029 EUR P 6MEURIB / R 2.827% SWU024SM9 SEDOL: 9M7KJFL	-600,000.000	0.00	0.00
LCH_IRS GOLDUS33 17/03/2053 EUR P 0 / R 6MEURIB SWU01Q9O8 SEDOL: 9LZ2NUU	1,430,000.000	0.00	684,592.05
LCH_IRS GOLDUS33 17/03/2053 EUR P 0 / R 6MEURIB SWU01Q9O8 SEDOL: 9LZ2NUL	-1,430,000.000	0.00	0.00
LCH_IRS GOLDUS33 19/03/2035 EUR P 6MEURIB / R 2.5% SWU028YB7 SEDOL: 9M9SLLL	-4,450,000.000	0.00	0.00
LCH_IRS GOLDUS33 19/03/2035 EUR P 6MEURIB / R 2.5% SWU028YB7 SEDOL: 9M9SLLU	4,450,000.000	36,563.98	60,251.12
LCH_IRS GOLDUS33 19/03/2055 EUR P 2.25% / R 6MEURIB SWU02A2D3 SEDOL: 9M9SLVU	5,850,000.000	11,389.25	0.00
LCH_IRS GOLDUS33 19/03/2055 EUR P 2.25% / R 6MEURIB SWU02A2D3 SEDOL: 9M9SLVL	-5,850,000.000	-24,939.94	-134,394.37
LCH_IRS GOLDUS33 31/12/2034 EUR P 6MEURIB / R 2.38% SWU02E1O2 SEDOL: 9MZ1LHL	-300,000.000	0.00	0.00
LCH_IRS GOLDUS33 31/12/2034 EUR P 6MEURIB / R 2.38% SWU02E1O2 SEDOL: 9MZ1LHU	300,000.000	0.00	530.28
PUT SWO EUR CHASUS33 P 2.22% / R 6MEURIB 317U7PUA5 06/01/2025 SEDOL: 9MYL12U	-400,000.000	-966.61	-5,255.25
Total European Union - EUR		21,965.24	643,518.10
France - USD			
PVTPL ELECTRICITE DE FRANCE SA 6.0% 04-22-2064 CUSIP: 268317BB9	1,000,000.000	937,036.00	967,591.18
PVTPL ELECTRICITE DE FRANCE 6.9% 05-23-2053 CUSIP: 28504DAD5	500,000.000	496,615.00	536,889.73
PVTPL ELECTRICITE DE FRANCE 9.125% 12-31-2049 CUSIP: 28504KAA5	200,000.000	200,000.00	225,590.80
Total France - USD		1,633,651.00	1,730,071.71

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Germany - EUR			
FUT C 10JAN25 EURX EUR-BU 1 3850 CUSIP: 999599GH0	3.000	1,457.56	31.07
FUT C 10JAN25 EURX EUR-BU 1 3850 CUSIP: 999599GH0	-3.000	-1,457.56	-31.07
FUT C 24JAN25 EURX EUR-BO 1 1925 CUSIP: 999599GH0	4.000	651.43	269.23
FUT C 24JAN25 EURX EUR-BO 1 1925 CUSIP: 999599GH0	-4.000	-651.43	-269.23
FUT C 24JAN25 EURX EUR-BU 1 3650 CUSIP: 999599GH0	3.000	1,131.19	279.59
FUT C 24JAN25 EURX EUR-BU 1 3650 CUSIP: 999599GH0	-3.000	-1,131.19	-279.59
FUT C 24JAN25 EURX EUR-BU 1 3800 CUSIP: 999599GH0	-3.000	-1,429.92	-93.20
FUT C 24JAN25 EURX EUR-BU 1 3800 CUSIP: 999599GH0	3.000	1,429.92	93.20
FUT P 10JAN25 EURX EUR-BU 1 3550 CUSIP: 999599GH0	3.000	1,489.24	6,554.72
FUT P 10JAN25 EURX EUR-BU 1 3550 CUSIP: 999599GH0	-3.000	-1,489.24	-6,554.72
FUT P 24JAN25 EURX EUR-BO 1 1750 CUSIP: 999599GH0	4.000	693.46	1,139.05
FUT P 24JAN25 EURX EUR-BO 1 1750 CUSIP: 999599GH0	-4.000	-693.46	-1,139.05
FUT P 24JAN25 EURX EUR-BU 1 3350 CUSIP: 999599GH0	3.000	1,492.55	2,609.46
FUT P 24JAN25 EURX EUR-BU 1 3350 CUSIP: 999599GH0	-3.000	-1,492.55	-2,609.46
FUT P 24JAN25 EURX EUR-BU 1 3450 CUSIP: 999599GH0	3.000	1,366.37	4,504.43
FUT P 24JAN25 EURX EUR-BU 1 3450 CUSIP: 999599GH0	-3.000	-1,366.37	-4,504.43
FUT 06 MAR 25 EURX EUR-BOBL CUSIP: 999599GH0	4.000	501,871.42	488,176.14
FUT 06 MAR 25 EURX EUR-BOBL CUSIP: 999599GH0	-4.000	-501,871.42	-488,176.14

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Germany - EUR			
ICE_CDS GOLDUS33 20/06/2028 SELL VOLKSWAGEN INTL FIN NV SWPC0K3J9 SEDOL: 9KY7GHU	700,000.000	8,476.07	5,244.80
ICE_CDS GOLDUS33 20/06/2028 SELL VOLKSWAGEN INTL FIN NV SWPC0K3J9 SEDOL: 9KY7GHL	-700,000.000	0.00	0.00
Total Germany - EUR		8,476.07	5,244.80
Israel - USD			
STATE OF ISRAEL 4.5% DUE 04-03-2120 REG CUSIP: 46513JB59	400,000.000	400,000.00	278,605.60
STATE OF ISRAEL 6.043% 03-12-2054 CUSIP: 46514BRM1	1,000,000.000	959,640.00	914,148.00
Total Israel - USD		1,359,640.00	1,192,753.60
Italy - USD			
CDS BOFAUS6NGFX 12/20/2026 SELL ITALY GOV'T INT BOND 6 SWPC0KKG6 SEDOL: 9L5DSNL	-400,000.000	0.00	0.00
CDS BOFAUS6NGFX 12/20/2026 SELL ITALY GOV'T INT BOND 6 SWPC0KKG6 SEDOL: 9L5DSNU	400,000.000	711.11	5,871.92
CDS CITIUS33 12/20/2026 SELL ITALY GOV'T INT BOND 6 SWPC0KNL2 SEDOL: 9L55CRL	-800,000.000	0.00	0.00
CDS CITIUS33 12/20/2026 SELL ITALY GOV'T INT BOND 6 SWPC0KNL2 SEDOL: 9L55CRU	800,000.000	1,700.35	11,743.84
Total Italy - USD		2,411.46	17,615.76
Japan - JPY			
CDX BARCGB5G 20/12/2029 SELL ITRAXX JAPAN SERIES 42 SWPC0MXT0 SEDOL: 9MXCTPL	-1,800,000.000	0.00	0.00
CDX BARCGB5G 20/12/2029 SELL ITRAXX JAPAN SERIES 42 SWPC0MXT0 SEDOL: 9MXCTPU	1,800,000.000	314.04	275.55
CDX CHASUS33 20/12/2029 SELL ITRAXX JAPAN SERIES 42 SWPC0MXP8 SEDOL: 9MXCDYU	2,300,000.000	396.19	352.09
CDX CHASUS33 20/12/2029 SELL ITRAXX JAPAN SERIES 42 SWPC0MXP8 SEDOL: 9MXCDYL	-2,300,000.000	0.00	0.00
CDX CHASUS33 20/12/2029 SELL ITRAXX JAPAN SERIES 42 SWPC0MX45 SEDOL: 9MX9VWL	-2,700,000.000	0.00	0.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Japan - JPY			
CDX CHASUS33 20/12/2029 SELL ITRAXX JAPAN SERIES 42 SWPC0MX45 SEDOL: 9MX9VWU	2,700,000.000	461.75	413.32
CDX DEUTGB2L 20/12/2029 SELL ITRAXX JAPAN SERIES 42 SWPC0MXN3 SEDOL: 9MXCEDU	1,300,000.000	221.57	199.01
CDX DEUTGB2L 20/12/2029 SELL ITRAXX JAPAN SERIES 42 SWPC0MXN3 SEDOL: 9MXCEDL	-1,300,000.000	0.00	0.00
Total Japan - JPY		1,393.55	1,239.97
Mexico - MXN			
MEXICO(UTD MEX ST) 2.75% GTD 27/11/2031 MXV100 SEDOL: BM9CG57	44,800.000	1,746,177.80	1,514,113.53
MEXICO(UTD MEX ST) 3% GTD 03/12/2026 DUAL CURR SEDOL: BMB5C12	12,200.000	494,747.18	464,526.94
MEXICO(UTD MEX ST) 4% GTD 24/08/2034 DUAL CURR SEDOL: BMX5B02	6,600.000	293,194.22	234,774.28
MEXICO(UTD MEX ST) 4% GTD 30/11/2028 DUAL CURR SEDOL: BD39J29	18,000.000	770,577.33	684,031.64
Total Mexico - MXN		3,304,696.53	2,897,446.39
Mexico - USD			
CDS CHASUS33 06/20/2026 SELL UNITED MEXICAN STATES SWPC0JYF6 SEDOL: 9KXFNQU	200,000.000	0.00	1,103.86
CDS CHASUS33 06/20/2026 SELL UNITED MEXICAN STATES SWPC0JYF6 SEDOL: 9KXFNQL	-200,000.000	-1,078.83	0.00
CDS GSILGB2X 12/20/2028 SELL UNITED MEXICAN STATES SWPC0M3W6 SEDOL: 9M3ERBU	100,000.000	0.00	0.00
CDS GSILGB2X 12/20/2028 SELL UNITED MEXICAN STATES SWPC0M3W6 SEDOL: 9M3ERBL	-100,000.000	-1,038.62	-508.87
CDS MSCSUS33 06/20/2027 SELL UNITED MEXICAN STATES SWPC0KQT2 SEDOL: 9L5XGTU	200,000.000	0.00	810.16
CDS MSCSUS33 06/20/2027 SELL UNITED MEXICAN STATES SWPC0KQT2 SEDOL: 9L5XGTL	-200,000.000	-671.11	0.00
CDS MSCSUS33 06/20/2028 SELL UNITED MEXICAN STATES SWPC0LOM7 SEDOL: 9LZ6AZU	200,000.000	0.00	0.00
CDS MSCSUS33 06/20/2028 SELL UNITED MEXICAN STATES SWPC0LOM7 SEDOL: 9LZ6AZL	-200,000.000	-3,856.83	-290.30

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Mexico - USD			
CDS MSCSUS33 12/20/2026 SELL UNITED MEXICAN STATES SWPC0K9N4 SEDOL: 9L1N08U	100,000.000	381.52	583.73
CDS MSCSUS33 12/20/2026 SELL UNITED MEXICAN STATES SWPC0K9N4 SEDOL: 9L1N08L	-100,000.000	0.00	0.00
CDS MSCSUS33 12/20/2026 SELL UNITED MEXICAN STATES SWPC0K9N4 SEDOL: 9L1XN9L	-600,000.000	0.00	0.00
CDS MSCSUS33 12/20/2026 SELL UNITED MEXICAN STATES SWPC0K9N4 SEDOL: 9L1XN9U	600,000.000	3,155.18	3,502.38
CDS MSCSUS33 12/20/2028 SELL UNITED MEXICAN STATES SWPC0M3V8 SEDOL: 9M3ERKU	800,000.000	0.00	0.00
CDS MSCSUS33 12/20/2028 SELL UNITED MEXICAN STATES SWPC0M3V8 SEDOL: 9M3ERKL	-800,000.000	-8,309.03	-4,070.96
Total Mexico - USD		-11,417.72	1,130.00
Peru - PEN			
PERU REP (FOR 6.9% 12/08/2037 (FOR UNITIZED TRADES ONLY) CUSIP: 715638AV4	800.000	197,165.06	211,419.72
PERU REP 144A FIXED 6.15% 08-12-2032 REG CUSIP: 715638BY7	2,748.000	729,830.35	724,842.96
PERU(REP OF) 6.95% 12/08/2031 DUAL CURR SEDOL: B3XZ347	2,752.000	774,063.53	770,777.65
REPUBLIC OF PERU 5.4% 12/08/2034 SEDOL: BJ5FWS4	6,000.000	1,461,920.37	1,454,739.52
REPUBLIC OF PERU 6.95% 08-12-2031 REG CUSIP: 715638BE1	1,700.000	479,977.78	476,134.45
Total Peru - PEN		3,642,957.09	3,637,914.30
Qatar - USD			
QATAR PETE BD 144A 3.3% 07-12-2051 CUSIP: 74730DAD5	800,000.000	800,000.00	547,603.20
QATAR(STATE OF) 5.103% SNR 23/04/2048 USD SEDOL: BFYY518	300,000.000	300,000.00	284,625.00
Total Qatar - USD		1,100,000.00	832,228.20

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Romania - EUR			
ROMANIA 07/02/2034 3.75% 07/02/2034 SEDOL: 0AXWESU	400,000.000	445,387.36	355,434.25
ROMANIA(REP OF) 5.625% MTN 22/02/36 EUR1000 SEDOL: BRZXFT6	200,000.000	212,432.33	199,097.23
Total Romania - EUR		657,819.69	554,531.48
Russian Federation - USD			
RUSSIAN FEDERATION 4.75% SNR 27/05/2026 USD SEDOL: BDF1291	0.000	0.00	0.00
RUSSIAN FEDERATION 5.25% SNR 23/06/2047 USD SEDOL: BD57MZ5	0.000	0.00	0.00
Total Russian Federation - USD		0.00	0.00
Saudi Arabia - USD			
PVTPL SAUDI ARABIA (KINGDOM OF) 5.75% 01-16-2054 CUSIP: 80413TBH1	1,300,000.000	1,271,296.00	1,213,704.70
PVTPL SAUDI ARABIA KINGDOM GLOBAL MEDIUM TERM 3.45% DUE 02-02-2061 REG CUSIP: 80413TAW9	200,000.000	200,000.00	121,452.00
PVTPL SAUDI ARABIA KINGDOM GLOBAL MEDIUM TERM 5.0% DUE 01-18-2053 CUSIP: 80413TBE8	1,100,000.000	1,019,634.00	930,303.00
PVTPL SAUDI ARABIAN OIL CO 3.25% DUE 11-24-2050/05-24-2050 BEO CUSIP: 80414L2L8	1,000,000.000	990,520.00	650,220.00
PVTPL SAUDI ARABIAN OIL CO 5.875% 07-17-2064 CUSIP: 80414L2Q7	200,000.000	195,278.00	186,516.00
SAUDI ARABIA 4.5% SNR MTN 26/10/2046 USD SEDOL: BDFT8M0	300,000.000	341,250.00	242,187.90
SAUDI ARABIA 5% SNR MTN 17/04/2049 USD SEDOL: BFNFI14	200,000.000	195,652.00	173,282.00
Total Saudi Arabia - USD		4,213,630.00	3,517,665.60
South Africa - ZAR			
STH AFRICA(REP OF) 8.5% SNR 31/01/2037 ZAR1000 SEDOL: BFDITGL1	38,600,000.000	1,832,879.50	1,737,521.08
STH AFRICA(REP OF) 8.875% SNR 28/02/35 ZAR1000 SEDOL: BYY9RY3	62,400,000.000	3,194,194.61	3,012,712.84

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
South Africa - ZAR			
Total South Africa - ZAR		5,027,074.11	4,750,233.92
United Arab Emirates - USD			
EMIRATE OF ABU DHA 3.125% SNR MTN 30/09/49 USD SEDOL: 4A93XHU	800,000.000	573,140.00	531,595.20
EMIRATE OF ABU DHA 3.875% SNR MTN 16/04/50 USD SEDOL: BLGVPM0	600,000.000	639,832.00	458,835.60
Total United Arab Emirates - USD		1,212,972.00	990,430.80
United Kingdom - EUR			
ICE_CDS GOLDUS33 20/06/2025 SELL ROLLS-ROYCE PLC 2.125% SWPC0JC45 SEDOL: 9K4FXAL	-550,000.000	-37,654.50	0.00
ICE_CDS GOLDUS33 20/06/2025 SELL ROLLS-ROYCE PLC 2.125% SWPC0JC45 SEDOL: 9K4FXAU	550,000.000	0.00	2,461.21
ICE_CDS GOLDUS33 20/12/2025 SELL BARCLAYS BANK PLC 1.5% SWPC0N6P6 SEDOL: 9MYSBDU	400,000.000	3,327.51	2,855.62
ICE_CDS GOLDUS33 20/12/2025 SELL BARCLAYS BANK PLC 1.5% SWPC0N6P6 SEDOL: 9MYSBDL	-400,000.000	0.00	0.00
ICE_CDS GOLDUS33 20/12/2025 SELL ROLLS-ROYCE PLC 2.125% SWPC0JJ55 SEDOL: 9K89L6U	300,000.000	0.00	2,516.70
ICE_CDS GOLDUS33 20/12/2025 SELL ROLLS-ROYCE PLC 2.125% SWPC0JJ55 SEDOL: 9K89L6L	-300,000.000	-25,058.96	0.00
Total United Kingdom - EUR		-59,385.95	7,833.53
United Kingdom - GBP			
CALL SWO GBP RBOSGB2RTCM P 1DSONIA / R 3.64% 317U7Q9A7 06/01/2025 SEDOL: 9MYNAQU	-200,000.000	-558.76	-0.03
LCH_OIS GOLDUS33 18/09/2029 GBP P 1DSONIA / R 4% SWU022DV9 SEDOL: 9M6EC1L	-20,400,000.000	0.00	-130,148.96
LCH_OIS GOLDUS33 18/09/2029 GBP P 1DSONIA / R 4% SWU022DV9 SEDOL: 9M6EC1U	20,400,000.000	360,021.50	0.00
LCH_OIS GOLDUS33 18/09/2034 GBP P 3.75% / R 1DSONIA SWU022DU1 SEDOL: 9M6EC0U	1,200,000.000	0.00	42,340.04
LCH_OIS GOLDUS33 18/09/2034 GBP P 3.75% / R 1DSONIA SWU022DU1 SEDOL: 9M6EC0L	-1,200,000.000	-19,065.69	0.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United Kingdom - GBP			
PUT SWO GBP RBOSGB2RTCM P 3.93% / R 1DSOIA 317U7Q8A8 06/01/2025 SEDOL: 9MYNAPU	-200,000.000	-558.76	-2,938.88
Total United Kingdom - GBP		339,838.29	-90,747.83
United States - USD			
AMERICAN MUN PWR OHIO INC REV 7.834% 02-15-2041 BEO TAXABLE SEDOL: B51JWV5	150,000.000	210,594.00	176,892.45
BAY AREA TOLL AUTH CALIF TOLL BRDG REV 6.907% 10-01-2050 BEO TAXABLE SEDOL: B574M81	500,000.000	500,000.00	567,535.05
CALL FXO GSCMUS33 05/15/2025 USD/CNH 7.283 European 31750PL25 SEDOL: 9MY976U	1,600,000.000	19,568.00	28,041.60
CALL FXO MIDLGB22 05/13/2025 USD/CNH 7.3 European 31750PJZ5 SEDOL: 9MY9JBU	1,700,000.000	18,793.50	27,723.60
CALL SWO USD BNPAFRPP P 1DSOFR / R 3.49% 317U7QBA4 01/06/2025 SEDOL: 9MYM24U	-500,000.000	-1,312.50	0.00
CALL SWO USD BOFAUS6S P 1DSOFR / R 3.7% 317U7SFA6 01/16/2025 SEDOL: 9MYSP8U	-300,000.000	-840.00	-81.90
CALL SWO USD CHASUS33 P 1DSOFR / R 3.5% 317U7QDA2 01/06/2025 SEDOL: 9MYM65U	-300,000.000	-787.50	0.00
CALL SWO USD CHASUS33 P 1DSOFR / R 3.533% 317U7P2A6 01/02/2025 SEDOL: 9MYJTWU	-500,000.000	-1,587.50	0.00
CALL SWO USD CHASUS33 P 1DSOFR / R 3.62% 317U7RWA9 01/13/2025 SEDOL: 9MYRLCU	-300,000.000	-810.00	-15.30
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.496% 317U7PTA7 01/06/2025 SEDOL: 9MYKV3U	-500,000.000	-1,450.00	0.00
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.5% 317U7Q4A2 01/06/2025 SEDOL: 9MYL97U	-500,000.000	-1,341.25	0.00
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.69% 317U7SPA5 01/17/2025 SEDOL: 9MYTN7U	-500,000.000	-1,362.50	-144.75
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.721% 317U7S8A4 01/13/2025 SEDOL: 9MYRT4U	-500,000.000	-1,375.00	-96.90
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.822% 317U7UWA2 01/21/2025 SEDOL: 9MYWWGU	-500,000.000	-1,512.50	-743.10
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.875% 317U7UEA2 01/21/2025 SEDOL: 9MYVC4U	-1,000,000.000	-3,075.00	-2,220.30
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.886% 317U7W0A3 01/27/2025 SEDOL: 9MZ1KJU	-500,000.000	-1,618.75	-1,609.40

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.9% 317U7UYA0 01/23/2025 SEDOL: 9MYXEGU	-500,000.000	-1,625.00	-1,474.05
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.908% 317U7VJA6 01/24/2025 SEDOL: 9MYXTHU	-500,000.000	-1,662.50	-1,626.80
CALL SWO USD NGFPUS33 P 1DSOFR / R 3.53% 317U7QJA6 01/09/2025 SEDOL: 9MYNV2U	-800,000.000	-2,184.00	-1.20
CALL SWO USD NGFPUS33 P 1DSOFR / R 3.663% 317U7S0A2 01/13/2025 SEDOL: 9MYRMUJ	-700,000.000	-1,933.75	-63.91
CALL SWO USD PNBUS33CHA P 1DSOFR / R 3.49% 317U7Q5A1 01/06/2025 SEDOL: 9MYL46U	-300,000.000	-825.00	0.00
CCP DUE FROM GOLDMAN SACHS SEDOL: 9B3PJ3U	1,380,000.000	1,380,000.00	1,380,000.00
CCP DUE RECEIVABLE FROM GSC SEDOL: 9B5CCDU	1,247,000.000	1,247,000.00	1,247,000.00
CCP OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM GOLDMA SEDOL: 9B2TS7U	1,296,000.000	1,296,000.00	1,296,000.00
CDS / STS GSILGB2X SELL PROTECTION ON CMBX.NA.AAA.10 11-17-2059 SWPC0F525 SEDOL: 9F5RXGU	100,000.000	0.00	105.70
CDS / STS GSILGB2X SELL PROTECTION ON CMBX.NA.AAA.10 11-17-2059 SWPC0F525 SEDOL: 9F5TH7U	100,000.000	0.00	105.70
CDS / STS GSILGB2X SELL PROTECTION ON CMBX.NA.AAA.9 09-17-2058 SWPC0C1D2 SEDOL: 9EX8HZU	99,053.990	0.00	61.80
CDS / STS GSILGB2X 09-17-2058 SWPC0C1D2 SEDOL: 9EX8HZL	-99,053.990	-3,689.35	0.00
CDS / STS GSILGB2X 11-17-2059 SWPC0F525 SEDOL: 9F5TH7L	-100,000.000	-2,946.86	0.00
CDS / STS GSILGB2X 11-17-2059 SWPC0F525 SEDOL: 9F5RXGL	-100,000.000	-2,973.35	0.00
CDS / STS MSCSUS33 SELL PROTECTION ON CMBX.NA.AAA.10 11-17-2059 SWPC0FLY7 SEDOL: 9F5RXQU	100,000.000	0.00	105.70
CDS / STS MSCSUS33 11-17-2059 SWPC0FLY7 SEDOL: 9F5RXQL	-100,000.000	-2,952.69	0.00
CDS / STS SBNYUS33 SELL PROTECTION ON CMBX.NA.AAA.10 11-17-2059 SWPC0FQP1 SEDOL: 9F66WSU	100,000.000	0.00	105.70
CDS / STS SBNYUS33 11-17-2059 SWPC0FQP1 SEDOL: 9F66WSL	-100,000.000	-2,817.81	0.00

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<i>Other</i>			
United States - USD			
CDS / STS UBSWUS33 SELL PROTECTION ON CMBX.NA.AAA.10 11-17-2059 SWPC0FLZ4 SEDOL: 9F6CEHU	100,000.000	0.00	105.70
CDS / STS UBSWUS33 11-17-2059 SWPC0FLZ4 SEDOL: 9F6CEHL	-100,000.000	-2,815.97	0.00
CDX SBNYUS33 09/17/2058 SELL CMBX.NA.AAA.9 SWPC0MR67 SEDOL: 9M8XPHU	198,107.980	0.00	123.60
CDX SBNYUS33 09/17/2058 SELL CMBX.NA.AAA.9 SWPC0MR67 SEDOL: 9M8XPHL	-198,107.980	0.00	0.00
CHGO ILL WTR REV TAXABLE-2ND LIEN-PROJ-SER C 6.642 11-01-2029 SEDOL: BFWDN57	2,500,000.000	2,500,000.00	2,581,913.00
CHICAGO ILL TRAN AUTH SALES & TRF TAX RCPTS REV TAX-PE FDG-SER A 6.899% 12-01-40 SEDOL: B3CDB04	727,375.740	727,375.74	801,256.82
CME_OIS GOLDUS33 02/15/2040 USD P 3.281% / R 1DSOFR SWU02AUR1 SEDOL: 9MX8VVU	9,300,000.000	0.00	887,876.58
CME_OIS GOLDUS33 02/15/2040 USD P 3.281% / R 1DSOFR SWU02AUR1 SEDOL: 9MX8VWL	-9,300,000.000	0.00	0.00
CME_OIS GOLDUS33 11/15/2052 USD P 3.622% / R 1DSOFR SWU02D668 SEDOL: 9MYKY7U	6,100,000.000	25,095.40	348,201.42
CME_OIS GOLDUS33 11/15/2052 USD P 3.622% / R 1DSOFR SWU02D668 SEDOL: 9MYKY7L	-6,100,000.000	-24,962.15	0.00
CME_OIS GOLDUS33 11/15/2052 USD P 3.69% / R 1DSOFR SWU02D2C9 SEDOL: 9MYGVHL	-2,100,000.000	-27,059.32	0.00
CME_OIS GOLDUS33 11/15/2052 USD P 3.69% / R 1DSOFR SWU02D2C9 SEDOL: 9MYGVHU	2,100,000.000	0.00	96,355.35
DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:UBS SEDOL: 9A41GUU	530,000.000	530,000.00	530,000.00
EPR PPTYS COM SH BEN INT COM SH BEN INT CUSIP: 26884U109	6,012.000	277,044.32	266,211.36
FUT DEC 26 CME 3MO SOFR CUSIP: 999599GH0	-76.000	-18,249,206.36	-18,246,650.00
FUT DEC 26 CME 3MO SOFR CUSIP: 999599GH0	76.000	18,249,206.36	18,246,650.00
FUT DEC 27 CME 3MO SOFR CUSIP: 999599GH0	-45.000	-10,789,875.00	-10,798,312.50
FUT DEC 27 CME 3MO SOFR CUSIP: 999599GH0	45.000	10,789,875.00	10,798,312.50

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<i>Other</i>			
United States - USD			
FUT JUN 27 CME 3MO SOFR CUSIP: 999599GH0	-121.000	-29,043,690.96	-29,043,025.00
FUT JUN 27 CME 3MO SOFR CUSIP: 999599GH0	121.000	29,043,690.96	29,043,025.00
FUT MAR 25 CBT UL T-BONDS CUSIP: 999599GH0	-205.000	-25,169,939.37	-24,375,781.25
FUT MAR 25 CBT UL T-BONDS CUSIP: 999599GH0	205.000	25,169,939.37	24,375,781.25
FUT MAR 25 CBT ULT TNOTE CUSIP: 999599GH0	-1,140.000	-128,540,190.28	-126,896,250.00
FUT MAR 25 CBT ULT TNOTE CUSIP: 999599GH0	1,140.000	128,540,190.28	126,896,250.00
FUT MAR 25 CBT 5Y T-NOTE CUSIP: 999599GH0	1,075.000	114,800,358.33	114,277,539.06
FUT MAR 25 CBT 5Y T-NOTE CUSIP: 999599GH0	-1,075.000	-114,800,358.33	-114,277,539.06
FUT MAR 25 U.S. T-BONDS CUSIP: 999599GH0	-68.000	-7,959,718.75	-7,741,375.00
FUT MAR 25 U.S. T-BONDS CUSIP: 999599GH0	68.000	7,959,718.75	7,741,375.00
FUT MAR 27 CME 3MO SOFR CUSIP: 999599GH0	-76.000	-18,251,866.07	-18,244,750.00
FUT MAR 27 CME 3MO SOFR CUSIP: 999599GH0	76.000	18,251,866.07	18,244,750.00
FUT SEP 27 CME 3MO SOFR CUSIP: 999599GH0	121.000	29,046,136.96	29,040,000.00
FUT SEP 27 CME 3MO SOFR CUSIP: 999599GH0	-121.000	-29,046,136.96	-29,040,000.00
ICE_CDS GOLDUS33 06/20/2025 SELL AT&T INC 3.8% 02/15/20 SWPC0J5H4 SEDOL: 9K4DPFU	1,900,000.000	42,581.74	7,186.94
ICE_CDS GOLDUS33 06/20/2025 SELL AT&T INC 3.8% 02/15/20 SWPC0J5H4 SEDOL: 9K4DPFL	-1,900,000.000	0.00	0.00
ICE_CDS GOLDUS33 06/20/2026 SELL AT&T INC 3.8% 02/15/20 SWPC0K0C7 SEDOL: 9KXKT6L	-1,300,000.000	0.00	0.00
ICE_CDS GOLDUS33 06/20/2026 SELL AT&T INC 3.8% 02/15/20 SWPC0K0C7 SEDOL: 9KXKT6U	1,300,000.000	23,452.63	12,343.11

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<i>Other</i>			
United States - USD			
ICE_CDS GOLDUS33 06/20/2026 SELL GENERAL ELECTRIC CO 2. SWPC0JYY5 SEDOL: 9KXFG1U	600,000.000	6,763.47	7,806.36
ICE_CDS GOLDUS33 06/20/2026 SELL GENERAL ELECTRIC CO 2. SWPC0JYY5 SEDOL: 9KXFG1L	-600,000.000	0.00	0.00
ICE_CDS GOLDUS33 06/20/2028 SELL AT&T INC 3.8% 02/15/20 SWPC0LX54 SEDOL: 9M1EK5L	-1,500,000.000	-12,467.22	0.00
ICE_CDS GOLDUS33 06/20/2028 SELL AT&T INC 3.8% 02/15/20 SWPC0LX54 SEDOL: 9M1EK5U	1,500,000.000	0.00	24,734.10
ICE_CDS GOLDUS33 06/20/2028 SELL GENERAL MOTORS CO 4.2% SWPC0LUG3 SEDOL: 9LZMQ1U	75,000.000	9,415.26	10,565.51
ICE_CDS GOLDUS33 06/20/2028 SELL GENERAL MOTORS CO 4.2% SWPC0LUG3 SEDOL: 9LZMQ1L	-75,000.000	0.00	0.00
ICE_CDS GOLDUS33 06/20/2028 SELL VERIZON COMMUNICATIONS SWPC0LTK6 SEDOL: 9LZFHRL	500,000.000	0.00	8,593.45
ICE_CDS GOLDUS33 06/20/2028 SELL VERIZON COMMUNICATIONS SWPC0LTK6 SEDOL: 9LZFHRL	-500,000.000	-1,064.55	0.00
ICE_CDS GOLDUS33 12/20/2026 SELL BANK OF AMERICA CORP 3 SWPC0N4D5 SEDOL: 9MYEKYL	-800,000.000	0.00	0.00
ICE_CDS GOLDUS33 12/20/2026 SELL BANK OF AMERICA CORP 3 SWPC0N4D5 SEDOL: 9MYEKYU	800,000.000	11,564.22	10,071.20
ICE_CDS GOLDUS33 12/20/2026 SELL WILLIAMS COMPANIES INC SWPC0KKL5 SEDOL: 9L3WRFU	200,000.000	1,902.73	3,079.30
ICE_CDS GOLDUS33 12/20/2026 SELL WILLIAMS COMPANIES INC SWPC0KKL5 SEDOL: 9L3WRFL	-200,000.000	0.00	0.00
ICE_CDS GOLDUS33 12/20/2028 SELL FORD MOTOR COMPANY 4.3 SWPC0M9M2 SEDOL: 9M5XPPL	-500,000.000	0.00	0.00
ICE_CDS GOLDUS33 12/20/2028 SELL FORD MOTOR COMPANY 4.3 SWPC0M9M2 SEDOL: 9M5XPPU	500,000.000	74,543.98	69,176.75
ICE_CDS GOLDUS33 12/20/2028 SELL VERIZON COMMUNICATIONS SWPC0M2L1 SEDOL: 9M39MUL	-100,000.000	0.00	0.00
ICE_CDS GOLDUS33 12/20/2028 SELL VERIZON COMMUNICATIONS SWPC0M2L1 SEDOL: 9M39MUU	100,000.000	4.13	1,813.09
LCH_OIS GOLDUS33 06/05/2034 USD P 4.08% / R 1DSOFR SWU025KY8 SEDOL: 9M84KAL	-160,000.000	0.00	0.00
LCH_OIS GOLDUS33 06/05/2034 USD P 4.08% / R 1DSOFR SWU025KY8 SEDOL: 9M84KAU	160,000.000	0.00	818.30

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<i>Other</i>			
United States - USD			
LCH_OIS GOLDUS33 06/20/2054 USD P 3.5% / R 1DSOFR SWU0206W9 SEDOL: 9M58QAL	-2,250,000.000	0.00	0.00
LCH_OIS GOLDUS33 06/20/2054 USD P 3.5% / R 1DSOFR SWU0206W9 SEDOL: 9M58QAU	2,250,000.000	115,928.08	189,882.45
LCH_OIS GOLDUS33 08/19/2034 USD P 3.586% / R 1DSOFR SWU028ZY6 SEDOL: 9M9J55L	-800,000.000	0.00	0.00
LCH_OIS GOLDUS33 08/19/2034 USD P 3.586% / R 1DSOFR SWU028ZY6 SEDOL: 9M9J55U	800,000.000	0.00	34,687.76
LCH_OIS GOLDUS33 08/28/2034 USD P 3.555% / R 1DSOFR SWU02A7Z9 SEDOL: 9M9QYZU	800,000.000	0.00	36,427.84
LCH_OIS GOLDUS33 08/28/2034 USD P 3.555% / R 1DSOFR SWU02A7Z9 SEDOL: 9M9QYZL	-800,000.000	0.00	0.00
LCH_OIS GOLDUS33 09/04/2034 USD P 3.514% / R 1DSOFR SWU02ABQ4 SEDOL: 9M9TD9U	700,000.000	0.00	34,060.53
LCH_OIS GOLDUS33 09/04/2034 USD P 3.514% / R 1DSOFR SWU02ABQ4 SEDOL: 9M9TD9L	-700,000.000	0.00	0.00
LCH_OIS GOLDUS33 09/04/2034 USD P 3.525% / R 1DSOFR SWU02ABR2 SEDOL: 9M9TE1U	1,000,000.000	0.00	47,746.50
LCH_OIS GOLDUS33 09/04/2034 USD P 3.525% / R 1DSOFR SWU02ABR2 SEDOL: 9M9TE1L	-1,000,000.000	0.00	0.00
LCH_OIS GOLDUS33 12/18/2025 USD P 1DSOFR / R 3% SWU01JLE2 SEDOL: 9M1SN3U	65,100,000.000	0.00	0.00
LCH_OIS GOLDUS33 12/18/2025 USD P 1DSOFR / R 3% SWU01JLE2 SEDOL: 9M1SN3L	-65,100,000.000	-399,944.11	-757,952.79
LCH_OIS GOLDUS33 12/18/2026 USD P 1DSOFR / R 4% SWU01VZU4 SEDOL: 9M23BRL	-72,800,000.000	0.00	0.00
LCH_OIS GOLDUS33 12/18/2026 USD P 1DSOFR / R 4% SWU01VZU4 SEDOL: 9M23BRU	72,800,000.000	341,253.33	8,197.28
LCH_OIS GOLDUS33 12/18/2026 USD P 4% / R 1DSOFR SWU01VZV2 SEDOL: 9M23BUU	37,200,000.000	0.00	66,733.08
LCH_OIS GOLDUS33 12/18/2026 USD P 4% / R 1DSOFR SWU01VZV2 SEDOL: 9M23BUL	-37,200,000.000	-234,875.76	0.00
MUNICIPAL ELEC AUTH GA 6.655% 04-01-2057BEO TAXABLE SEDOL: B669JY9	1,496,000.000	1,485,438.24	1,604,883.82
NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 5.467% 05-01-2036 BEO TAXABLE SEDOL: BH0PWJ6	700,000.000	690,263.00	691,986.96

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<i>Other</i>			
United States - USD			
NEW YORK ST DORM AUTH ST PERS INCOME TAXREV 5.289% 03-15-2033 BEO TAXABLE SEDOL: B4XB7Y0	3,200,000.000	3,200,000.00	3,170,909.44
NEW YORK ST URBAN DEV CORP REV 5.77% 03-15-2039 BEO TAXABLE SEDOL: B40VJC5	355,000.000	355,000.00	358,504.10
PORT AUTH N Y & N J 4.458% 10-01-2062 BEO TAXABLE SEDOL: B8FPQ52	100,000.000	98,145.00	83,999.17
PUT SWO USD BNPAFRPP P 3.84% / R 1DSOFR 317U7QAA5 01/06/2025 SEDOL: 9MYM23U	-500,000.000	-1,312.50	-9,527.20
PUT SWO USD BOFAUS6S P 4.1% / R 1DSOFR 317U7SEA7 01/16/2025 SEDOL: 9MYSP7U	-300,000.000	-840.00	-1,669.08
PUT SWO USD CHASUS33 P 3.85% / R 1DSOFR 317U7QCA3 01/06/2025 SEDOL: 9MYM64U	-300,000.000	-787.50	-5,479.80
PUT SWO USD CHASUS33 P 3.933% / R 1DSOFR 317U7P1A7 01/02/2025 SEDOL: 9MYJTVU	-500,000.000	-1,587.50	-5,705.90
PUT SWO USD CHASUS33 P 3.97% / R 1DSOFR 317U7RVA0 01/13/2025 SEDOL: 9MYRLBU	-300,000.000	-810.00	-3,304.86
PUT SWO USD GSCMUS33 P 3.896% / R 1DSOFR 317U7PSA8 01/06/2025 SEDOL: 9MYKV2U	-500,000.000	-1,450.00	-7,360.55
PUT SWO USD GSCMUS33 P 3.9% / R 1DSOFR 317U7Q3A3 01/06/2025 SEDOL: 9MYL96U	-500,000.000	-1,341.25	-7,210.55
PUT SWO USD GSCMUS33 P 4.071% / R 1DSOFR 317U7S7A5 01/13/2025 SEDOL: 9MYRT3U	-500,000.000	-1,375.00	-3,012.15
PUT SWO USD GSCMUS33 P 4.09% / R 1DSOFR 317U7SOA6 01/17/2025 SEDOL: 9MYTN8U	-500,000.000	-1,362.50	-3,064.95
PUT SWO USD GSCMUS33 P 4.222% / R 1DSOFR 317U7UVA3 01/21/2025 SEDOL: 9MYWWFU	-500,000.000	-1,512.50	-1,557.40
PUT SWO USD GSCMUS33 P 4.275% / R 1DSOFR 317U7UDA3 01/21/2025 SEDOL: 9MYVC3U	-1,000,000.000	-3,075.00	-2,171.00
PUT SWO USD GSCMUS33 P 4.286% / R 1DSOFR 317U7VZA7 01/27/2025 SEDOL: 9MZ1KHU	-500,000.000	-1,618.75	-1,378.75
PUT SWO USD GSCMUS33 P 4.3% / R 1DSOFR 317U7UXA1 01/23/2025 SEDOL: 9MYXEFU	-500,000.000	-1,625.00	-1,028.90
PUT SWO USD GSCMUS33 P 4.308% / R 1DSOFR 317U7VKA3 01/24/2025 SEDOL: 9MYXTJU	-500,000.000	-1,662.50	-1,032.50
PUT SWO USD NGFPUS33 P 3.88% / R 1DSOFR 317U7QIA7 01/09/2025 SEDOL: 9MYNV1U	-800,000.000	-2,184.00	-13,019.68

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
PUT SWO USD NGFPUS33 P 4.013% / R 1DSOFR 317U7RZA6 01/13/2025 SEDOL: 9MYRMTU	-700,000.000	-1,933.75	-6,073.27
PUT SWO USD PNBPU33CHA P 3.89% / R 1DSOFR 317U7Q6A0 01/06/2025 SEDOL: 9MYL47U	-300,000.000	-825.00	-4,552.20
PVTPL SAUDI ELECTRICITY GLOBAL SUKUK CO 2 BD 5.06 DUE 04-08-2043 SEDOL: B9MV4B2	300,000.000	300,000.00	280,350.00
TBA COLLATERAL RECEIVABLE FROM BARCLAYS SEDOL: 9A6FXSU	390,000.000	390,000.00	390,000.00
UBS GROUP CUSIP: 996390126	3,600,000.000	0.00	0.00
UNIVERSITY CALIF REVS 4.858% 05-15-2112 BEO TAXABLE SEDOL: B7MQN72	1,500,000.000	1,500,000.00	1,246,649.55
WASHINGTON ST CONVENTION CTR PUB FACS DIST 6.79% 07-01-2040 BEO TAXABLE CUSIP: 93976AAH5	890,000.000	890,000.00	932,803.66
Total United States - USD		17,498,552.13	18,726,552.24
CHF - Swiss franc	0.000	0.00	0.00
DKK - Danish krone	0.000	0.00	0.00
EUR - Euro	0.000	0.00	0.00
USD - United States dollar	0.000	0.00	0.00
Total - all currencies		0.00	0.00
Total Other		43,615,469.07	42,933,097.11

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

CALL FXO GSCMUS33 05/15/2025 USD/CNH 7.55 European 31750PL33	-1,600,000.000	-6,992.00	-8,651.68
OTC DER CASH COLL PAY TO BNP PARIBAS	-300,000.000	-300,000.00	-300,000.00
OTC DERIVATIVE CASH COLL PAY TO HSBC	-110,000.000	-110,000.00	-110,000.00
PUT FXO GSCMUS33 05/15/2025 USD/CNH 7 European 31750PL41	-1,600,000.000	-12,576.00	-5,877.76

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other Liabilities</i>			
United States - USD			
PUT FXO MIDLGB22 05/13/2025 USD/CNH 7.0779 European 31750PK00	-1,700,000.000	-18,793.50	-9,136.65
Total United States - USD		-448,361.50	-433,666.09
Pending foreign exchange sales: Australian dollar	0.000	-1,970,037.01	-1,915,473.00
Pending foreign exchange sales: Canadian dollar	0.000	-4,051,981.70	-3,989,083.85
Pending foreign exchange sales: Swiss franc	0.000	-1,330,355.37	-1,311,654.68
Pending foreign exchange sales: HK offshore Chinese Yuan Renminbi	0.000	-9,821,852.37	-9,718,942.17
Pending foreign exchange sales: Euro	0.000	-8,676,833.67	-8,530,556.26
Pending foreign exchange sales: British pound sterling	0.000	-4,872,077.97	-4,807,449.08
Pending foreign exchange sales: Indonesian rupiah	0.000	-137,509.00	-136,124.19
Pending foreign exchange sales: New Israeli shekel	0.000	-150,475.52	-150,413.61
Pending foreign exchange sales: Indian rupee	0.000	-1,064,950.00	-1,059,963.93
Pending foreign exchange sales: South Korean won	0.000	-1,900,000.00	-1,860,486.13
Pending foreign exchange sales: Mexican peso	0.000	-764,270.43	-744,230.74
Pending foreign exchange sales: Norwegian krone	0.000	-40,198.42	-39,467.27
Pending foreign exchange sales: Peruvian nuevo sol	0.000	-3,468,555.47	-3,470,598.85
Pending foreign exchange sales: New Taiwan dollar	0.000	-2,050,000.00	-2,037,190.06
Pending foreign exchange sales: United States dollar	0.000	-13,561,166.89	-13,561,166.89
Pending foreign exchange sales: South African rand	0.000	-5,130,236.93	-4,815,268.83
Total - all currencies		-58,990,500.75	-58,148,069.54
Pending trade purchases: United States dollar	0.000	-74,871.92	-74,871.92
Total - all currencies		-74,871.92	-74,871.92
Pending trade purchases: United States dollar	0.000	-127,406,999.17	-127,406,999.17

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other Liabilities</i>			
Other Payables: United States dollar	0.000	-40,608.86	-40,608.86
Total - all currencies		-127,447,608.03	-127,447,608.03
Total Other Liabilities		-186,961,342.20	-186,104,215.58
Total		835,955,765.56	872,272,914.67

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

Schedule SB, line 26a — Schedule of Active Participant Data**Distribution of active participants as of January 1, 2024**

Attained age	Years of credited service										
	Under 1	1–4	5–9	10–14	15–19	20–24	25–29	30–34	35–39	40 & up	Total
Under 25	2	71									73
		49,119									
25–29	20	780	47								847
	49,481	70,292	68,235								
30–34	22	939	387	22							1,370
	55,149	80,402	80,417	75,290							
35–39	14	665	506	162	14						1,361
		105,316	97,587	99,780							
40–44	299	408	392	200	115	21					1,435
	81,710	110,936	129,756	117,228	108,728	104,406					
45–49	4	277	263	217	126	110	14				1,011
		101,990	123,843	123,365	132,202	108,737					
50–54	8	222	172	122	92	123	50	11			800
		93,840	105,425	101,824	128,112	124,511	112,087				
55–59	9	163	137	115	77	104	48	52	11		716
		107,944	110,868	100,189	103,695	105,284	127,470	111,531			
60–64	3	116	122	130	86	88	61	45	52	18	721
		96,703	116,331	100,144	111,465	100,785	106,689	109,044	115,283		
65–69	2	42	45	65	32	34	25	28	22	27	322
		94,406	101,339	104,224	123,341	125,745	135,856	170,158	212,140	106,104	
70 & up	3	23	20	17	16	12	15	10	8	8	132
		151,125	112,920								
Total	386	3,706	2,091	1,050	558	492	213	146	93	53	8,788
											100,913

In each cell, the top number is the count of active participants for each age/service combination and the bottom number is average pay for 2023 limited to \$330,000. Average pay is not shown for plans with less than 1,000 active participants or cells with fewer than 20 participants.

Schedule SB, line 26a — Schedule of Active Participant Data**Distribution of Cash Balance active participants as of January 1, 2024**

Attained age	Years of credited service										Total
	Under 1	1–4	5–9	10–14	15–19	20–24	25–29	30–34	35–39	40 & up	
Under 25	1	71									72
		884									
25–29	15	780	47								842
		2,147	6,867								
30–34	18	937	386	22							1,363
		3,526	10,301	15,166							
35–39	10	661	506	162	14						1,353
		6,069	15,138	24,788							
40–44	291	404	392	200	115	21					1,423
	6,880	7,728	22,839	35,009	46,386	59,218					
45–49	3	276	263	217	126	110	14				1,009
		7,559	25,652	42,144	67,909	70,177					
50–54	6	222	172	122	92	123	50	11			798
		8,407	25,726	40,555	75,957	92,974	98,820				
55–59	9	162	135	113	76	103	48	52	11		709
		12,045	29,867	45,713	74,608	97,981	131,216	120,412			
60–64	2	116	122	129	86	88	61	45	52	18	719
		12,674	36,245	52,196	84,231	94,977	111,521	126,635	153,263		
65–69	1	42	44	64	32	34	25	28	22	27	319
		16,631	34,265	62,405	102,985	135,335	142,090	204,128	277,949	151,836	
70 & up	1	23	20	17	16	12	15	10	8	8	130
		25,436	49,934								
Total	357	3,694	2,087	1,046	557	491	213	146	93	53	8,737
											30,563

In each cell, the top number is the count of active participants accruing benefits under the cash balance formula with an account balance greater than zero, and the bottom number is average account balance for participants with an account balance greater than zero for each age/service combination. Average account balances are not shown for cells with fewer than 20 participants.

Plan: RUSH Retirement Plan
 EIN/PN: 36-2174823/006
 Valuation Date: 01/01/2024

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

Plan Year	Active Participants	Terminated Vested Participants	Retired Participants and Beneficiaries Receiving Payments	Total
2024	29,093,514	20,270,516	37,810,754	87,174,784
2025	28,211,973	7,037,239	36,402,004	71,651,216
2026	27,222,495	8,582,587	35,274,022	71,079,104
2027	25,901,828	9,290,126	34,077,139	69,269,093
2028	25,719,645	10,148,350	32,813,090	68,681,085
2029	25,533,498	11,771,579	31,489,020	68,794,097
2030	24,498,152	11,698,465	30,123,101	66,319,718
2031	23,614,925	11,613,221	28,716,062	63,944,208
2032	23,268,186	12,490,920	27,283,027	63,042,133
2033	22,002,290	13,337,751	25,805,300	61,145,341
2034	21,679,607	13,717,648	24,301,602	59,698,857
2035	20,923,655	14,171,095	22,793,371	57,888,121
2036	20,313,706	14,256,670	21,273,001	55,843,377
2037	19,232,485	14,180,073	19,748,565	53,161,123
2038	18,315,221	13,866,862	18,229,004	50,411,087
2039	17,950,503	13,930,426	16,724,299	48,605,228
2040	16,909,490	14,029,800	15,244,898	46,184,188
2041	15,803,635	13,364,052	13,801,572	42,969,259
2042	15,112,285	13,438,022	12,405,143	40,955,450
2043	14,060,686	12,997,781	11,066,083	38,124,550
2044	12,821,129	12,853,444	9,794,058	35,468,631
2045	11,898,837	11,951,972	8,597,731	32,448,540
2046	10,912,257	11,906,119	7,484,341	30,302,717
2047	9,948,075	10,844,982	6,459,399	27,252,456
2048	8,835,044	10,757,338	5,526,601	25,118,983
2049	8,026,210	9,915,341	4,687,587	22,629,138
2050	7,220,718	9,351,962	3,941,912	20,514,592
2051	6,547,526	8,331,594	3,287,175	18,166,295
2052	5,951,248	7,826,082	2,719,248	16,496,578
2053	5,388,295	7,492,043	2,232,660	15,112,998
2054	4,880,519	7,042,148	1,820,870	13,743,537
2055	4,407,456	6,135,252	1,476,600	12,019,308
2056	3,961,147	5,552,887	1,192,194	10,706,228
2057	3,552,205	4,810,795	959,922	9,322,922
2058	3,183,820	4,085,798	772,290	8,041,908
2059	2,841,518	3,542,852	622,237	7,006,607
2060	2,532,488	3,151,376	503,292	6,187,156
2061	2,250,271	2,751,059	409,695	5,411,025
2062	2,002,507	2,378,860	336,447	4,717,814
2063	1,776,637	2,096,353	279,298	4,152,288
2064	1,577,933	1,832,237	234,728	3,644,898
2065	1,399,661	1,593,467	199,872	3,193,000
2066	1,242,346	1,379,773	172,440	2,794,559
2067	1,102,419	1,198,342	150,633	2,451,394
2068	978,522	1,029,810	133,055	2,141,387
2069	868,918	885,901	118,634	1,873,453
2070	770,118	760,281	106,563	1,636,962
2071	682,089	651,087	96,238	1,429,414
2072	603,688	556,493	87,221	1,247,402
2073	533,096	474,776	79,187	1,087,059

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

Each employee is assumed to retire in accordance with the table of retirement rates. The proportion of employees expected to retire at each potential retirement age is shown below. The average retirement age is 62.

(A) Retirement age	(B) Retirement percent	(C) Lx	(D) Number of employees expected to retire (B) x (C)	(E) (A) x (D)
55	7%	10,000	700	38,500
56	7%	9,300	651	36,456
57	7%	8,649	605	34,510
58	7%	8,044	563	32,657
59	7%	7,481	524	30,895
60	15%	6,957	1,044	62,612
61	15%	5,913	887	54,107
62	15%	5,026	754	46,745
63	15%	4,272	641	40,374
64	20%	3,632	726	46,484
65	25%	2,905	726	47,210
66	30%	2,179	654	43,143
67	30%	1,525	458	30,657
68	30%	1,068	320	21,781
69	30%	747	224	15,471
70	30%	523	157	10,986
71	30%	366	110	7,800
72	30%	256	77	5,537
73	30%	179	54	3,930
74	30%	126	38	2,789
75	30%	88	26	1,978
76	30%	62	18	1,403
77	30%	43	13	995
78	30%	30	9	706
79	30%	21	6	500
80	100%	15	15	1,182
Total			10,000	619,407
Average				62

Schedule SB, line 24 — Change in Actuarial Assumptions

Actuarial assumption changes since prior valuation

- Expected administrative expenses decreased to \$3,890,000 for 2024 to reflect current expectations.
- Expected interest crediting rate was updated to 4.51% for 2024 and 4.01% thereafter.
- The form of payment assumption for terminated vested participants with a cash balance benefit was updated to better align expectations with actual experience.

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

Discount rate sponsor elections		
• Segment rates or full yield curve	Segment	
• Look-back months	4	
	Stabilized	Non-stabilized
• First 5 years	4.75%	3.62%
• Next 15 years	4.87%	4.46%
• Over 20 years	5.59%	4.52%
Mortality sponsor elections		
• Healthy participants	Section 430(h)(3) prescribed generational separate annuitant and non-annuitant mortality tables for 2024 plan year in accordance with IRS regulation 1.430(h)(3)-1. These tables are based on the Society of Actuaries Pri-2012 mortality tables projected with mortality improvement using adjusted scale MP-2021 which limits annual improvement to 0% for 2020-2023 and 0.78% thereafter in accordance with IRS regulation 1.430(h)(3)-1.	
• Pre-1995 disabilities	Same as for healthy participants	
• Post-1994 disabilities	Same as for healthy participants	
Cash balance plans		
• Interest accumulation rate	4.51% for 2024, 4.01% thereafter.	
• Whipsaw calculations	No	
• Annuity conversion		
— Mortality table	2024 IRC Section 417(e) unisex mortality	
— Interest rate basis	Funding segment rates	
Other economic assumptions		
• Salary increases	N/A	
• Social Security taxable wage base increases	N/A	
• Inflation	2.20% per year	
• Expenses	\$3,890,000 added to current year normal cost	
Demographic assumptions		
• Withdrawal	See table of sample rates	
• Disability incidence	None	
• Retirement age	Age	Rate
	Under 55	0.0%
	55-59	7%
	60-63	15%
	64	20%
	65	25%
	66-79	30%

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

	80 and above	100%				
• Benefit commencement age for						
— Future vested deferred	65 for Traditional Benefit, 50 for Cash Balance					
— Current vested deferred	65 for Traditional Benefit and for participants having both Traditional Benefit and Cash Balance, 55 for immediate Cash Balance					
• Spouse assumptions	Male participants		Female participants			
— Percentage married	90%		65%			
— Spouse age difference	3 years younger		1 years older			
Form of payment – Traditional	Single life	50% J&S	100% J&S	10 year Certain Life		
• Active retirements	45%	20%	25%	10%		
• Future vested deferred	45%	20%	25%	10%		
• Future deaths	0%	100%	0%	0%		
Form of payment – Cash Balance	Lump sum		Single life			
• Active retirements	95%		5%			
• Future vested deferred	95%		5%			
• Future deaths	100%		0%			
Form of Payment (Deferred)	Immediate Lump Sum	Deferred Lump Sum	Single Life	50% J&S	100% J&S	10 year Certain Life
Traditional Benefit						
- Legacy Pre-2015 VT's	0%	0%	50%	20%	20%	10%
- Beneficiaries	0%	0%	100%	0%	0%	0%
- Legacy RP VT's	0%	0%	45%	20%	25%	10%
Cash Balance Benefit						
- Cash Balance Only	45%	45%	10%	0%	0%	0%
- Beneficiaries	0%	100%	0%	0%	0%	0%
- Both Traditional and CB	0%	65%	35%	0%	0%	0%
Unpredictable contingent event assumptions		Not applicable				

Attained age	Termination Rates					
	Completed Years of Service					
	<1	1	2	3	4	5+
20	29.26%	25.96%	23.76%	21.56%	19.36%	15.07%
25	25.41%	22.11%	19.91%	17.71%	15.51%	11.22%
30	28.00%	23.80%	21.00%	18.20%	15.40%	9.94%
35	26.32%	22.12%	19.32%	16.52%	13.72%	8.40%
40	24.92%	20.72%	17.92%	15.12%	12.32%	7.70%
45	23.52%	19.32%	16.52%	13.72%	11.34%	7.00%

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

50	22.12%	17.92%	15.12%	12.88%	10.64%	6.30%
55	20.72%	16.66%	14.42%	12.18%	9.94%	5.60%

Rationale for Economic Assumptions

- **Discount rate for funding** – The funding discount rate is prescribed by the IRS and based on the plan sponsor’s election.
- **Cash balance interest accumulation rate** – For a given plan year, the interest crediting rate shall equal the average rate of interest on five-year U.S. Treasury Securities for the five (5) consecutive month period ending the last day of November immediately preceding the beginning of the Plan Year, but not less than a minimum rate. We have assumed that the interest crediting rate is equal to the actual minimum rate of 4.51% for 2024 and the actual minimum rate of 4.01% thereafter, based on Mercer Investment Consulting’s January 2024 Capital Markets Outlook and Rush’s minimum interest crediting rate.
- **Inflation:** This assumption is based on the inflation assumption periodically published by Mercer Investment Consulting in their Capital Markets Outlook.
- **Expenses** – Prior calendar year administrator expenses adjusted for expected changes in PBGC premiums rounded to nearest \$5,000.

Rationale for Demographic Assumptions

- **Funding Mortality** – The funding mortality is prescribed by the IRS and based on the plan sponsor’s election.
- **Withdrawal Rates:** Withdrawal rates were developed based on an experience study conducted in 2022 using data from 2017-2021 and the expectation that the future withdrawal patterns and circumstances of the employer will not differ significantly from the period studied.
- **Retirement Rates:** Retirement rates were developed based on an experience study conducted in 2022 using data from 2017-2021 and the expectation that the future withdrawal patterns and circumstances of the employer will not differ significantly from the period studied.
- **Benefit commencement age** – Benefit commencement age was developed based on an experience study conducted in 2022 using data from 2017- 2021 and the expectation that the future patterns and circumstances of the employer will not differ significantly from the period studied. In 2024, we incorporated a new assumption for terminated vested participants with cash balance benefits to better align lump sum payments with actual experience.
- **Form of payment** – Form of payment assumptions were developed based on an experience study conducted in 2022 using data from 2017- 2021 and the expectation that the future patterns and circumstances of the employer will not differ significantly from the period studied. In 2024, we incorporated a new assumption for terminated vested participants with cash balance benefits to better align lump sum payments with actual experience.

Actuarial methods for funding

Asset methods

The asset valuation method is the fair market value, plus any receivable of contributions.

Participant methods

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

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

- **Participants included:** The plan sponsor provides us with data on all employees as of the valuation date, but only those employees who have completed the plan's eligibility requirements are included in the valuation of liabilities.
- **Participants excluded:** No actuarial liability is included for nonvested participants who terminated prior to the valuation date. For this purpose, participants with a break in service on the valuation date are treated as terminated participants.
- **Insurance contracts:** The plan does not have any insurance contracts

Minimum funding methods

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

A detailed description of the calculation follows:

- The plan's valuation date is the beginning of the plan year.
- An individual's **funding target** is the present value of future benefits based on credited service and average pay as of the beginning of the plan year, and an individual's **target normal cost** is the present value of the benefit expected to accrue in the plan year. If multiple decrements are used, the funding target and the target normal cost for an individual is the sum of the component funding targets and target normal costs associated with the various anticipated separation dates.
- The plan provides a postretirement death benefit that is not a function of a participant's accrued benefit or years of service. This benefit is allocated to the funding target based on the ratio of the participant's service at the beginning of the plan year to their service at each decrement age and is allocated to target normal cost based on the proportionate benefit attributable to the increase in the participant's service during the plan year.
- The plan's **target normal cost** is the sum of the individual target normal costs, and the plan's **funding target** is the sum of the individual funding targets for all participants under the plan.

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

Effective date and history	The effective date of the original plan was January 1, 1967. The Retirement Plan was spun off from the Retirement Income Plan effective January 1, 1994. All liabilities previously accrued under the Retirement Income Plan were transferred to the Retirement Plan for those Participants affected by the spin-off. Effective January 1, 2003, the plan was amended and restated to add a cash balance formula. Effective January 1, 2004, the Retirement Income Plan was merged into the Retirement Plan. Effective January 1, 2012, the Pension Plan was merged into the Retirement Plan. Rush Oak Park employees entered the plan on January 1, 2014. Effective January 1, 2015, the benefits attributable to Participants who terminated employment prior to January 1, 2015 were spun off to a separate Retirement Plan for Pre-2015 Separations. Effective January 1, 2016 and January 1, 2017, the Plan was amended to update the interest crediting rate. Effective July 12, 2018, a voluntary enhanced retirement opportunity (ERO) was offered to Rush University Medical Center and Rush Oak Park Hospital employees who met certain age and service eligibility requirements as of December 31, 2018. Effective March 18, 2020, the Retirement Plan for Pre-2015 Separations purchased a group annuity contract for participants and beneficiaries who is receiving a monthly benefit payment do not exceed \$1,000 per month. Effective December 31, 2022, the Retirement Plan merged into the Retirement Plan for Pre-2015 Separations and renamed the RUSH Retirement Plan. Effective January 1, 2023, the plan was amended and restated. Effective December 31, 2023, the plan was frozen to new entrants (no individuals shall become participants in the plan) and the Cash Balance formula was amended to eliminate Annual Benefit Credit to participant's Cash Balance account.
Plan year	Calendar year
Status of the plan	The plan is closed to new participants and plan participants no longer accrue benefits. However, interest credits continue to accrue.
Significant events that occurred during the year	Effective December 31, 2023, Amendment 2023-1 closed entry to new plan participants and eliminated annual benefit credit.
Definitions	
Eligible employee	Any Medical Center employee who is not employed within a collective bargaining unit recognized as such by the Medical Center and who is not a student, extern, trainee, leased employee, member of a collective bargaining unit, or nonresident alien is an eligible employee. The plan was amended to include Appendix F as follows: This Appendix adds to or modifies the provisions of the Plan only to the extent it is applicable to any Eligible Employee employed by Rush Oak Park Hospital on or after January 1, 2015. For purposes of determining eligibility to participate and vesting, service with Rush Oak Park Hospital prior to January 1, 2015 shall be taken into account in determining the Eligible Employee's years of Service under the Plan. Such service shall also be taken into account for purposes of determining the Eligible Employee's Annual Benefit Credit under Section 6.02 of the Plan.

Schedule SB, Part V — Summary of Plan Provisions

• Benefit formula eligibility	All Participants, except Participants listed in appendix B of the Plan, who were active as of September 30, 2002 and who, as of December 31, 2002: are age 50 with 20 years of Service, or are age 55 with 15 years of Service, or have 25 years of Service or more; were eligible to choose a traditional benefit formula or a cash balance formula. In addition, participants represented by Teamsters Local 943 were eligible for the traditional benefit formula prior to December 31, 2011. All employees hired on or after January 1, 2003 or those who do not satisfy the above eligibility or did not elect to continue under the traditional benefit formula for service after January 1, 2003. All eligible employees' accrued benefits for service prior to January 1, 2003 are based on the traditional benefit formula. Accruals under the traditional benefit formula were frozen as of December 31, 2011. All employees are provided benefit accruals under the cash balance formula.
• Participation	An Eligible Employee becomes a plan Participant on the January 1 or July 1 next following the attainment of age 21 and the completion of 1,000 hours of employment either in the first twelve months of employment or any calendar year after employment commencement date. Any Eligible Employee who is transferred from the Pension Plan (collectively bargained plan) to the Retirement Plan becomes a Participant as of the date of transfer, provided that the above requirements are met.
• Employee contributions	Participants are neither required nor permitted to make contributions under the plan.
• Service	A Participant shall accrue a year of credited service for each plan year in which he completes at least 1,000 or more hours of employment, excluding any such service prior to the date he attains age 18.
• Credited service	A Participant shall accrue a year of credited service for each plan year in which he completes at least 1,000 hours of employment as a Participant. For the initial year of participation and final year of employment, a year of credited service is accrued provided that the Participant works at least the product of 83 1/3 hours times the number of completed months as a Participant during such plan years.
• Earnings	Earnings means total nondeferred compensation, including overtime pay, bonuses and shift pay differential, plus amounts excluded from income under Code Section 125, 132(f)(4), 402(g)(3) or 457 and any other additional compensation, but specifically excluding (even if includable in gross income) reimbursements or other expense allowances, fringe benefits (cash and noncash), moving expenses, deferred compensation and welfare benefits. Earnings in excess of the considered year's IRC § 401(a)(17) limit will be disregarded.
• Retirement income credits	The sum of a Participant's December 31, 1993 retirement income credits; plus for each year, or portion thereof, of credited service on and after January 1, 1994 (but not after December 31, 2011 and not to exceed 35 years of total credited service), a Participant is credited with a future

Schedule SB, Part V — Summary of Plan Provisions

retirement credit equal to the sum of (i) 1.75% of earnings, and (ii) 0.65% of that portion of his earnings in excess of his covered compensation, if any. After January 1, 1994 and through December 31, 2011, for each year, or portion thereof, of credited service in excess of 35 years, a Participant is credited with a future retirement credit equal to 1.75% of his earnings for such year.

Retirement Plan Scheduled Benefits

Prior to April 30, 2003, certain Participants who participated in both the Retirement Plan and the Retirement Income Plan accrued benefits as listed in appendix B of the Retirement Plan document in addition to the benefit described above.

Normal retirement

- **Eligibility** A Participant's normal retirement date is the first day of the calendar month coincident with or next following his attainment of age 65.
- **Benefit** A Participant who retires on his normal retirement date will receive an annual income (on a single life annuity basis) equal to the sum of his Retirement Income Credits, and Retirement Plan Scheduled Benefits as described above.

Early retirement

- **Eligibility** A Participant may elect an early retirement date on the first day of any month coincident with or next following the date on which he attains age 55 but prior to his normal retirement date.
- **Benefit** A Participant who retires early may elect either:
 1. A deferred pension commencing on his normal retirement date; or
 2. An annual pension commencing prior to his normal retirement date equal to the amount otherwise payable at normal retirement, reduced by 1/180 for each month within the first 60 months and 1/360 for each month within the next 60 months by which the date of first payment precedes his normal retirement date.

Late retirement

- **Eligibility** A Participant whose employment is continued beyond his normal retirement date will retire on a postponed retirement date which will be the first day of the month coincident with or next following his actual termination of service.
- **Benefit** A Participant who retires on a postponed retirement date will receive an annual retirement income (on a single life annuity basis) equal to the sum of his Retirement Income Credits, and Retirement Plan Scheduled Benefits as described above.

Deferred vested

- **Eligibility** A Participant will be fully vested in his or her benefits earned under the traditional formula at the earlier of (i) completion of at least 5 years of service, or (ii) attainment of age 55.
A Participant will be fully vested in his or her benefits earned under the cash balance formula at the earlier of (i) completion of at least 3 years of service, or (ii) attainment of age 55.

Schedule SB, Part V — Summary of Plan Provisions

• Benefit	A Participant who terminates after completion of the vesting requirement is entitled to a deferred annual pension to commence at his normal retirement date. He may elect an early retirement date at any time within ten years of his normal retirement date as described above.		
Disability			
• Eligibility	Commencing benefits on the first day of any month within the ten-year period up to and including his normal retirement date and receiving disability benefits under the Social Security Act.		
• Benefit	An annual pension is determined in the same manner as normal retirement or early retirement pension, depending on the commencement date except Retirement Income Credits are earned by Participants for periods in which they are receiving disability benefits under the Social Security Act, based on the rate of earnings in effect immediately prior to disablement.		
Pre-retirement death			
• Spouse's benefit	1. or 2. 1. Eligibility: Active or disabled, married Participant with ten years of service Amount: Life annuity equal to 40% of the sum of: (i) the Participant's expected retirement income credits from his date of death to his normal retirement date (assuming his earnings rate immediately prior to death had continued until his normal retirement date), plus (ii) his accrued retirement income credits as of his date of death. Commencement: Immediately if the participant was over age 45 at death. Otherwise, the benefit will be deferred to the date he would have attained age 45. 2. Eligibility: (i) a married Participant with five years of service, but less than ten years of service; or (ii) a married terminated employee with ten years of service. Amount: Life Annuity equal to one half of the amount which would have been payable as a joint and survivor annuity had the Participant terminated on the date of death. Commencement: Immediately if the participant was over age 55 at death, otherwise the benefit will be deferred to the date he would have attained age 55.		
• Single participants	Upon a single, vested Participant's death, the designated beneficiary is entitled to the lump-sum actuarial equivalent of the joint and survivor annuity described in item 2 above.		
Post-retirement death benefits			
• Eligibility and Benefit	Upon the death of a retired Participant, a death benefit shall be paid to the designated beneficiary in an amount according to the following schedule:		
	<table> <tr> <th>Years of Service</th><th>Lump Sum Death Benefit</th></tr> </table>	Years of Service	Lump Sum Death Benefit
Years of Service	Lump Sum Death Benefit		

Schedule SB, Part V — Summary of Plan Provisions

	Less than 10	\$1,000
	10 but less than 20	3,000
	20 or more	5,000
Vested terminated Participants are not eligible for this benefit.		
Form of benefits		
• Automatic form for unmarried participants	A Participant who is not married on the date his retirement income payments commence will be paid (in the absence of an option election by the Participant) on a single life annuity basis. Under this form, retirement income payments are made for the remaining life of the Participant only.	
• Automatic form for married participants	A Participant who is married on the date his retirement income payments commence will be paid (in the absence of an option election by the Participant with spousal consent) on a Qualified Joint and Survivor annuity basis. Under this form, actuarially reduced retirement income payments are made to the Participant for his lifetime, and 50% of such payments are continued to his spouse for the spouse's remaining lifetime after the Participant's death.	
• Optional forms	Under certain conditions, the plan provides that retirement income payments may be made in actuarial equivalent amounts under one of the following optional forms of payment: • Contingent Annuity Option of 100%, 75%, or 50% • Period Certain (and Life) Option (5 or 10 years) • Social Security Adjustment Option • Lump Sum Option if monthly amount of payment payable under the Plan at a Participant's normal retirement age is less than \$50.	
• Optional form conversion factors	Lump sums and the Social Security Adjustment Option are calculated using: • Mortality: the applicable mortality table prescribed in Code section 417(e)(3)(B) • Interest rate: the applicable interest rate prescribed in Code section 417(e)(3)(C) All other forms of payment are calculated using: • Mortality: the applicable mortality table described above • Interest rate: 7% per annum	
Miscellaneous		
• Other plan provisions	The above outline of the basic benefit structure of the plan is not intended to provide sufficient information to determine individual benefits. Numerous plan provisions relating to plan administration, plan amendment, financing, maximum benefits, etc., have not been included. As a result, the summary provided is to be used only as an overview of benefit structure to assist in understanding and interpreting the remaining sections of this actuarial valuation report.	
• Maximum compensation	Compensation for any 12-month period used to determine accrued benefits may not exceed the limits in IRC Section 401(a)(17) for the calendar year in which the 12-month period begins. This limit is indexed annually.	

Schedule SB, Part V — Summary of Plan Provisions

• Maximum benefits	Annual benefits may not exceed the limits in IRC Section 415. This limit is indexed annually. For 2024, the limit is \$275,000.
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Plan provisions for determining the amount of benefit payable under the cash balance formula:

Cash balance account	The account balance is equal to the sum of the annual benefit credits plus the interest credits. The cash balance account shall be credited as of the last day of the Plan Year or as of the Participant's annuity start date.
Interest crediting rate	For a given plan year, the interest crediting rate shall equal the average rate of interest on five-year U.S. Treasury Securities for the five (5) consecutive month period ending the last day of November immediately preceding the beginning of the Plan Year. According to the Second, Third and Fourth Amendments to the Rush University Medical Center Retirement Plan for Pre-2015 Separations, the interest crediting rate for the 2015 through 2018 Plan years shall not be less than 4.50%. For 2019 and later Plan years, the minimum interest crediting rate is 4.01%. Prior to the 2015 Plan Year, the minimum interest crediting rate as described in the Plan was a rate that ensured the rolling average rate was at least a certain level.
Annual interest credit	The Participant's account balance shall continue to be credited with interest credits beyond the Participant's retirement or termination date. The Annual Interest Credit shall be equal to the Interest Crediting Rate multiplied by the Participant's Cash Balance Account as of January 1 of the plan year without regard to any annual benefit credit awarded at the end of the plan year.
Annual benefit credit	The cash balance account as of December 31st shall be credited with an annual benefit credit for each year the Participant completes 1,000 hours of employment during the Plan Year as an Active Participant. For the initial year of participation and final year of employment the cash balance account shall be credited provided that the Participant works at least the product of 83-1/3 hours times the number of completed months as a Participant during such plan years. The annual benefit credit amount shall equal a percentage of the Participant's Earnings for the Plan Year in accordance with the table below:

Points (Exact Age + Service)	Annual Benefit Credit (Percentage of Earnings)
Up to 34	2%
35 to 44	2.5%
45 to 54	3%
55 to 64	4%
65 to 74	5%
75 or more	6%

Effective December 31, 2023, annual benefit credits were frozen for all plan participants.

Schedule SB, Part V — Summary of Plan Provisions

Normal retirement benefit	A Participant retiring on or after attaining normal retirement age shall be entitled to receive his benefit accrued under the cash balance formula determined as of his date of retirement. The cash balance account is converted to an annuity using the applicable interest rate prescribed in Code Section 417(e)(3)(C) and the applicable mortality table prescribed in Code Section 417(e)(3)(B).
Early termination benefit	If a Participant terminates employment prior to his normal retirement date but after completing 3 years of service, the Participant is entitled to receive the benefit accrued under the cash balance formula as of the termination date. This benefit is determined by projecting the Cash Balance Account to the Normal Retirement Date using the Interest Crediting Rate then converting to an annuity using the applicable interest rate prescribed in Code Section 417(e)(3)(C) and the applicable mortality table prescribed in Code Section 417(e)(3)(B). The Participant may elect to commence an actuarially equivalent benefit as of the first day of any month after his termination date.
Lump sum payment option	Benefits accrued under the cash balance formula may be received as a lump sum in lieu of an annuity with written consent of an eligible spouse (when applicable). The amount of lump sum benefit shall be the greater of the single sum determined as the actuarial equivalent of the portion of the Accrued Benefit determined under the Cash Balance formula and the Cash Balance Account.
Death benefits	Married Participants: With respect to that part of the Participant's Accrued Benefit determined under Cash Balance Formula: A survivor annuity shall be paid to the surviving spouse of a Participant who dies after he has a nonforfeitable right to any portion of his Accrued Benefit but before his Annuity Starting Date. The monthly retirement benefit determined under Article VI of the Plan shall not be reduced by reason of this survivor annuity coverage. The monthly amount of the benefit payable to a spouse eligible pursuant to subsection (i) above shall be equal to an immediate life annuity to the spouse that is Actuarially Equivalent to the Participant's Cash Balance Benefit. <u>Commencement and Duration:</u> The monthly surviving spouse benefit determined under subsection (iii) above shall be payable to the spouse for life, beginning as of the first day of the calendar month coincident with or next following the date of the Participant's death. Notwithstanding the foregoing, the surviving spouse may elect to defer commencement of the benefit until the first day of the month following the date the Participant would have attained age 65. <u>Single-sum Benefit:</u> In lieu of the monthly survivor annuity above, the surviving spouse may elect to receive an immediate lump-sum payment, payable as soon as administratively practicable after the Participant's death, Actuarially Equivalent to the Participant's Cash Balance Benefit

Schedule SB, Part V — Summary of Plan Provisions

	Single Participants: In the event of the death of a Participant who dies after he has a nonforfeitable right to a Cash Balance Benefit, but before his Annuity Starting Date, and who has no surviving spouse eligible for a Survivor Annuity, a single-sum death benefit shall be payable to the Participant's beneficiary. The single-sum payment will be equal to the Participant's Cash Balance Account, and will be payable to the Participant's beneficiary as soon as administratively feasible after the Participant's death. Any designation of a beneficiary or contingent beneficiary, and any change or revocation of a designation, shall be evidenced by a written instrument signed by the Participant and filed with the Plan Administrator. If no beneficiary designation is in effect at the time of an unmarried Participant's death, his beneficiary shall be his estate.
Enhanced Retirement Opportunity Program (ERO)	
Eligibility	Effective July 12, 2018, an enhanced Pension Plan benefit for certain eligible participants who made an election during the period from July 12, 2018 through September 4, 2018 to voluntarily retire from Rush University Medical Center and Rush Oak Park Hospital under the terms of the VERO.
Benefit	Traditional Formula The ERO participants could elect to receive their frozen traditional benefit from the Plan as a lump sum. Cash Balance Formula The ERO participants are credited with 5 additional years of annual benefit credits added to the cash balance portion of the Rush University Medical Center Retirement Plan benefit.

All other provisions are identical to those under the traditional benefit formula.

Benefits included or excluded

Unless noted below, all benefits provided by the plan, as adopted effective January 1, 2024 are included in this valuation:

- **Most recent plan amendments included:** Effective December 31, 2023, Amendment 2023-1 closed entry to new plan participants and eliminated annual benefit credits
- **Plan amendments excluded:** None.
- **Late retirement increases:**
 - *Active participants:* The plan provides benefit suspension notices to participants who work beyond normal retirement; therefore, late retirement actuarial increases only apply to participants who defer retirement beyond age 70 ½. This valuation includes increases for current and future participants over age 70, including an increase of 3% per year over the normal interest crediting rate for actives assumed to be working past age 70 ½.

Schedule SB, Part V — Summary of Plan Provisions

- *Deferred vested participants:* Current deferred vested participants over normal retirement age and below age 75 are valued including the late retirement actuarial increase.
- **Internal Revenue Code limitations:** The limitations of Internal Revenue Code Section 415(b) and 401(a)(17) have been incorporated into our calculations.
- **IRC Section 416 rules for top-heavy plans:** We did not test whether this plan is top-heavy (when the present value of benefits for key employees equals or exceeds 60% of the present value for all participants). However, we expect that the plan is not top-heavy due to the large number of rank-and-file participants; therefore, the funding target and target normal cost do not reflect any liability for top-heavy benefit accruals.

Plan provisions specific to funding**Additional benefits included or excluded**

- **IRC Section 436 benefit restrictions:**
 - *Unpredictable contingent event benefits:* This valuation excludes restricted contingent event benefits that occurred before the valuation date but includes contingent event benefits which are expected to occur on or after the valuation date regardless of anticipated funding-based limitations.
 - *Plan amendments:* See above.
 - *Prohibited payments:* Limitations on prohibited benefits (if any) are reflected for annuity starting dates before the valuation date but are ignored for annuity starting dates on or after the valuation date.
 - *Benefit accruals:* The plan's funding target does not reflect any limitation. The target normal cost does not reflect any limitation on benefit accruals.
- **Unpredictable contingent event benefits:** The plan does not have any unpredictable contingent event benefits.

Plan provision changes since prior valuation

Maximum compensation amounts and maximum benefit amounts under IRS rules were updated from 2023 to 2024.

Effective December 31, 2023, Amendment 2023-1 closed entry to new plan participants and eliminated annual benefit credits.

Schedule SB, line 32 — Schedule of Amortization Bases

The total shortfall amortization charge is the sum of the individual shortfall amortization installments for each plan year since the IRC Section 430 changes made by APRA took effect for the plan. Although an individual shortfall amortization installment can be negative, the combined shortfall amortization charge cannot be less than \$0.

Shortfall bases				
Year established		Outstanding balance	Years remaining	2024 installment
2023	\$	153,901,000	14	\$ 14,688,756
2024		(30,821,013)	15	(2,804,110)
Total	\$	123,079,987		\$ 11,884,646

Schedule SB, line 25 — Change in Method

As of January 1, 2024, the RUSH Retirement Plan adopted a market value of assets for the Actuarial Value of Assets (AVA) determination in lieu of the current 1-month smoothing. This change qualifies for automatic IRS approval since the asset methodology has not been changed in the last five years.

SCHEDULE SB (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Single-Employer Defined Benefit Plan Actuarial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code). File as an attachment to Form 5500 or 5500-SF.	OMB No. 1210-0110 2024 This Form is Open to Public Inspection
For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024		
Round off amounts to nearest dollar. Caution: A penalty of \$1,000 will be assessed for late filing of this report unless reasonable cause is established.		
A Name of plan RUSH RETIREMENT PLAN		B Three-digit plan number (PN) 006
C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF RUSH UNIVERSITY MEDICAL CENTER		D Employer Identification Number (EIN) 36-2174823
E Type of plan: ☒ Single ☐ Multiple-A ☐ Multiple-B F Prior year plan size: ☐ 100 or fewer ☐ 101-500 ☒ More than 500		
Part I Basic Information		
1 Enter the valuation date: Month 01 Day 01 Year 2024		
2 Assets:		
a Market value		2a 915,826,182
b Actuarial value		2b 915,826,182
3 Funding target/participant count breakdown		(1) Number of participants (2) Vested Funding Target (3) Total Funding Target
a For retired participants and beneficiaries receiving payment		2,267 366,154,738 366,154,738
b For terminated vested participants		5,319 197,691,105 197,691,105
c For active participants		8,788 330,355,274 331,937,512
d Total		16,374 894,201,117 895,783,355
4 If the plan is in at-risk status, check the box and complete lines (a) and (b):		
a Funding target disregarding prescribed at-risk assumptions		4a
b Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor		4b
5 Effective interest rate		5 5.06%
6 Target normal cost		
a Present value of current plan year accruals		6a 34,201
b Expected plan-related expenses		6b 3,890,000
c Target normal cost		6c 3,924,201
Statement by Enrolled Actuary		
To the best of my knowledge, the information supplied in this schedule and accompanying schedules, statements and attachments, if any, is complete and accurate. Each prescribed assumption was applied in accordance with applicable law and regulations. In my opinion, each other assumption is reasonable (taking into account the experience of the plan and reasonable expectations) and such other assumptions, in combination, offer my best estimate of anticipated experience under the plan.		
SIGN HERE	NICHOLAS FRIES NGCF Signature of actuary	10/1/2025 Date
NICHOLAS FRIES Type or print name of actuary		2307926 Most recent enrollment number
MERCER Firm name		216-830-8031 Telephone number (including area code)
200 PUBLIC SQUARE SUITE 3760 CLEVELAND OH 44114 Address of the firm		
If the actuary has not fully reflected any regulation or ruling promulgated under the statute in completing this schedule, check the box and see instructions		
For Paperwork Reduction Act Notice, see the Instructions for Form 5500 or 5500-SF. Schedule SB (Form 5500) 2024 v. 240311		

Part V Assumptions Used to Determine Funding Target and Target Normal Cost

21 Discount rate:				
a Segment rates:	1st segment: 4.75 %	2nd segment: 4.87 %	3rd segment: 5.59 %	☐ N/A, full yield curve used
b Applicable month (enter code).....				21b 4
22 Weighted average retirement age				22 62
23 Mortality table(s) (see instructions)	☐ Prescribed - combined ☒ Prescribed - separate ☐ Substitute			

Part VI Miscellaneous Items

24 Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment	☒ Yes ☐ No
25 Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment	☒ Yes ☐ No
26 Demographic and benefit information	
a Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment	☒ Yes ☐ No
b Is the plan required to provide a projection of expected benefit payments? If "Yes," see instructions regarding required attachment	☒ Yes ☐ No
27 If the plan is subject to alternative funding rules, enter applicable code and see instructions regarding attachment	27

Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years

28 Unpaid minimum required contributions for all prior years	28	0
29 Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a).....	29	0
30 Remaining amount of unpaid minimum required contributions (line 28 minus line 29)	30	0

Part VIII Minimum Required Contribution For Current Year

31 Target normal cost and excess assets (see instructions):			
a Target normal cost (line 6c).....	31a	3,924,201	
b Excess assets, if applicable, but not greater than line 31a	31b	0	
32 Amortization installments:			
a Net shortfall amortization installment	Outstanding Balance	Installment	
	123,079,987	11,884,646	
b Waiver amortization installment	0	0	
33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	33		
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33).....	34	15,808,847	
	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement	0	15,808,847	15,808,847
36 Additional cash requirement (line 34 minus line 35).....	36	0	
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c).....	37	0	
38 Present value of excess contributions for current year (see instructions)			
a Total (excess, if any, of line 37 over line 36)	38a	0	
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	38b		
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37).....	39	0	
40 Unpaid minimum required contributions for all years	40	0	

Part IX Pension Funding Relief Under the American Rescue Plan Act of 2021 (See Instructions)

41 If an election was made to use the extended amortization rule for a plan year beginning on or before December 31, 2021, check the box to indicate the first plan year for which the rule applies. ☐ 2019 ☐ 2020 ☒ 2021
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◆ 5% Report - Part A

Single Transaction in Excess of 5%

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

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 915,826,181.59

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BANK OF AMERICA, N.A									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANSACTED ON 05 JAN 2024 AUD / USD EX.RATE 1.4955999 WITH BANK OF	978,341.000	5 Jan 24				0.00	654,146.19	640,422.05	-13,724.14
FX DEAL TRANSACTED ON 05 JAN 2024 USD / AUD EX.RATE 0.6681 WITH BANK OF AMERICA,	-978,341.000	5 Jan 24				0.00	-653,629.62	-656,613.60	-2,983.98
FX DEAL TRANSACTED ON 26 MAR 2024 AUD / USD EX.RATE 1.5267176 WITH BANK OF	17,168.000	26 Mar 24				0.00	11,245.04	11,146.32	-98.72
FX DEAL TRANSACTED ON 26 MAR 2024 USD / AUD EX.RATE 0.65555 WITH BANK OF	-17,168.000	26 Mar 24				0.00	-11,254.48	-11,142.89	111.59
British pound sterling - GBP									
FX DEAL TRANSACTED ON 07 MAR 2024 GBP / USD EX.RATE 0.7836235 WITH BANK OF	543,000.000	7 Mar 24				0.00	692,934.84	692,080.69	-854.15
FX DEAL TRANSACTED ON 07 MAR 2024 USD / GBP EX.RATE 1.2763179 WITH BANK OF	-543,000.000	7 Mar 24				0.00	-693,040.62	-682,143.75	10,896.87
FX DEAL TRANSACTED ON 14 MAR 2024 GBP / USD EX.RATE 0.7805913 WITH BANK OF	312,000.000	14 Mar 24				0.00	399,696.99	397,753.20	-1,943.79
FX DEAL TRANSACTED ON 14 MAR 2024 USD / GBP EX.RATE 1.2812283 WITH BANK OF	-312,000.000	14 Mar 24				0.00	-399,743.23	-391,950.00	7,793.23
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 29 NOV 2024 CAD / USD EX.RATE 1.400095 WITH BANK OF	497,000.000	29 Nov 24				0.00	354,975.91	352,945.35	-2,030.56
Euro - EUR									
FX DEAL TRANSACTED ON 06 NOV 2024 EUR / USD EX.RATE 0.9330045 WITH BANK OF	3,153,000.000	6 Nov 24				0.00	3,379,404.95	3,301,033.53	-78,371.42

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 915,826,181.59

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BANK OF AMERICA, N.A									
FX DEAL TRANACTED ON 06 NOV 2024 USD / EUR EX.RATE 1.07069 WITH BANK OF	-3,153,000.000	6 Nov 24				0.00	-3,375,885.57	-3,385,849.26	-9,963.69
FX DEAL TRANACTED ON 22 OCT 2024 EUR / USD EX.RATE 0.9235654 WITH BANK OF	284,000.000	22 Oct 24				0.00	307,503.93	307,004.03	-499.90
FX DEAL TRANACTED ON 22 OCT 2024 USD / EUR EX.RATE 1.083362 WITH BANK OF	-284,000.000	22 Oct 24				0.00	-307,674.81	-308,111.61	-436.80
FX DEAL TRANACTED ON 25 APR 2024 EUR / USD EX.RATE 0.9326371 WITH BANK OF	9,887,000.000	25 Apr 24				0.00	10,601,122.19	10,562,776.89	-38,345.30
FX DEAL TRANACTED ON 25 APR 2024 USD / EUR EX.RATE 1.0736394 WITH BANK OF	-9,887,000.000	25 Apr 24				0.00	-10,615,072.75	-10,747,169.02	-132,096.27
FX DEAL TRANACTED ON 29 NOV 2024 EUR / USD EX.RATE 0.9467814 WITH BANK OF	278,000.000	29 Nov 24				0.00	293,626.38	291,052.12	-2,574.26
HK offshore Chinese Yuan Renminbi - CNH									
FX DEAL TRANACTED ON 16 DEC 2024 CNH / USD EX.RATE 7.2867 WITH BANK OF AMERICA,	310,734.030	16 Dec 24				0.00	42,644.00	42,638.15	-5.85
FX DEAL TRANACTED ON 16 DEC 2024 USD / CNH EX.RATE 0.13734 WITH BANK OF	-310,499.490	16 Dec 24				0.00	-42,644.00	-42,298.66	345.34
FX DEAL TRANACTED ON 25 OCT 2024 CNH / USD EX.RATE 7.1215 WITH BANK OF AMERICA,	1,084,241.250	25 Oct 24				0.00	152,249.00	149,842.97	-2,406.03
FX DEAL TRANACTED ON 25 OCT 2024 USD / CNH EX.RATE 0.1406866 WITH BANK OF	-1,082,185.890	25 Oct 24				0.00	-152,249.00	-148,494.85	3,754.15
Japanese yen - JPY									
FX DEAL TRANACTED ON 27 MAR 2024 JPY / USD EX.RATE 150.413 WITH BANK OF	203,447,428.000	27 Mar 24				0.00	1,352,592.05	1,290,459.73	-62,132.32
FX DEAL TRANACTED ON 27 MAR 2024 USD / JPY EX.RATE 0.0066181 WITH BANK OF	-204,376,658.000	27 Mar 24				0.00	-1,352,592.05	-1,347,686.50	4,905.55
FX DEAL TRANACTED ON 30 SEP 2024 JPY / USD EX.RATE 143.746 WITH BANK OF	5,749,840.000	30 Sep 24				0.00	40,000.00	40,040.67	40.67

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 915,826,181.59

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BANK OF AMERICA, N.A									
Mexican peso - MXN									
FX DEAL TRANSACTED ON 17 DEC 2024 MXN / USD EX.RATE 20.1968 WITH BANK OF	7,582,000.000	17 Dec 24				0.00	375,406.00	374,586.24	-819.76
FX DEAL TRANSACTED ON 17 DEC 2024 USD / MXN EX.RATE 0.048718 WITH BANK OF	-7,582,000.000	17 Dec 24				0.00	-369,379.77	-359,959.69	9,420.08
Norwegian krone - NOK									
FX DEAL TRANSACTED ON 26 APR 2024 NOK / USD EX.RATE 10.974523 WITH BANK OF	625,350.270	26 Apr 24				0.00	56,982.00	59,685.35	2,703.35
FX DEAL TRANSACTED ON 26 APR 2024 USD / NOK EX.RATE 0.0910438 WITH BANK OF	-625,874.560	26 Apr 24				0.00	-56,982.00	-56,488.40	493.60
FX DEAL TRANSACTED ON 29 JAN 2024 NOK / USD EX.RATE 10.415366 WITH BANK OF	4,481,107.070	29 Jan 24				0.00	430,240.00	426,108.59	-4,131.41
FX DEAL TRANSACTED ON 29 JAN 2024 USD / NOK EX.RATE 0.0959392 WITH BANK OF	-4,484,505.960	29 Jan 24				0.00	-430,240.00	-428,497.61	1,742.39
South African rand - ZAR									
FX DEAL TRANSACTED ON 29 OCT 2024 USD / ZAR EX.RATE 0.056205 WITH BANK OF	-33,506,639.000	29 Oct 24				0.00	-1,883,241.85	-1,875,021.77	8,220.08
FX DEAL TRANSACTED ON 29 OCT 2024 ZAR / USD EX.RATE 17.72 WITH BANK OF AMERICA,	33,371,045.580	29 Oct 24				0.00	1,883,241.85	1,887,369.14	4,127.29
United States dollar - USD									
FX DEAL TRANSACTED ON 05 JAN 2024 AUD / USD EX.RATE 1.4955999 WITH BANK OF	-654,146.190	5 Jan 24				0.00	-654,146.19	-654,146.19	0.00
FX DEAL TRANSACTED ON 05 JAN 2024 USD / AUD EX.RATE 0.6681 WITH BANK OF AMERICA,	653,629.620	5 Jan 24				0.00	653,629.62	653,629.62	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 915,826,181.59

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BANK OF AMERICA, N.A									
FX DEAL TRANSACTED ON 06 NOV 2024 EUR / USD EX.RATE 0.9330045 WITH BANK OF	-3,379,404.950	6 Nov 24				0.00	-3,379,404.95	-3,379,404.95	0.00
FX DEAL TRANSACTED ON 06 NOV 2024 USD / EUR EX.RATE 1.07069 WITH BANK OF	3,375,885.570	6 Nov 24				0.00	3,375,885.57	3,375,885.57	0.00
FX DEAL TRANSACTED ON 07 MAR 2024 GBP / USD EX.RATE 0.7836235 WITH BANK OF	-692,934.840	7 Mar 24				0.00	-692,934.84	-692,934.84	0.00
FX DEAL TRANSACTED ON 07 MAR 2024 USD / GBP EX.RATE 1.2763179 WITH BANK OF	693,040.620	7 Mar 24				0.00	693,040.62	693,040.62	0.00
FX DEAL TRANSACTED ON 14 MAR 2024 GBP / USD EX.RATE 0.7805913 WITH BANK OF	-399,696.990	14 Mar 24				0.00	-399,696.99	-399,696.99	0.00
FX DEAL TRANSACTED ON 14 MAR 2024 USD / GBP EX.RATE 1.2812283 WITH BANK OF	399,743.230	14 Mar 24				0.00	399,743.23	399,743.23	0.00
FX DEAL TRANSACTED ON 16 DEC 2024 CNH / USD EX.RATE 7.2867 WITH BANK OF AMERICA,	-42,644.000	16 Dec 24				0.00	-42,644.00	-42,644.00	0.00
FX DEAL TRANSACTED ON 16 DEC 2024 USD / CNH EX.RATE 0.13734 WITH BANK OF	42,644.000	16 Dec 24				0.00	42,644.00	42,644.00	0.00
FX DEAL TRANSACTED ON 17 DEC 2024 MXN / USD EX.RATE 20.1968 WITH BANK OF	-375,406.000	17 Dec 24				0.00	-375,406.00	-375,406.00	0.00
FX DEAL TRANSACTED ON 17 DEC 2024 USD / MXN EX.RATE 0.048718 WITH BANK OF	369,379.770	17 Dec 24				0.00	369,379.77	369,379.77	0.00
FX DEAL TRANSACTED ON 22 OCT 2024 EUR / USD EX.RATE 0.9235654 WITH BANK OF	-307,503.930	22 Oct 24				0.00	-307,503.93	-307,503.93	0.00
FX DEAL TRANSACTED ON 22 OCT 2024 USD / EUR EX.RATE 1.083362 WITH BANK OF	307,674.810	22 Oct 24				0.00	307,674.81	307,674.81	0.00
FX DEAL TRANSACTED ON 25 APR 2024 EUR / USD EX.RATE 0.9326371 WITH BANK OF	-10,601,122.190	25 Apr 24				0.00	-10,601,122.19	-10,601,122.19	0.00
FX DEAL TRANSACTED ON 25 APR 2024 USD / EUR EX.RATE 1.0736394 WITH BANK OF	10,615,072.750	25 Apr 24				0.00	10,615,072.75	10,615,072.75	0.00
FX DEAL TRANSACTED ON 25 OCT 2024 CNH / USD EX.RATE 7.1215 WITH BANK OF AMERICA,	-152,249.000	25 Oct 24				0.00	-152,249.00	-152,249.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 915,826,181.59

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BANK OF AMERICA, N.A									
FX DEAL TRANACTED ON 25 OCT 2024 USD / CNH EX.RATE 0.1406866 WITH BANK OF	152,249.000	25 Oct 24				0.00	152,249.00	152,249.00	0.00
FX DEAL TRANACTED ON 26 APR 2024 NOK / USD EX.RATE 10.974523 WITH BANK OF	-56,982.000	26 Apr 24				0.00	-56,982.00	-56,982.00	0.00
FX DEAL TRANACTED ON 26 APR 2024 USD / NOK EX.RATE 0.0910438 WITH BANK OF	56,982.000	26 Apr 24				0.00	56,982.00	56,982.00	0.00
FX DEAL TRANACTED ON 26 MAR 2024 AUD / USD EX.RATE 1.5267176 WITH BANK OF	-11,245.040	26 Mar 24				0.00	-11,245.04	-11,245.04	0.00
FX DEAL TRANACTED ON 26 MAR 2024 USD / AUD EX.RATE 0.65555 WITH BANK OF	11,254.480	26 Mar 24				0.00	11,254.48	11,254.48	0.00
FX DEAL TRANACTED ON 27 MAR 2024 JPY / USD EX.RATE 150.413 WITH BANK OF	-1,352,592.050	27 Mar 24				0.00	-1,352,592.05	-1,352,592.05	0.00
FX DEAL TRANACTED ON 27 MAR 2024 USD / JPY EX.RATE 0.0066181 WITH BANK OF	1,352,592.050	27 Mar 24				0.00	1,352,592.05	1,352,592.05	0.00
FX DEAL TRANACTED ON 29 JAN 2024 NOK / USD EX.RATE 10.415366 WITH BANK OF	-430,240.000	29 Jan 24				0.00	-430,240.00	-430,240.00	0.00
FX DEAL TRANACTED ON 29 JAN 2024 USD / NOK EX.RATE 0.0959392 WITH BANK OF	430,240.000	29 Jan 24				0.00	430,240.00	430,240.00	0.00
FX DEAL TRANACTED ON 29 NOV 2024 CAD / USD EX.RATE 1.400095 WITH BANK OF	-354,975.910	29 Nov 24				0.00	-354,975.91	-354,975.91	0.00
FX DEAL TRANACTED ON 29 NOV 2024 EUR / USD EX.RATE 0.9467814 WITH BANK OF	-293,626.380	29 Nov 24				0.00	-293,626.38	-293,626.38	0.00
FX DEAL TRANACTED ON 29 OCT 2024 USD / ZAR EX.RATE 0.056205 WITH BANK OF	1,883,241.850	29 Oct 24				0.00	1,883,241.85	1,883,241.85	0.00
FX DEAL TRANACTED ON 29 OCT 2024 ZAR / USD EX.RATE 17.72 WITH BANK OF AMERICA,	-1,883,241.850	29 Oct 24				0.00	-1,883,241.85	-1,883,241.85	0.00
FX DEAL TRANACTED ON 30 SEP 2024 JPY / USD EX.RATE 143.746 WITH BANK OF	-40,000.000	30 Sep 24				0.00	-40,000.00	-40,000.00	0.00
Total BANK OF AMERICA, N.A							.000.00	-298,864.16	-298,864.16

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 915,826,181.59

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BARCLAYS BANK PLC WHOLESALE									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANSACTED ON 31 JAN 2024 USD / AUD EX.RATE 0.66091 WITH BARCLAYS BANK	-138,000.000	31 Jan 24				0.00	-91,205.58	-90,334.80	870.78
British pound sterling - GBP									
FX DEAL TRANSACTED ON 28 MAR 2024 GBP / USD EX.RATE 0.7909235 WITH BARCLAYS BANK	4,868,000.000	28 Mar 24				0.00	6,154,830.49	6,115,425.00	-39,405.49
FX DEAL TRANSACTED ON 28 MAR 2024 USD / GBP EX.RATE 1.2645508 WITH BARCLAYS BANK	-4,868,000.000	28 Mar 24				0.00	-6,155,833.29	-6,081,592.79	74,240.50
FX DEAL TRANSACTED ON 29 AUG 2024 GBP / USD EX.RATE 0.7582076 WITH BARCLAYS BANK	6,116,000.000	29 Aug 24				0.00	8,066,392.40	8,044,069.29	-22,323.11
FX DEAL TRANSACTED ON 29 AUG 2024 USD / GBP EX.RATE 1.319245 WITH BARCLAYS BANK	-6,116,000.000	29 Aug 24				0.00	-8,068,502.42	-8,126,635.19	-58,132.77
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 20 DEC 2024 CAD / USD EX.RATE 1.43839 WITH BARCLAYS BANK	1,937,000.000	20 Dec 24				0.00	1,346,644.51	1,348,087.83	1,443.32
FX DEAL TRANSACTED ON 20 DEC 2024 USD / CAD EX.RATE 0.6958592 WITH BARCLAYS BANK	-1,937,000.000	20 Dec 24				0.00	-1,347,879.20	-1,347,453.52	425.68
FX DEAL TRANSACTED ON 26 APR 2024 CAD / USD EX.RATE 1.3656571 WITH BARCLAYS BANK	6,857,947.540	26 Apr 24				0.00	5,021,719.98	4,981,620.27	-40,099.71
FX DEAL TRANSACTED ON 26 APR 2024 USD / CAD EX.RATE 0.7325933 WITH BARCLAYS BANK	-6,854,717.070	26 Apr 24				0.00	-5,021,719.98	-5,028,586.05	-6,866.07
Euro - EUR									
FX DEAL TRANSACTED ON 02 DEC 2024 EUR / USD EX.RATE 0.9538344 WITH BARCLAYS BANK	315,000.000	2 Dec 24				0.00	330,246.00	331,301.28	1,055.28

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BARCLAYS BANK PLC WHOLESALE									
FX DEAL TRANSACTED ON 03 JAN 2024 EUR / USD EX.RATE 0.9148802 WITH BARCLAYS BANK	8,251,000.000	3 Jan 24				0.00	9,018,667.26	9,052,585.64	33,918.38
FX DEAL TRANSACTED ON 03 JAN 2024 USD / EUR EX.RATE 1.0940853 WITH BARCLAYS BANK	-8,251,000.000	3 Jan 24				0.00	-9,027,297.81	-8,935,007.92	92,289.89
FX DEAL TRANSACTED ON 31 OCT 2024 EUR / USD EX.RATE 0.9204215 WITH BARCLAYS BANK	297,000.000	31 Oct 24				0.00	322,678.26	322,438.08	-240.18
FX DEAL TRANSACTED ON 31 OCT 2024 USD / EUR EX.RATE 1.08661 WITH BARCLAYS BANK	-297,000.000	31 Oct 24				0.00	-322,723.17	-322,215.31	507.86
HK offshore Chinese Yuan Renminbi - CNH									
FX DEAL TRANSACTED ON 19 DEC 2024 USD / CNH EX.RATE 0.1367927 WITH BARCLAYS BANK	-14,620,660.000	19 Dec 24				0.00	-2,000,000.00	-2,003,447.64	-3,447.64
Japanese yen - JPY									
FX DEAL TRANSACTED ON 01 AUG 2024 JPY / USD EX.RATE 150.11689 WITH BARCLAYS BANK	16,100,000.000	1 Aug 24				0.00	107,249.76	107,283.27	33.51
FX DEAL TRANSACTED ON 01 AUG 2024 USD / JPY EX.RATE 0.0066933 WITH BARCLAYS BANK	-16,100,000.000	1 Aug 24				0.00	-107,762.84	-109,546.17	-1,783.33
FX DEAL TRANSACTED ON 19 DEC 2024 JPY / USD EX.RATE 157.416 WITH BARCLAYS BANK	39,354,000.000	19 Dec 24				0.00	250,000.00	251,447.19	1,447.19
Mexican peso - MXN									
FX DEAL TRANSACTED ON 10 JUN 2024 MXN / USD EX.RATE 18.471 WITH BARCLAYS BANK	31,112,496.990	10 Jun 24				0.00	1,684,397.00	1,690,391.30	5,994.30
FX DEAL TRANSACTED ON 10 JUN 2024 USD / MXN EX.RATE 0.0533718 WITH BARCLAYS BANK	-31,559,704.390	10 Jun 24				0.00	-1,684,397.00	-1,636,510.94	47,886.06
FX DEAL TRANSACTED ON 18 APR 2024 MXN / USD EX.RATE 17.018329 WITH BARCLAYS BANK	4,010,000.000	18 Apr 24				0.00	235,628.30	234,636.71	-991.59

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BARCLAYS BANK PLC WHOLESALE									
FX DEAL TRANSACTED ON 18 APR 2024 USD / MXN EX.RATE 0.0581821 WITH BARCLAYS BANK	-4,010,000.000	18 Apr 24				0.00	-233,310.16	-217,869.66	15,440.50
Norwegian krone - NOK									
FX DEAL TRANSACTED ON 27 MAR 2024 NOK / USD EX.RATE 10.7612398 WITH BARCLAYS	109,249.720	27 Mar 24				0.00	10,152.15	9,860.35	-291.80
FX DEAL TRANSACTED ON 27 MAR 2024 USD / NOK EX.RATE 0.092855 WITH BARCLAYS BANK	-109,333.410	27 Mar 24				0.00	-10,152.15	-9,970.13	182.02
FX DEAL TRANSACTED ON 28 FEB 2024 NOK / USD EX.RATE 10.5853441 WITH BARCLAYS	691,431.080	28 Feb 24				0.00	65,319.66	63,051.69	-2,267.97
FX DEAL TRANSACTED ON 28 FEB 2024 USD / NOK EX.RATE 0.0944031 WITH BARCLAYS BANK	-691,923.030	28 Feb 24				0.00	-65,319.66	-65,794.98	-475.32
FX DEAL TRANSACTED ON 29 MAY 2024 NOK / USD EX.RATE 10.5203764 WITH BARCLAYS	627,639.760	29 May 24				0.00	59,659.44	58,791.44	-868.00
FX DEAL TRANSACTED ON 29 MAY 2024 USD / NOK EX.RATE 0.0949873 WITH BARCLAYS BANK	-628,078.320	29 May 24				0.00	-59,659.44	-59,945.72	-286.28
Polish zloty - PLN									
FX DEAL TRANSACTED ON 20 DEC 2024 PLN / USD EX.RATE 4.105425 WITH BARCLAYS BANK	5,516,000.000	20 Dec 24				0.00	1,343,588.06	1,334,407.76	-9,180.30
FX DEAL TRANSACTED ON 20 DEC 2024 USD / PLN EX.RATE 0.2438556 WITH BARCLAYS BANK	-5,516,000.000	20 Dec 24				0.00	-1,345,107.33	-1,344,611.56	495.77
South African rand - ZAR									
FX DEAL TRANSACTED ON 12 DEC 2024 USD / ZAR EX.RATE 0.0567044 WITH BARCLAYS BANK	-14,634,000.000	12 Dec 24				0.00	-829,811.99	-818,914.38	10,897.61
FX DEAL TRANSACTED ON 12 DEC 2024 ZAR / USD EX.RATE 17.629358 WITH BARCLAYS BANK	14,634,000.000	12 Dec 24				0.00	830,092.62	822,886.06	-7,206.56

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BARCLAYS BANK PLC WHOLESALE									
Thai baht - THB									
FX DEAL TRANSACTED ON 18 MAR 2024 THB / USD EX.RATE 35.9043 WITH BARCLAYS BANK	693,778.790	18 Mar 24				0.00	19,323.00	18,869.35	-453.65
FX DEAL TRANSACTED ON 18 MAR 2024 USD / THB EX.RATE 0.0278087 WITH BARCLAYS BANK	-694,855.080	18 Mar 24				0.00	-19,323.00	-19,256.06	66.94
United States dollar - USD									
FX DEAL TRANSACTED ON 01 AUG 2024 JPY / USD EX.RATE 150.11689 WITH BARCLAYS BANK	-107,249.760	1 Aug 24				0.00	-107,249.76	-107,249.76	0.00
FX DEAL TRANSACTED ON 01 AUG 2024 USD / JPY EX.RATE 0.0066933 WITH BARCLAYS BANK	107,762.840	1 Aug 24				0.00	107,762.84	107,762.84	0.00
FX DEAL TRANSACTED ON 02 DEC 2024 EUR / USD EX.RATE 0.9538344 WITH BARCLAYS BANK	-330,246.000	2 Dec 24				0.00	-330,246.00	-330,246.00	0.00
FX DEAL TRANSACTED ON 03 JAN 2024 EUR / USD EX.RATE 0.9148802 WITH BARCLAYS BANK	-9,018,667.260	3 Jan 24				0.00	-9,018,667.26	-9,018,667.26	0.00
FX DEAL TRANSACTED ON 03 JAN 2024 USD / EUR EX.RATE 1.0940853 WITH BARCLAYS BANK	9,027,297.810	3 Jan 24				0.00	9,027,297.81	9,027,297.81	0.00
FX DEAL TRANSACTED ON 10 JUN 2024 MXN / USD EX.RATE 18.471 WITH BARCLAYS BANK	-1,684,397.000	10 Jun 24				0.00	-1,684,397.00	-1,684,397.00	0.00
FX DEAL TRANSACTED ON 10 JUN 2024 USD / MXN EX.RATE 0.0533718 WITH BARCLAYS BANK	1,684,397.000	10 Jun 24				0.00	1,684,397.00	1,684,397.00	0.00
FX DEAL TRANSACTED ON 12 DEC 2024 USD / ZAR EX.RATE 0.0567044 WITH BARCLAYS BANK	829,811.990	12 Dec 24				0.00	829,811.99	829,811.99	0.00
FX DEAL TRANSACTED ON 12 DEC 2024 ZAR / USD EX.RATE 17.629358 WITH BARCLAYS BANK	-830,092.620	12 Dec 24				0.00	-830,092.62	-830,092.62	0.00
FX DEAL TRANSACTED ON 18 APR 2024 MXN / USD EX.RATE 17.018329 WITH BARCLAYS BANK	-235,628.300	18 Apr 24				0.00	-235,628.30	-235,628.30	0.00
FX DEAL TRANSACTED ON 18 APR 2024 USD / MXN EX.RATE 0.0581821 WITH BARCLAYS BANK	233,310.160	18 Apr 24				0.00	233,310.16	233,310.16	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 915,826,181.59

5500 Supplemental Schedules

1 JAN 24 - 31 DEC 24

Account number RUSHP
Account Name PENSION ASSETS

Page 140 of 483

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BARCLAYS BANK PLC WHOLESALE									
FX DEAL TRANSACTED ON 18 MAR 2024 THB / USD EX.RATE 35.9043 WITH BARCLAYS BANK	-19,323.000	18 Mar 24				0.00	-19,323.00	-19,323.00	0.00
FX DEAL TRANSACTED ON 18 MAR 2024 USD / THB EX.RATE 0.0278087 WITH BARCLAYS BANK	19,323.000	18 Mar 24				0.00	19,323.00	19,323.00	0.00
FX DEAL TRANSACTED ON 19 DEC 2024 JPY / USD EX.RATE 157.416 WITH BARCLAYS BANK	-250,000.000	19 Dec 24				0.00	-250,000.00	-250,000.00	0.00
FX DEAL TRANSACTED ON 19 DEC 2024 USD / CNH EX.RATE 0.1367927 WITH BARCLAYS BANK	2,000,000.000	19 Dec 24				0.00	2,000,000.00	2,000,000.00	0.00
FX DEAL TRANSACTED ON 20 DEC 2024 CAD / USD EX.RATE 1.43839 WITH BARCLAYS BANK	-1,346,644.510	20 Dec 24				0.00	-1,346,644.51	-1,346,644.51	0.00
FX DEAL TRANSACTED ON 20 DEC 2024 PLN / USD EX.RATE 4.105425 WITH BARCLAYS BANK	-1,343,588.060	20 Dec 24				0.00	-1,343,588.06	-1,343,588.06	0.00
FX DEAL TRANSACTED ON 20 DEC 2024 USD / CAD EX.RATE 0.6958592 WITH BARCLAYS BANK	1,347,879.200	20 Dec 24				0.00	1,347,879.20	1,347,879.20	0.00
FX DEAL TRANSACTED ON 20 DEC 2024 USD / PLN EX.RATE 0.2438556 WITH BARCLAYS BANK	1,345,107.330	20 Dec 24				0.00	1,345,107.33	1,345,107.33	0.00
FX DEAL TRANSACTED ON 26 APR 2024 CAD / USD EX.RATE 1.3656571 WITH BARCLAYS BANK	-5,021,719.980	26 Apr 24				0.00	-5,021,719.98	-5,021,719.98	0.00
FX DEAL TRANSACTED ON 26 APR 2024 USD / CAD EX.RATE 0.7325933 WITH BARCLAYS BANK	5,021,719.980	26 Apr 24				0.00	5,021,719.98	5,021,719.98	0.00
FX DEAL TRANSACTED ON 27 MAR 2024 NOK / USD EX.RATE 10.7612398 WITH BARCLAYS	-10,152.150	27 Mar 24				0.00	-10,152.15	-10,152.15	0.00
FX DEAL TRANSACTED ON 27 MAR 2024 USD / NOK EX.RATE 0.092855 WITH BARCLAYS BANK	10,152.150	27 Mar 24				0.00	10,152.15	10,152.15	0.00
FX DEAL TRANSACTED ON 28 FEB 2024 NOK / USD EX.RATE 10.5853441 WITH BARCLAYS	-65,319.660	28 Feb 24				0.00	-65,319.66	-65,319.66	0.00
FX DEAL TRANSACTED ON 28 FEB 2024 USD / NOK EX.RATE 0.0944031 WITH BARCLAYS BANK	65,319.660	28 Feb 24				0.00	65,319.66	65,319.66	0.00
FX DEAL TRANSACTED ON 28 MAR 2024 GBP / USD EX.RATE 0.7909235 WITH BARCLAYS BANK	-6,154,830.490	28 Mar 24				0.00	-6,154,830.49	-6,154,830.49	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 915,826,181.59

5500 Supplemental Schedules

1 JAN 24 - 31 DEC 24

Account number RUSHP
Account Name PENSION ASSETS

Page 141 of 483

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BARCLAYS BANK PLC WHOLESALE									
FX DEAL TRANSACTED ON 28 MAR 2024 USD / GBP EX.RATE 1.2645508 WITH BARCLAYS BANK	6,155,833.290	28 Mar 24				0.00	6,155,833.29	6,155,833.29	0.00
FX DEAL TRANSACTED ON 29 AUG 2024 GBP / USD EX.RATE 0.7582076 WITH BARCLAYS BANK	-8,066,392.400	29 Aug 24				0.00	-8,066,392.40	-8,066,392.40	0.00
FX DEAL TRANSACTED ON 29 AUG 2024 USD / GBP EX.RATE 1.319245 WITH BARCLAYS BANK	8,068,502.420	29 Aug 24				0.00	8,068,502.42	8,068,502.42	0.00
FX DEAL TRANSACTED ON 29 MAY 2024 NOK / USD EX.RATE 10.5203764 WITH BARCLAYS	-59,659.440	29 May 24				0.00	-59,659.44	-59,659.44	0.00
FX DEAL TRANSACTED ON 29 MAY 2024 USD / NOK EX.RATE 0.0949873 WITH BARCLAYS BANK	59,659.440	29 May 24				0.00	59,659.44	59,659.44	0.00
FX DEAL TRANSACTED ON 31 JAN 2024 USD / AUD EX.RATE 0.66091 WITH BARCLAYS BANK	91,205.580	31 Jan 24				0.00	91,205.58	91,205.58	0.00
FX DEAL TRANSACTED ON 31 OCT 2024 EUR / USD EX.RATE 0.9204215 WITH BARCLAYS BANK	-322,678.260	31 Oct 24				0.00	-322,678.26	-322,678.26	0.00
FX DEAL TRANSACTED ON 31 OCT 2024 USD / EUR EX.RATE 1.08661 WITH BARCLAYS BANK	322,723.170	31 Oct 24				0.00	322,723.17	322,723.17	0.00
Total BARCLAYS BANK PLC WHOLESALE							.000.00	92,875.82	92,875.82
BNP PARIBAS PARIS									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANSACTED ON 11 DEC 2024 USD / AUD EX.RATE 0.637611 WITH BNP PARIBAS	-159,000.000	11 Dec 24				0.00	-101,380.15	-101,449.96	-69.81
FX DEAL TRANSACTED ON 19 FEB 2024 AUD / USD EX.RATE 1.5294797 WITH BNP PARIBAS	2,383,000.000	19 Feb 24				0.00	1,558,046.15	1,557,647.98	-398.17
FX DEAL TRANSACTED ON 19 FEB 2024 USD / AUD EX.RATE 0.6540723 WITH BNP PARIBAS	-2,383,000.000	19 Feb 24				0.00	-1,558,654.29	-1,556,813.94	1,840.35

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 915,826,181.59

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 25 JUN 2024 AUD / USD EX.RATE 1.5008133 WITH BNP PARIBAS	1,643,659.000	25 Jun 24				0.00	1,095,178.87	1,093,115.45	-2,063.42
FX DEAL TRANSACTED ON 25 JUN 2024 USD / AUD EX.RATE 0.6668724 WITH BNP PARIBAS	-1,643,659.000	25 Jun 24				0.00	-1,096,110.82	-1,072,980.63	23,130.19
FX DEAL TRANSACTED ON 29 APR 2024 AUD / USD EX.RATE 1.5238323 WITH BNP PARIBAS	92,000.000	29 Apr 24				0.00	60,374.10	60,338.20	-35.90
FX DEAL TRANSACTED ON 29 APR 2024 USD / AUD EX.RATE 0.6569242 WITH BNP PARIBAS	-92,000.000	29 Apr 24				0.00	-60,437.03	-61,437.60	-1,000.57
FX DEAL TRANSACTED ON 29 FEB 2024 AUD / USD EX.RATE 1.5388877 WITH BNP PARIBAS	426,672.000	29 Feb 24				0.00	277,260.00	278,744.83	1,484.83
FX DEAL TRANSACTED ON 29 FEB 2024 USD / AUD EX.RATE 0.6504336 WITH BNP PARIBAS	-426,672.000	29 Feb 24				0.00	-277,521.80	-277,016.80	505.00
FX DEAL TRANSACTED ON 30 AUG 2024 USD / AUD EX.RATE 0.6785068 WITH BNP PARIBAS	-4,000.000	30 Aug 24				0.00	-2,714.03	-2,716.80	-2.77
FX DEAL TRANSACTED ON 31 JAN 2024 AUD / USD EX.RATE 1.5178192 WITH BNP PARIBAS	978,341.000	31 Jan 24				0.00	644,570.18	639,150.19	-5,419.99
FX DEAL TRANSACTED ON 31 JAN 2024 USD / AUD EX.RATE 0.65819 WITH BNP PARIBAS	-978,341.000	31 Jan 24				0.00	-643,934.26	-640,422.05	3,512.21
British pound sterling - GBP									
FX DEAL TRANSACTED ON 07 OCT 2024 GBP / USD EX.RATE 0.7651389 WITH BNP PARIBAS	169,000.000	7 Oct 24				0.00	220,874.94	221,026.67	151.73
FX DEAL TRANSACTED ON 07 OCT 2024 USD / GBP EX.RATE 1.3069131 WITH BNP PARIBAS	-169,000.000	7 Oct 24				0.00	-220,868.31	-218,998.67	1,869.64
FX DEAL TRANSACTED ON 08 MAR 2024 GBP / USD EX.RATE 0.7795066 WITH BNP PARIBAS	50,000.000	8 Mar 24				0.00	64,143.14	64,407.50	264.36
FX DEAL TRANSACTED ON 10 JUN 2024 GBP / USD EX.RATE 0.787059 WITH BNP PARIBAS	352,000.000	10 Jun 24				0.00	447,234.59	447,656.04	421.45
FX DEAL TRANSACTED ON 10 JUN 2024 USD / GBP EX.RATE 1.2706993 WITH BNP PARIBAS	-352,000.000	10 Jun 24				0.00	-447,286.15	-445,086.45	2,199.70

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 915,826,181.59

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 15 JAN 2024 GBP / USD EX.RATE 0.7858967 WITH BNP PARIBAS	524,000.000	15 Jan 24				0.00	666,754.32	664,615.41	-2,138.91
FX DEAL TRANSACTED ON 15 JAN 2024 USD / GBP EX.RATE 1.2723019 WITH BNP PARIBAS	-524,000.000	15 Jan 24				0.00	-666,686.20	-667,156.85	-470.65
FX DEAL TRANSACTED ON 16 JUL 2024 GBP / USD EX.RATE 0.7714368 WITH BNP PARIBAS	102,000.000	16 Jul 24				0.00	132,220.82	132,064.51	-156.31
FX DEAL TRANSACTED ON 16 JUL 2024 USD / GBP EX.RATE 1.2963982 WITH BNP PARIBAS	-102,000.000	16 Jul 24				0.00	-132,232.62	-130,483.51	1,749.11
FX DEAL TRANSACTED ON 26 APR 2024 GBP / USD EX.RATE 0.7989993 WITH BNP PARIBAS	5,143,000.000	26 Apr 24				0.00	6,436,801.68	6,425,150.31	-11,651.37
FX DEAL TRANSACTED ON 26 APR 2024 USD / GBP EX.RATE 1.2517635 WITH BNP PARIBAS	-5,143,000.000	26 Apr 24				0.00	-6,437,819.99	-6,569,411.78	-131,591.79
FX DEAL TRANSACTED ON 26 FEB 2024 GBP / USD EX.RATE 0.7879181 WITH BNP PARIBAS	2,158,000.000	26 Feb 24				0.00	2,738,863.25	2,730,625.56	-8,237.69
FX DEAL TRANSACTED ON 26 FEB 2024 USD / GBP EX.RATE 1.2694114 WITH BNP PARIBAS	-2,158,000.000	26 Feb 24				0.00	-2,739,389.80	-2,710,987.50	28,402.30
FX DEAL TRANSACTED ON 28 MAY 2024 GBP / USD EX.RATE 0.7829481 WITH BNP PARIBAS	5,143,000.000	28 May 24				0.00	6,568,762.00	6,569,411.78	649.78
FX DEAL TRANSACTED ON 28 MAY 2024 USD / GBP EX.RATE 1.2774058 WITH BNP PARIBAS	-5,143,000.000	28 May 24				0.00	-6,569,698.03	-6,503,067.05	66,630.98
FX DEAL TRANSACTED ON 29 AUG 2024 GBP / USD EX.RATE 0.7595902 WITH BNP PARIBAS	1,861,000.000	29 Aug 24				0.00	2,450,005.38	2,472,803.81	22,798.43
FX DEAL TRANSACTED ON 29 AUG 2024 USD / GBP EX.RATE 1.31615 WITH BNP PARIBAS	-1,861,000.000	29 Aug 24				0.00	-2,449,355.15	-2,447,680.34	1,674.81
FX DEAL TRANSACTED ON 29 JAN 2024 GBP / USD EX.RATE 0.7875537 WITH BNP PARIBAS	2,158,000.000	29 Jan 24				0.00	2,740,130.64	2,737,099.33	-3,031.31
FX DEAL TRANSACTED ON 29 JAN 2024 USD / GBP EX.RATE 1.2699877 WITH BNP PARIBAS	-2,158,000.000	29 Jan 24				0.00	-2,740,633.46	-2,730,625.56	10,007.90
FX DEAL TRANSACTED ON 29 OCT 2024 GBP / USD EX.RATE 0.7698312 WITH BNP PARIBAS	4,424,000.000	29 Oct 24				0.00	5,746,714.06	5,732,840.81	-13,873.25

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 915,826,181.59

5500 Supplemental Schedules

1 JAN 24 - 31 DEC 24

Account number RUSHP
Account Name PENSION ASSETS

Page 144 of 483

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 29 OCT 2024 USD / GBP EX.RATE 1.298935 WITH BNP PARIBAS	-4,424,000.000	29 Oct 24				0.00	-5,746,488.44	-5,586,848.98	159,639.46
FX DEAL TRANSACTED ON 31 DEC 2024 GBP / USD EX.RATE 0.798459 WITH BNP PARIBAS	58,000.000	31 Dec 24				0.00	72,639.93	72,638.60	-1.33
FX DEAL TRANSACTED ON 31 OCT 2024 GBP / USD EX.RATE 0.7778245 WITH BNP PARIBAS	201,000.000	31 Oct 24				0.00	258,413.06	260,465.87	2,052.81
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 02 FEB 2024 USD / CAD EX.RATE 0.743358 WITH BNP PARIBAS	-166,000.000	2 Feb 24				0.00	-123,397.42	-122,613.29	784.13
FX DEAL TRANSACTED ON 02 JAN 2024 CAD / USD EX.RATE 1.32572 WITH BNP PARIBAS	1,156,000.000	2 Jan 24				0.00	871,979.00	868,226.37	-3,752.63
FX DEAL TRANSACTED ON 02 JAN 2024 USD / CAD EX.RATE 0.7543803 WITH BNP PARIBAS	-1,156,000.000	2 Jan 24				0.00	-872,063.66	-864,396.01	7,667.65
FX DEAL TRANSACTED ON 05 FEB 2024 CAD / USD EX.RATE 1.34895 WITH BNP PARIBAS	151,000.000	5 Feb 24				0.00	111,938.92	111,533.77	-405.15
FX DEAL TRANSACTED ON 05 FEB 2024 USD / CAD EX.RATE 0.7415722 WITH BNP PARIBAS	-151,000.000	5 Feb 24				0.00	-111,977.41	-111,418.56	558.85
FX DEAL TRANSACTED ON 09 DEC 2024 USD / CAD EX.RATE 0.7070771 WITH BNP PARIBAS	-1,060,704.750	9 Dec 24				0.00	-750,000.00	-748,583.05	1,416.95
FX DEAL TRANSACTED ON 27 NOV 2024 CAD / USD EX.RATE 1.40465 WITH BNP PARIBAS	3,236,475.490	27 Nov 24				0.00	2,304,115.25	2,298,388.30	-5,726.95
FX DEAL TRANSACTED ON 27 NOV 2024 USD / CAD EX.RATE 0.7130364 WITH BNP PARIBAS	-3,231,413.340	27 Nov 24				0.00	-2,304,115.25	-2,247,898.43	56,216.82
FX DEAL TRANSACTED ON 28 MAR 2024 USD / CAD EX.RATE 0.7389659 WITH BNP PARIBAS	-181,000.000	28 Mar 24				0.00	-133,752.82	-133,357.89	394.93
FX DEAL TRANSACTED ON 30 APR 2024 CAD / USD EX.RATE 1.373811 WITH BNP PARIBAS	239,000.000	30 Apr 24				0.00	173,968.62	173,609.85	-358.77
FX DEAL TRANSACTED ON 31 DEC 2024 CAD / USD EX.RATE 1.4381553 WITH BNP PARIBAS	98,000.000	31 Dec 24				0.00	68,142.85	68,143.19	0.34

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 915,826,181.59

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 31 MAY 2024 CAD / USD EX.RATE 1.3631394 WITH BNP PARIBAS	86,000.000	31 May 24				0.00	63,089.66	63,089.17	-0.49
Euro - EUR									
FX DEAL TRANSACTED ON 01 FEB 2024 EUR / USD EX.RATE 0.9242176 WITH BNP PARIBAS	1,081,000.000	1 Feb 24				0.00	1,169,638.00	1,171,317.61	1,679.61
FX DEAL TRANSACTED ON 01 FEB 2024 USD / EUR EX.RATE 1.0806284 WITH BNP PARIBAS	-1,081,000.000	1 Feb 24				0.00	-1,168,159.30	-1,170,614.90	-2,455.60
FX DEAL TRANSACTED ON 02 FEB 2024 EUR / USD EX.RATE 0.9257622 WITH BNP PARIBAS	104,000.000	2 Feb 24				0.00	112,339.86	111,545.21	-794.65
FX DEAL TRANSACTED ON 03 DEC 2024 EUR / USD EX.RATE 0.9482898 WITH BNP PARIBAS	342,000.000	3 Dec 24				0.00	360,649.23	354,317.49	-6,331.74
FX DEAL TRANSACTED ON 03 DEC 2024 USD / EUR EX.RATE 1.0526301 WITH BNP PARIBAS	-342,000.000	3 Dec 24				0.00	-359,999.49	-359,698.54	300.95
FX DEAL TRANSACTED ON 09 DEC 2024 USD / EUR EX.RATE 1.056495 WITH BNP PARIBAS	-997,000.000	9 Dec 24				0.00	-1,053,325.52	-1,047,298.72	6,026.80
FX DEAL TRANSACTED ON 10 MAY 2024 USD / EUR EX.RATE 1.0785025 WITH BNP PARIBAS	-267,500.000	10 May 24				0.00	-288,499.42	-290,772.50	-2,273.08
FX DEAL TRANSACTED ON 22 FEB 2024 USD / EUR EX.RATE 1.082068 WITH BNP PARIBAS	-3,214,000.000	22 Feb 24				0.00	-3,477,766.55	-3,478,030.14	-263.59
FX DEAL TRANSACTED ON 23 FEB 2024 EUR / USD EX.RATE 0.9237723 WITH BNP PARIBAS	3,111,000.000	23 Feb 24				0.00	3,367,713.19	3,366,568.69	-1,144.50
FX DEAL TRANSACTED ON 23 FEB 2024 USD / EUR EX.RATE 1.0828332 WITH BNP PARIBAS	-3,111,000.000	23 Feb 24				0.00	-3,368,694.09	-3,370,924.21	-2,230.12
FX DEAL TRANSACTED ON 23 SEP 2024 EUR / USD EX.RATE 0.900116 WITH BNP PARIBAS	741,000.000	23 Sep 24				0.00	823,227.21	820,768.71	-2,458.50
FX DEAL TRANSACTED ON 23 SEP 2024 USD / EUR EX.RATE 1.1106063 WITH BNP PARIBAS	-741,000.000	23 Sep 24				0.00	-822,959.27	-824,881.27	-1,922.00
FX DEAL TRANSACTED ON 28 MAR 2024 EUR / USD EX.RATE 0.925641 WITH BNP PARIBAS	394,000.000	28 Mar 24				0.00	425,650.97	420,929.92	-4,721.05

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANACTED ON 28 MAR 2024 USD / EUR EX.RATE 1.0790279 WITH BNP PARIBAS	-394,000.000	28 Mar 24				0.00	-425,137.00	-423,333.32	1,803.68
FX DEAL TRANACTED ON 31 MAY 2024 EUR / USD EX.RATE 0.9211403 WITH BNP PARIBAS	156,000.000	31 May 24				0.00	169,355.32	169,572.00	216.68
HK offshore Chinese Yuan Renminbi - CNH									
FX DEAL TRANACTED ON 06 DEC 2024 CNH / USD EX.RATE 7.2585 WITH BNP PARIBAS	674,561.440	6 Dec 24				0.00	92,934.00	92,561.64	-372.36
FX DEAL TRANACTED ON 06 DEC 2024 USD / CNH EX.RATE 0.1381712 WITH BNP PARIBAS	-672,600.530	6 Dec 24				0.00	-92,934.00	-91,672.99	1,261.01
FX DEAL TRANACTED ON 07 JUN 2024 USD / CNH EX.RATE 0.1390554 WITH BNP PARIBAS	-11,966,452.990	7 Jun 24				0.00	-1,664,000.00	-1,678,736.44	-14,736.44
FX DEAL TRANACTED ON 09 DEC 2024 CNH / USD EX.RATE 7.2705 WITH BNP PARIBAS	1,347,892.540	9 Dec 24				0.00	185,392.00	184,954.45	-437.55
FX DEAL TRANACTED ON 09 DEC 2024 USD / CNH EX.RATE 0.1379577 WITH BNP PARIBAS	-1,343,832.450	9 Dec 24				0.00	-185,392.00	-183,159.44	2,232.56
FX DEAL TRANACTED ON 13 DEC 2024 CNH / USD EX.RATE 7.2808 WITH BNP PARIBAS	651,769.940	13 Dec 24				0.00	89,519.00	89,434.24	-84.76
FX DEAL TRANACTED ON 13 DEC 2024 USD / CNH EX.RATE 0.1381798 WITH BNP PARIBAS	-647,844.530	13 Dec 24				0.00	-89,519.00	-88,652.89	866.11
FX DEAL TRANACTED ON 14 NOV 2024 USD / CNH EX.RATE 0.1380934 WITH BNP PARIBAS	-7,198,027.140	14 Nov 24				0.00	-994,000.00	-994,704.12	-704.12
FX DEAL TRANACTED ON 16 DEC 2024 CNH / USD EX.RATE 7.2872 WITH BNP PARIBAS	255,474.660	16 Dec 24				0.00	35,058.00	35,055.60	-2.40
FX DEAL TRANACTED ON 16 DEC 2024 CNH / USD EX.RATE 7.2908 WITH BNP PARIBAS	608,912.310	16 Dec 24				0.00	83,517.90	83,553.43	35.53
FX DEAL TRANACTED ON 16 DEC 2024 USD / CNH EX.RATE 0.137278 WITH BNP PARIBAS	-608,385.310	16 Dec 24				0.00	-83,517.90	-82,878.98	638.92
FX DEAL TRANACTED ON 16 DEC 2024 USD / CNH EX.RATE 0.1373343 WITH BNP PARIBAS	-255,274.830	16 Dec 24				0.00	-35,058.00	-34,775.52	282.48

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5500 Supplemental Schedules

1 JAN 24 - 31 DEC 24

Account number RUSHP
Account Name PENSION ASSETS

Page 147 of 483

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 18 DEC 2024 CNH / USD EX.RATE 7.29 WITH BNP PARIBAS PARIS	2,397,331.080	18 Dec 24				0.00	328,852.00	326,583.08	-2,268.92
FX DEAL TRANSACTED ON 18 DEC 2024 USD / CNH EX.RATE 0.1378531 WITH BNP PARIBAS	-2,385,525.290	18 Dec 24				0.00	-328,852.00	-326,442.07	2,409.93
FX DEAL TRANSACTED ON 18 NOV 2024 CNH / USD EX.RATE 7.2467 WITH BNP PARIBAS	1,975,895.010	18 Nov 24				0.00	272,661.35	273,070.20	408.85
FX DEAL TRANSACTED ON 18 NOV 2024 USD / CNH EX.RATE 0.1381769 WITH BNP PARIBAS	-1,973,277.460	18 Nov 24				0.00	-272,661.35	-268,815.20	3,846.15
FX DEAL TRANSACTED ON 19 DEC 2024 CNH / USD EX.RATE 7.3098 WITH BNP PARIBAS	2,409,010.380	19 Dec 24				0.00	329,559.00	328,174.13	-1,384.87
FX DEAL TRANSACTED ON 19 DEC 2024 USD / CNH EX.RATE 0.1374306 WITH BNP PARIBAS	-2,398,003.110	19 Dec 24				0.00	-329,559.00	-328,149.57	1,409.43
FX DEAL TRANSACTED ON 21 OCT 2024 CNH / USD EX.RATE 7.1239 WITH BNP PARIBAS	1,456,082.420	21 Oct 24				0.00	204,394.00	204,269.27	-124.73
FX DEAL TRANSACTED ON 21 OCT 2024 USD / CNH EX.RATE 0.1408871 WITH BNP PARIBAS	-1,450,764.080	21 Oct 24				0.00	-204,394.00	-199,070.23	5,323.77
FX DEAL TRANSACTED ON 22 AUG 2024 CNH / USD EX.RATE 7.08939 WITH BNP PARIBAS	1,498,725.400	22 Aug 24				0.00	211,404.00	210,251.52	-1,152.48
FX DEAL TRANSACTED ON 22 AUG 2024 USD / CNH EX.RATE 0.1413889 WITH BNP PARIBAS	-1,495,194.960	22 Aug 24				0.00	-211,404.00	-206,637.09	4,766.91
FX DEAL TRANSACTED ON 24 OCT 2024 CNH / USD EX.RATE 7.10825 WITH BNP PARIBAS	1,088,720.890	24 Oct 24				0.00	153,163.00	150,462.06	-2,700.94
FX DEAL TRANSACTED ON 24 OCT 2024 USD / CNH EX.RATE 0.1409513 WITH BNP PARIBAS	-1,086,637.880	24 Oct 24				0.00	-153,163.00	-149,105.74	4,057.26
Indian rupee - INR									
FX DEAL TRANSACTED ON 02 DEC 2024 USD / INR EX.RATE 0.011809 WITH BNP PARIBAS	-3,663,677.790	2 Dec 24				0.00	-43,264.36	-43,257.95	6.41
FX DEAL TRANSACTED ON 09 OCT 2024 INR / USD EX.RATE 84.1745 WITH BNP PARIBAS	9,322,578.400	9 Oct 24				0.00	110,753.00	110,073.98	-679.02

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 915,826,181.59

5500 Supplemental Schedules

1 JAN 24 - 31 DEC 24

Account number RUSHP
Account Name PENSION ASSETS

Page 148 of 483

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 09 OCT 2024 USD / INR EX.RATE 0.0119031 WITH BNP PARIBAS	-9,304,525.660	9 Oct 24				0.00	-110,753.00	-110,661.12	91.88
FX DEAL TRANSACTED ON 12 NOV 2024 INR / USD EX.RATE 84.6154 WITH BNP PARIBAS	8,609,193.870	12 Nov 24				0.00	101,745.00	100,425.89	-1,319.11
FX DEAL TRANSACTED ON 12 NOV 2024 USD / INR EX.RATE 0.0118389 WITH BNP PARIBAS	-8,594,094.920	12 Nov 24				0.00	-101,745.00	-101,472.60	272.40
FX DEAL TRANSACTED ON 18 JUN 2024 USD / INR EX.RATE 0.0119787 WITH BNP PARIBAS	-59,289,465.030	18 Jun 24				0.00	-710,209.12	-710,415.06	-205.94
FX DEAL TRANSACTED ON 18 OCT 2024 INR / USD EX.RATE 84.24 WITH BNP PARIBAS PARIS	10,717,405.360	18 Oct 24				0.00	127,224.66	126,543.05	-681.61
FX DEAL TRANSACTED ON 18 OCT 2024 USD / INR EX.RATE 0.0118926 WITH BNP PARIBAS	-10,697,838.210	18 Oct 24				0.00	-127,224.66	-127,232.15	-7.49
FX DEAL TRANSACTED ON 22 OCT 2024 INR / USD EX.RATE 84.0718 WITH BNP PARIBAS	20,002,363.870	22 Oct 24				0.00	237,920.01	237,893.27	-26.74
FX DEAL TRANSACTED ON 23 FEB 2024 INR / USD EX.RATE 83.3095 WITH BNP PARIBAS	59,289,465.030	23 Feb 24				0.00	711,677.12	710,415.06	-1,262.06
FX DEAL TRANSACTED ON 23 FEB 2024 USD / INR EX.RATE 0.0120587 WITH BNP PARIBAS	-59,017,604.370	23 Feb 24				0.00	-711,677.12	-711,623.49	53.63
FX DEAL TRANSACTED ON 25 NOV 2024 INR / USD EX.RATE 84.5178 WITH BNP PARIBAS	7,799,218.070	25 Nov 24				0.00	92,279.00	90,977.56	-1,301.44
FX DEAL TRANSACTED ON 25 NOV 2024 USD / INR EX.RATE 0.0118577 WITH BNP PARIBAS	-7,782,211.050	25 Nov 24				0.00	-92,279.00	-91,886.49	392.51
FX DEAL TRANSACTED ON 27 FEB 2024 INR / USD EX.RATE 82.8915 WITH BNP PARIBAS	59,017,604.370	27 Feb 24				0.00	711,986.20	711,623.49	-362.71
FX DEAL TRANSACTED ON 30 DEC 2024 INR / USD EX.RATE 86.1872 WITH BNP PARIBAS	8,173,563.110	30 Dec 24				0.00	94,835.00	94,789.03	-45.97
FX DEAL TRANSACTED ON 30 DEC 2024 USD / INR EX.RATE 0.0116626 WITH BNP PARIBAS	-8,131,532.240	30 Dec 24				0.00	-94,835.00	-94,853.99	-18.99

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 915,826,181.59

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
Indonesian rupiah - IDR									
FX DEAL TRANSACTED ON 03 OCT 2024 IDR / USD EX.RATE 15430.0 WITH BNP PARIBAS	383,049,750.000	3 Oct 24				0.00	24,825.00	24,585.99	-239.01
FX DEAL TRANSACTED ON 03 OCT 2024 USD / IDR EX.RATE 0.0000647 WITH BNP PARIBAS	-383,595,900.000	3 Oct 24				0.00	-24,825.00	-24,232.21	592.79
FX DEAL TRANSACTED ON 04 NOV 2024 USD / IDR EX.RATE 0.0000635 WITH BNP PARIBAS	-218,273,306.000	4 Nov 24				0.00	-13,857.74	-13,871.83	-14.09
FX DEAL TRANSACTED ON 11 SEP 2024 IDR / USD EX.RATE 15415.0 WITH BNP PARIBAS	1,745,144,687.000	11 Sep 24				0.00	113,210.81	113,100.76	-110.05
FX DEAL TRANSACTED ON 14 JUN 2024 USD / IDR EX.RATE 0.0000611 WITH BNP PARIBAS	-2,296,663,776.000	14 Jun 24				0.00	-140,262.84	-140,339.98	-77.14
FX DEAL TRANSACTED ON 14 OCT 2024 USD / IDR EX.RATE 0.0000642 WITH BNP PARIBAS	-383,049,750.000	14 Oct 24				0.00	-24,584.41	-24,585.99	-1.58
FX DEAL TRANSACTED ON 18 JUL 2024 IDR / USD EX.RATE 16183.0 WITH BNP PARIBAS	850,999,238.000	18 Jul 24				0.00	52,586.00	52,369.18	-216.82
FX DEAL TRANSACTED ON 18 JUL 2024 USD / IDR EX.RATE 0.0000617 WITH BNP PARIBAS	-851,972,079.000	18 Jul 24				0.00	-52,586.00	-55,215.30	-2,629.30
FX DEAL TRANSACTED ON 18 JUN 2024 USD / IDR EX.RATE 0.000061 WITH BNP PARIBAS	-28,752,165,000.000	18 Jun 24				0.00	-1,755,000.00	-1,769,364.00	-14,364.00
FX DEAL TRANSACTED ON 18 MAR 2024 IDR / USD EX.RATE 15672.0 WITH BNP PARIBAS	2,292,321,320.000	18 Mar 24				0.00	146,268.59	145,868.36	-400.23
FX DEAL TRANSACTED ON 18 MAR 2024 USD / IDR EX.RATE 0.0000638 WITH BNP PARIBAS	-1,211,828,942.000	18 Mar 24				0.00	-77,324.46	-77,112.88	211.58
FX DEAL TRANSACTED ON 18 NOV 2024 IDR / USD EX.RATE 15848.0 WITH BNP PARIBAS	602,009,291.000	18 Nov 24				0.00	37,986.45	38,029.65	43.20
FX DEAL TRANSACTED ON 19 DEC 2024 IDR / USD EX.RATE 16328.3 WITH BNP PARIBAS	634,338,127.000	19 Dec 24				0.00	38,849.00	39,347.95	498.95
FX DEAL TRANSACTED ON 19 DEC 2024 USD / IDR EX.RATE 0.0000611 WITH BNP PARIBAS	-636,261,152.000	19 Dec 24				0.00	-38,849.00	-39,134.95	-285.95

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 915,826,181.59

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 19 JUL 2024 IDR / USD EX.RATE 16209.0 WITH BNP PARIBAS	892,143,360.000	19 Jul 24				0.00	55,040.00	54,901.13	-138.87
FX DEAL TRANSACTED ON 19 JUL 2024 USD / IDR EX.RATE 0.0000616 WITH BNP PARIBAS	-893,172,608.000	19 Jul 24				0.00	-55,040.00	-57,885.46	-2,845.46
FX DEAL TRANSACTED ON 23 JAN 2024 IDR / USD EX.RATE 15760.8 WITH BNP PARIBAS	2,296,663,776.000	23 Jan 24				0.00	145,720.00	140,339.98	-5,380.02
FX DEAL TRANSACTED ON 23 JAN 2024 USD / IDR EX.RATE 0.0000636 WITH BNP PARIBAS	-2,292,321,320.000	23 Jan 24				0.00	-145,720.00	-145,868.36	-148.36
FX DEAL TRANSACTED ON 24 JUL 2024 IDR / USD EX.RATE 16224.0 WITH BNP PARIBAS	27,009,022,402.000	24 Jul 24				0.00	1,664,757.30	1,662,093.69	-2,663.61
FX DEAL TRANSACTED ON 29 OCT 2024 IDR / USD EX.RATE 15784.0 WITH BNP PARIBAS	218,273,306.000	29 Oct 24				0.00	13,828.77	13,871.83	43.06
FX DEAL TRANSACTED ON 29 OCT 2024 USD / IDR EX.RATE 0.0000633 WITH BNP PARIBAS	-218,413,391.000	29 Oct 24				0.00	-13,828.77	-13,797.44	31.33
Japanese yen - JPY									
FX DEAL TRANSACTED ON 03 JUN 2024 JPY / USD EX.RATE 156.86639 WITH BNP PARIBAS	16,300,000.000	3 Jun 24				0.00	103,910.09	104,356.73	446.64
FX DEAL TRANSACTED ON 03 JUN 2024 USD / JPY EX.RATE 0.0064021 WITH BNP PARIBAS	-16,300,000.000	3 Jun 24				0.00	-104,353.96	-100,822.66	3,531.30
FX DEAL TRANSACTED ON 11 APR 2024 USD / JPY EX.RATE 0.0065252 WITH BNP PARIBAS	-182,283,474.000	11 Apr 24				0.00	-1,189,441.00	-1,191,784.73	-2,343.73
FX DEAL TRANSACTED ON 16 JAN 2024 JPY / USD EX.RATE 146.73938 WITH BNP PARIBAS	19,700,000.000	16 Jan 24				0.00	134,251.62	134,068.33	-183.29
FX DEAL TRANSACTED ON 16 JAN 2024 USD / JPY EX.RATE 0.0068316 WITH BNP PARIBAS	-19,700,000.000	16 Jan 24				0.00	-134,582.96	-134,691.65	-108.69
FX DEAL TRANSACTED ON 22 FEB 2024 USD / JPY EX.RATE 0.0066466 WITH BNP PARIBAS	-183,852,234.000	22 Feb 24				0.00	-1,222,000.00	-1,224,661.01	-2,661.01

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 915,826,181.59

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
Mexican peso - MXN									
FX DEAL TRANSACTED ON 04 JUN 2024 MXN / USD EX.RATE 17.760108 WITH BNP PARIBAS	28,380,652.580	4 Jun 24				0.00	1,598,000.00	1,616,164.27	18,164.27
FX DEAL TRANSACTED ON 05 NOV 2024 MXN / USD EX.RATE 20.37409 WITH BNP PARIBAS	3,830,328.920	5 Nov 24				0.00	188,000.00	189,236.15	1,236.15
FX DEAL TRANSACTED ON 09 SEP 2024 MXN / USD EX.RATE 19.896 WITH BNP PARIBAS	4,040,678.640	9 Sep 24				0.00	203,090.00	209,527.15	6,437.15
FX DEAL TRANSACTED ON 09 SEP 2024 USD / MXN EX.RATE 0.0496251 WITH BNP PARIBAS	-4,092,486.900	9 Sep 24				0.00	-203,090.00	-201,751.90	1,338.10
FX DEAL TRANSACTED ON 10 DEC 2024 MXN / USD EX.RATE 20.1788 WITH BNP PARIBAS	3,021,000.000	10 Dec 24				0.00	149,711.58	148,929.62	-781.96
FX DEAL TRANSACTED ON 10 DEC 2024 USD / MXN EX.RATE 0.0487334 WITH BNP PARIBAS	-3,021,000.000	10 Dec 24				0.00	-147,223.66	-143,423.67	3,799.99
FX DEAL TRANSACTED ON 11 JUL 2024 MXN / USD EX.RATE 18.0172605 WITH BNP PARIBAS	33,902.010	11 Jul 24				0.00	1,881.64	1,757.97	-123.67
FX DEAL TRANSACTED ON 11 JUL 2024 USD / MXN EX.RATE 0.0560591 WITH BNP PARIBAS	-33,902.010	11 Jul 24				0.00	-1,900.52	-1,915.31	-14.79
FX DEAL TRANSACTED ON 16 SEP 2024 MXN / USD EX.RATE 19.26328 WITH BNP PARIBAS	10,886,450.060	16 Sep 24				0.00	565,140.00	564,510.82	-629.18
FX DEAL TRANSACTED ON 16 SEP 2024 USD / MXN EX.RATE 0.0511842 WITH BNP PARIBAS	-11,041,297.120	16 Sep 24				0.00	-565,140.00	-545,491.68	19,648.32
Norwegian krone - NOK									
FX DEAL TRANSACTED ON 11 DEC 2024 USD / NOK EX.RATE 0.0896775 WITH BNP PARIBAS	-448,255.130	11 Dec 24				0.00	-40,198.42	-39,467.27	731.15
FX DEAL TRANSACTED ON 22 FEB 2024 USD / NOK EX.RATE 0.0951429 WITH BNP PARIBAS	-6,521,730.000	22 Feb 24				0.00	-620,496.00	-619,130.03	1,365.97

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 915,826,181.59

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
South African rand - ZAR									
FX DEAL TRANACTED ON 12 DEC 2024 USD / ZAR EX.RATE 0.0565317 WITH BNP PARIBAS	-76,264,205.770	12 Dec 24				0.00	-4,311,342.84	-4,036,023.04	275,319.80
FX DEAL TRANACTED ON 12 DEC 2024 ZAR / USD EX.RATE 17.6388 WITH BNP PARIBAS	76,046,914.090	12 Dec 24				0.00	4,311,342.84	4,255,563.18	-55,779.66
FX DEAL TRANACTED ON 13 DEC 2024 USD / ZAR EX.RATE 0.0556143 WITH BNP PARIBAS	-14,724,534.630	13 Dec 24				0.00	-818,894.09	-779,245.79	39,648.30
FX DEAL TRANACTED ON 13 DEC 2024 ZAR / USD EX.RATE 17.93 WITH BNP PARIBAS PARIS	14,682,771.030	13 Dec 24				0.00	818,894.09	821,643.59	2,749.50
FX DEAL TRANACTED ON 30 JAN 2024 USD / ZAR EX.RATE 0.0529754 WITH BNP PARIBAS	-2,241,000.000	30 Jan 24				0.00	-118,717.91	-118,854.42	-136.51
FX DEAL TRANACTED ON 30 JAN 2024 ZAR / USD EX.RATE 18.9086796 WITH BNP PARIBAS	2,241,000.000	30 Jan 24				0.00	118,517.00	118,056.10	-460.90
Thai baht - THB									
FX DEAL TRANACTED ON 07 MAR 2024 USD / THB EX.RATE 0.0282861 WITH BNP PARIBAS	-40,585,249.740	7 Mar 24				0.00	-1,148,000.00	-1,106,468.10	41,531.90
United States dollar - USD									
FX DEAL TRANACTED ON 01 FEB 2024 EUR / USD EX.RATE 0.9242176 WITH BNP PARIBAS	-1,169,638.000	1 Feb 24				0.00	-1,169,638.00	-1,169,638.00	0.00
FX DEAL TRANACTED ON 01 FEB 2024 USD / EUR EX.RATE 1.0806284 WITH BNP PARIBAS	1,168,159.300	1 Feb 24				0.00	1,168,159.30	1,168,159.30	0.00
FX DEAL TRANACTED ON 02 DEC 2024 USD / INR EX.RATE 0.011809 WITH BNP PARIBAS	43,264.360	2 Dec 24				0.00	43,264.36	43,264.36	0.00
FX DEAL TRANACTED ON 02 FEB 2024 EUR / USD EX.RATE 0.9257622 WITH BNP PARIBAS	-112,339.860	2 Feb 24				0.00	-112,339.86	-112,339.86	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 915,826,181.59

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 02 FEB 2024 USD / CAD EX.RATE 0.743358 WITH BNP PARIBAS	123,397.420	2 Feb 24				0.00	123,397.42	123,397.42	0.00
FX DEAL TRANSACTED ON 02 JAN 2024 CAD / USD EX.RATE 1.32572 WITH BNP PARIBAS	-871,979.000	2 Jan 24				0.00	-871,979.00	-871,979.00	0.00
FX DEAL TRANSACTED ON 02 JAN 2024 USD / CAD EX.RATE 0.7543803 WITH BNP PARIBAS	872,063.660	2 Jan 24				0.00	872,063.66	872,063.66	0.00
FX DEAL TRANSACTED ON 03 DEC 2024 EUR / USD EX.RATE 0.9482898 WITH BNP PARIBAS	-360,649.230	3 Dec 24				0.00	-360,649.23	-360,649.23	0.00
FX DEAL TRANSACTED ON 03 DEC 2024 USD / EUR EX.RATE 1.0526301 WITH BNP PARIBAS	359,999.490	3 Dec 24				0.00	359,999.49	359,999.49	0.00
FX DEAL TRANSACTED ON 03 JUN 2024 JPY / USD EX.RATE 156.86639 WITH BNP PARIBAS	-103,910.090	3 Jun 24				0.00	-103,910.09	-103,910.09	0.00
FX DEAL TRANSACTED ON 03 JUN 2024 USD / JPY EX.RATE 0.0064021 WITH BNP PARIBAS	104,353.960	3 Jun 24				0.00	104,353.96	104,353.96	0.00
FX DEAL TRANSACTED ON 03 OCT 2024 IDR / USD EX.RATE 15430.0 WITH BNP PARIBAS	-24,825.000	3 Oct 24				0.00	-24,825.00	-24,825.00	0.00
FX DEAL TRANSACTED ON 03 OCT 2024 USD / IDR EX.RATE 0.0000647 WITH BNP PARIBAS	24,825.000	3 Oct 24				0.00	24,825.00	24,825.00	0.00
FX DEAL TRANSACTED ON 04 JUN 2024 MXN / USD EX.RATE 17.760108 WITH BNP PARIBAS	-1,598,000.000	4 Jun 24				0.00	-1,598,000.00	-1,598,000.00	0.00
FX DEAL TRANSACTED ON 04 NOV 2024 USD / IDR EX.RATE 0.0000635 WITH BNP PARIBAS	13,857.740	4 Nov 24				0.00	13,857.74	13,857.74	0.00
FX DEAL TRANSACTED ON 05 FEB 2024 CAD / USD EX.RATE 1.34895 WITH BNP PARIBAS	-111,938.920	5 Feb 24				0.00	-111,938.92	-111,938.92	0.00
FX DEAL TRANSACTED ON 05 FEB 2024 USD / CAD EX.RATE 0.7415722 WITH BNP PARIBAS	111,977.410	5 Feb 24				0.00	111,977.41	111,977.41	0.00
FX DEAL TRANSACTED ON 05 NOV 2024 MXN / USD EX.RATE 20.37409 WITH BNP PARIBAS	-188,000.000	5 Nov 24				0.00	-188,000.00	-188,000.00	0.00
FX DEAL TRANSACTED ON 06 DEC 2024 CNH / USD EX.RATE 7.2585 WITH BNP PARIBAS	-92,934.000	6 Dec 24				0.00	-92,934.00	-92,934.00	0.00

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 06 DEC 2024 USD / CNH EX.RATE 0.1381712 WITH BNP PARIBAS	92,934.000	6 Dec 24				0.00	92,934.00	92,934.00	0.00
FX DEAL TRANSACTED ON 07 JUN 2024 USD / CNH EX.RATE 0.1390554 WITH BNP PARIBAS	1,664,000.000	7 Jun 24				0.00	1,664,000.00	1,664,000.00	0.00
FX DEAL TRANSACTED ON 07 MAR 2024 USD / THB EX.RATE 0.0282861 WITH BNP PARIBAS	1,148,000.000	7 Mar 24				0.00	1,148,000.00	1,148,000.00	0.00
FX DEAL TRANSACTED ON 07 OCT 2024 GBP / USD EX.RATE 0.7651389 WITH BNP PARIBAS	-220,874.940	7 Oct 24				0.00	-220,874.94	-220,874.94	0.00
FX DEAL TRANSACTED ON 07 OCT 2024 USD / GBP EX.RATE 1.3069131 WITH BNP PARIBAS	220,868.310	7 Oct 24				0.00	220,868.31	220,868.31	0.00
FX DEAL TRANSACTED ON 08 MAR 2024 GBP / USD EX.RATE 0.7795066 WITH BNP PARIBAS	-64,143.140	8 Mar 24				0.00	-64,143.14	-64,143.14	0.00
FX DEAL TRANSACTED ON 09 DEC 2024 CNH / USD EX.RATE 7.2705 WITH BNP PARIBAS	-185,392.000	9 Dec 24				0.00	-185,392.00	-185,392.00	0.00
FX DEAL TRANSACTED ON 09 DEC 2024 USD / CAD EX.RATE 0.7070771 WITH BNP PARIBAS	750,000.000	9 Dec 24				0.00	750,000.00	750,000.00	0.00
FX DEAL TRANSACTED ON 09 DEC 2024 USD / CNH EX.RATE 0.1379577 WITH BNP PARIBAS	185,392.000	9 Dec 24				0.00	185,392.00	185,392.00	0.00
FX DEAL TRANSACTED ON 09 DEC 2024 USD / EUR EX.RATE 1.056495 WITH BNP PARIBAS	1,053,325.520	9 Dec 24				0.00	1,053,325.52	1,053,325.52	0.00
FX DEAL TRANSACTED ON 09 OCT 2024 INR / USD EX.RATE 84.1745 WITH BNP PARIBAS	-110,753.000	9 Oct 24				0.00	-110,753.00	-110,753.00	0.00
FX DEAL TRANSACTED ON 09 OCT 2024 USD / INR EX.RATE 0.0119031 WITH BNP PARIBAS	110,753.000	9 Oct 24				0.00	110,753.00	110,753.00	0.00
FX DEAL TRANSACTED ON 09 SEP 2024 MXN / USD EX.RATE 19.896 WITH BNP PARIBAS	-203,090.000	9 Sep 24				0.00	-203,090.00	-203,090.00	0.00
FX DEAL TRANSACTED ON 09 SEP 2024 USD / MXN EX.RATE 0.0496251 WITH BNP PARIBAS	203,090.000	9 Sep 24				0.00	203,090.00	203,090.00	0.00
FX DEAL TRANSACTED ON 10 DEC 2024 MXN / USD EX.RATE 20.1788 WITH BNP PARIBAS	-149,711.580	10 Dec 24				0.00	-149,711.58	-149,711.58	0.00

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 10 DEC 2024 USD / MXN EX.RATE 0.0487334 WITH BNP PARIBAS	147,223.660	10 Dec 24				0.00	147,223.66	147,223.66	0.00
FX DEAL TRANSACTED ON 10 JUN 2024 GBP / USD EX.RATE 0.787059 WITH BNP PARIBAS	-447,234.590	10 Jun 24				0.00	-447,234.59	-447,234.59	0.00
FX DEAL TRANSACTED ON 10 JUN 2024 USD / GBP EX.RATE 1.2706993 WITH BNP PARIBAS	447,286.150	10 Jun 24				0.00	447,286.15	447,286.15	0.00
FX DEAL TRANSACTED ON 10 MAY 2024 USD / EUR EX.RATE 1.0785025 WITH BNP PARIBAS	288,499.420	10 May 24				0.00	288,499.42	288,499.42	0.00
FX DEAL TRANSACTED ON 11 APR 2024 USD / JPY EX.RATE 0.0065252 WITH BNP PARIBAS	1,189,441.000	11 Apr 24				0.00	1,189,441.00	1,189,441.00	0.00
FX DEAL TRANSACTED ON 11 DEC 2024 USD / AUD EX.RATE 0.637611 WITH BNP PARIBAS	101,380.150	11 Dec 24				0.00	101,380.15	101,380.15	0.00
FX DEAL TRANSACTED ON 11 DEC 2024 USD / NOK EX.RATE 0.0896775 WITH BNP PARIBAS	40,198.420	11 Dec 24				0.00	40,198.42	40,198.42	0.00
FX DEAL TRANSACTED ON 11 JUL 2024 MXN / USD EX.RATE 18.0172605 WITH BNP PARIBAS	-1,881.640	11 Jul 24				0.00	-1,881.64	-1,881.64	0.00
FX DEAL TRANSACTED ON 11 JUL 2024 USD / MXN EX.RATE 0.0560591 WITH BNP PARIBAS	1,900.520	11 Jul 24				0.00	1,900.52	1,900.52	0.00
FX DEAL TRANSACTED ON 11 SEP 2024 IDR / USD EX.RATE 15415.0 WITH BNP PARIBAS	-113,210.810	11 Sep 24				0.00	-113,210.81	-113,210.81	0.00
FX DEAL TRANSACTED ON 12 DEC 2024 USD / ZAR EX.RATE 0.0565317 WITH BNP PARIBAS	4,311,342.840	12 Dec 24				0.00	4,311,342.84	4,311,342.84	0.00
FX DEAL TRANSACTED ON 12 DEC 2024 ZAR / USD EX.RATE 17.6388 WITH BNP PARIBAS	-4,311,342.840	12 Dec 24				0.00	-4,311,342.84	-4,311,342.84	0.00
FX DEAL TRANSACTED ON 12 NOV 2024 INR / USD EX.RATE 84.6154 WITH BNP PARIBAS	-101,745.000	12 Nov 24				0.00	-101,745.00	-101,745.00	0.00
FX DEAL TRANSACTED ON 12 NOV 2024 USD / INR EX.RATE 0.0118389 WITH BNP PARIBAS	101,745.000	12 Nov 24				0.00	101,745.00	101,745.00	0.00
FX DEAL TRANSACTED ON 13 DEC 2024 CNH / USD EX.RATE 7.2808 WITH BNP PARIBAS	-89,519.000	13 Dec 24				0.00	-89,519.00	-89,519.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 915,826,181.59

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 13 DEC 2024 USD / CNH EX.RATE 0.1381798 WITH BNP PARIBAS	89,519.000	13 Dec 24				0.00	89,519.00	89,519.00	0.00
FX DEAL TRANSACTED ON 13 DEC 2024 USD / ZAR EX.RATE 0.0556143 WITH BNP PARIBAS	818,894.090	13 Dec 24				0.00	818,894.09	818,894.09	0.00
FX DEAL TRANSACTED ON 13 DEC 2024 ZAR / USD EX.RATE 17.93 WITH BNP PARIBAS PARIS	-818,894.090	13 Dec 24				0.00	-818,894.09	-818,894.09	0.00
FX DEAL TRANSACTED ON 14 JUN 2024 USD / IDR EX.RATE 0.0000611 WITH BNP PARIBAS	140,262.840	14 Jun 24				0.00	140,262.84	140,262.84	0.00
FX DEAL TRANSACTED ON 14 NOV 2024 USD / CNH EX.RATE 0.1380934 WITH BNP PARIBAS	994,000.000	14 Nov 24				0.00	994,000.00	994,000.00	0.00
FX DEAL TRANSACTED ON 14 OCT 2024 USD / IDR EX.RATE 0.0000642 WITH BNP PARIBAS	24,584.410	14 Oct 24				0.00	24,584.41	24,584.41	0.00
FX DEAL TRANSACTED ON 15 JAN 2024 GBP / USD EX.RATE 0.7858967 WITH BNP PARIBAS	-666,754.320	15 Jan 24				0.00	-666,754.32	-666,754.32	0.00
FX DEAL TRANSACTED ON 15 JAN 2024 USD / GBP EX.RATE 1.2723019 WITH BNP PARIBAS	666,686.200	15 Jan 24				0.00	666,686.20	666,686.20	0.00
FX DEAL TRANSACTED ON 16 DEC 2024 CNH / USD EX.RATE 7.2872 WITH BNP PARIBAS	-35,058.000	16 Dec 24				0.00	-35,058.00	-35,058.00	0.00
FX DEAL TRANSACTED ON 16 DEC 2024 CNH / USD EX.RATE 7.2908 WITH BNP PARIBAS	-83,517.900	16 Dec 24				0.00	-83,517.90	-83,517.90	0.00
FX DEAL TRANSACTED ON 16 DEC 2024 USD / CNH EX.RATE 0.137278 WITH BNP PARIBAS	83,517.900	16 Dec 24				0.00	83,517.90	83,517.90	0.00
FX DEAL TRANSACTED ON 16 DEC 2024 USD / CNH EX.RATE 0.1373343 WITH BNP PARIBAS	35,058.000	16 Dec 24				0.00	35,058.00	35,058.00	0.00
FX DEAL TRANSACTED ON 16 JAN 2024 JPY / USD EX.RATE 146.73938 WITH BNP PARIBAS	-134,251.620	16 Jan 24				0.00	-134,251.62	-134,251.62	0.00
FX DEAL TRANSACTED ON 16 JAN 2024 USD / JPY EX.RATE 0.0068316 WITH BNP PARIBAS	134,582.960	16 Jan 24				0.00	134,582.96	134,582.96	0.00
FX DEAL TRANSACTED ON 16 JUL 2024 GBP / USD EX.RATE 0.7714368 WITH BNP PARIBAS	-132,220.820	16 Jul 24				0.00	-132,220.82	-132,220.82	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 915,826,181.59

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 16 JUL 2024 USD / GBP EX.RATE 1.2963982 WITH BNP PARIBAS	132,232.620	16 Jul 24				0.00	132,232.62	132,232.62	0.00
FX DEAL TRANSACTED ON 16 SEP 2024 MXN / USD EX.RATE 19.26328 WITH BNP PARIBAS	-565,140.000	16 Sep 24				0.00	-565,140.00	-565,140.00	0.00
FX DEAL TRANSACTED ON 16 SEP 2024 USD / MXN EX.RATE 0.0511842 WITH BNP PARIBAS	565,140.000	16 Sep 24				0.00	565,140.00	565,140.00	0.00
FX DEAL TRANSACTED ON 18 DEC 2024 CNH / USD EX.RATE 7.29 WITH BNP PARIBAS PARIS	-328,852.000	18 Dec 24				0.00	-328,852.00	-328,852.00	0.00
FX DEAL TRANSACTED ON 18 DEC 2024 USD / CNH EX.RATE 0.1378531 WITH BNP PARIBAS	328,852.000	18 Dec 24				0.00	328,852.00	328,852.00	0.00
FX DEAL TRANSACTED ON 18 JUL 2024 IDR / USD EX.RATE 16183.0 WITH BNP PARIBAS	-52,586.000	18 Jul 24				0.00	-52,586.00	-52,586.00	0.00
FX DEAL TRANSACTED ON 18 JUL 2024 USD / IDR EX.RATE 0.0000617 WITH BNP PARIBAS	52,586.000	18 Jul 24				0.00	52,586.00	52,586.00	0.00
FX DEAL TRANSACTED ON 18 JUN 2024 USD / IDR EX.RATE 0.000061 WITH BNP PARIBAS	1,755,000.000	18 Jun 24				0.00	1,755,000.00	1,755,000.00	0.00
FX DEAL TRANSACTED ON 18 JUN 2024 USD / INR EX.RATE 0.0119787 WITH BNP PARIBAS	710,209.120	18 Jun 24				0.00	710,209.12	710,209.12	0.00
FX DEAL TRANSACTED ON 18 MAR 2024 IDR / USD EX.RATE 15672.0 WITH BNP PARIBAS	-146,268.590	18 Mar 24				0.00	-146,268.59	-146,268.59	0.00
FX DEAL TRANSACTED ON 18 MAR 2024 USD / IDR EX.RATE 0.0000638 WITH BNP PARIBAS	77,324.460	18 Mar 24				0.00	77,324.46	77,324.46	0.00
FX DEAL TRANSACTED ON 18 NOV 2024 CNH / USD EX.RATE 7.2467 WITH BNP PARIBAS	-272,661.350	18 Nov 24				0.00	-272,661.35	-272,661.35	0.00
FX DEAL TRANSACTED ON 18 NOV 2024 IDR / USD EX.RATE 15848.0 WITH BNP PARIBAS	-37,986.450	18 Nov 24				0.00	-37,986.45	-37,986.45	0.00
FX DEAL TRANSACTED ON 18 NOV 2024 USD / CNH EX.RATE 0.1381769 WITH BNP PARIBAS	272,661.350	18 Nov 24				0.00	272,661.35	272,661.35	0.00
FX DEAL TRANSACTED ON 18 OCT 2024 INR / USD EX.RATE 84.24 WITH BNP PARIBAS PARIS	-127,224.660	18 Oct 24				0.00	-127,224.66	-127,224.66	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 915,826,181.59

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 18 OCT 2024 USD / INR EX.RATE 0.0118926 WITH BNP PARIBAS	127,224.660	18 Oct 24				0.00	127,224.66	127,224.66	0.00
FX DEAL TRANSACTED ON 19 DEC 2024 CNH / USD EX.RATE 7.3098 WITH BNP PARIBAS	-329,559.000	19 Dec 24				0.00	-329,559.00	-329,559.00	0.00
FX DEAL TRANSACTED ON 19 DEC 2024 IDR / USD EX.RATE 16328.3 WITH BNP PARIBAS	-38,849.000	19 Dec 24				0.00	-38,849.00	-38,849.00	0.00
FX DEAL TRANSACTED ON 19 DEC 2024 USD / CNH EX.RATE 0.1374306 WITH BNP PARIBAS	329,559.000	19 Dec 24				0.00	329,559.00	329,559.00	0.00
FX DEAL TRANSACTED ON 19 DEC 2024 USD / IDR EX.RATE 0.0000611 WITH BNP PARIBAS	38,849.000	19 Dec 24				0.00	38,849.00	38,849.00	0.00
FX DEAL TRANSACTED ON 19 FEB 2024 AUD / USD EX.RATE 1.5294797 WITH BNP PARIBAS	-1,558,046.150	19 Feb 24				0.00	-1,558,046.15	-1,558,046.15	0.00
FX DEAL TRANSACTED ON 19 FEB 2024 USD / AUD EX.RATE 0.6540723 WITH BNP PARIBAS	1,558,654.290	19 Feb 24				0.00	1,558,654.29	1,558,654.29	0.00
FX DEAL TRANSACTED ON 19 JUL 2024 IDR / USD EX.RATE 16209.0 WITH BNP PARIBAS	-55,040.000	19 Jul 24				0.00	-55,040.00	-55,040.00	0.00
FX DEAL TRANSACTED ON 19 JUL 2024 USD / IDR EX.RATE 0.0000616 WITH BNP PARIBAS	55,040.000	19 Jul 24				0.00	55,040.00	55,040.00	0.00
FX DEAL TRANSACTED ON 21 OCT 2024 CNH / USD EX.RATE 7.1239 WITH BNP PARIBAS	-204,394.000	21 Oct 24				0.00	-204,394.00	-204,394.00	0.00
FX DEAL TRANSACTED ON 21 OCT 2024 USD / CNH EX.RATE 0.1408871 WITH BNP PARIBAS	204,394.000	21 Oct 24				0.00	204,394.00	204,394.00	0.00
FX DEAL TRANSACTED ON 22 AUG 2024 CNH / USD EX.RATE 7.08939 WITH BNP PARIBAS	-211,404.000	22 Aug 24				0.00	-211,404.00	-211,404.00	0.00
FX DEAL TRANSACTED ON 22 AUG 2024 USD / CNH EX.RATE 0.1413889 WITH BNP PARIBAS	211,404.000	22 Aug 24				0.00	211,404.00	211,404.00	0.00
FX DEAL TRANSACTED ON 22 FEB 2024 USD / EUR EX.RATE 1.082068 WITH BNP PARIBAS	3,477,766.550	22 Feb 24				0.00	3,477,766.55	3,477,766.55	0.00
FX DEAL TRANSACTED ON 22 FEB 2024 USD / JPY EX.RATE 0.0066466 WITH BNP PARIBAS	1,222,000.000	22 Feb 24				0.00	1,222,000.00	1,222,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 915,826,181.59

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 22 FEB 2024 USD / NOK EX.RATE 0.0951429 WITH BNP PARIBAS	620,496.000	22 Feb 24				0.00	620,496.00	620,496.00	0.00
FX DEAL TRANSACTED ON 22 OCT 2024 INR / USD EX.RATE 84.0718 WITH BNP PARIBAS	-237,920.010	22 Oct 24				0.00	-237,920.01	-237,920.01	0.00
FX DEAL TRANSACTED ON 23 FEB 2024 EUR / USD EX.RATE 0.9237723 WITH BNP PARIBAS	-3,367,713.190	23 Feb 24				0.00	-3,367,713.19	-3,367,713.19	0.00
FX DEAL TRANSACTED ON 23 FEB 2024 INR / USD EX.RATE 83.3095 WITH BNP PARIBAS	-711,677.120	23 Feb 24				0.00	-711,677.12	-711,677.12	0.00
FX DEAL TRANSACTED ON 23 FEB 2024 USD / EUR EX.RATE 1.0828332 WITH BNP PARIBAS	3,368,694.090	23 Feb 24				0.00	3,368,694.09	3,368,694.09	0.00
FX DEAL TRANSACTED ON 23 FEB 2024 USD / INR EX.RATE 0.0120587 WITH BNP PARIBAS	711,677.120	23 Feb 24				0.00	711,677.12	711,677.12	0.00
FX DEAL TRANSACTED ON 23 JAN 2024 IDR / USD EX.RATE 15760.8 WITH BNP PARIBAS	-145,720.000	23 Jan 24				0.00	-145,720.00	-145,720.00	0.00
FX DEAL TRANSACTED ON 23 JAN 2024 USD / IDR EX.RATE 0.0000636 WITH BNP PARIBAS	145,720.000	23 Jan 24				0.00	145,720.00	145,720.00	0.00
FX DEAL TRANSACTED ON 23 SEP 2024 EUR / USD EX.RATE 0.900116 WITH BNP PARIBAS	-823,227.210	23 Sep 24				0.00	-823,227.21	-823,227.21	0.00
FX DEAL TRANSACTED ON 23 SEP 2024 USD / EUR EX.RATE 1.1106063 WITH BNP PARIBAS	822,959.270	23 Sep 24				0.00	822,959.27	822,959.27	0.00
FX DEAL TRANSACTED ON 24 JUL 2024 IDR / USD EX.RATE 16224.0 WITH BNP PARIBAS	-1,664,757.300	24 Jul 24				0.00	-1,664,757.30	-1,664,757.30	0.00
FX DEAL TRANSACTED ON 24 OCT 2024 CNH / USD EX.RATE 7.10825 WITH BNP PARIBAS	-153,163.000	24 Oct 24				0.00	-153,163.00	-153,163.00	0.00
FX DEAL TRANSACTED ON 24 OCT 2024 USD / CNH EX.RATE 0.1409513 WITH BNP PARIBAS	153,163.000	24 Oct 24				0.00	153,163.00	153,163.00	0.00
FX DEAL TRANSACTED ON 25 JUN 2024 AUD / USD EX.RATE 1.5008133 WITH BNP PARIBAS	-1,095,178.870	25 Jun 24				0.00	-1,095,178.87	-1,095,178.87	0.00
FX DEAL TRANSACTED ON 25 JUN 2024 USD / AUD EX.RATE 0.6668724 WITH BNP PARIBAS	1,096,110.820	25 Jun 24				0.00	1,096,110.82	1,096,110.82	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 915,826,181.59

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 25 NOV 2024 INR / USD EX.RATE 84.5178 WITH BNP PARIBAS	-92,279.000	25 Nov 24				0.00	-92,279.00	-92,279.00	0.00
FX DEAL TRANSACTED ON 25 NOV 2024 USD / INR EX.RATE 0.0118577 WITH BNP PARIBAS	92,279.000	25 Nov 24				0.00	92,279.00	92,279.00	0.00
FX DEAL TRANSACTED ON 26 APR 2024 GBP / USD EX.RATE 0.7989993 WITH BNP PARIBAS	-6,436,801.680	26 Apr 24				0.00	-6,436,801.68	-6,436,801.68	0.00
FX DEAL TRANSACTED ON 26 APR 2024 USD / GBP EX.RATE 1.2517635 WITH BNP PARIBAS	6,437,819.990	26 Apr 24				0.00	6,437,819.99	6,437,819.99	0.00
FX DEAL TRANSACTED ON 26 FEB 2024 GBP / USD EX.RATE 0.7879181 WITH BNP PARIBAS	-2,738,863.250	26 Feb 24				0.00	-2,738,863.25	-2,738,863.25	0.00
FX DEAL TRANSACTED ON 26 FEB 2024 USD / GBP EX.RATE 1.2694114 WITH BNP PARIBAS	2,739,389.800	26 Feb 24				0.00	2,739,389.80	2,739,389.80	0.00
FX DEAL TRANSACTED ON 27 FEB 2024 INR / USD EX.RATE 82.8915 WITH BNP PARIBAS	-711,986.200	27 Feb 24				0.00	-711,986.20	-711,986.20	0.00
FX DEAL TRANSACTED ON 27 NOV 2024 CAD / USD EX.RATE 1.40465 WITH BNP PARIBAS	-2,304,115.250	27 Nov 24				0.00	-2,304,115.25	-2,304,115.25	0.00
FX DEAL TRANSACTED ON 27 NOV 2024 USD / CAD EX.RATE 0.7130364 WITH BNP PARIBAS	2,304,115.250	27 Nov 24				0.00	2,304,115.25	2,304,115.25	0.00
FX DEAL TRANSACTED ON 28 MAR 2024 EUR / USD EX.RATE 0.925641 WITH BNP PARIBAS	-425,650.970	28 Mar 24				0.00	-425,650.97	-425,650.97	0.00
FX DEAL TRANSACTED ON 28 MAR 2024 USD / CAD EX.RATE 0.7389659 WITH BNP PARIBAS	133,752.820	28 Mar 24				0.00	133,752.82	133,752.82	0.00
FX DEAL TRANSACTED ON 28 MAR 2024 USD / EUR EX.RATE 1.0790279 WITH BNP PARIBAS	425,137.000	28 Mar 24				0.00	425,137.00	425,137.00	0.00
FX DEAL TRANSACTED ON 28 MAY 2024 GBP / USD EX.RATE 0.7829481 WITH BNP PARIBAS	-6,568,762.000	28 May 24				0.00	-6,568,762.00	-6,568,762.00	0.00
FX DEAL TRANSACTED ON 28 MAY 2024 USD / GBP EX.RATE 1.2774058 WITH BNP PARIBAS	6,569,698.030	28 May 24				0.00	6,569,698.03	6,569,698.03	0.00
FX DEAL TRANSACTED ON 29 APR 2024 AUD / USD EX.RATE 1.5238323 WITH BNP PARIBAS	-60,374.100	29 Apr 24				0.00	-60,374.10	-60,374.10	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 915,826,181.59

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 29 APR 2024 USD / AUD EX.RATE 0.6569242 WITH BNP PARIBAS	60,437.030	29 Apr 24				0.00	60,437.03	60,437.03	0.00
FX DEAL TRANSACTED ON 29 AUG 2024 GBP / USD EX.RATE 0.7595902 WITH BNP PARIBAS	-2,450,005.380	29 Aug 24				0.00	-2,450,005.38	-2,450,005.38	0.00
FX DEAL TRANSACTED ON 29 AUG 2024 USD / GBP EX.RATE 1.31615 WITH BNP PARIBAS	2,449,355.150	29 Aug 24				0.00	2,449,355.15	2,449,355.15	0.00
FX DEAL TRANSACTED ON 29 FEB 2024 AUD / USD EX.RATE 1.5388877 WITH BNP PARIBAS	-277,260.000	29 Feb 24				0.00	-277,260.00	-277,260.00	0.00
FX DEAL TRANSACTED ON 29 FEB 2024 USD / AUD EX.RATE 0.6504336 WITH BNP PARIBAS	277,521.800	29 Feb 24				0.00	277,521.80	277,521.80	0.00
FX DEAL TRANSACTED ON 29 JAN 2024 GBP / USD EX.RATE 0.7875537 WITH BNP PARIBAS	-2,740,130.640	29 Jan 24				0.00	-2,740,130.64	-2,740,130.64	0.00
FX DEAL TRANSACTED ON 29 JAN 2024 USD / GBP EX.RATE 1.2699877 WITH BNP PARIBAS	2,740,633.460	29 Jan 24				0.00	2,740,633.46	2,740,633.46	0.00
FX DEAL TRANSACTED ON 29 OCT 2024 GBP / USD EX.RATE 0.7698312 WITH BNP PARIBAS	-5,746,714.060	29 Oct 24				0.00	-5,746,714.06	-5,746,714.06	0.00
FX DEAL TRANSACTED ON 29 OCT 2024 IDR / USD EX.RATE 15784.0 WITH BNP PARIBAS	-13,828.770	29 Oct 24				0.00	-13,828.77	-13,828.77	0.00
FX DEAL TRANSACTED ON 29 OCT 2024 USD / GBP EX.RATE 1.298935 WITH BNP PARIBAS	5,746,488.440	29 Oct 24				0.00	5,746,488.44	5,746,488.44	0.00
FX DEAL TRANSACTED ON 29 OCT 2024 USD / IDR EX.RATE 0.0000633 WITH BNP PARIBAS	13,828.770	29 Oct 24				0.00	13,828.77	13,828.77	0.00
FX DEAL TRANSACTED ON 30 APR 2024 CAD / USD EX.RATE 1.373811 WITH BNP PARIBAS	-173,968.620	30 Apr 24				0.00	-173,968.62	-173,968.62	0.00
FX DEAL TRANSACTED ON 30 AUG 2024 USD / AUD EX.RATE 0.6785068 WITH BNP PARIBAS	2,714.030	30 Aug 24				0.00	2,714.03	2,714.03	0.00
FX DEAL TRANSACTED ON 30 DEC 2024 INR / USD EX.RATE 86.1872 WITH BNP PARIBAS	-94,835.000	30 Dec 24				0.00	-94,835.00	-94,835.00	0.00
FX DEAL TRANSACTED ON 30 DEC 2024 USD / INR EX.RATE 0.0116626 WITH BNP PARIBAS	94,835.000	30 Dec 24				0.00	94,835.00	94,835.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 915,826,181.59

5500 Supplemental Schedules

1 JAN 24 - 31 DEC 24

Account number RUSHP
Account Name PENSION ASSETS

Page 162 of 483

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 30 JAN 2024 USD / ZAR EX.RATE 0.0529754 WITH BNP PARIBAS	118,717.910	30 Jan 24				0.00	118,717.91	118,717.91	0.00
FX DEAL TRANSACTED ON 30 JAN 2024 ZAR / USD EX.RATE 18.9086796 WITH BNP PARIBAS	-118,517.000	30 Jan 24				0.00	-118,517.00	-118,517.00	0.00
FX DEAL TRANSACTED ON 31 DEC 2024 CAD / USD EX.RATE 1.4381553 WITH BNP PARIBAS	-68,142.850	31 Dec 24				0.00	-68,142.85	-68,142.85	0.00
FX DEAL TRANSACTED ON 31 DEC 2024 GBP / USD EX.RATE 0.798459 WITH BNP PARIBAS	-72,639.930	31 Dec 24				0.00	-72,639.93	-72,639.93	0.00
FX DEAL TRANSACTED ON 31 JAN 2024 AUD / USD EX.RATE 1.5178192 WITH BNP PARIBAS	-644,570.180	31 Jan 24				0.00	-644,570.18	-644,570.18	0.00
FX DEAL TRANSACTED ON 31 JAN 2024 USD / AUD EX.RATE 0.65819 WITH BNP PARIBAS	643,934.260	31 Jan 24				0.00	643,934.26	643,934.26	0.00
FX DEAL TRANSACTED ON 31 MAY 2024 CAD / USD EX.RATE 1.3631394 WITH BNP PARIBAS	-63,089.660	31 May 24				0.00	-63,089.66	-63,089.66	0.00
FX DEAL TRANSACTED ON 31 MAY 2024 EUR / USD EX.RATE 0.9211403 WITH BNP PARIBAS	-169,355.320	31 May 24				0.00	-169,355.32	-169,355.32	0.00
FX DEAL TRANSACTED ON 31 OCT 2024 GBP / USD EX.RATE 0.7778245 WITH BNP PARIBAS	-258,413.060	31 Oct 24				0.00	-258,413.06	-258,413.06	0.00
Total BNP PARIBAS PARIS							.000.00	514,177.03	514,177.03

CITIBANK N.A.

Cash and Cash Equivalents

Australian dollar - AUD

FX DEAL TRANSACTED ON 16 FEB 2024 USD / AUD EX.RATE 0.651344 WITH CITIBANK N.A.	-2,337,000.000	16 Feb 24				0.00	-1,522,190.93	-1,527,580.08	-5,389.15
FX DEAL TRANSACTED ON 26 APR 2024 AUD / USD EX.RATE 1.530665 WITH CITIBANK N.A.	147,000.000	26 Apr 24				0.00	96,036.69	95,939.55	-97.14

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 915,826,181.59

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 26 APR 2024 USD / AUD EX.RATE 0.6533674 WITH CITIBANK N.A.	-147,000.000	26 Apr 24				0.00	-96,045.01	-95,410.35	634.66
Brazilian real - BRL									
FX DEAL TRANSACTED ON 31 JAN 2024 USD / BRL EX.RATE 0.2018775 WITH CITIBANK N.A.	-5,906,789.570	31 Jan 24				0.00	-1,192,447.68	-1,201,177.34	-8,729.66
British pound sterling - GBP									
FX DEAL TRANSACTED ON 01 APR 2024 GBP / USD EX.RATE 0.7929877 WITH CITIBANK N.A.	275,000.000	1 Apr 24				0.00	346,789.74	345,468.75	-1,320.99
FX DEAL TRANSACTED ON 01 APR 2024 USD / GBP EX.RATE 1.2612566 WITH CITIBANK N.A.	-275,000.000	1 Apr 24				0.00	-346,845.57	-343,557.52	3,288.05
FX DEAL TRANSACTED ON 11 MAR 2024 GBP / USD EX.RATE 0.7786486 WITH CITIBANK N.A.	230,000.000	11 Mar 24				0.00	295,383.55	296,274.50	890.95
FX DEAL TRANSACTED ON 11 MAR 2024 USD / GBP EX.RATE 1.2844472 WITH CITIBANK N.A.	-230,000.000	11 Mar 24				0.00	-295,422.86	-288,937.50	6,485.36
FX DEAL TRANSACTED ON 12 MAR 2024 GBP / USD EX.RATE 0.7815694 WITH CITIBANK N.A.	201,000.000	12 Mar 24				0.00	257,174.86	257,410.67	235.81
FX DEAL TRANSACTED ON 12 MAR 2024 USD / GBP EX.RATE 1.2796389 WITH CITIBANK N.A.	-201,000.000	12 Mar 24				0.00	-257,207.42	-252,506.25	4,701.17
FX DEAL TRANSACTED ON 19 DEC 2024 GBP / USD EX.RATE 0.7949821 WITH CITIBANK N.A.	556,487.450	19 Dec 24				0.00	700,000.00	697,863.15	-2,136.85
FX DEAL TRANSACTED ON 21 MAR 2024 GBP / USD EX.RATE 0.7852636 WITH CITIBANK N.A.	1,156,000.000	21 Mar 24				0.00	1,472,117.22	1,464,363.09	-7,754.13
FX DEAL TRANSACTED ON 21 MAR 2024 USD / GBP EX.RATE 1.2735186 WITH CITIBANK N.A.	-1,156,000.000	21 Mar 24				0.00	-1,472,187.50	-1,452,225.00	19,962.50
FX DEAL TRANSACTED ON 22 MAR 2024 GBP / USD EX.RATE 0.7932301 WITH CITIBANK N.A.	268,000.000	22 Mar 24				0.00	337,859.10	339,489.02	1,629.92
FX DEAL TRANSACTED ON 22 MAR 2024 USD / GBP EX.RATE 1.2607329 WITH CITIBANK N.A.	-268,000.000	22 Mar 24				0.00	-337,876.42	-336,675.00	1,201.42

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 915,826,181.59

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 25 NOV 2024 GBP / USD EX.RATE 0.7950031 WITH CITIBANK N.A.	585,000.000	25 Nov 24				0.00	735,846.17	738,767.33	2,921.16
FX DEAL TRANSACTED ON 25 NOV 2024 USD / GBP EX.RATE 1.2578727 WITH CITIBANK N.A.	-585,000.000	25 Nov 24				0.00	-735,855.53	-734,233.56	1,621.97
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 06 NOV 2024 CAD / USD EX.RATE 1.3907466 WITH CITIBANK N.A.	3,598,000.000	6 Nov 24				0.00	2,587,099.62	2,555,125.52	-31,974.10
FX DEAL TRANSACTED ON 06 NOV 2024 USD / CAD EX.RATE 0.7185044 WITH CITIBANK N.A.	-3,598,000.000	6 Nov 24				0.00	-2,585,178.69	-2,584,584.44	594.25
FX DEAL TRANSACTED ON 26 JUL 2024 CAD / USD EX.RATE 1.3814155 WITH CITIBANK N.A.	6,850,979.760	26 Jul 24				0.00	4,959,391.12	4,950,845.32	-8,545.80
FX DEAL TRANSACTED ON 26 JUL 2024 USD / CAD EX.RATE 0.7245385 WITH CITIBANK N.A.	-6,844,897.070	26 Jul 24				0.00	-4,959,391.12	-5,072,360.64	-112,969.52
Euro - EUR									
FX DEAL TRANSACTED ON 06 JUN 2024 EUR / USD EX.RATE 0.919087 WITH CITIBANK N.A.	407,000.000	6 Jun 24				0.00	442,830.77	442,754.99	-75.78
FX DEAL TRANSACTED ON 06 JUN 2024 USD / EUR EX.RATE 1.0892535 WITH CITIBANK N.A.	-407,000.000	6 Jun 24				0.00	-443,326.17	-436,690.69	6,635.48
HK offshore Chinese Yuan Renminbi - CNH									
FX DEAL TRANSACTED ON 16 DEC 2024 CNH / USD EX.RATE 7.2855 WITH CITIBANK N.A.	64,819.090	16 Dec 24				0.00	8,897.00	8,894.31	-2.69
FX DEAL TRANSACTED ON 16 DEC 2024 USD / CNH EX.RATE 0.1373645 WITH CITIBANK N.A.	-64,769.270	16 Dec 24				0.00	-8,897.00	-8,823.37	73.63
FX DEAL TRANSACTED ON 19 AUG 2024 CNH / USD EX.RATE 7.0903 WITH CITIBANK N.A.	3,055,578.970	19 Aug 24				0.00	430,952.00	428,657.66	-2,294.34

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 915,826,181.59

5500 Supplemental Schedules

1 JAN 24 - 31 DEC 24

Account number RUSHP
Account Name PENSION ASSETS

Page 165 of 483

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 19 AUG 2024 USD / CNH EX.RATE 0.1413573 WITH CITIBANK N.A.	-3,048,670.810	19 Aug 24				0.00	-430,952.00	-421,328.64	9,623.36
FX DEAL TRANSACTED ON 22 AUG 2024 CNH / USD EX.RATE 7.0859415 WITH CITIBANK N.A.	2,525,776.760	22 Aug 24				0.00	356,449.00	354,333.36	-2,115.64
FX DEAL TRANSACTED ON 22 AUG 2024 USD / CNH EX.RATE 0.1414519 WITH CITIBANK N.A.	-2,519,931.000	22 Aug 24				0.00	-356,449.00	-348,256.39	8,192.61
FX DEAL TRANSACTED ON 28 OCT 2024 CNH / USD EX.RATE 7.126 WITH CITIBANK N.A.	1,104,472.990	28 Oct 24				0.00	154,992.00	152,639.01	-2,352.99
FX DEAL TRANSACTED ON 28 OCT 2024 USD / CNH EX.RATE 0.1405999 WITH CITIBANK N.A.	-1,102,362.000	28 Oct 24				0.00	-154,992.00	-151,263.36	3,728.64
Indian rupee - INR									
FX DEAL TRANSACTED ON 02 DEC 2024 INR / USD EX.RATE 84.6812 WITH CITIBANK N.A.	47,618,013.110	2 Dec 24				0.00	562,320.95	562,237.63	-83.32
FX DEAL TRANSACTED ON 02 OCT 2024 INR / USD EX.RATE 84.2285 WITH CITIBANK N.A.	9,571,979.430	2 Oct 24				0.00	113,643.00	113,018.72	-624.28
FX DEAL TRANSACTED ON 02 OCT 2024 USD / INR EX.RATE 0.0118963 WITH CITIBANK N.A.	-9,552,830.580	2 Oct 24				0.00	-113,643.00	-113,614.28	28.72
FX DEAL TRANSACTED ON 03 JUN 2024 INR / USD EX.RATE 83.4451 WITH CITIBANK N.A.	11,671,466.140	3 Jun 24				0.00	139,870.00	139,696.48	-173.52
FX DEAL TRANSACTED ON 03 JUN 2024 USD / INR EX.RATE 0.0120214 WITH CITIBANK N.A.	-11,635,085.950	3 Jun 24				0.00	-139,870.00	-139,413.31	456.69
FX DEAL TRANSACTED ON 03 SEP 2024 INR / USD EX.RATE 84.113 WITH CITIBANK N.A.	9,260,000.170	3 Sep 24				0.00	110,090.00	110,131.57	41.57
FX DEAL TRANSACTED ON 03 SEP 2024 USD / INR EX.RATE 0.0119012 WITH CITIBANK N.A.	-9,250,312.250	3 Sep 24				0.00	-110,090.00	-110,717.54	-627.54
FX DEAL TRANSACTED ON 04 OCT 2024 INR / USD EX.RATE 84.203 WITH CITIBANK N.A.	9,582,385.600	4 Oct 24				0.00	113,801.00	113,141.59	-659.41
FX DEAL TRANSACTED ON 04 OCT 2024 USD / INR EX.RATE 0.0118991 WITH CITIBANK N.A.	-9,563,836.040	4 Oct 24				0.00	-113,801.00	-113,745.17	55.83

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 915,826,181.59

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 04 SEP 2024 INR / USD EX.RATE 84.1195 WITH CITIBANK N.A.	17,929,061.990	4 Sep 24				0.00	213,138.00	213,234.96	96.96
FX DEAL TRANSACTED ON 04 SEP 2024 USD / INR EX.RATE 0.0119005 WITH CITIBANK N.A.	-17,909,986.140	4 Sep 24				0.00	-213,138.00	-214,365.70	-1,227.70
FX DEAL TRANSACTED ON 05 NOV 2024 INR / USD EX.RATE 84.384 WITH CITIBANK N.A.	13,614,514.560	5 Nov 24				0.00	161,340.00	158,812.75	-2,527.25
FX DEAL TRANSACTED ON 05 NOV 2024 USD / INR EX.RATE 0.0118751 WITH CITIBANK N.A.	-13,586,441.400	5 Nov 24				0.00	-161,340.00	-160,418.47	921.53
FX DEAL TRANSACTED ON 06 SEP 2024 INR / USD EX.RATE 84.0925 WITH CITIBANK N.A.	19,302,760.640	6 Sep 24				0.00	229,542.00	229,572.71	30.71
FX DEAL TRANSACTED ON 06 SEP 2024 USD / INR EX.RATE 0.0119048 WITH CITIBANK N.A.	-19,281,528.000	6 Sep 24				0.00	-229,542.00	-230,781.77	-1,239.77
FX DEAL TRANSACTED ON 08 NOV 2024 INR / USD EX.RATE 84.607 WITH CITIBANK N.A.	8,988,901.500	8 Nov 24				0.00	106,243.00	104,855.17	-1,387.83
FX DEAL TRANSACTED ON 08 NOV 2024 USD / INR EX.RATE 0.0118413 WITH CITIBANK N.A.	-8,972,221.350	8 Nov 24				0.00	-106,243.00	-105,937.23	305.77
FX DEAL TRANSACTED ON 09 SEP 2024 INR / USD EX.RATE 84.0995 WITH CITIBANK N.A.	18,999,590.840	9 Sep 24				0.00	225,918.00	225,967.04	49.04
FX DEAL TRANSACTED ON 09 SEP 2024 USD / INR EX.RATE 0.0119033 WITH CITIBANK N.A.	-18,979,371.180	9 Sep 24				0.00	-225,918.00	-227,165.23	-1,247.23
FX DEAL TRANSACTED ON 10 SEP 2024 INR / USD EX.RATE 84.1101 WITH CITIBANK N.A.	19,013,088.110	10 Sep 24				0.00	226,050.00	226,127.56	77.56
FX DEAL TRANSACTED ON 10 SEP 2024 USD / INR EX.RATE 0.0119019 WITH CITIBANK N.A.	-18,992,721.000	10 Sep 24				0.00	-226,050.00	-227,325.02	-1,275.02
FX DEAL TRANSACTED ON 11 OCT 2024 INR / USD EX.RATE 84.2765 WITH CITIBANK N.A.	9,307,580.940	11 Oct 24				0.00	110,441.00	109,896.90	-544.10
FX DEAL TRANSACTED ON 11 OCT 2024 USD / INR EX.RATE 0.0118892 WITH CITIBANK N.A.	-9,289,192.510	11 Oct 24				0.00	-110,441.00	-110,478.76	-37.76
FX DEAL TRANSACTED ON 12 SEP 2024 INR / USD EX.RATE 84.1125 WITH CITIBANK N.A.	18,655,395.490	12 Sep 24				0.00	221,791.00	221,873.43	82.43

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 12 SEP 2024 USD / INR EX.RATE 0.0119019 WITH CITIBANK N.A.	-18,634,879.820	12 Sep 24				0.00	-221,791.00	-223,041.99	-1,250.99
FX DEAL TRANSACTED ON 13 NOV 2024 INR / USD EX.RATE 84.5915 WITH CITIBANK N.A.	8,941,998.280	13 Nov 24				0.00	105,708.00	104,308.04	-1,399.96
FX DEAL TRANSACTED ON 13 NOV 2024 USD / INR EX.RATE 0.0118427 WITH CITIBANK N.A.	-8,925,983.520	13 Nov 24				0.00	-105,708.00	-105,391.29	316.71
FX DEAL TRANSACTED ON 15 NOV 2024 INR / USD EX.RATE 84.6381 WITH CITIBANK N.A.	8,956,149.830	15 Nov 24				0.00	105,817.00	104,473.12	-1,343.88
FX DEAL TRANSACTED ON 15 NOV 2024 USD / INR EX.RATE 0.0118371 WITH CITIBANK N.A.	-8,939,420.160	15 Nov 24				0.00	-105,817.00	-105,549.94	267.06
FX DEAL TRANSACTED ON 17 DEC 2024 INR / USD EX.RATE 85.5065 WITH CITIBANK N.A.	6,060,700.720	17 Dec 24				0.00	70,880.00	70,286.11	-593.89
FX DEAL TRANSACTED ON 17 DEC 2024 USD / INR EX.RATE 0.0117467 WITH CITIBANK N.A.	-6,034,014.400	17 Dec 24				0.00	-70,880.00	-70,386.53	493.47
FX DEAL TRANSACTED ON 17 OCT 2024 INR / USD EX.RATE 84.222 WITH CITIBANK N.A.	8,944,797.510	17 Oct 24				0.00	106,205.00	105,613.43	-591.57
FX DEAL TRANSACTED ON 17 OCT 2024 USD / INR EX.RATE 0.0118956 WITH CITIBANK N.A.	-8,928,123.330	17 Oct 24				0.00	-106,205.00	-106,184.47	20.53
FX DEAL TRANSACTED ON 18 DEC 2024 INR / USD EX.RATE 85.5435 WITH CITIBANK N.A.	11,961,718.690	18 Dec 24				0.00	139,832.00	138,720.37	-1,111.63
FX DEAL TRANSACTED ON 18 DEC 2024 INR / USD EX.RATE 85.5435 WITH CITIBANK N.A.	5,126,450.870	18 Dec 24				0.00	59,928.00	59,451.59	-476.41
FX DEAL TRANSACTED ON 18 DEC 2024 INR / USD EX.RATE 85.5635 WITH CITIBANK N.A.	5,127,649.430	18 Dec 24				0.00	59,928.00	59,465.49	-462.51
FX DEAL TRANSACTED ON 18 DEC 2024 USD / INR EX.RATE 0.0117398 WITH CITIBANK N.A.	-5,104,667.040	18 Dec 24				0.00	-59,928.00	-59,545.73	382.27
FX DEAL TRANSACTED ON 18 DEC 2024 USD / INR EX.RATE 0.0117426 WITH CITIBANK N.A.	-5,103,468.480	18 Dec 24				0.00	-59,928.00	-59,531.75	396.25
FX DEAL TRANSACTED ON 18 DEC 2024 USD / INR EX.RATE 0.0117426 WITH CITIBANK N.A.	-11,908,093.120	18 Dec 24				0.00	-139,832.00	-138,907.41	924.59

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 18 JUN 2024 INR / USD EX.RATE 83.4817 WITH CITIBANK N.A.	81,601,199.020	18 Jun 24				0.00	977,474.09	977,757.53	283.44
FX DEAL TRANSACTED ON 18 NOV 2024 INR / USD EX.RATE 84.602 WITH CITIBANK N.A.	8,962,820.480	18 Nov 24				0.00	105,941.00	104,550.93	-1,390.07
FX DEAL TRANSACTED ON 18 NOV 2024 USD / INR EX.RATE 0.0118427 WITH CITIBANK N.A.	-8,945,658.040	18 Nov 24				0.00	-105,941.00	-105,623.59	317.41
FX DEAL TRANSACTED ON 19 DEC 2024 INR / USD EX.RATE 85.646 WITH CITIBANK N.A.	11,993,351.960	19 Dec 24				0.00	140,034.00	139,087.22	-946.78
FX DEAL TRANSACTED ON 19 DEC 2024 INR / USD EX.RATE 85.665 WITH CITIBANK N.A.	5,141,184.980	19 Dec 24				0.00	60,015.00	59,622.46	-392.54
FX DEAL TRANSACTED ON 19 DEC 2024 USD / INR EX.RATE 0.0117247 WITH CITIBANK N.A.	-5,118,679.350	19 Dec 24				0.00	-60,015.00	-59,709.18	305.82
FX DEAL TRANSACTED ON 19 DEC 2024 USD / INR EX.RATE 0.0117275 WITH CITIBANK N.A.	-11,940,699.180	19 Dec 24				0.00	-140,034.00	-139,287.76	746.24
FX DEAL TRANSACTED ON 19 NOV 2024 INR / USD EX.RATE 84.6545 WITH CITIBANK N.A.	8,932,827.490	19 Nov 24				0.00	105,521.00	104,201.06	-1,319.94
FX DEAL TRANSACTED ON 19 NOV 2024 USD / INR EX.RATE 0.0118371 WITH CITIBANK N.A.	-8,914,414.080	19 Nov 24				0.00	-105,521.00	-105,254.69	266.31
FX DEAL TRANSACTED ON 20 DEC 2024 INR / USD EX.RATE 85.539 WITH CITIBANK N.A.	11,847,750.270	20 Dec 24				0.00	138,507.00	137,398.67	-1,108.33
FX DEAL TRANSACTED ON 20 DEC 2024 USD / INR EX.RATE 0.0117398 WITH CITIBANK N.A.	-11,798,026.260	20 Dec 24				0.00	-138,507.00	-137,623.49	883.51
FX DEAL TRANSACTED ON 20 NOV 2024 INR / USD EX.RATE 84.605 WITH CITIBANK N.A.	8,932,257.480	20 Nov 24				0.00	105,576.00	104,194.42	-1,381.58
FX DEAL TRANSACTED ON 20 NOV 2024 USD / INR EX.RATE 0.0118441 WITH CITIBANK N.A.	-8,913,781.680	20 Nov 24				0.00	-105,576.00	-105,247.22	328.78
FX DEAL TRANSACTED ON 20 SEP 2024 INR / USD EX.RATE 83.4922 WITH CITIBANK N.A.	21,171,043.140	20 Sep 24				0.00	253,569.11	253,397.49	-171.62
FX DEAL TRANSACTED ON 21 NOV 2024 INR / USD EX.RATE 84.719 WITH CITIBANK N.A.	8,958,780.090	21 Nov 24				0.00	105,747.00	104,503.80	-1,243.20

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 21 NOV 2024 USD / INR EX.RATE 0.0118287 WITH CITIBANK N.A.	-8,939,851.380	21 Nov 24				0.00	-105,747.00	-105,555.03	191.97
FX DEAL TRANSACTED ON 22 NOV 2024 INR / USD EX.RATE 84.6425 WITH CITIBANK N.A.	8,905,660.640	22 Nov 24				0.00	105,215.00	103,884.16	-1,330.84
FX DEAL TRANSACTED ON 22 NOV 2024 USD / INR EX.RATE 0.0118392 WITH CITIBANK N.A.	-8,886,984.980	22 Nov 24				0.00	-105,215.00	-104,930.82	284.18
FX DEAL TRANSACTED ON 22 OCT 2024 USD / INR EX.RATE 0.0118946 WITH CITIBANK N.A.	-65,825,914.780	22 Oct 24				0.00	-782,972.59	-782,884.59	88.00
FX DEAL TRANSACTED ON 23 DEC 2024 INR / USD EX.RATE 85.622 WITH CITIBANK N.A.	5,039,197.190	23 Dec 24				0.00	58,854.00	58,439.70	-414.30
FX DEAL TRANSACTED ON 23 DEC 2024 INR / USD EX.RATE 85.6415 WITH CITIBANK N.A.	9,240,717.850	23 Dec 24				0.00	107,900.00	107,164.85	-735.15
FX DEAL TRANSACTED ON 23 DEC 2024 USD / INR EX.RATE 0.0117261 WITH CITIBANK N.A.	-9,201,712.000	23 Dec 24				0.00	-107,900.00	-107,337.59	562.41
FX DEAL TRANSACTED ON 23 DEC 2024 USD / INR EX.RATE 0.0117288 WITH CITIBANK N.A.	-5,017,892.040	23 Dec 24				0.00	-58,854.00	-58,533.50	320.50
FX DEAL TRANSACTED ON 28 MAY 2024 INR / USD EX.RATE 83.501 WITH CITIBANK N.A.	11,707,591.710	28 May 24				0.00	140,209.00	140,128.87	-80.13
FX DEAL TRANSACTED ON 28 MAY 2024 INR / USD EX.RATE 83.531 WITH CITIBANK N.A.	11,699,769.520	28 May 24				0.00	140,065.00	140,035.24	-29.76
FX DEAL TRANSACTED ON 28 MAY 2024 USD / INR EX.RATE 0.0120127 WITH CITIBANK N.A.	-11,659,710.930	28 May 24				0.00	-140,065.00	-139,708.37	356.63
FX DEAL TRANSACTED ON 28 MAY 2024 USD / INR EX.RATE 0.0120171 WITH CITIBANK N.A.	-11,667,491.940	28 May 24				0.00	-140,209.00	-139,801.60	407.40
FX DEAL TRANSACTED ON 29 MAY 2024 INR / USD EX.RATE 83.6681 WITH CITIBANK N.A.	11,710,940.290	29 May 24				0.00	139,969.00	140,168.95	199.95
FX DEAL TRANSACTED ON 29 MAY 2024 INR / USD EX.RATE 83.6885 WITH CITIBANK N.A.	11,699,652.300	29 May 24				0.00	139,800.00	140,033.84	233.84
FX DEAL TRANSACTED ON 29 MAY 2024 USD / INR EX.RATE 0.0119904 WITH CITIBANK N.A.	-11,659,320.000	29 May 24				0.00	-139,800.00	-139,703.68	96.32

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 915,826,181.59

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 29 MAY 2024 USD / INR EX.RATE 0.0119933 WITH CITIBANK N.A.	-11,670,615.220	29 May 24				0.00	-139,969.00	-139,839.02	129.98
FX DEAL TRANSACTED ON 30 MAY 2024 INR / USD EX.RATE 83.6265 WITH CITIBANK N.A.	11,664,809.610	30 May 24				0.00	139,487.00	139,616.81	129.81
FX DEAL TRANSACTED ON 30 MAY 2024 USD / INR EX.RATE 0.0119994 WITH CITIBANK N.A.	-11,624,497.860	30 May 24				0.00	-139,487.00	-139,286.44	200.56
FX DEAL TRANSACTED ON 31 DEC 2024 INR / USD EX.RATE 86.229 WITH CITIBANK N.A.	8,131,049.780	31 Dec 24				0.00	94,296.00	94,296.00	0.00
FX DEAL TRANSACTED ON 31 DEC 2024 USD / INR EX.RATE 0.0116604 WITH CITIBANK N.A.	-8,086,824.960	31 Dec 24				0.00	-94,296.00	-94,332.48	-36.48
FX DEAL TRANSACTED ON 31 MAY 2024 INR / USD EX.RATE 83.764 WITH CITIBANK N.A.	11,723,525.680	31 May 24				0.00	139,959.00	140,319.58	360.58
FX DEAL TRANSACTED ON 31 MAY 2024 USD / INR EX.RATE 0.0119782 WITH CITIBANK N.A.	-11,684,477.120	31 May 24				0.00	-139,959.00	-140,005.12	-46.12
Indonesian rupiah - IDR									
FX DEAL TRANSACTED ON 04 NOV 2024 IDR / USD EX.RATE 15758.0 WITH CITIBANK N.A.	374,425,838.000	4 Nov 24				0.00	23,761.00	23,727.87	-33.13
FX DEAL TRANSACTED ON 04 NOV 2024 USD / IDR EX.RATE 0.0000633 WITH CITIBANK N.A.	-375,423,800.000	4 Nov 24				0.00	-23,761.00	-23,287.51	473.49
FX DEAL TRANSACTED ON 04 SEP 2024 IDR / USD EX.RATE 15500.0 WITH CITIBANK N.A.	1,745,144,687.000	4 Sep 24				0.00	112,589.98	113,100.76	510.78
FX DEAL TRANSACTED ON 04 SEP 2024 USD / IDR EX.RATE 0.0000644 WITH CITIBANK N.A.	-1,745,144,687.000	4 Sep 24				0.00	-112,455.76	-112,011.85	443.91
FX DEAL TRANSACTED ON 07 OCT 2024 IDR / USD EX.RATE 15700.0 WITH CITIBANK N.A.	351,570,100.000	7 Oct 24				0.00	22,393.00	22,565.48	172.48
FX DEAL TRANSACTED ON 07 OCT 2024 USD / IDR EX.RATE 0.0000636 WITH CITIBANK N.A.	-351,984,371.000	7 Oct 24				0.00	-22,393.00	-22,305.73	87.27
FX DEAL TRANSACTED ON 11 NOV 2024 USD / IDR EX.RATE 0.0000638 WITH CITIBANK N.A.	-22,441,467.000	11 Nov 24				0.00	-1,431.49	-1,422.15	9.34

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 11 SEP 2024 USD / IDR EX.RATE 0.0000649 WITH CITIBANK N.A.	-1,745,144,687.000	11 Sep 24				0.00	-113,210.81	-113,100.76	110.05
FX DEAL TRANSACTED ON 14 OCT 2024 IDR / USD EX.RATE 15581.0 WITH CITIBANK N.A.	1,393,574,587.000	14 Oct 24				0.00	89,440.64	89,446.38	5.74
Japanese yen - JPY									
FX DEAL TRANSACTED ON 12 APR 2024 JPY / USD EX.RATE 153.0044 WITH CITIBANK N.A.	227,300,000.000	12 Apr 24				0.00	1,485,578.19	1,486,106.57	528.38
FX DEAL TRANSACTED ON 12 APR 2024 USD / JPY EX.RATE 0.0065527 WITH CITIBANK N.A.	-227,300,000.000	12 Apr 24				0.00	-1,489,427.91	-1,441,755.73	47,672.18
Mexican peso - MXN									
FX DEAL TRANSACTED ON 05 APR 2024 MXN / USD EX.RATE 16.4578289 WITH CITIBANK	531,000.000	5 Apr 24				0.00	32,264.28	32,203.29	-60.99
FX DEAL TRANSACTED ON 05 APR 2024 USD / MXN EX.RATE 0.0600657 WITH CITIBANK N.A.	-531,000.000	5 Apr 24				0.00	-31,894.87	-28,850.07	3,044.80
FX DEAL TRANSACTED ON 05 JUN 2024 MXN / USD EX.RATE 17.650216 WITH CITIBANK N.A.	29,402,000.000	5 Jun 24				0.00	1,665,815.31	1,597,457.28	-68,358.03
FX DEAL TRANSACTED ON 05 JUN 2024 USD / MXN EX.RATE 0.0567834 WITH CITIBANK N.A.	-29,402,000.000	5 Jun 24				0.00	-1,669,545.30	-1,674,325.90	-4,780.60
FX DEAL TRANSACTED ON 10 JAN 2024 MXN / USD EX.RATE 16.984205 WITH CITIBANK N.A.	7,030,000.000	10 Jan 24				0.00	413,913.99	413,943.36	29.37
FX DEAL TRANSACTED ON 10 JAN 2024 USD / MXN EX.RATE 0.0582092 WITH CITIBANK N.A.	-7,030,000.000	10 Jan 24				0.00	-409,210.72	-417,632.03	-8,421.31
FX DEAL TRANSACTED ON 11 JAN 2024 MXN / USD EX.RATE 17.023 WITH CITIBANK N.A.	44,437,179.660	11 Jan 24				0.00	2,610,420.00	2,584,909.53	-25,510.47
FX DEAL TRANSACTED ON 11 JAN 2024 USD / MXN EX.RATE 0.0582717 WITH CITIBANK N.A.	-44,797,417.620	11 Jan 24				0.00	-2,610,420.00	-2,661,285.43	-50,865.43
FX DEAL TRANSACTED ON 15 MAR 2024 MXN / USD EX.RATE 16.695507 WITH CITIBANK N.A.	2,037,499.000	15 Mar 24				0.00	122,038.76	121,366.39	-672.37

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 15 MAR 2024 MXN / USD EX.RATE 16.696177 WITH CITIBANK N.A.	2,037,501.000	15 Mar 24				0.00	122,033.98	121,366.51	-667.47
FX DEAL TRANSACTED ON 15 MAR 2024 USD / MXN EX.RATE 0.0596003 WITH CITIBANK N.A.	-2,037,501.000	15 Mar 24				0.00	-121,435.60	-119,220.08	2,215.52
FX DEAL TRANSACTED ON 15 MAR 2024 USD / MXN EX.RATE 0.0596026 WITH CITIBANK N.A.	-2,037,499.000	15 Mar 24				0.00	-121,440.33	-119,219.97	2,220.36
New Israeli shekel - ILS									
FX DEAL TRANSACTED ON 19 DEC 2024 USD / ILS EX.RATE 0.2745654 WITH CITIBANK N.A.	-546,318.000	19 Dec 24				0.00	-150,000.00	-149,545.06	454.94
Peruvian nuevo sol - PEN									
FX DEAL TRANSACTED ON 13 DEC 2024 USD / PEN EX.RATE 0.2674798 WITH CITIBANK N.A.	-537,569.820	13 Dec 24				0.00	-143,789.07	-142,999.46	789.61
FX DEAL TRANSACTED ON 17 DEC 2024 USD / PEN EX.RATE 0.2672111 WITH CITIBANK N.A.	-1,974,196.620	17 Dec 24				0.00	-527,527.18	-525,070.61	2,456.57
FX DEAL TRANSACTED ON 19 APR 2024 USD / PEN EX.RATE 0.2713829 WITH CITIBANK N.A.	-376,622.790	19 Apr 24				0.00	-102,209.00	-100,730.91	1,478.09
FX DEAL TRANSACTED ON 19 DEC 2024 USD / PEN EX.RATE 0.268835 WITH CITIBANK N.A.	-27,918.130	19 Dec 24				0.00	-7,505.37	-7,424.68	80.69
FX DEAL TRANSACTED ON 19 DEC 2024 USD / PEN EX.RATE 0.268835 WITH CITIBANK N.A.	-78,069.270	19 Dec 24				0.00	-20,987.75	-20,762.10	225.65
FX DEAL TRANSACTED ON 20 NOV 2024 PEN / USD EX.RATE 3.796 WITH CITIBANK N.A.	1,171,681.940	20 Nov 24				0.00	308,662.26	312,473.52	3,811.26
FX DEAL TRANSACTED ON 20 NOV 2024 USD / PEN EX.RATE 0.2631164 WITH CITIBANK N.A.	-1,173,101.790	20 Nov 24				0.00	-308,662.26	-311,509.67	-2,847.41
FX DEAL TRANSACTED ON 21 MAY 2024 PEN / USD EX.RATE 3.7303 WITH CITIBANK N.A.	376,622.790	21 May 24				0.00	100,963.14	100,730.91	-232.23
FX DEAL TRANSACTED ON 21 NOV 2024 PEN / USD EX.RATE 3.7937 WITH CITIBANK N.A.	2,030,598.860	21 Nov 24				0.00	535,255.52	534,903.02	-352.50

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 23 OCT 2024 USD / PEN EX.RATE 0.2663731 WITH CITIBANK N.A.	-2,030,598.860	23 Oct 24				0.00	-540,896.89	-534,903.02	5,993.87
FX DEAL TRANSACTED ON 24 OCT 2024 USD / PEN EX.RATE 0.2665671 WITH CITIBANK N.A.	-3,524,657.360	24 Oct 24				0.00	-939,557.86	-939,983.83	-425.97
FX DEAL TRANSACTED ON 26 NOV 2024 PEN / USD EX.RATE 3.7697 WITH CITIBANK N.A.	2,352,975.420	26 Nov 24				0.00	624,181.08	627,510.31	3,329.23
South African rand - ZAR									
FX DEAL TRANSACTED ON 17 JAN 2024 USD / ZAR EX.RATE 0.0521202 WITH CITIBANK N.A.	-29,223,189.350	17 Jan 24				0.00	-1,523,118.52	-1,545,178.55	-22,060.03
FX DEAL TRANSACTED ON 17 JAN 2024 ZAR / USD EX.RATE 19.1309 WITH CITIBANK N.A.	29,138,628.090	17 Jan 24				0.00	1,523,118.52	1,536,847.47	13,728.95
FX DEAL TRANSACTED ON 19 DEC 2024 ZAR / USD EX.RATE 18.37251 WITH CITIBANK N.A.	24,802,888.500	19 Dec 24				0.00	1,350,000.00	1,348,624.40	-1,375.60
Thai baht - THB									
FX DEAL TRANSACTED ON 18 MAR 2024 THB / USD EX.RATE 35.801 WITH CITIBANK N.A.	40,585,249.740	18 Mar 24				0.00	1,133,634.53	1,106,468.10	-27,166.43
FX DEAL TRANSACTED ON 18 MAR 2024 USD / THB EX.RATE 0.0278165 WITH CITIBANK N.A.	-40,585,249.740	18 Mar 24				0.00	-1,128,937.59	-1,103,834.90	25,102.69
United States dollar - USD									
FX DEAL TRANSACTED ON 01 APR 2024 GBP / USD EX.RATE 0.7929877 WITH CITIBANK N.A.	-346,789.740	1 Apr 24				0.00	-346,789.74	-346,789.74	0.00
FX DEAL TRANSACTED ON 01 APR 2024 USD / GBP EX.RATE 1.2612566 WITH CITIBANK N.A.	346,845.570	1 Apr 24				0.00	346,845.57	346,845.57	0.00
FX DEAL TRANSACTED ON 02 DEC 2024 INR / USD EX.RATE 84.6812 WITH CITIBANK N.A.	-562,320.950	2 Dec 24				0.00	-562,320.95	-562,320.95	0.00

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CITIBANK N.A.									
FX DEAL TRANSACTED ON 02 OCT 2024 INR / USD EX.RATE 84.2285 WITH CITIBANK N.A.	-113,643.000	2 Oct 24				0.00	-113,643.00	-113,643.00	0.00
FX DEAL TRANSACTED ON 02 OCT 2024 USD / INR EX.RATE 0.0118963 WITH CITIBANK N.A.	113,643.000	2 Oct 24				0.00	113,643.00	113,643.00	0.00
FX DEAL TRANSACTED ON 03 JUN 2024 INR / USD EX.RATE 83.4451 WITH CITIBANK N.A.	-139,870.000	3 Jun 24				0.00	-139,870.00	-139,870.00	0.00
FX DEAL TRANSACTED ON 03 JUN 2024 USD / INR EX.RATE 0.0120214 WITH CITIBANK N.A.	139,870.000	3 Jun 24				0.00	139,870.00	139,870.00	0.00
FX DEAL TRANSACTED ON 03 SEP 2024 INR / USD EX.RATE 84.113 WITH CITIBANK N.A.	-110,090.000	3 Sep 24				0.00	-110,090.00	-110,090.00	0.00
FX DEAL TRANSACTED ON 03 SEP 2024 USD / INR EX.RATE 0.0119012 WITH CITIBANK N.A.	110,090.000	3 Sep 24				0.00	110,090.00	110,090.00	0.00
FX DEAL TRANSACTED ON 04 NOV 2024 IDR / USD EX.RATE 15758.0 WITH CITIBANK N.A.	-23,761.000	4 Nov 24				0.00	-23,761.00	-23,761.00	0.00
FX DEAL TRANSACTED ON 04 NOV 2024 USD / IDR EX.RATE 0.0000633 WITH CITIBANK N.A.	23,761.000	4 Nov 24				0.00	23,761.00	23,761.00	0.00
FX DEAL TRANSACTED ON 04 OCT 2024 INR / USD EX.RATE 84.203 WITH CITIBANK N.A.	-113,801.000	4 Oct 24				0.00	-113,801.00	-113,801.00	0.00
FX DEAL TRANSACTED ON 04 OCT 2024 USD / INR EX.RATE 0.0118991 WITH CITIBANK N.A.	113,801.000	4 Oct 24				0.00	113,801.00	113,801.00	0.00
FX DEAL TRANSACTED ON 04 SEP 2024 IDR / USD EX.RATE 15500.0 WITH CITIBANK N.A.	-112,589.980	4 Sep 24				0.00	-112,589.98	-112,589.98	0.00
FX DEAL TRANSACTED ON 04 SEP 2024 INR / USD EX.RATE 84.1195 WITH CITIBANK N.A.	-213,138.000	4 Sep 24				0.00	-213,138.00	-213,138.00	0.00
FX DEAL TRANSACTED ON 04 SEP 2024 USD / IDR EX.RATE 0.0000644 WITH CITIBANK N.A.	112,455.760	4 Sep 24				0.00	112,455.76	112,455.76	0.00
FX DEAL TRANSACTED ON 04 SEP 2024 USD / INR EX.RATE 0.0119005 WITH CITIBANK N.A.	213,138.000	4 Sep 24				0.00	213,138.00	213,138.00	0.00
FX DEAL TRANSACTED ON 05 APR 2024 MXN / USD EX.RATE 16.4578289 WITH CITIBANK	-32,264.280	5 Apr 24				0.00	-32,264.28	-32,264.28	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 05 APR 2024 USD / MXN EX.RATE 0.0600657 WITH CITIBANK N.A.	31,894.870	5 Apr 24				0.00	31,894.87	31,894.87	0.00
FX DEAL TRANSACTED ON 05 JUN 2024 MXN / USD EX.RATE 17.650216 WITH CITIBANK N.A.	-1,665,815.310	5 Jun 24				0.00	-1,665,815.31	-1,665,815.31	0.00
FX DEAL TRANSACTED ON 05 JUN 2024 USD / MXN EX.RATE 0.0567834 WITH CITIBANK N.A.	1,669,545.300	5 Jun 24				0.00	1,669,545.30	1,669,545.30	0.00
FX DEAL TRANSACTED ON 05 NOV 2024 INR / USD EX.RATE 84.384 WITH CITIBANK N.A.	-161,340.000	5 Nov 24				0.00	-161,340.00	-161,340.00	0.00
FX DEAL TRANSACTED ON 05 NOV 2024 USD / INR EX.RATE 0.0118751 WITH CITIBANK N.A.	161,340.000	5 Nov 24				0.00	161,340.00	161,340.00	0.00
FX DEAL TRANSACTED ON 06 JUN 2024 EUR / USD EX.RATE 0.919087 WITH CITIBANK N.A.	-442,830.770	6 Jun 24				0.00	-442,830.77	-442,830.77	0.00
FX DEAL TRANSACTED ON 06 JUN 2024 USD / EUR EX.RATE 1.0892535 WITH CITIBANK N.A.	443,326.170	6 Jun 24				0.00	443,326.17	443,326.17	0.00
FX DEAL TRANSACTED ON 06 NOV 2024 CAD / USD EX.RATE 1.3907466 WITH CITIBANK N.A.	-2,587,099.620	6 Nov 24				0.00	-2,587,099.62	-2,587,099.62	0.00
FX DEAL TRANSACTED ON 06 NOV 2024 USD / CAD EX.RATE 0.7185044 WITH CITIBANK N.A.	2,585,178.690	6 Nov 24				0.00	2,585,178.69	2,585,178.69	0.00
FX DEAL TRANSACTED ON 06 SEP 2024 INR / USD EX.RATE 84.0925 WITH CITIBANK N.A.	-229,542.000	6 Sep 24				0.00	-229,542.00	-229,542.00	0.00
FX DEAL TRANSACTED ON 06 SEP 2024 USD / INR EX.RATE 0.0119048 WITH CITIBANK N.A.	229,542.000	6 Sep 24				0.00	229,542.00	229,542.00	0.00
FX DEAL TRANSACTED ON 07 OCT 2024 IDR / USD EX.RATE 15700.0 WITH CITIBANK N.A.	-22,393.000	7 Oct 24				0.00	-22,393.00	-22,393.00	0.00
FX DEAL TRANSACTED ON 07 OCT 2024 USD / IDR EX.RATE 0.0000636 WITH CITIBANK N.A.	22,393.000	7 Oct 24				0.00	22,393.00	22,393.00	0.00
FX DEAL TRANSACTED ON 08 NOV 2024 INR / USD EX.RATE 84.607 WITH CITIBANK N.A.	-106,243.000	8 Nov 24				0.00	-106,243.00	-106,243.00	0.00
FX DEAL TRANSACTED ON 08 NOV 2024 USD / INR EX.RATE 0.0118413 WITH CITIBANK N.A.	106,243.000	8 Nov 24				0.00	106,243.00	106,243.00	0.00

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CITIBANK N.A.									
FX DEAL TRANSACTED ON 09 SEP 2024 INR / USD EX.RATE 84.0995 WITH CITIBANK N.A.	-225,918.000	9 Sep 24				0.00	-225,918.00	-225,918.00	0.00
FX DEAL TRANSACTED ON 09 SEP 2024 USD / INR EX.RATE 0.0119033 WITH CITIBANK N.A.	225,918.000	9 Sep 24				0.00	225,918.00	225,918.00	0.00
FX DEAL TRANSACTED ON 10 JAN 2024 MXN / USD EX.RATE 16.984205 WITH CITIBANK N.A.	-413,913.990	10 Jan 24				0.00	-413,913.99	-413,913.99	0.00
FX DEAL TRANSACTED ON 10 JAN 2024 USD / MXN EX.RATE 0.0582092 WITH CITIBANK N.A.	409,210.720	10 Jan 24				0.00	409,210.72	409,210.72	0.00
FX DEAL TRANSACTED ON 10 SEP 2024 INR / USD EX.RATE 84.1101 WITH CITIBANK N.A.	-226,050.000	10 Sep 24				0.00	-226,050.00	-226,050.00	0.00
FX DEAL TRANSACTED ON 10 SEP 2024 USD / INR EX.RATE 0.0119019 WITH CITIBANK N.A.	226,050.000	10 Sep 24				0.00	226,050.00	226,050.00	0.00
FX DEAL TRANSACTED ON 11 JAN 2024 MXN / USD EX.RATE 17.023 WITH CITIBANK N.A.	-2,610,420.000	11 Jan 24				0.00	-2,610,420.00	-2,610,420.00	0.00
FX DEAL TRANSACTED ON 11 JAN 2024 USD / MXN EX.RATE 0.0582717 WITH CITIBANK N.A.	2,610,420.000	11 Jan 24				0.00	2,610,420.00	2,610,420.00	0.00
FX DEAL TRANSACTED ON 11 MAR 2024 GBP / USD EX.RATE 0.7786486 WITH CITIBANK N.A.	-295,383.550	11 Mar 24				0.00	-295,383.55	-295,383.55	0.00
FX DEAL TRANSACTED ON 11 MAR 2024 USD / GBP EX.RATE 1.2844472 WITH CITIBANK N.A.	295,422.860	11 Mar 24				0.00	295,422.86	295,422.86	0.00
FX DEAL TRANSACTED ON 11 NOV 2024 USD / IDR EX.RATE 0.0000638 WITH CITIBANK N.A.	1,431.490	11 Nov 24				0.00	1,431.49	1,431.49	0.00
FX DEAL TRANSACTED ON 11 OCT 2024 INR / USD EX.RATE 84.2765 WITH CITIBANK N.A.	-110,441.000	11 Oct 24				0.00	-110,441.00	-110,441.00	0.00
FX DEAL TRANSACTED ON 11 OCT 2024 USD / INR EX.RATE 0.0118892 WITH CITIBANK N.A.	110,441.000	11 Oct 24				0.00	110,441.00	110,441.00	0.00
FX DEAL TRANSACTED ON 11 SEP 2024 USD / IDR EX.RATE 0.0000649 WITH CITIBANK N.A.	113,210.810	11 Sep 24				0.00	113,210.81	113,210.81	0.00
FX DEAL TRANSACTED ON 12 APR 2024 JPY / USD EX.RATE 153.0044 WITH CITIBANK N.A.	-1,485,578.190	12 Apr 24				0.00	-1,485,578.19	-1,485,578.19	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 12 APR 2024 USD / JPY EX.RATE 0.0065527 WITH CITIBANK N.A.	1,489,427.910	12 Apr 24				0.00	1,489,427.91	1,489,427.91	0.00
FX DEAL TRANSACTED ON 12 MAR 2024 GBP / USD EX.RATE 0.7815694 WITH CITIBANK N.A.	-257,174.860	12 Mar 24				0.00	-257,174.86	-257,174.86	0.00
FX DEAL TRANSACTED ON 12 MAR 2024 USD / GBP EX.RATE 1.2796389 WITH CITIBANK N.A.	257,207.420	12 Mar 24				0.00	257,207.42	257,207.42	0.00
FX DEAL TRANSACTED ON 12 SEP 2024 INR / USD EX.RATE 84.1125 WITH CITIBANK N.A.	-221,791.000	12 Sep 24				0.00	-221,791.00	-221,791.00	0.00
FX DEAL TRANSACTED ON 12 SEP 2024 USD / INR EX.RATE 0.0119019 WITH CITIBANK N.A.	221,791.000	12 Sep 24				0.00	221,791.00	221,791.00	0.00
FX DEAL TRANSACTED ON 13 DEC 2024 USD / PEN EX.RATE 0.2674798 WITH CITIBANK N.A.	143,789.070	13 Dec 24				0.00	143,789.07	143,789.07	0.00
FX DEAL TRANSACTED ON 13 NOV 2024 INR / USD EX.RATE 84.5915 WITH CITIBANK N.A.	-105,708.000	13 Nov 24				0.00	-105,708.00	-105,708.00	0.00
FX DEAL TRANSACTED ON 13 NOV 2024 USD / INR EX.RATE 0.0118427 WITH CITIBANK N.A.	105,708.000	13 Nov 24				0.00	105,708.00	105,708.00	0.00
FX DEAL TRANSACTED ON 14 OCT 2024 IDR / USD EX.RATE 15581.0 WITH CITIBANK N.A.	-89,440.640	14 Oct 24				0.00	-89,440.64	-89,440.64	0.00
FX DEAL TRANSACTED ON 15 MAR 2024 MXN / USD EX.RATE 16.695507 WITH CITIBANK N.A.	-122,038.760	15 Mar 24				0.00	-122,038.76	-122,038.76	0.00
FX DEAL TRANSACTED ON 15 MAR 2024 MXN / USD EX.RATE 16.696177 WITH CITIBANK N.A.	-122,033.980	15 Mar 24				0.00	-122,033.98	-122,033.98	0.00
FX DEAL TRANSACTED ON 15 MAR 2024 USD / MXN EX.RATE 0.0596003 WITH CITIBANK N.A.	121,435.600	15 Mar 24				0.00	121,435.60	121,435.60	0.00
FX DEAL TRANSACTED ON 15 MAR 2024 USD / MXN EX.RATE 0.0596026 WITH CITIBANK N.A.	121,440.330	15 Mar 24				0.00	121,440.33	121,440.33	0.00
FX DEAL TRANSACTED ON 15 NOV 2024 INR / USD EX.RATE 84.6381 WITH CITIBANK N.A.	-105,817.000	15 Nov 24				0.00	-105,817.00	-105,817.00	0.00
FX DEAL TRANSACTED ON 15 NOV 2024 USD / INR EX.RATE 0.0118371 WITH CITIBANK N.A.	105,817.000	15 Nov 24				0.00	105,817.00	105,817.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 915,826,181.59

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 16 DEC 2024 CNH / USD EX.RATE 7.2855 WITH CITIBANK N.A.	-8,897.000	16 Dec 24				0.00	-8,897.00	-8,897.00	0.00
FX DEAL TRANSACTED ON 16 DEC 2024 USD / CNH EX.RATE 0.1373645 WITH CITIBANK N.A.	8,897.000	16 Dec 24				0.00	8,897.00	8,897.00	0.00
FX DEAL TRANSACTED ON 16 FEB 2024 USD / AUD EX.RATE 0.651344 WITH CITIBANK N.A.	1,522,190.930	16 Feb 24				0.00	1,522,190.93	1,522,190.93	0.00
FX DEAL TRANSACTED ON 17 DEC 2024 INR / USD EX.RATE 85.5065 WITH CITIBANK N.A.	-70,880.000	17 Dec 24				0.00	-70,880.00	-70,880.00	0.00
FX DEAL TRANSACTED ON 17 DEC 2024 USD / INR EX.RATE 0.0117467 WITH CITIBANK N.A.	70,880.000	17 Dec 24				0.00	70,880.00	70,880.00	0.00
FX DEAL TRANSACTED ON 17 DEC 2024 USD / PEN EX.RATE 0.2672111 WITH CITIBANK N.A.	527,527.180	17 Dec 24				0.00	527,527.18	527,527.18	0.00
FX DEAL TRANSACTED ON 17 JAN 2024 USD / ZAR EX.RATE 0.0521202 WITH CITIBANK N.A.	1,523,118.520	17 Jan 24				0.00	1,523,118.52	1,523,118.52	0.00
FX DEAL TRANSACTED ON 17 JAN 2024 ZAR / USD EX.RATE 19.1309 WITH CITIBANK N.A.	-1,523,118.520	17 Jan 24				0.00	-1,523,118.52	-1,523,118.52	0.00
FX DEAL TRANSACTED ON 17 OCT 2024 INR / USD EX.RATE 84.222 WITH CITIBANK N.A.	-106,205.000	17 Oct 24				0.00	-106,205.00	-106,205.00	0.00
FX DEAL TRANSACTED ON 17 OCT 2024 USD / INR EX.RATE 0.0118956 WITH CITIBANK N.A.	106,205.000	17 Oct 24				0.00	106,205.00	106,205.00	0.00
FX DEAL TRANSACTED ON 18 DEC 2024 INR / USD EX.RATE 85.5435 WITH CITIBANK N.A.	-139,832.000	18 Dec 24				0.00	-139,832.00	-139,832.00	0.00
FX DEAL TRANSACTED ON 18 DEC 2024 INR / USD EX.RATE 85.5435 WITH CITIBANK N.A.	-59,928.000	18 Dec 24				0.00	-59,928.00	-59,928.00	0.00
FX DEAL TRANSACTED ON 18 DEC 2024 INR / USD EX.RATE 85.5635 WITH CITIBANK N.A.	-59,928.000	18 Dec 24				0.00	-59,928.00	-59,928.00	0.00
FX DEAL TRANSACTED ON 18 DEC 2024 USD / INR EX.RATE 0.0117398 WITH CITIBANK N.A.	59,928.000	18 Dec 24				0.00	59,928.00	59,928.00	0.00
FX DEAL TRANSACTED ON 18 DEC 2024 USD / INR EX.RATE 0.0117426 WITH CITIBANK N.A.	139,832.000	18 Dec 24				0.00	139,832.00	139,832.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 915,826,181.59

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 18 DEC 2024 USD / INR EX.RATE 0.0117426 WITH CITIBANK N.A.	59,928.000	18 Dec 24				0.00	59,928.00	59,928.00	0.00
FX DEAL TRANSACTED ON 18 JUN 2024 INR / USD EX.RATE 83.4817 WITH CITIBANK N.A.	-977,474.090	18 Jun 24				0.00	-977,474.09	-977,474.09	0.00
FX DEAL TRANSACTED ON 18 MAR 2024 THB / USD EX.RATE 35.801 WITH CITIBANK N.A.	-1,133,634.530	18 Mar 24				0.00	-1,133,634.53	-1,133,634.53	0.00
FX DEAL TRANSACTED ON 18 MAR 2024 USD / THB EX.RATE 0.0278165 WITH CITIBANK N.A.	1,128,937.590	18 Mar 24				0.00	1,128,937.59	1,128,937.59	0.00
FX DEAL TRANSACTED ON 18 NOV 2024 INR / USD EX.RATE 84.602 WITH CITIBANK N.A.	-105,941.000	18 Nov 24				0.00	-105,941.00	-105,941.00	0.00
FX DEAL TRANSACTED ON 18 NOV 2024 USD / INR EX.RATE 0.0118427 WITH CITIBANK N.A.	105,941.000	18 Nov 24				0.00	105,941.00	105,941.00	0.00
FX DEAL TRANSACTED ON 19 APR 2024 USD / PEN EX.RATE 0.2713829 WITH CITIBANK N.A.	102,209.000	19 Apr 24				0.00	102,209.00	102,209.00	0.00
FX DEAL TRANSACTED ON 19 AUG 2024 CNH / USD EX.RATE 7.0903 WITH CITIBANK N.A.	-430,952.000	19 Aug 24				0.00	-430,952.00	-430,952.00	0.00
FX DEAL TRANSACTED ON 19 AUG 2024 USD / CNH EX.RATE 0.1413573 WITH CITIBANK N.A.	430,952.000	19 Aug 24				0.00	430,952.00	430,952.00	0.00
FX DEAL TRANSACTED ON 19 DEC 2024 GBP / USD EX.RATE 0.7949821 WITH CITIBANK N.A.	-700,000.000	19 Dec 24				0.00	-700,000.00	-700,000.00	0.00
FX DEAL TRANSACTED ON 19 DEC 2024 INR / USD EX.RATE 85.646 WITH CITIBANK N.A.	-140,034.000	19 Dec 24				0.00	-140,034.00	-140,034.00	0.00
FX DEAL TRANSACTED ON 19 DEC 2024 INR / USD EX.RATE 85.665 WITH CITIBANK N.A.	-60,015.000	19 Dec 24				0.00	-60,015.00	-60,015.00	0.00
FX DEAL TRANSACTED ON 19 DEC 2024 USD / ILS EX.RATE 0.2745654 WITH CITIBANK N.A.	150,000.000	19 Dec 24				0.00	150,000.00	150,000.00	0.00
FX DEAL TRANSACTED ON 19 DEC 2024 USD / INR EX.RATE 0.0117247 WITH CITIBANK N.A.	60,015.000	19 Dec 24				0.00	60,015.00	60,015.00	0.00
FX DEAL TRANSACTED ON 19 DEC 2024 USD / INR EX.RATE 0.0117275 WITH CITIBANK N.A.	140,034.000	19 Dec 24				0.00	140,034.00	140,034.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 915,826,181.59

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 19 DEC 2024 USD / PEN EX.RATE 0.268835 WITH CITIBANK N.A.	7,505.370	19 Dec 24				0.00	7,505.37	7,505.37	0.00
FX DEAL TRANSACTED ON 19 DEC 2024 USD / PEN EX.RATE 0.268835 WITH CITIBANK N.A.	20,987.750	19 Dec 24				0.00	20,987.75	20,987.75	0.00
FX DEAL TRANSACTED ON 19 DEC 2024 ZAR / USD EX.RATE 18.37251 WITH CITIBANK N.A.	-1,350,000.000	19 Dec 24				0.00	-1,350,000.00	-1,350,000.00	0.00
FX DEAL TRANSACTED ON 19 NOV 2024 INR / USD EX.RATE 84.6545 WITH CITIBANK N.A.	-105,521.000	19 Nov 24				0.00	-105,521.00	-105,521.00	0.00
FX DEAL TRANSACTED ON 19 NOV 2024 USD / INR EX.RATE 0.0118371 WITH CITIBANK N.A.	105,521.000	19 Nov 24				0.00	105,521.00	105,521.00	0.00
FX DEAL TRANSACTED ON 20 DEC 2024 INR / USD EX.RATE 85.539 WITH CITIBANK N.A.	-138,507.000	20 Dec 24				0.00	-138,507.00	-138,507.00	0.00
FX DEAL TRANSACTED ON 20 DEC 2024 USD / INR EX.RATE 0.0117398 WITH CITIBANK N.A.	138,507.000	20 Dec 24				0.00	138,507.00	138,507.00	0.00
FX DEAL TRANSACTED ON 20 NOV 2024 INR / USD EX.RATE 84.605 WITH CITIBANK N.A.	-105,576.000	20 Nov 24				0.00	-105,576.00	-105,576.00	0.00
FX DEAL TRANSACTED ON 20 NOV 2024 PEN / USD EX.RATE 3.796 WITH CITIBANK N.A.	-308,662.260	20 Nov 24				0.00	-308,662.26	-308,662.26	0.00
FX DEAL TRANSACTED ON 20 NOV 2024 USD / INR EX.RATE 0.0118441 WITH CITIBANK N.A.	105,576.000	20 Nov 24				0.00	105,576.00	105,576.00	0.00
FX DEAL TRANSACTED ON 20 NOV 2024 USD / PEN EX.RATE 0.2631164 WITH CITIBANK N.A.	308,662.260	20 Nov 24				0.00	308,662.26	308,662.26	0.00
FX DEAL TRANSACTED ON 20 SEP 2024 INR / USD EX.RATE 83.4922 WITH CITIBANK N.A.	-253,569.110	20 Sep 24				0.00	-253,569.11	-253,569.11	0.00
FX DEAL TRANSACTED ON 21 MAR 2024 GBP / USD EX.RATE 0.7852636 WITH CITIBANK N.A.	-1,472,117.220	21 Mar 24				0.00	-1,472,117.22	-1,472,117.22	0.00
FX DEAL TRANSACTED ON 21 MAR 2024 USD / GBP EX.RATE 1.2735186 WITH CITIBANK N.A.	1,472,187.500	21 Mar 24				0.00	1,472,187.50	1,472,187.50	0.00
FX DEAL TRANSACTED ON 21 MAY 2024 PEN / USD EX.RATE 3.7303 WITH CITIBANK N.A.	-100,963.140	21 May 24				0.00	-100,963.14	-100,963.14	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 915,826,181.59

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 21 NOV 2024 INR / USD EX.RATE 84.719 WITH CITIBANK N.A.	-105,747.000	21 Nov 24				0.00	-105,747.00	-105,747.00	0.00
FX DEAL TRANSACTED ON 21 NOV 2024 PEN / USD EX.RATE 3.7937 WITH CITIBANK N.A.	-535,255.520	21 Nov 24				0.00	-535,255.52	-535,255.52	0.00
FX DEAL TRANSACTED ON 21 NOV 2024 USD / INR EX.RATE 0.0118287 WITH CITIBANK N.A.	105,747.000	21 Nov 24				0.00	105,747.00	105,747.00	0.00
FX DEAL TRANSACTED ON 22 AUG 2024 CNH / USD EX.RATE 7.0859415 WITH CITIBANK N.A.	-356,449.000	22 Aug 24				0.00	-356,449.00	-356,449.00	0.00
FX DEAL TRANSACTED ON 22 AUG 2024 USD / CNH EX.RATE 0.1414519 WITH CITIBANK N.A.	356,449.000	22 Aug 24				0.00	356,449.00	356,449.00	0.00
FX DEAL TRANSACTED ON 22 MAR 2024 GBP / USD EX.RATE 0.7932301 WITH CITIBANK N.A.	-337,859.100	22 Mar 24				0.00	-337,859.10	-337,859.10	0.00
FX DEAL TRANSACTED ON 22 MAR 2024 USD / GBP EX.RATE 1.2607329 WITH CITIBANK N.A.	337,876.420	22 Mar 24				0.00	337,876.42	337,876.42	0.00
FX DEAL TRANSACTED ON 22 NOV 2024 INR / USD EX.RATE 84.6425 WITH CITIBANK N.A.	-105,215.000	22 Nov 24				0.00	-105,215.00	-105,215.00	0.00
FX DEAL TRANSACTED ON 22 NOV 2024 USD / INR EX.RATE 0.0118392 WITH CITIBANK N.A.	105,215.000	22 Nov 24				0.00	105,215.00	105,215.00	0.00
FX DEAL TRANSACTED ON 22 OCT 2024 USD / INR EX.RATE 0.0118946 WITH CITIBANK N.A.	782,972.590	22 Oct 24				0.00	782,972.59	782,972.59	0.00
FX DEAL TRANSACTED ON 23 DEC 2024 INR / USD EX.RATE 85.622 WITH CITIBANK N.A.	-58,854.000	23 Dec 24				0.00	-58,854.00	-58,854.00	0.00
FX DEAL TRANSACTED ON 23 DEC 2024 INR / USD EX.RATE 85.6415 WITH CITIBANK N.A.	-107,900.000	23 Dec 24				0.00	-107,900.00	-107,900.00	0.00
FX DEAL TRANSACTED ON 23 DEC 2024 USD / INR EX.RATE 0.0117261 WITH CITIBANK N.A.	107,900.000	23 Dec 24				0.00	107,900.00	107,900.00	0.00
FX DEAL TRANSACTED ON 23 DEC 2024 USD / INR EX.RATE 0.0117288 WITH CITIBANK N.A.	58,854.000	23 Dec 24				0.00	58,854.00	58,854.00	0.00
FX DEAL TRANSACTED ON 23 OCT 2024 USD / PEN EX.RATE 0.2663731 WITH CITIBANK N.A.	540,896.890	23 Oct 24				0.00	540,896.89	540,896.89	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 915,826,181.59

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 24 OCT 2024 USD / PEN EX.RATE 0.2665671 WITH CITIBANK N.A.	939,557.860	24 Oct 24				0.00	939,557.86	939,557.86	0.00
FX DEAL TRANSACTED ON 25 NOV 2024 GBP / USD EX.RATE 0.7950031 WITH CITIBANK N.A.	-735,846.170	25 Nov 24				0.00	-735,846.17	-735,846.17	0.00
FX DEAL TRANSACTED ON 25 NOV 2024 USD / GBP EX.RATE 1.2578727 WITH CITIBANK N.A.	735,855.530	25 Nov 24				0.00	735,855.53	735,855.53	0.00
FX DEAL TRANSACTED ON 26 APR 2024 AUD / USD EX.RATE 1.530665 WITH CITIBANK N.A.	-96,036.690	26 Apr 24				0.00	-96,036.69	-96,036.69	0.00
FX DEAL TRANSACTED ON 26 APR 2024 USD / AUD EX.RATE 0.6533674 WITH CITIBANK N.A.	96,045.010	26 Apr 24				0.00	96,045.01	96,045.01	0.00
FX DEAL TRANSACTED ON 26 JUL 2024 CAD / USD EX.RATE 1.3814155 WITH CITIBANK N.A.	-4,959,391.120	26 Jul 24				0.00	-4,959,391.12	-4,959,391.12	0.00
FX DEAL TRANSACTED ON 26 JUL 2024 USD / CAD EX.RATE 0.7245385 WITH CITIBANK N.A.	4,959,391.120	26 Jul 24				0.00	4,959,391.12	4,959,391.12	0.00
FX DEAL TRANSACTED ON 26 NOV 2024 PEN / USD EX.RATE 3.7697 WITH CITIBANK N.A.	-624,181.080	26 Nov 24				0.00	-624,181.08	-624,181.08	0.00
FX DEAL TRANSACTED ON 28 MAY 2024 INR / USD EX.RATE 83.501 WITH CITIBANK N.A.	-140,209.000	28 May 24				0.00	-140,209.00	-140,209.00	0.00
FX DEAL TRANSACTED ON 28 MAY 2024 INR / USD EX.RATE 83.531 WITH CITIBANK N.A.	-140,065.000	28 May 24				0.00	-140,065.00	-140,065.00	0.00
FX DEAL TRANSACTED ON 28 MAY 2024 USD / INR EX.RATE 0.0120127 WITH CITIBANK N.A.	140,065.000	28 May 24				0.00	140,065.00	140,065.00	0.00
FX DEAL TRANSACTED ON 28 MAY 2024 USD / INR EX.RATE 0.0120171 WITH CITIBANK N.A.	140,209.000	28 May 24				0.00	140,209.00	140,209.00	0.00
FX DEAL TRANSACTED ON 28 OCT 2024 CNH / USD EX.RATE 7.126 WITH CITIBANK N.A.	-154,992.000	28 Oct 24				0.00	-154,992.00	-154,992.00	0.00
FX DEAL TRANSACTED ON 28 OCT 2024 USD / CNH EX.RATE 0.1405999 WITH CITIBANK N.A.	154,992.000	28 Oct 24				0.00	154,992.00	154,992.00	0.00
FX DEAL TRANSACTED ON 29 MAY 2024 INR / USD EX.RATE 83.6681 WITH CITIBANK N.A.	-139,969.000	29 May 24				0.00	-139,969.00	-139,969.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 915,826,181.59

5500 Supplemental Schedules

1 JAN 24 - 31 DEC 24

Account number RUSHP
Account Name PENSION ASSETS

Page 183 of 483

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 29 MAY 2024 INR / USD EX.RATE 83.6885 WITH CITIBANK N.A.	-139,800.000	29 May 24				0.00	-139,800.00	-139,800.00	0.00
FX DEAL TRANSACTED ON 29 MAY 2024 USD / INR EX.RATE 0.0119904 WITH CITIBANK N.A.	139,800.000	29 May 24				0.00	139,800.00	139,800.00	0.00
FX DEAL TRANSACTED ON 29 MAY 2024 USD / INR EX.RATE 0.0119933 WITH CITIBANK N.A.	139,969.000	29 May 24				0.00	139,969.00	139,969.00	0.00
FX DEAL TRANSACTED ON 30 MAY 2024 INR / USD EX.RATE 83.6265 WITH CITIBANK N.A.	-139,487.000	30 May 24				0.00	-139,487.00	-139,487.00	0.00
FX DEAL TRANSACTED ON 30 MAY 2024 USD / INR EX.RATE 0.0119994 WITH CITIBANK N.A.	139,487.000	30 May 24				0.00	139,487.00	139,487.00	0.00
FX DEAL TRANSACTED ON 31 DEC 2024 INR / USD EX.RATE 86.229 WITH CITIBANK N.A.	-94,296.000	31 Dec 24				0.00	-94,296.00	-94,296.00	0.00
FX DEAL TRANSACTED ON 31 DEC 2024 USD / INR EX.RATE 0.0116604 WITH CITIBANK N.A.	94,296.000	31 Dec 24				0.00	94,296.00	94,296.00	0.00
FX DEAL TRANSACTED ON 31 JAN 2024 USD / BRL EX.RATE 0.2018775 WITH CITIBANK N.A.	1,192,447.680	31 Jan 24				0.00	1,192,447.68	1,192,447.68	0.00
FX DEAL TRANSACTED ON 31 MAY 2024 INR / USD EX.RATE 83.764 WITH CITIBANK N.A.	-139,959.000	31 May 24				0.00	-139,959.00	-139,959.00	0.00
FX DEAL TRANSACTED ON 31 MAY 2024 USD / INR EX.RATE 0.0119782 WITH CITIBANK N.A.	139,959.000	31 May 24				0.00	139,959.00	139,959.00	0.00
Total CITIBANK N.A.							.000.00	-230,063.67	-230,063.67

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 915,826,181.59

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
DEUTSCHE BANK AG									
Cash and Cash Equivalents									
Brazilian real - BRL									
FX DEAL TRANSACTED ON 16 JAN 2024 BRL / USD EX.RATE 4.96187 WITH DEUTSCHE BANK	1,162,913.470	16 Jan 24				0.00	234,370.00	227,504.79	-6,865.21
FX DEAL TRANSACTED ON 16 JAN 2024 BRL / USD EX.RATE 4.98785 WITH DEUTSCHE BANK	4,812,774.320	16 Jan 24				0.00	964,899.57	941,539.70	-23,359.87
FX DEAL TRANSACTED ON 16 JAN 2024 USD / BRL EX.RATE 0.2024291 WITH DEUTSCHE BANK	-4,766,603.880	16 Jan 24				0.00	-964,899.57	-969,314.47	-4,414.90
FX DEAL TRANSACTED ON 16 JAN 2024 USD / BRL EX.RATE 0.2034878 WITH DEUTSCHE BANK	-1,151,764.490	16 Jan 24				0.00	-234,370.00	-234,217.49	152.51
FX DEAL TRANSACTED ON 30 APR 2024 USD / BRL EX.RATE 0.1933563 WITH DEUTSCHE BANK	-5,975,687.790	30 Apr 24				0.00	-1,155,436.75	-1,169,044.49	-13,607.74
FX DEAL TRANSACTED ON 31 JAN 2024 BRL / USD EX.RATE 4.9535 WITH DEUTSCHE BANK AG	5,918,368.370	31 Jan 24				0.00	1,194,785.18	1,203,531.95	8,746.77
British pound sterling - GBP									
FX DEAL TRANSACTED ON 29 AUG 2024 GBP / USD EX.RATE 0.7579318 WITH DEUTSCHE BANK	1,861,000.000	29 Aug 24				0.00	2,455,366.18	2,447,680.34	-7,685.84
FX DEAL TRANSACTED ON 29 AUG 2024 USD / GBP EX.RATE 1.3193075 WITH DEUTSCHE BANK	-1,861,000.000	29 Aug 24				0.00	-2,455,231.26	-2,459,218.73	-3,987.47
Euro - EUR									
FX DEAL TRANSACTED ON 26 FEB 2024 EUR / USD EX.RATE 0.9211496 WITH DEUTSCHE BANK	10,281,000.000	26 Feb 24				0.00	11,161,053.60	11,139,978.09	-21,075.51
FX DEAL TRANSACTED ON 26 FEB 2024 USD / EUR EX.RATE 1.086915 WITH DEUTSCHE BANK	-10,281,000.000	26 Feb 24				0.00	-11,174,573.12	-11,046,420.86	128,152.26

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 915,826,181.59

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
DEUTSCHE BANK AG									
Peruvian nuevo sol - PEN									
FX DEAL TRANSACTED ON 21 NOV 2024 PEN / USD EX.RATE 3.7946 WITH DEUTSCHE BANK AG	504,487.820	21 Nov 24				0.00	132,948.88	134,540.85	1,591.97
FX DEAL TRANSACTED ON 21 NOV 2024 USD / PEN EX.RATE 0.2630195 WITH DEUTSCHE BANK	-505,471.640	21 Nov 24				0.00	-132,948.88	-134,065.67	-1,116.79
FX DEAL TRANSACTED ON 26 NOV 2024 USD / PEN EX.RATE 0.2652731 WITH DEUTSCHE BANK	-504,487.820	26 Nov 24				0.00	-133,827.05	-134,540.85	-713.80
United States dollar - USD									
FX DEAL TRANSACTED ON 16 JAN 2024 BRL / USD EX.RATE 4.96187 WITH DEUTSCHE BANK	-234,370.000	16 Jan 24				0.00	-234,370.00	-234,370.00	0.00
FX DEAL TRANSACTED ON 16 JAN 2024 BRL / USD EX.RATE 4.98785 WITH DEUTSCHE BANK	-964,899.570	16 Jan 24				0.00	-964,899.57	-964,899.57	0.00
FX DEAL TRANSACTED ON 16 JAN 2024 USD / BRL EX.RATE 0.2024291 WITH DEUTSCHE BANK	964,899.570	16 Jan 24				0.00	964,899.57	964,899.57	0.00
FX DEAL TRANSACTED ON 16 JAN 2024 USD / BRL EX.RATE 0.2034878 WITH DEUTSCHE BANK	234,370.000	16 Jan 24				0.00	234,370.00	234,370.00	0.00
FX DEAL TRANSACTED ON 21 NOV 2024 PEN / USD EX.RATE 3.7946 WITH DEUTSCHE BANK AG	-132,948.880	21 Nov 24				0.00	-132,948.88	-132,948.88	0.00
FX DEAL TRANSACTED ON 21 NOV 2024 USD / PEN EX.RATE 0.2630195 WITH DEUTSCHE BANK	132,948.880	21 Nov 24				0.00	132,948.88	132,948.88	0.00
FX DEAL TRANSACTED ON 26 FEB 2024 EUR / USD EX.RATE 0.9211496 WITH DEUTSCHE BANK	-11,161,053.600	26 Feb 24				0.00	-11,161,053.60	-11,161,053.60	0.00
FX DEAL TRANSACTED ON 26 FEB 2024 USD / EUR EX.RATE 1.086915 WITH DEUTSCHE BANK	11,174,573.120	26 Feb 24				0.00	11,174,573.12	11,174,573.12	0.00
FX DEAL TRANSACTED ON 26 NOV 2024 USD / PEN EX.RATE 0.2652731 WITH DEUTSCHE BANK	133,827.050	26 Nov 24				0.00	133,827.05	133,827.05	0.00
FX DEAL TRANSACTED ON 29 AUG 2024 GBP / USD EX.RATE 0.7579318 WITH DEUTSCHE BANK	-2,455,366.180	29 Aug 24				0.00	-2,455,366.18	-2,455,366.18	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 915,826,181.59

5500 Supplemental Schedules

1 JAN 24 - 31 DEC 24

Account number RUSHP
Account Name PENSION ASSETS

Page 186 of 483

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
DEUTSCHE BANK AG									
FX DEAL TRANSACTED ON 29 AUG 2024 USD / GBP EX.RATE 1.3193075 WITH DEUTSCHE BANK	2,455,231.260	29 Aug 24				0.00	2,455,231.26	2,455,231.26	0.00
FX DEAL TRANSACTED ON 30 APR 2024 USD / BRL EX.RATE 0.1933563 WITH DEUTSCHE BANK	1,155,436.750	30 Apr 24				0.00	1,155,436.75	1,155,436.75	0.00
FX DEAL TRANSACTED ON 31 JAN 2024 BRL / USD EX.RATE 4.9535 WITH DEUTSCHE BANK AG	-1,194,785.180	31 Jan 24				0.00	-1,194,785.18	-1,194,785.18	0.00
Total DEUTSCHE BANK AG							.000.00	55,816.38	55,816.38

GOLDMAN SACHS BANK USA.

Cash and Cash Equivalents

Brazilian real - BRL

FX DEAL TRANSACTED ON 11 APR 2024 BRL / USD EX.RATE 5.13 WITH GOLDMAN SACHS BANK	6,033,080.070	11 Apr 24				0.00	1,176,039.00	1,065,124.83	-110,914.17
FX DEAL TRANSACTED ON 11 APR 2024 USD / BRL EX.RATE 0.1965602 WITH GOLDMAN SACHS	-5,983,098.410	11 Apr 24				0.00	-1,176,039.00	-1,170,494.25	5,544.75
FX DEAL TRANSACTED ON 22 OCT 2024 BRL / USD EX.RATE 5.7697 WITH GOLDMAN SACHS	6,189,486.060	22 Oct 24				0.00	1,072,757.00	995,907.39	-76,849.61
FX DEAL TRANSACTED ON 22 OCT 2024 USD / BRL EX.RATE 0.1753156 WITH GOLDMAN SACHS	-6,119,005.930	22 Oct 24				0.00	-1,072,757.00	-1,049,608.21	23,148.79
FX DEAL TRANSACTED ON 24 JUL 2024 BRL / USD EX.RATE 5.6915 WITH GOLDMAN SACHS	6,105,598.460	24 Jul 24				0.00	1,072,757.35	1,047,308.39	-25,448.96
FX DEAL TRANSACTED ON 24 JUL 2024 USD / BRL EX.RATE 0.1774623 WITH GOLDMAN SACHS	-6,044,987.670	24 Jul 24				0.00	-1,072,757.35	-1,067,227.09	5,530.26
FX DEAL TRANSACTED ON 30 APR 2024 BRL / USD EX.RATE 5.1718 WITH GOLDMAN SACHS	5,983,098.410	30 Apr 24				0.00	1,156,869.64	1,170,494.25	13,624.61
FX DEAL TRANSACTED ON 31 JUL 2024 BRL / USD EX.RATE 5.6621 WITH GOLDMAN SACHS	11,907.600	31 Jul 24				0.00	2,103.04	2,102.26	-0.78

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 915,826,181.59

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN SACHS BANK USA.									
FX DEAL TRANACTED ON 31 OCT 2024 BRL / USD EX.RATE 5.7779 WITH GOLDMAN SACHS	13,407.470	31 Oct 24				0.00	2,320.47	2,299.82	-20.65
Canadian dollar - CAD									
FX DEAL TRANACTED ON 05 NOV 2024 CAD / USD EX.RATE 1.38618 WITH GOLDMAN SACHS	3,250,592.100	5 Nov 24				0.00	2,345,000.00	2,335,027.73	-9,972.27
FX DEAL TRANACTED ON 19 JAN 2024 CAD / USD EX.RATE 1.3472962 WITH GOLDMAN SACHS	76,000.000	19 Jan 24				0.00	56,409.27	56,227.57	-181.70
FX DEAL TRANACTED ON 31 JAN 2024 CAD / USD EX.RATE 1.336282 WITH GOLDMAN SACHS	10,000.000	31 Jan 24				0.00	7,483.45	7,455.18	-28.27
Euro - EUR									
FX DEAL TRANACTED ON 10 MAY 2024 USD / EUR EX.RATE 1.0783993 WITH GOLDMAN SACHS	-267,500.000	10 May 24				0.00	-288,471.81	-290,772.50	-2,300.69
HK offshore Chinese Yuan Renminbi - CNH									
FX DEAL TRANACTED ON 11 DEC 2024 USD / CNH EX.RATE 0.137511 WITH GOLDMAN SACHS	-21,816,438.000	11 Dec 24				0.00	-3,000,000.00	-2,972,004.82	27,995.18
FX DEAL TRANACTED ON 14 NOV 2024 CNH / USD EX.RATE 7.179 WITH GOLDMAN SACHS	5,570,904.000	14 Nov 24				0.00	776,000.00	762,644.21	-13,355.79
Indian rupee - INR									
FX DEAL TRANACTED ON 03 SEP 2024 INR / USD EX.RATE 84.101 WITH GOLDMAN SACHS	9,530,577.620	3 Sep 24				0.00	113,323.00	113,349.62	26.62
FX DEAL TRANACTED ON 03 SEP 2024 USD / INR EX.RATE 0.0119029 WITH GOLDMAN SACHS	-9,520,605.200	3 Sep 24				0.00	-113,323.00	-113,952.70	-629.70
FX DEAL TRANACTED ON 20 SEP 2024 INR / USD EX.RATE 83.4922 WITH GOLDMAN SACHS	9,520,605.200	20 Sep 24				0.00	114,029.88	113,952.70	-77.18

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 915,826,181.59

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN SACHS BANK USA.									
FX DEAL TRANSACTED ON 22 OCT 2024 USD / INR EX.RATE 0.0118946 WITH GOLDMAN SACHS	-9,530,577.620	22 Oct 24				0.00	-113,362.36	-113,349.62	12.74
Indonesian rupiah - IDR									
FX DEAL TRANSACTED ON 04 NOV 2024 IDR / USD EX.RATE 15751.0 WITH GOLDMAN SACHS	217,457,468.000	4 Nov 24				0.00	13,805.95	13,819.99	14.04
FX DEAL TRANSACTED ON 08 OCT 2024 IDR / USD EX.RATE 15685.0 WITH GOLDMAN SACHS	217,284,305.000	8 Oct 24				0.00	13,853.00	13,946.36	93.36
FX DEAL TRANSACTED ON 08 OCT 2024 USD / IDR EX.RATE 0.0000637 WITH GOLDMAN SACHS	-217,457,468.000	8 Oct 24				0.00	-13,853.00	-13,819.99	33.01
FX DEAL TRANSACTED ON 14 NOV 2024 IDR / USD EX.RATE 15900.0 WITH GOLDMAN SACHS	876,964,500.000	14 Nov 24				0.00	55,155.00	55,398.90	243.90
FX DEAL TRANSACTED ON 14 NOV 2024 USD / IDR EX.RATE 0.0000627 WITH GOLDMAN SACHS	-879,418,898.000	14 Nov 24				0.00	-55,155.00	-54,343.82	811.18
FX DEAL TRANSACTED ON 14 OCT 2024 USD / IDR EX.RATE 0.0000642 WITH GOLDMAN SACHS	-217,284,305.000	14 Oct 24				0.00	-13,945.47	-13,946.36	-0.89
FX DEAL TRANSACTED ON 18 MAR 2024 USD / IDR EX.RATE 0.0000638 WITH GOLDMAN SACHS	-3,058,998,082.000	18 Mar 24				0.00	-195,188.75	-194,654.67	534.08
FX DEAL TRANSACTED ON 18 NOV 2024 USD / IDR EX.RATE 0.0000631 WITH GOLDMAN SACHS	-876,964,500.000	18 Nov 24				0.00	-55,335.97	-55,398.90	-62.93
FX DEAL TRANSACTED ON 19 DEC 2024 IDR / USD EX.RATE 16383.76 WITH GOLDMAN SACHS	22,118,076,000.000	19 Dec 24				0.00	1,350,000.00	1,366,420.39	16,420.39
Japanese yen - JPY									
FX DEAL TRANSACTED ON 01 JUL 2024 JPY / USD EX.RATE 161.15944 WITH GOLDMAN SACHS	16,200,000.000	1 Jul 24				0.00	100,521.57	100,204.12	-317.45
FX DEAL TRANSACTED ON 01 JUL 2024 USD / JPY EX.RATE 0.0062343 WITH GOLDMAN SACHS	-16,200,000.000	1 Jul 24				0.00	-100,995.33	-107,949.62	-6,954.29
FX DEAL TRANSACTED ON 01 MAY 2024 JPY / USD EX.RATE 158.01863 WITH GOLDMAN SACHS	23,700,000.000	1 May 24				0.00	149,982.32	150,328.25	345.93

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 915,826,181.59

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN SACHS BANK USA.									
FX DEAL TRANSACTED ON 01 MAY 2024 USD / JPY EX.RATE 0.0063599 WITH GOLDMAN SACHS	-23,700,000.000	1 May 24				0.00	-150,728.70	-151,733.41	-1,004.71
Mexican peso - MXN									
FX DEAL TRANSACTED ON 07 JUN 2024 MXN / USD EX.RATE 18.248621 WITH GOLDMAN SACHS	11,660,868.820	7 Jun 24				0.00	639,000.00	632,565.41	-6,434.59
FX DEAL TRANSACTED ON 09 SEP 2024 MXN / USD EX.RATE 19.91 WITH GOLDMAN SACHS	4,931,049.970	9 Sep 24				0.00	247,667.00	255,696.86	8,029.86
FX DEAL TRANSACTED ON 09 SEP 2024 USD / MXN EX.RATE 0.0491162 WITH GOLDMAN SACHS	-5,042,475.350	9 Sep 24				0.00	-247,667.00	-240,847.38	6,819.62
FX DEAL TRANSACTED ON 17 JAN 2024 MXN / USD EX.RATE 17.4402 WITH GOLDMAN SACHS	112,824.840	17 Jan 24				0.00	6,469.24	6,702.60	233.36
FX DEAL TRANSACTED ON 17 JAN 2024 USD / MXN EX.RATE 0.0578102 WITH GOLDMAN SACHS	-111,904.910	17 Jan 24				0.00	-6,469.24	-6,509.51	-40.27
New Israeli shekel - ILS									
FX DEAL TRANSACTED ON 20 DEC 2024 ILS / USD EX.RATE 3.6472599 WITH GOLDMAN SACHS	547,000.000	20 Dec 24				0.00	149,975.60	149,731.74	-243.86
FX DEAL TRANSACTED ON 20 DEC 2024 USD / ILS EX.RATE 0.2750924 WITH GOLDMAN SACHS	-547,000.000	20 Dec 24				0.00	-150,475.52	-150,413.61	61.91
New Zealand dollar - NZD									
FX DEAL TRANSACTED ON 19 DEC 2024 NZD / USD EX.RATE 1.767284 WITH GOLDMAN SACHS	265,092.610	19 Dec 24				0.00	150,000.00	149,658.04	-341.96
Norwegian krone - NOK									
FX DEAL TRANSACTED ON 31 JAN 2024 NOK / USD EX.RATE 10.46464 WITH GOLDMAN SACHS	416,127.980	31 Jan 24				0.00	39,765.15	39,569.62	-195.53

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN SACHS BANK USA.									
FX DEAL TRANSACTED ON 31 JAN 2024 USD / NOK EX.RATE 0.0954869 WITH GOLDMAN SACHS	-416,446.100	31 Jan 24				0.00	-39,765.15	-39,791.71	-26.56
South African rand - ZAR									
FX DEAL TRANSACTED ON 06 MAR 2024 USD / ZAR EX.RATE 0.0530151 WITH GOLDMAN SACHS	-729,197.380	6 Mar 24				0.00	-38,658.48	-38,546.18	112.30
FX DEAL TRANSACTED ON 20 DEC 2024 USD / ZAR EX.RATE 0.0544083 WITH GOLDMAN SACHS	-24,814,000.000	20 Dec 24				0.00	-1,350,086.36	-1,349,228.57	857.79
FX DEAL TRANSACTED ON 20 DEC 2024 ZAR / USD EX.RATE 18.421906 WITH GOLDMAN SACHS	24,814,000.000	20 Dec 24				0.00	1,346,983.31	1,313,196.34	-33,786.97
FX DEAL TRANSACTED ON 25 OCT 2024 USD / ZAR EX.RATE 0.0563715 WITH GOLDMAN SACHS	-37,226,077.290	25 Oct 24				0.00	-2,098,489.88	-2,083,160.45	15,329.43
FX DEAL TRANSACTED ON 25 OCT 2024 ZAR / USD EX.RATE 17.66576 WITH GOLDMAN SACHS	37,071,418.580	25 Oct 24				0.00	2,098,489.88	2,102,299.20	3,809.32
United States dollar - USD									
FX DEAL TRANSACTED ON 01 JUL 2024 JPY / USD EX.RATE 161.15944 WITH GOLDMAN SACHS	-100,521.570	1 Jul 24				0.00	-100,521.57	-100,521.57	0.00
FX DEAL TRANSACTED ON 01 JUL 2024 USD / JPY EX.RATE 0.0062343 WITH GOLDMAN SACHS	100,995.330	1 Jul 24				0.00	100,995.33	100,995.33	0.00
FX DEAL TRANSACTED ON 01 MAY 2024 JPY / USD EX.RATE 158.01863 WITH GOLDMAN SACHS	-149,982.320	1 May 24				0.00	-149,982.32	-149,982.32	0.00
FX DEAL TRANSACTED ON 01 MAY 2024 USD / JPY EX.RATE 0.0063599 WITH GOLDMAN SACHS	150,728.700	1 May 24				0.00	150,728.70	150,728.70	0.00
FX DEAL TRANSACTED ON 03 SEP 2024 INR / USD EX.RATE 84.101 WITH GOLDMAN SACHS	-113,323.000	3 Sep 24				0.00	-113,323.00	-113,323.00	0.00
FX DEAL TRANSACTED ON 03 SEP 2024 USD / INR EX.RATE 0.0119029 WITH GOLDMAN SACHS	113,323.000	3 Sep 24				0.00	113,323.00	113,323.00	0.00
FX DEAL TRANSACTED ON 04 NOV 2024 IDR / USD EX.RATE 15751.0 WITH GOLDMAN SACHS	-13,805.950	4 Nov 24				0.00	-13,805.95	-13,805.95	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 915,826,181.59

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN SACHS BANK USA.									
FX DEAL TRANSACTED ON 05 NOV 2024 CAD / USD EX.RATE 1.38618 WITH GOLDMAN SACHS	-2,345,000.000	5 Nov 24				0.00	-2,345,000.00	-2,345,000.00	0.00
FX DEAL TRANSACTED ON 06 MAR 2024 USD / ZAR EX.RATE 0.0530151 WITH GOLDMAN SACHS	38,658.480	6 Mar 24				0.00	38,658.48	38,658.48	0.00
FX DEAL TRANSACTED ON 07 JUN 2024 MXN / USD EX.RATE 18.248621 WITH GOLDMAN SACHS	-639,000.000	7 Jun 24				0.00	-639,000.00	-639,000.00	0.00
FX DEAL TRANSACTED ON 08 OCT 2024 IDR / USD EX.RATE 15685.0 WITH GOLDMAN SACHS	-13,853.000	8 Oct 24				0.00	-13,853.00	-13,853.00	0.00
FX DEAL TRANSACTED ON 08 OCT 2024 USD / IDR EX.RATE 0.0000637 WITH GOLDMAN SACHS	13,853.000	8 Oct 24				0.00	13,853.00	13,853.00	0.00
FX DEAL TRANSACTED ON 09 SEP 2024 MXN / USD EX.RATE 19.91 WITH GOLDMAN SACHS	-247,667.000	9 Sep 24				0.00	-247,667.00	-247,667.00	0.00
FX DEAL TRANSACTED ON 09 SEP 2024 USD / MXN EX.RATE 0.0491162 WITH GOLDMAN SACHS	247,667.000	9 Sep 24				0.00	247,667.00	247,667.00	0.00
FX DEAL TRANSACTED ON 10 MAY 2024 USD / EUR EX.RATE 1.0783993 WITH GOLDMAN SACHS	288,471.810	10 May 24				0.00	288,471.81	288,471.81	0.00
FX DEAL TRANSACTED ON 11 APR 2024 BRL / USD EX.RATE 5.13 WITH GOLDMAN SACHS BANK	-1,176,039.000	11 Apr 24				0.00	-1,176,039.00	-1,176,039.00	0.00
FX DEAL TRANSACTED ON 11 APR 2024 USD / BRL EX.RATE 0.1965602 WITH GOLDMAN SACHS	1,176,039.000	11 Apr 24				0.00	1,176,039.00	1,176,039.00	0.00
FX DEAL TRANSACTED ON 11 DEC 2024 USD / CNH EX.RATE 0.137511 WITH GOLDMAN SACHS	3,000,000.000	11 Dec 24				0.00	3,000,000.00	3,000,000.00	0.00
FX DEAL TRANSACTED ON 14 NOV 2024 CNH / USD EX.RATE 7.179 WITH GOLDMAN SACHS	-776,000.000	14 Nov 24				0.00	-776,000.00	-776,000.00	0.00
FX DEAL TRANSACTED ON 14 NOV 2024 IDR / USD EX.RATE 15900.0 WITH GOLDMAN SACHS	-55,155.000	14 Nov 24				0.00	-55,155.00	-55,155.00	0.00
FX DEAL TRANSACTED ON 14 NOV 2024 USD / IDR EX.RATE 0.0000627 WITH GOLDMAN SACHS	55,155.000	14 Nov 24				0.00	55,155.00	55,155.00	0.00
FX DEAL TRANSACTED ON 14 OCT 2024 USD / IDR EX.RATE 0.0000642 WITH GOLDMAN SACHS	13,945.470	14 Oct 24				0.00	13,945.47	13,945.47	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 915,826,181.59

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN SACHS BANK USA.									
FX DEAL TRANACTED ON 17 JAN 2024 MXN / USD EX.RATE 17.4402 WITH GOLDMAN SACHS	-6,469.240	17 Jan 24				0.00	-6,469.24	-6,469.24	0.00
FX DEAL TRANACTED ON 17 JAN 2024 USD / MXN EX.RATE 0.0578102 WITH GOLDMAN SACHS	6,469.240	17 Jan 24				0.00	6,469.24	6,469.24	0.00
FX DEAL TRANACTED ON 18 MAR 2024 USD / IDR EX.RATE 0.0000638 WITH GOLDMAN SACHS	195,188.750	18 Mar 24				0.00	195,188.75	195,188.75	0.00
FX DEAL TRANACTED ON 18 NOV 2024 USD / IDR EX.RATE 0.0000631 WITH GOLDMAN SACHS	55,335.970	18 Nov 24				0.00	55,335.97	55,335.97	0.00
FX DEAL TRANACTED ON 19 DEC 2024 IDR / USD EX.RATE 16383.76 WITH GOLDMAN SACHS	-1,350,000.000	19 Dec 24				0.00	-1,350,000.00	-1,350,000.00	0.00
FX DEAL TRANACTED ON 19 DEC 2024 NZD / USD EX.RATE 1.767284 WITH GOLDMAN SACHS	-150,000.000	19 Dec 24				0.00	-150,000.00	-150,000.00	0.00
FX DEAL TRANACTED ON 19 JAN 2024 CAD / USD EX.RATE 1.3472962 WITH GOLDMAN SACHS	-56,409.270	19 Jan 24				0.00	-56,409.27	-56,409.27	0.00
FX DEAL TRANACTED ON 20 DEC 2024 ILS / USD EX.RATE 3.6472599 WITH GOLDMAN SACHS	-149,975.600	20 Dec 24				0.00	-149,975.60	-149,975.60	0.00
FX DEAL TRANACTED ON 20 DEC 2024 USD / ILS EX.RATE 0.2750924 WITH GOLDMAN SACHS	150,475.520	20 Dec 24				0.00	150,475.52	150,475.52	0.00
FX DEAL TRANACTED ON 20 DEC 2024 USD / ZAR EX.RATE 0.0544083 WITH GOLDMAN SACHS	1,350,086.360	20 Dec 24				0.00	1,350,086.36	1,350,086.36	0.00
FX DEAL TRANACTED ON 20 DEC 2024 ZAR / USD EX.RATE 18.421906 WITH GOLDMAN SACHS	-1,346,983.310	20 Dec 24				0.00	-1,346,983.31	-1,346,983.31	0.00
FX DEAL TRANACTED ON 20 SEP 2024 INR / USD EX.RATE 83.4922 WITH GOLDMAN SACHS	-114,029.880	20 Sep 24				0.00	-114,029.88	-114,029.88	0.00
FX DEAL TRANACTED ON 22 OCT 2024 BRL / USD EX.RATE 5.7697 WITH GOLDMAN SACHS	-1,072,757.000	22 Oct 24				0.00	-1,072,757.00	-1,072,757.00	0.00
FX DEAL TRANACTED ON 22 OCT 2024 USD / BRL EX.RATE 0.1753156 WITH GOLDMAN SACHS	1,072,757.000	22 Oct 24				0.00	1,072,757.00	1,072,757.00	0.00
FX DEAL TRANACTED ON 22 OCT 2024 USD / INR EX.RATE 0.0118946 WITH GOLDMAN SACHS	113,362.360	22 Oct 24				0.00	113,362.36	113,362.36	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 915,826,181.59

5500 Supplemental Schedules

1 JAN 24 - 31 DEC 24

Account number RUSHP
Account Name PENSION ASSETS

Page 193 of 483

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
GOLDMAN SACHS BANK USA.									
FX DEAL TRANSACTED ON 24 JUL 2024 BRL / USD EX.RATE 5.6915 WITH GOLDMAN SACHS	-1,072,757.350	24 Jul 24				0.00	-1,072,757.35	-1,072,757.35	0.00
FX DEAL TRANSACTED ON 24 JUL 2024 USD / BRL EX.RATE 0.1774623 WITH GOLDMAN SACHS	1,072,757.350	24 Jul 24				0.00	1,072,757.35	1,072,757.35	0.00
FX DEAL TRANSACTED ON 25 OCT 2024 USD / ZAR EX.RATE 0.0563715 WITH GOLDMAN SACHS	2,098,489.880	25 Oct 24				0.00	2,098,489.88	2,098,489.88	0.00
FX DEAL TRANSACTED ON 25 OCT 2024 ZAR / USD EX.RATE 17.66576 WITH GOLDMAN SACHS	-2,098,489.880	25 Oct 24				0.00	-2,098,489.88	-2,098,489.88	0.00
FX DEAL TRANSACTED ON 30 APR 2024 BRL / USD EX.RATE 5.1718 WITH GOLDMAN SACHS	-1,156,869.640	30 Apr 24				0.00	-1,156,869.64	-1,156,869.64	0.00
FX DEAL TRANSACTED ON 31 JAN 2024 CAD / USD EX.RATE 1.336282 WITH GOLDMAN SACHS	-7,483.450	31 Jan 24				0.00	-7,483.45	-7,483.45	0.00
FX DEAL TRANSACTED ON 31 JAN 2024 NOK / USD EX.RATE 10.46464 WITH GOLDMAN SACHS	-39,765.150	31 Jan 24				0.00	-39,765.15	-39,765.15	0.00
FX DEAL TRANSACTED ON 31 JAN 2024 USD / NOK EX.RATE 0.0954869 WITH GOLDMAN SACHS	39,765.150	31 Jan 24				0.00	39,765.15	39,765.15	0.00
FX DEAL TRANSACTED ON 31 JUL 2024 BRL / USD EX.RATE 5.6621 WITH GOLDMAN SACHS	-2,103.040	31 Jul 24				0.00	-2,103.04	-2,103.04	0.00
FX DEAL TRANSACTED ON 31 OCT 2024 BRL / USD EX.RATE 5.7779 WITH GOLDMAN SACHS	-2,320.470	31 Oct 24				0.00	-2,320.47	-2,320.47	0.00
Total GOLDMAN SACHS BANK USA.							.000.00	-159,557.35	-159,557.35

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 915,826,181.59

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK PLC									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANSACTED ON 29 APR 2024 AUD / USD EX.RATE 1.5267176 WITH HSBC BANK PLC	408,444.000	29 Apr 24				0.00	267,530.82	265,100.59	-2,430.23
FX DEAL TRANSACTED ON 29 APR 2024 USD / AUD EX.RATE 0.6556485 WITH HSBC BANK PLC	-408,444.000	29 Apr 24				0.00	-267,795.70	-272,758.91	-4,963.21
British pound sterling - GBP									
FX DEAL TRANSACTED ON 17 JUN 2024 GBP / USD EX.RATE 0.7890569 WITH HSBC BANK PLC	519,000.000	17 Jun 24				0.00	657,747.28	658,117.98	370.70
FX DEAL TRANSACTED ON 17 JUN 2024 USD / GBP EX.RATE 1.2674308 WITH HSBC BANK PLC	-519,000.000	17 Jun 24				0.00	-657,796.59	-656,249.62	1,546.97
FX DEAL TRANSACTED ON 25 MAR 2024 GBP / USD EX.RATE 0.7910734 WITH HSBC BANK PLC	47,000.000	25 Mar 24				0.00	59,412.94	59,429.16	16.22
FX DEAL TRANSACTED ON 25 SEP 2024 GBP / USD EX.RATE 0.7476636 WITH HSBC BANK PLC	4,255,000.000	25 Sep 24				0.00	5,691,062.50	5,653,831.38	-37,231.12
FX DEAL TRANSACTED ON 25 SEP 2024 USD / GBP EX.RATE 1.337446 WITH HSBC BANK PLC	-4,255,000.000	25 Sep 24				0.00	-5,690,832.73	-5,513,842.14	176,990.59
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 10 DEC 2024 CAD / USD EX.RATE 1.41716 WITH HSBC BANK PLC	566,000.000	10 Dec 24				0.00	399,390.33	399,449.52	59.19
FX DEAL TRANSACTED ON 10 DEC 2024 USD / CAD EX.RATE 0.7066913 WITH HSBC BANK PLC	-566,000.000	10 Dec 24				0.00	-399,987.25	-393,731.90	6,255.35
FX DEAL TRANSACTED ON 25 SEP 2024 CAD / USD EX.RATE 1.3435453 WITH HSBC BANK PLC	6,844,392.270	25 Sep 24				0.00	5,094,277.26	5,068,606.12	-25,671.14
FX DEAL TRANSACTED ON 25 SEP 2024 USD / CAD EX.RATE 0.7448982 WITH HSBC BANK PLC	-6,838,890.450	25 Sep 24				0.00	-5,094,277.26	-4,911,055.58	183,221.68

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 915,826,181.59

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK PLC									
FX DEAL TRANSACTED ON 26 JUN 2024 CAD / USD EX.RATE 1.3691573 WITH HSBC BANK PLC	6,854,020.610	26 Jun 24				0.00	5,006,014.00	4,991,458.04	-14,555.96
FX DEAL TRANSACTED ON 26 JUN 2024 USD / CAD EX.RATE 0.7308674 WITH HSBC BANK PLC	-6,849,415.080	26 Jun 24				0.00	-5,006,014.00	-4,949,714.61	56,299.39
FX DEAL TRANSACTED ON 26 MAR 2024 CAD / USD EX.RATE 1.3561543 WITH HSBC BANK PLC	6,858,108.310	26 Mar 24				0.00	5,057,026.56	5,052,944.05	-4,082.51
FX DEAL TRANSACTED ON 26 MAR 2024 USD / CAD EX.RATE 0.7376974 WITH HSBC BANK PLC	-6,855,149.950	26 Mar 24				0.00	-5,057,026.56	-4,979,588.09	77,438.47
FX DEAL TRANSACTED ON 28 MAY 2024 CAD / USD EX.RATE 1.3623225 WITH HSBC BANK PLC	6,853,321.070	28 May 24				0.00	5,030,615.78	5,027,561.95	-3,053.83
FX DEAL TRANSACTED ON 28 MAY 2024 USD / CAD EX.RATE 0.7344255 WITH HSBC BANK PLC	-6,849,729.210	28 May 24				0.00	-5,030,615.78	-4,988,332.82	42,282.96
FX DEAL TRANSACTED ON 29 OCT 2024 CAD / USD EX.RATE 1.3887 WITH HSBC BANK PLC	6,842,832.460	29 Oct 24				0.00	4,927,509.51	4,913,886.37	-13,623.14
FX DEAL TRANSACTED ON 29 OCT 2024 USD / CAD EX.RATE 0.7207233 WITH HSBC BANK PLC	-6,836,894.810	29 Oct 24				0.00	-4,927,509.51	-4,855,231.91	72,277.60
Euro - EUR									
FX DEAL TRANSACTED ON 01 NOV 2024 EUR / USD EX.RATE 0.9209115 WITH HSBC BANK PLC	371,000.000	1 Nov 24				0.00	402,861.74	402,497.92	-363.82
FX DEAL TRANSACTED ON 01 NOV 2024 USD / EUR EX.RATE 1.0871659 WITH HSBC BANK PLC	-371,000.000	1 Nov 24				0.00	-403,338.55	-388,418.47	14,920.08
FX DEAL TRANSACTED ON 10 DEC 2024 EUR / USD EX.RATE 0.9494341 WITH HSBC BANK PLC	977,000.000	10 Dec 24				0.00	1,029,034.04	1,026,289.72	-2,744.32
FX DEAL TRANSACTED ON 10 DEC 2024 USD / EUR EX.RATE 1.0548664 WITH HSBC BANK PLC	-977,000.000	10 Dec 24				0.00	-1,030,604.47	-1,012,187.69	18,416.78
FX DEAL TRANSACTED ON 26 NOV 2024 EUR / USD EX.RATE 0.9509319 WITH HSBC BANK PLC	7,257,000.000	26 Nov 24				0.00	7,631,461.20	7,597,716.56	-33,744.64
FX DEAL TRANSACTED ON 26 NOV 2024 USD / EUR EX.RATE 1.053635 WITH HSBC BANK PLC	-7,257,000.000	26 Nov 24				0.00	-7,646,229.20	-7,518,368.57	127,860.63

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 915,826,181.59

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK PLC									
FX DEAL TRANSACTED ON 29 JAN 2024 EUR / USD EX.RATE 0.9254975 WITH HSBC BANK PLC	8,251,000.000	29 Jan 24				0.00	8,915,205.50	8,935,007.92	19,802.42
FX DEAL TRANSACTED ON 29 JAN 2024 USD / EUR EX.RATE 1.081838 WITH HSBC BANK PLC	-8,251,000.000	29 Jan 24				0.00	-8,926,245.34	-8,940,371.48	-14,126.14
Japanese yen - JPY									
FX DEAL TRANSACTED ON 02 SEP 2024 JPY / USD EX.RATE 146.80314 WITH HSBC BANK PLC	16,200,000.000	2 Sep 24				0.00	110,351.86	110,226.58	-125.28
FX DEAL TRANSACTED ON 02 SEP 2024 USD / JPY EX.RATE 0.0068406 WITH HSBC BANK PLC	-16,200,000.000	2 Sep 24				0.00	-110,817.66	-112,813.37	-1,995.71
Norwegian krone - NOK									
FX DEAL TRANSACTED ON 23 FEB 2024 NOK / USD EX.RATE 10.5466945 WITH HSBC BANK	6,355,000.000	23 Feb 24				0.00	602,558.46	603,301.78	743.32
FX DEAL TRANSACTED ON 23 FEB 2024 USD / NOK EX.RATE 0.0948325 WITH HSBC BANK PLC	-6,355,000.000	23 Feb 24				0.00	-602,660.61	-604,297.12	-1,636.51
FX DEAL TRANSACTED ON 26 JUN 2024 NOK / USD EX.RATE 10.6440393 WITH HSBC BANK	487,837.610	26 Jun 24				0.00	45,832.00	44,781.63	-1,050.37
FX DEAL TRANSACTED ON 26 JUN 2024 USD / NOK EX.RATE 0.0938751 WITH HSBC BANK PLC	-488,223.060	26 Jun 24				0.00	-45,832.00	-45,732.18	99.82
FX DEAL TRANSACTED ON 28 AUG 2024 NOK / USD EX.RATE 10.5216576 WITH HSBC BANK	475,126.490	28 Aug 24				0.00	45,157.00	44,875.33	-281.67
FX DEAL TRANSACTED ON 28 AUG 2024 USD / NOK EX.RATE 0.0949824 WITH HSBC BANK PLC	-475,424.980	28 Aug 24				0.00	-45,157.00	-44,901.82	255.18
FX DEAL TRANSACTED ON 29 OCT 2024 NOK / USD EX.RATE 10.9583119 WITH HSBC BANK	280,017.740	29 Oct 24				0.00	25,553.00	25,131.96	-421.04
FX DEAL TRANSACTED ON 29 OCT 2024 USD / NOK EX.RATE 0.0912393 WITH HSBC BANK PLC	-280,065.780	29 Oct 24				0.00	-25,553.00	-25,350.83	202.17

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 915,826,181.59

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK PLC									
South African rand - ZAR									
FX DEAL TRANSACTED ON 13 FEB 2024 USD / ZAR EX.RATE 0.0530538 WITH HSBC BANK PLC	-20,418,778.480	13 Feb 24				0.00	-1,083,293.86	-1,079,644.60	3,649.26
FX DEAL TRANSACTED ON 13 FEB 2024 ZAR / USD EX.RATE 18.845575 WITH HSBC BANK PLC	20,415,295.690	13 Feb 24				0.00	1,083,293.86	1,075,479.82	-7,814.04
FX DEAL TRANSACTED ON 15 JAN 2024 USD / ZAR EX.RATE 0.0534048 WITH HSBC BANK PLC	-22,610,824.450	15 Jan 24				0.00	-1,207,526.34	-1,191,140.50	16,385.84
FX DEAL TRANSACTED ON 15 JAN 2024 ZAR / USD EX.RATE 18.6719 WITH HSBC BANK PLC	22,546,811.070	15 Jan 24				0.00	1,207,526.34	1,188,785.93	-18,740.41
FX DEAL TRANSACTED ON 16 FEB 2024 USD / ZAR EX.RATE 0.0526355 WITH HSBC BANK PLC	-49,801,848.950	16 Feb 24				0.00	-2,621,344.20	-2,632,580.89	-11,236.69
FX DEAL TRANSACTED ON 16 FEB 2024 ZAR / USD EX.RATE 18.956289 WITH HSBC BANK PLC	49,690,958.220	16 Feb 24				0.00	2,621,344.20	2,627,413.52	6,069.32
Swiss franc - CHF									
FX DEAL TRANSACTED ON 20 DEC 2024 CHF / USD EX.RATE 0.8947419 WITH HSBC BANK PLC	1,187,000.000	20 Dec 24				0.00	1,326,639.56	1,326,924.15	284.59
FX DEAL TRANSACTED ON 20 DEC 2024 USD / CHF EX.RATE 1.1207712 WITH HSBC BANK PLC	-1,187,000.000	20 Dec 24				0.00	-1,330,355.37	-1,311,654.68	18,700.69
United States dollar - USD									
FX DEAL TRANSACTED ON 01 NOV 2024 EUR / USD EX.RATE 0.9209115 WITH HSBC BANK PLC	-402,861.740	1 Nov 24				0.00	-402,861.74	-402,861.74	0.00
FX DEAL TRANSACTED ON 01 NOV 2024 USD / EUR EX.RATE 1.0871659 WITH HSBC BANK PLC	403,338.550	1 Nov 24				0.00	403,338.55	403,338.55	0.00
FX DEAL TRANSACTED ON 02 SEP 2024 JPY / USD EX.RATE 146.80314 WITH HSBC BANK PLC	-110,351.860	2 Sep 24				0.00	-110,351.86	-110,351.86	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 915,826,181.59

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK PLC									
FX DEAL TRANSACTED ON 02 SEP 2024 USD / JPY EX.RATE 0.0068406 WITH HSBC BANK PLC	110,817.660	2 Sep 24				0.00	110,817.66	110,817.66	0.00
FX DEAL TRANSACTED ON 10 DEC 2024 CAD / USD EX.RATE 1.41716 WITH HSBC BANK PLC	-399,390.330	10 Dec 24				0.00	-399,390.33	-399,390.33	0.00
FX DEAL TRANSACTED ON 10 DEC 2024 EUR / USD EX.RATE 0.9494341 WITH HSBC BANK PLC	-1,029,034.040	10 Dec 24				0.00	-1,029,034.04	-1,029,034.04	0.00
FX DEAL TRANSACTED ON 10 DEC 2024 USD / CAD EX.RATE 0.7066913 WITH HSBC BANK PLC	399,987.250	10 Dec 24				0.00	399,987.25	399,987.25	0.00
FX DEAL TRANSACTED ON 10 DEC 2024 USD / EUR EX.RATE 1.0548664 WITH HSBC BANK PLC	1,030,604.470	10 Dec 24				0.00	1,030,604.47	1,030,604.47	0.00
FX DEAL TRANSACTED ON 13 FEB 2024 USD / ZAR EX.RATE 0.0530538 WITH HSBC BANK PLC	1,083,293.860	13 Feb 24				0.00	1,083,293.86	1,083,293.86	0.00
FX DEAL TRANSACTED ON 13 FEB 2024 ZAR / USD EX.RATE 18.845575 WITH HSBC BANK PLC	-1,083,293.860	13 Feb 24				0.00	-1,083,293.86	-1,083,293.86	0.00
FX DEAL TRANSACTED ON 15 JAN 2024 USD / ZAR EX.RATE 0.0534048 WITH HSBC BANK PLC	1,207,526.340	15 Jan 24				0.00	1,207,526.34	1,207,526.34	0.00
FX DEAL TRANSACTED ON 15 JAN 2024 ZAR / USD EX.RATE 18.6719 WITH HSBC BANK PLC	-1,207,526.340	15 Jan 24				0.00	-1,207,526.34	-1,207,526.34	0.00
FX DEAL TRANSACTED ON 16 FEB 2024 USD / ZAR EX.RATE 0.0526355 WITH HSBC BANK PLC	2,621,344.200	16 Feb 24				0.00	2,621,344.20	2,621,344.20	0.00
FX DEAL TRANSACTED ON 16 FEB 2024 ZAR / USD EX.RATE 18.956289 WITH HSBC BANK PLC	-2,621,344.200	16 Feb 24				0.00	-2,621,344.20	-2,621,344.20	0.00
FX DEAL TRANSACTED ON 17 JUN 2024 GBP / USD EX.RATE 0.7890569 WITH HSBC BANK PLC	-657,747.280	17 Jun 24				0.00	-657,747.28	-657,747.28	0.00
FX DEAL TRANSACTED ON 17 JUN 2024 USD / GBP EX.RATE 1.2674308 WITH HSBC BANK PLC	657,796.590	17 Jun 24				0.00	657,796.59	657,796.59	0.00
FX DEAL TRANSACTED ON 20 DEC 2024 CHF / USD EX.RATE 0.8947419 WITH HSBC BANK PLC	-1,326,639.560	20 Dec 24				0.00	-1,326,639.56	-1,326,639.56	0.00
FX DEAL TRANSACTED ON 20 DEC 2024 USD / CHF EX.RATE 1.1207712 WITH HSBC BANK PLC	1,330,355.370	20 Dec 24				0.00	1,330,355.37	1,330,355.37	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 915,826,181.59

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK PLC									
FX DEAL TRANSACTED ON 23 FEB 2024 NOK / USD EX.RATE 10.5466945 WITH HSBC BANK	-602,558.460	23 Feb 24				0.00	-602,558.46	-602,558.46	0.00
FX DEAL TRANSACTED ON 23 FEB 2024 USD / NOK EX.RATE 0.0948325 WITH HSBC BANK PLC	602,660.610	23 Feb 24				0.00	602,660.61	602,660.61	0.00
FX DEAL TRANSACTED ON 25 MAR 2024 GBP / USD EX.RATE 0.7910734 WITH HSBC BANK PLC	-59,412.940	25 Mar 24				0.00	-59,412.94	-59,412.94	0.00
FX DEAL TRANSACTED ON 25 SEP 2024 CAD / USD EX.RATE 1.3435453 WITH HSBC BANK PLC	-5,094,277.260	25 Sep 24				0.00	-5,094,277.26	-5,094,277.26	0.00
FX DEAL TRANSACTED ON 25 SEP 2024 GBP / USD EX.RATE 0.7476636 WITH HSBC BANK PLC	-5,691,062.500	25 Sep 24				0.00	-5,691,062.50	-5,691,062.50	0.00
FX DEAL TRANSACTED ON 25 SEP 2024 USD / CAD EX.RATE 0.7448982 WITH HSBC BANK PLC	5,094,277.260	25 Sep 24				0.00	5,094,277.26	5,094,277.26	0.00
FX DEAL TRANSACTED ON 25 SEP 2024 USD / GBP EX.RATE 1.337446 WITH HSBC BANK PLC	5,690,832.730	25 Sep 24				0.00	5,690,832.73	5,690,832.73	0.00
FX DEAL TRANSACTED ON 26 JUN 2024 CAD / USD EX.RATE 1.3691573 WITH HSBC BANK PLC	-5,006,014.000	26 Jun 24				0.00	-5,006,014.00	-5,006,014.00	0.00
FX DEAL TRANSACTED ON 26 JUN 2024 NOK / USD EX.RATE 10.6440393 WITH HSBC BANK	-45,832.000	26 Jun 24				0.00	-45,832.00	-45,832.00	0.00
FX DEAL TRANSACTED ON 26 JUN 2024 USD / CAD EX.RATE 0.7308674 WITH HSBC BANK PLC	5,006,014.000	26 Jun 24				0.00	5,006,014.00	5,006,014.00	0.00
FX DEAL TRANSACTED ON 26 JUN 2024 USD / NOK EX.RATE 0.0938751 WITH HSBC BANK PLC	45,832.000	26 Jun 24				0.00	45,832.00	45,832.00	0.00
FX DEAL TRANSACTED ON 26 MAR 2024 CAD / USD EX.RATE 1.3561543 WITH HSBC BANK PLC	-5,057,026.560	26 Mar 24				0.00	-5,057,026.56	-5,057,026.56	0.00
FX DEAL TRANSACTED ON 26 MAR 2024 USD / CAD EX.RATE 0.7376974 WITH HSBC BANK PLC	5,057,026.560	26 Mar 24				0.00	5,057,026.56	5,057,026.56	0.00
FX DEAL TRANSACTED ON 26 NOV 2024 EUR / USD EX.RATE 0.9509319 WITH HSBC BANK PLC	-7,631,461.200	26 Nov 24				0.00	-7,631,461.20	-7,631,461.20	0.00
FX DEAL TRANSACTED ON 26 NOV 2024 USD / EUR EX.RATE 1.053635 WITH HSBC BANK PLC	7,646,229.200	26 Nov 24				0.00	7,646,229.20	7,646,229.20	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 915,826,181.59

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK PLC									
FX DEAL TRANSACTED ON 28 AUG 2024 NOK / USD EX.RATE 10.5216576 WITH HSBC BANK	-45,157.000	28 Aug 24				0.00	-45,157.00	-45,157.00	0.00
FX DEAL TRANSACTED ON 28 AUG 2024 USD / NOK EX.RATE 0.0949824 WITH HSBC BANK PLC	45,157.000	28 Aug 24				0.00	45,157.00	45,157.00	0.00
FX DEAL TRANSACTED ON 28 MAY 2024 CAD / USD EX.RATE 1.3623225 WITH HSBC BANK PLC	-5,030,615.780	28 May 24				0.00	-5,030,615.78	-5,030,615.78	0.00
FX DEAL TRANSACTED ON 28 MAY 2024 USD / CAD EX.RATE 0.7344255 WITH HSBC BANK PLC	5,030,615.780	28 May 24				0.00	5,030,615.78	5,030,615.78	0.00
FX DEAL TRANSACTED ON 29 APR 2024 AUD / USD EX.RATE 1.5267176 WITH HSBC BANK PLC	-267,530.820	29 Apr 24				0.00	-267,530.82	-267,530.82	0.00
FX DEAL TRANSACTED ON 29 APR 2024 USD / AUD EX.RATE 0.6556485 WITH HSBC BANK PLC	267,795.700	29 Apr 24				0.00	267,795.70	267,795.70	0.00
FX DEAL TRANSACTED ON 29 JAN 2024 EUR / USD EX.RATE 0.9254975 WITH HSBC BANK PLC	-8,915,205.500	29 Jan 24				0.00	-8,915,205.50	-8,915,205.50	0.00
FX DEAL TRANSACTED ON 29 JAN 2024 USD / EUR EX.RATE 1.081838 WITH HSBC BANK PLC	8,926,245.340	29 Jan 24				0.00	8,926,245.34	8,926,245.34	0.00
FX DEAL TRANSACTED ON 29 OCT 2024 CAD / USD EX.RATE 1.3887 WITH HSBC BANK PLC	-4,927,509.510	29 Oct 24				0.00	-4,927,509.51	-4,927,509.51	0.00
FX DEAL TRANSACTED ON 29 OCT 2024 NOK / USD EX.RATE 10.9583119 WITH HSBC BANK	-25,553.000	29 Oct 24				0.00	-25,553.00	-25,553.00	0.00
FX DEAL TRANSACTED ON 29 OCT 2024 USD / CAD EX.RATE 0.7207233 WITH HSBC BANK PLC	4,927,509.510	29 Oct 24				0.00	4,927,509.51	4,927,509.51	0.00
FX DEAL TRANSACTED ON 29 OCT 2024 USD / NOK EX.RATE 0.0912393 WITH HSBC BANK PLC	25,553.000	29 Oct 24				0.00	25,553.00	25,553.00	0.00
Total HSBC BANK PLC							.000.00	644,257.44	644,257.44

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 915,826,181.59

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
Cash and Cash Equivalents									
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 27 FEB 2024 CAD / USD EX.RATE 1.349897 WITH JPMORGAN CHASE	6,859,800.700	27 Feb 24				0.00	5,081,721.57	5,061,649.66	-20,071.91
FX DEAL TRANSACTED ON 27 FEB 2024 USD / CAD EX.RATE 0.741119 WITH JPMORGAN CHASE	-6,856,822.310	27 Feb 24				0.00	-5,081,721.57	-5,051,996.54	29,725.03
Euro - EUR									
FX DEAL TRANSACTED ON 05 NOV 2024 EUR / USD EX.RATE 0.9167609 WITH JPMORGAN	3,157,000.000	5 Nov 24				0.00	3,443,646.13	3,390,144.66	-53,501.47
FX DEAL TRANSACTED ON 28 OCT 2024 EUR / USD EX.RATE 0.9238729 WITH JPMORGAN	10,039,000.000	28 Oct 24				0.00	10,866,213.60	10,891,311.57	25,097.97
FX DEAL TRANSACTED ON 28 OCT 2024 USD / EUR EX.RATE 1.083697 WITH JPMORGAN CHASE	-10,039,000.000	28 Oct 24				0.00	-10,879,234.18	-10,510,331.62	368,902.56
Mexican peso - MXN									
FX DEAL TRANSACTED ON 03 APR 2024 MXN / USD EX.RATE 16.5475 WITH JPMORGAN CHASE	3,404,000.000	3 Apr 24				0.00	205,710.83	205,270.46	-440.37
FX DEAL TRANSACTED ON 03 APR 2024 USD / MXN EX.RATE 0.059714 WITH JPMORGAN CHASE	-3,404,000.000	3 Apr 24				0.00	-203,266.35	-184,944.72	18,321.63
FX DEAL TRANSACTED ON 13 MAR 2024 MXN / USD EX.RATE 16.9805 WITH JPMORGAN CHASE	69,263.460	13 Mar 24				0.00	4,079.00	3,763.19	-315.81
FX DEAL TRANSACTED ON 13 MAR 2024 USD / MXN EX.RATE 0.0597372 WITH JPMORGAN	-68,282.460	13 Mar 24				0.00	-4,079.00	-4,056.46	22.54
Norwegian krone - NOK									
FX DEAL TRANSACTED ON 22 FEB 2024 USD / NOK EX.RATE 0.0952213 WITH JPMORGAN	-1,306,270.000	22 Feb 24				0.00	-124,384.69	-124,008.66	376.03

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 915,826,181.59

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 26 SEP 2024 NOK / USD EX.RATE 10.5766488 WITH JPMORGAN	456,868.920	26 Sep 24				0.00	43,196.00	41,354.59	-1,841.41
FX DEAL TRANSACTED ON 26 SEP 2024 USD / NOK EX.RATE 0.094516 WITH JPMORGAN CHASE	-457,023.120	26 Sep 24				0.00	-43,196.00	-43,165.48	30.52
United States dollar - USD									
FX DEAL TRANSACTED ON 03 APR 2024 MXN / USD EX.RATE 16.5475 WITH JPMORGAN CHASE	-205,710.830	3 Apr 24				0.00	-205,710.83	-205,710.83	0.00
FX DEAL TRANSACTED ON 03 APR 2024 USD / MXN EX.RATE 0.059714 WITH JPMORGAN CHASE	203,266.350	3 Apr 24				0.00	203,266.35	203,266.35	0.00
FX DEAL TRANSACTED ON 05 NOV 2024 EUR / USD EX.RATE 0.9167609 WITH JPMORGAN	-3,443,646.130	5 Nov 24				0.00	-3,443,646.13	-3,443,646.13	0.00
FX DEAL TRANSACTED ON 13 MAR 2024 MXN / USD EX.RATE 16.9805 WITH JPMORGAN CHASE	-4,079.000	13 Mar 24				0.00	-4,079.00	-4,079.00	0.00
FX DEAL TRANSACTED ON 13 MAR 2024 USD / MXN EX.RATE 0.0597372 WITH JPMORGAN	4,079.000	13 Mar 24				0.00	4,079.00	4,079.00	0.00
FX DEAL TRANSACTED ON 22 FEB 2024 USD / NOK EX.RATE 0.0952213 WITH JPMORGAN	124,384.690	22 Feb 24				0.00	124,384.69	124,384.69	0.00
FX DEAL TRANSACTED ON 26 SEP 2024 NOK / USD EX.RATE 10.5766488 WITH JPMORGAN	-43,196.000	26 Sep 24				0.00	-43,196.00	-43,196.00	0.00
FX DEAL TRANSACTED ON 26 SEP 2024 USD / NOK EX.RATE 0.094516 WITH JPMORGAN CHASE	43,196.000	26 Sep 24				0.00	43,196.00	43,196.00	0.00
FX DEAL TRANSACTED ON 27 FEB 2024 CAD / USD EX.RATE 1.349897 WITH JPMORGAN CHASE	-5,081,721.570	27 Feb 24				0.00	-5,081,721.57	-5,081,721.57	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 915,826,181.59

5500 Supplemental Schedules

1 JAN 24 - 31 DEC 24

Account number RUSHP
Account Name PENSION ASSETS

Page 203 of 483

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 27 FEB 2024 USD / CAD EX.RATE 0.741119 WITH JPMORGAN CHASE	5,081,721.570	27 Feb 24				0.00	5,081,721.57	5,081,721.57	0.00
FX DEAL TRANSACTED ON 28 OCT 2024 EUR / USD EX.RATE 0.9238729 WITH JPMORGAN	-10,866,213.600	28 Oct 24				0.00	-10,866,213.60	-10,866,213.60	0.00
FX DEAL TRANSACTED ON 28 OCT 2024 USD / EUR EX.RATE 1.083697 WITH JPMORGAN CHASE	10,879,234.180	28 Oct 24				0.00	10,879,234.18	10,879,234.18	0.00
Total JPMORGAN CHASE BANK, N.A.							.000.00	366,305.31	366,305.31
MORGAN STANLEY AND CO. INTERNATIONAL									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANSACTED ON 20 DEC 2024 AUD / USD EX.RATE 1.6049569 WITH MORGAN	1,450,000.000	20 Dec 24				0.00	903,451.07	905,887.53	2,436.46
FX DEAL TRANSACTED ON 20 DEC 2024 USD / AUD EX.RATE 0.6230544 WITH MORGAN	-1,450,000.000	20 Dec 24				0.00	-903,428.88	-897,783.45	5,645.43
British pound sterling - GBP									
FX DEAL TRANSACTED ON 19 JUL 2024 GBP / USD EX.RATE 0.7743934 WITH MORGAN	40,000.000	19 Jul 24				0.00	51,653.34	51,666.00	12.66
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 30 JAN 2024 CAD / USD EX.RATE 1.3409892 WITH MORGAN	6,706,766.100	30 Jan 24				0.00	5,001,357.28	5,000,012.00	-1,345.28
FX DEAL TRANSACTED ON 30 JAN 2024 USD / CAD EX.RATE 0.7459989 WITH MORGAN	-6,704,242.410	30 Jan 24				0.00	-5,001,357.28	-4,946,867.67	54,489.61

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 915,826,181.59

5500 Supplemental Schedules

1 JAN 24 - 31 DEC 24

Account number RUSHP
Account Name PENSION ASSETS

Page 204 of 483

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
MORGAN STANLEY AND CO. INTERNATIONAL									
Euro - EUR									
FX DEAL TRANSACTED ON 25 MAR 2024 EUR / USD EX.RATE 0.9240436 WITH MORGAN	10,281,000.000	25 Mar 24				0.00	11,126,098.20	11,046,420.86	-79,677.34
FX DEAL TRANSACTED ON 25 MAR 2024 USD / EUR EX.RATE 1.083514 WITH MORGAN STANLEY	-10,281,000.000	25 Mar 24				0.00	-11,139,607.43	-10,983,706.81	155,900.62
FX DEAL TRANSACTED ON 28 AUG 2024 EUR / USD EX.RATE 0.8984726 WITH MORGAN	10,496,000.000	28 Aug 24				0.00	11,682,048.00	11,618,548.10	-63,499.90
FX DEAL TRANSACTED ON 28 AUG 2024 USD / EUR EX.RATE 1.114489 WITH MORGAN STANLEY	-10,496,000.000	28 Aug 24				0.00	-11,697,676.54	-11,625,895.18	71,781.36
FX DEAL TRANSACTED ON 31 JAN 2024 EUR / USD EX.RATE 0.9205891 WITH MORGAN	924,000.000	31 Jan 24				0.00	1,003,705.16	1,000,599.60	-3,105.56
Japanese yen - JPY									
FX DEAL TRANSACTED ON 04 JAN 2024 JPY / USD EX.RATE 143.3608 WITH MORGAN STANLEY	114,633,589.000	4 Jan 24				0.00	799,616.00	783,765.82	-15,850.18
FX DEAL TRANSACTED ON 04 JAN 2024 USD / JPY EX.RATE 0.0069493 WITH MORGAN	-115,064,742.000	4 Jan 24				0.00	-799,616.00	-799,616.00	0.00
FX DEAL TRANSACTED ON 29 JAN 2024 JPY / USD EX.RATE 147.1156 WITH MORGAN STANLEY	390,105,700.000	29 Jan 24				0.00	2,651,695.00	2,598,539.22	-53,155.78
FX DEAL TRANSACTED ON 29 JAN 2024 USD / JPY EX.RATE 0.006765 WITH MORGAN STANLEY	-391,973,554.000	29 Jan 24				0.00	-2,651,695.00	-2,679,977.81	-28,282.81
Mexican peso - MXN									
FX DEAL TRANSACTED ON 10 JUN 2024 MXN / USD EX.RATE 18.795851 WITH MORGAN	11,661,000.000	10 Jun 24				0.00	620,402.88	604,674.68	-15,728.20
FX DEAL TRANSACTED ON 10 JUN 2024 USD / MXN EX.RATE 0.0540492 WITH MORGAN	-11,661,000.000	10 Jun 24				0.00	-630,267.97	-632,572.52	-2,304.55

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 915,826,181.59

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
MORGAN STANLEY AND CO. INTERNATIONALA									
Norwegian krone - NOK									
FX DEAL TRANSACTED ON 27 JUN 2024 NOK / USD EX.RATE 10.6529226 WITH MORGAN	139,312.420	27 Jun 24				0.00	13,077.39	12,788.35	-289.04
FX DEAL TRANSACTED ON 27 JUN 2024 USD / NOK EX.RATE 0.0937961 WITH MORGAN	-139,423.560	27 Jun 24				0.00	-13,077.39	-13,059.90	17.49
FX DEAL TRANSACTED ON 30 JAN 2024 NOK / USD EX.RATE 10.4142056 WITH MORGAN	2,150,512.630	30 Jan 24				0.00	206,498.00	204,492.30	-2,005.70
FX DEAL TRANSACTED ON 30 JAN 2024 USD / NOK EX.RATE 0.0959506 WITH MORGAN	-2,152,128.350	30 Jan 24				0.00	-206,498.00	-205,637.33	860.67
United States dollar - USD									
FX DEAL TRANSACTED ON 04 JAN 2024 JPY / USD EX.RATE 143.3608 WITH MORGAN STANLEY	-799,616.000	4 Jan 24				0.00	-799,616.00	-799,616.00	0.00
FX DEAL TRANSACTED ON 04 JAN 2024 USD / JPY EX.RATE 0.0069493 WITH MORGAN	799,616.000	4 Jan 24				0.00	799,616.00	799,616.00	0.00
FX DEAL TRANSACTED ON 10 JUN 2024 MXN / USD EX.RATE 18.795851 WITH MORGAN	-620,402.880	10 Jun 24				0.00	-620,402.88	-620,402.88	0.00
FX DEAL TRANSACTED ON 10 JUN 2024 USD / MXN EX.RATE 0.0540492 WITH MORGAN	630,267.970	10 Jun 24				0.00	630,267.97	630,267.97	0.00
FX DEAL TRANSACTED ON 19 JUL 2024 GBP / USD EX.RATE 0.7743934 WITH MORGAN	-51,653.340	19 Jul 24				0.00	-51,653.34	-51,653.34	0.00
FX DEAL TRANSACTED ON 20 DEC 2024 AUD / USD EX.RATE 1.6049569 WITH MORGAN	-903,451.070	20 Dec 24				0.00	-903,451.07	-903,451.07	0.00
FX DEAL TRANSACTED ON 20 DEC 2024 USD / AUD EX.RATE 0.6230544 WITH MORGAN	903,428.880	20 Dec 24				0.00	903,428.88	903,428.88	0.00
FX DEAL TRANSACTED ON 25 MAR 2024 EUR / USD EX.RATE 0.9240436 WITH MORGAN	-11,126,098.200	25 Mar 24				0.00	-11,126,098.20	-11,126,098.20	0.00
FX DEAL TRANSACTED ON 25 MAR 2024 USD / EUR EX.RATE 1.083514 WITH MORGAN STANLEY	11,139,607.430	25 Mar 24				0.00	11,139,607.43	11,139,607.43	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 915,826,181.59

5500 Supplemental Schedules

1 JAN 24 - 31 DEC 24

Account number RUSHP
Account Name PENSION ASSETS

Page 206 of 483

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
MORGAN STANLEY AND CO. INTERNATIONALA									
FX DEAL TRANSACTED ON 27 JUN 2024 NOK / USD EX.RATE 10.6529226 WITH MORGAN	-13,077.390	27 Jun 24				0.00	-13,077.39	-13,077.39	0.00
FX DEAL TRANSACTED ON 27 JUN 2024 USD / NOK EX.RATE 0.0937961 WITH MORGAN	13,077.390	27 Jun 24				0.00	13,077.39	13,077.39	0.00
FX DEAL TRANSACTED ON 28 AUG 2024 EUR / USD EX.RATE 0.8984726 WITH MORGAN	-11,682,048.000	28 Aug 24				0.00	-11,682,048.00	-11,682,048.00	0.00
FX DEAL TRANSACTED ON 28 AUG 2024 USD / EUR EX.RATE 1.114489 WITH MORGAN STANLEY	11,697,676.540	28 Aug 24				0.00	11,697,676.54	11,697,676.54	0.00
FX DEAL TRANSACTED ON 29 JAN 2024 JPY / USD EX.RATE 147.1156 WITH MORGAN STANLEY	-2,651,695.000	29 Jan 24				0.00	-2,651,695.00	-2,651,695.00	0.00
FX DEAL TRANSACTED ON 29 JAN 2024 USD / JPY EX.RATE 0.006765 WITH MORGAN STANLEY	2,651,695.000	29 Jan 24				0.00	2,651,695.00	2,651,695.00	0.00
FX DEAL TRANSACTED ON 30 JAN 2024 CAD / USD EX.RATE 1.3409892 WITH MORGAN	-5,001,357.280	30 Jan 24				0.00	-5,001,357.28	-5,001,357.28	0.00
FX DEAL TRANSACTED ON 30 JAN 2024 NOK / USD EX.RATE 10.4142056 WITH MORGAN	-206,498.000	30 Jan 24				0.00	-206,498.00	-206,498.00	0.00
FX DEAL TRANSACTED ON 30 JAN 2024 USD / CAD EX.RATE 0.7459989 WITH MORGAN	5,001,357.280	30 Jan 24				0.00	5,001,357.28	5,001,357.28	0.00
FX DEAL TRANSACTED ON 30 JAN 2024 USD / NOK EX.RATE 0.0959506 WITH MORGAN	206,498.000	30 Jan 24				0.00	206,498.00	206,498.00	0.00
FX DEAL TRANSACTED ON 31 JAN 2024 EUR / USD EX.RATE 0.9205891 WITH MORGAN	-1,003,705.160	31 Jan 24				0.00	-1,003,705.16	-1,003,705.16	0.00
Total MORGAN STANLEY AND CO. INTERNATIONALA							.000.00	25,899.96	25,899.96

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 915,826,181.59

5500 Supplemental Schedules

1 JAN 24 - 31 DEC 24

Account number RUSHP
Account Name PENSION ASSETS

Page 207 of 483

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
ROYAL BANK OF CANADA									
Cash and Cash Equivalents									
British pound sterling - GBP									
FX DEAL TRANSACTED ON 25 JUN 2024 GBP / USD EX.RATE 0.7885817 WITH ROYAL BANK OF	6,014,000.000	25 Jun 24				0.00	7,626,350.39	7,604,403.12	-21,947.27
FX DEAL TRANSACTED ON 25 JUN 2024 USD / GBP EX.RATE 1.2683165 WITH ROYAL BANK OF	-6,014,000.000	25 Jun 24				0.00	-7,627,655.43	-7,693,409.82	-65,754.39
Euro - EUR									
FX DEAL TRANSACTED ON 26 JUL 2024 EUR / USD EX.RATE 0.9199883 WITH ROYAL BANK OF	10,496,000.000	26 Jul 24				0.00	11,408,841.32	11,327,808.94	-81,032.38
FX DEAL TRANSACTED ON 26 JUL 2024 USD / EUR EX.RATE 1.0886044 WITH ROYAL BANK OF	-10,496,000.000	26 Jul 24				0.00	-11,425,991.78	-11,618,548.10	-192,556.32
United States dollar - USD									
FX DEAL TRANSACTED ON 25 JUN 2024 GBP / USD EX.RATE 0.7885817 WITH ROYAL BANK OF	-7,626,350.390	25 Jun 24				0.00	-7,626,350.39	-7,626,350.39	0.00
FX DEAL TRANSACTED ON 25 JUN 2024 USD / GBP EX.RATE 1.2683165 WITH ROYAL BANK OF	7,627,655.430	25 Jun 24				0.00	7,627,655.43	7,627,655.43	0.00
FX DEAL TRANSACTED ON 26 JUL 2024 EUR / USD EX.RATE 0.9199883 WITH ROYAL BANK OF	-11,408,841.320	26 Jul 24				0.00	-11,408,841.32	-11,408,841.32	0.00
FX DEAL TRANSACTED ON 26 JUL 2024 USD / EUR EX.RATE 1.0886044 WITH ROYAL BANK OF	11,425,991.780	26 Jul 24				0.00	11,425,991.78	11,425,991.78	0.00
Total ROYAL BANK OF CANADA							.000.00	-361,290.36	-361,290.36

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 915,826,181.59

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
SCBLGB2L									
Cash and Cash Equivalents									
HK offshore Chinese Yuan Renminbi - CNH									
FX DEAL TRANSACTED ON 10 DEC 2024 CNH / USD EX.RATE 7.25581 WITH SCBLGB2L	1,365,840.930	10 Dec 24				0.00	188,241.00	187,417.28	-823.72
FX DEAL TRANSACTED ON 10 DEC 2024 USD / CNH EX.RATE 0.1387192 WITH SCBLGB2L	-1,356,993.600	10 Dec 24				0.00	-188,241.00	-185,694.87	2,546.13
FX DEAL TRANSACTED ON 13 NOV 2024 CNH / USD EX.RATE 7.2437 WITH SCBLGB2L	1,104,222.380	13 Nov 24				0.00	152,439.00	152,604.38	165.38
FX DEAL TRANSACTED ON 13 NOV 2024 CNH / USD EX.RATE 7.2455 WITH SCBLGB2L	8,527,953.500	13 Nov 24				0.00	1,177,000.00	1,177,682.67	682.67
FX DEAL TRANSACTED ON 13 NOV 2024 USD / CNH EX.RATE 0.1384045 WITH SCBLGB2L	-1,101,402.260	13 Nov 24				0.00	-152,439.00	-150,041.58	2,397.42
FX DEAL TRANSACTED ON 13 NOV 2024 USD / CNH EX.RATE 0.1392234 WITH SCBLGB2L	-8,454,037.900	13 Nov 24				0.00	-1,177,000.00	-1,157,073.50	19,926.50
FX DEAL TRANSACTED ON 14 NOV 2024 CNH / USD EX.RATE 7.24367 WITH SCBLGB2L	7,200,207.980	14 Nov 24				0.00	994,000.00	995,005.49	1,005.49
FX DEAL TRANSACTED ON 14 NOV 2024 USD / CNH EX.RATE 0.1392498 WITH SCBLGB2L	-7,138,251.960	14 Nov 24				0.00	-994,000.00	-977,210.61	16,789.39
FX DEAL TRANSACTED ON 20 DEC 2024 CNH / USD EX.RATE 7.30617 WITH SCBLGB2L	14,619,000.000	20 Dec 24				0.00	2,000,911.56	2,003,220.17	2,308.61
FX DEAL TRANSACTED ON 20 DEC 2024 USD / CNH EX.RATE 0.1370945 WITH SCBLGB2L	-14,619,000.000	20 Dec 24				0.00	-2,004,184.12	-1,992,516.13	11,667.99
Indian rupee - INR									
FX DEAL TRANSACTED ON 01 OCT 2024 INR / USD EX.RATE 84.0669 WITH SCBLGB2L	9,596,152.570	1 Oct 24				0.00	114,149.00	113,304.14	-844.86
FX DEAL TRANSACTED ON 01 OCT 2024 USD / INR EX.RATE 0.0119187 WITH SCBLGB2L	-9,577,317.980	1 Oct 24				0.00	-114,149.00	-113,905.51	243.49

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 915,826,181.59

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
SCBLGB2L									
FX DEAL TRANSACTED ON 02 DEC 2024 USD / INR EX.RATE 0.011809 WITH SCBLGB2L	-30,131,514.680	2 Dec 24				0.00	-355,822.95	-355,770.23	52.72
FX DEAL TRANSACTED ON 05 JUN 2024 INR / USD EX.RATE 83.6947 WITH SCBLGB2L	50,605,319.920	5 Jun 24				0.00	604,641.87	605,698.11	1,056.24
FX DEAL TRANSACTED ON 05 JUN 2024 USD / INR EX.RATE 0.0119869 WITH SCBLGB2L	-50,442,066.610	5 Jun 24				0.00	-604,641.87	-604,404.24	237.63
FX DEAL TRANSACTED ON 06 NOV 2024 INR / USD EX.RATE 84.567 WITH SCBLGB2L	9,184,652.740	6 Nov 24				0.00	108,608.00	107,138.60	-1,469.40
FX DEAL TRANSACTED ON 06 NOV 2024 USD / INR EX.RATE 0.0118483 WITH SCBLGB2L	-9,166,515.200	6 Nov 24				0.00	-108,608.00	-108,231.31	376.69
FX DEAL TRANSACTED ON 07 OCT 2024 INR / USD EX.RATE 84.1934 WITH SCBLGB2L	9,678,789.070	7 Oct 24				0.00	114,959.00	114,279.85	-679.15
FX DEAL TRANSACTED ON 07 OCT 2024 USD / INR EX.RATE 0.0119005 WITH SCBLGB2L	-9,659,993.270	7 Oct 24				0.00	-114,959.00	-114,888.79	70.21
FX DEAL TRANSACTED ON 10 OCT 2024 INR / USD EX.RATE 84.173 WITH SCBLGB2L	9,515,757.650	10 Oct 24				0.00	113,050.00	112,354.90	-695.10
FX DEAL TRANSACTED ON 10 OCT 2024 USD / INR EX.RATE 0.0119033 WITH SCBLGB2L	-9,497,330.500	10 Oct 24				0.00	-113,050.00	-112,954.20	95.80
FX DEAL TRANSACTED ON 11 NOV 2024 INR / USD EX.RATE 84.6018 WITH SCBLGB2L	9,150,869.100	11 Nov 24				0.00	108,164.00	106,744.51	-1,419.49
FX DEAL TRANSACTED ON 11 NOV 2024 USD / INR EX.RATE 0.0118413 WITH SCBLGB2L	-9,134,482.250	11 Nov 24				0.00	-108,164.00	-107,853.09	310.91
FX DEAL TRANSACTED ON 11 SEP 2024 INR / USD EX.RATE 84.0818 WITH SCBLGB2L	19,160,224.260	11 Sep 24				0.00	227,876.00	227,877.49	1.49
FX DEAL TRANSACTED ON 11 SEP 2024 USD / INR EX.RATE 0.0119064 WITH SCBLGB2L	-19,138,917.850	11 Sep 24				0.00	-227,876.00	-229,074.86	-1,198.86
FX DEAL TRANSACTED ON 13 SEP 2024 INR / USD EX.RATE 84.0096 WITH SCBLGB2L	19,417,148.930	13 Sep 24				0.00	231,130.12	230,933.16	-196.96
FX DEAL TRANSACTED ON 13 SEP 2024 USD / INR EX.RATE 0.0119172 WITH SCBLGB2L	-19,394,613.740	13 Sep 24				0.00	-231,130.12	-232,135.30	-1,005.18

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 915,826,181.59

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
SCBLGB2L									
FX DEAL TRANSACTED ON 14 OCT 2024 INR / USD EX.RATE 84.2741 WITH SCBLGB2L	9,537,384.170	14 Oct 24				0.00	113,171.00	112,610.25	-560.75
FX DEAL TRANSACTED ON 14 OCT 2024 USD / INR EX.RATE 0.01189 WITH SCBLGB2L	-9,518,145.100	14 Oct 24				0.00	-113,171.00	-113,201.76	-30.76
FX DEAL TRANSACTED ON 15 OCT 2024 INR / USD EX.RATE 84.26 WITH SCBLGB2L	19,054,556.400	15 Oct 24				0.00	226,140.00	224,981.85	-1,158.15
FX DEAL TRANSACTED ON 15 OCT 2024 USD / INR EX.RATE 0.0118915 WITH SCBLGB2L	-19,016,904.090	15 Oct 24				0.00	-226,140.00	-226,172.95	-32.95
FX DEAL TRANSACTED ON 18 JUN 2024 USD / INR EX.RATE 0.0119787 WITH SCBLGB2L	-40,860,274.410	18 Jun 24				0.00	-489,451.87	-489,593.80	-141.93
FX DEAL TRANSACTED ON 19 DEC 2024 INR / USD EX.RATE 85.3183 WITH SCBLGB2L	174,902,515.000	19 Dec 24				0.00	2,050,000.00	2,039,154.64	-10,845.36
FX DEAL TRANSACTED ON 20 SEP 2024 USD / INR EX.RATE 0.0119772 WITH SCBLGB2L	-12,071,788.330	20 Sep 24				0.00	-144,585.82	-144,487.96	97.86
FX DEAL TRANSACTED ON 22 FEB 2024 INR / USD EX.RATE 83.2553 WITH SCBLGB2L	91,302,341.020	22 Feb 24				0.00	1,096,655.00	1,093,998.04	-2,656.96
FX DEAL TRANSACTED ON 22 FEB 2024 USD / INR EX.RATE 0.0120668 WITH SCBLGB2L	-90,881,773.830	22 Feb 24				0.00	-1,096,655.00	-1,095,835.82	819.18
FX DEAL TRANSACTED ON 22 OCT 2024 INR / USD EX.RATE 84.0718 WITH SCBLGB2L	18,692,317.750	22 Oct 24				0.00	222,337.55	222,312.56	-24.99
FX DEAL TRANSACTED ON 26 NOV 2024 INR / USD EX.RATE 84.5569 WITH SCBLGB2L	8,969,965.070	26 Nov 24				0.00	106,082.00	104,634.27	-1,447.73
FX DEAL TRANSACTED ON 26 NOV 2024 USD / INR EX.RATE 0.0118526 WITH SCBLGB2L	-8,950,127.730	26 Nov 24				0.00	-106,082.00	-105,676.37	405.63
FX DEAL TRANSACTED ON 27 FEB 2024 INR / USD EX.RATE 82.8915 WITH SCBLGB2L	90,881,773.830	27 Feb 24				0.00	1,096,394.37	1,095,835.82	-558.55
Indonesian rupiah - IDR									
FX DEAL TRANSACTED ON 04 OCT 2024 IDR / USD EX.RATE 15492.0 WITH SCBLGB2L	401,335,752.000	4 Oct 24				0.00	25,906.00	25,759.68	-146.32

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 915,826,181.59

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
SCBLGB2L									
FX DEAL TRANSACTED ON 04 OCT 2024 USD / IDR EX.RATE 0.0000645 WITH SCBLGB2L	-401,879,778.000	4 Oct 24				0.00	-25,906.00	-25,387.23	518.77
FX DEAL TRANSACTED ON 14 JUN 2024 USD / IDR EX.RATE 0.0000611 WITH SCBLGB2L	-8,502,769,891.000	14 Jun 24				0.00	-519,284.84	-519,570.42	-285.58
FX DEAL TRANSACTED ON 14 OCT 2024 USD / IDR EX.RATE 0.0000642 WITH SCBLGB2L	-401,335,752.000	14 Oct 24				0.00	-25,758.02	-25,759.68	-1.66
FX DEAL TRANSACTED ON 18 MAR 2024 IDR / USD EX.RATE 15672.0 WITH SCBLGB2L	8,485,862,260.000	18 Mar 24				0.00	541,466.45	539,984.87	-1,481.58
FX DEAL TRANSACTED ON 18 MAR 2024 USD / IDR EX.RATE 0.0000638 WITH SCBLGB2L	-1,060,492,944.000	18 Mar 24				0.00	-67,668.00	-67,482.85	185.15
FX DEAL TRANSACTED ON 18 NOV 2024 IDR / USD EX.RATE 15848.0 WITH SCBLGB2L	401,879,778.000	18 Nov 24				0.00	25,358.39	25,387.23	28.84
FX DEAL TRANSACTED ON 24 JAN 2024 IDR / USD EX.RATE 15750.0 WITH SCBLGB2L	4,477,740,750.000	24 Jan 24				0.00	284,301.00	273,616.91	-10,684.09
FX DEAL TRANSACTED ON 24 JAN 2024 USD / IDR EX.RATE 0.0000636 WITH SCBLGB2L	-4,469,211,720.000	24 Jan 24				0.00	-284,301.00	-284,391.46	-90.46
FX DEAL TRANSACTED ON 30 JAN 2024 IDR / USD EX.RATE 15853.0 WITH SCBLGB2L	4,025,029,141.000	30 Jan 24				0.00	253,897.00	245,953.51	-7,943.49
FX DEAL TRANSACTED ON 30 JAN 2024 USD / IDR EX.RATE 0.0000632 WITH SCBLGB2L	-4,016,650,540.000	30 Jan 24				0.00	-253,897.00	-255,593.42	-1,696.42
Peruvian nuevo sol - PEN									
FX DEAL TRANSACTED ON 11 DEC 2024 USD / PEN EX.RATE 0.2681396 WITH SCBLGB2L	-187,615.630	11 Dec 24				0.00	-50,307.19	-49,916.11	391.08
FX DEAL TRANSACTED ON 11 DEC 2024 USD / PEN EX.RATE 0.2684276 WITH SCBLGB2L	-1,797,925.760	11 Dec 24				0.00	-482,612.81	-478,347.46	4,265.35
FX DEAL TRANSACTED ON 23 APR 2024 USD / PEN EX.RATE 0.2697235 WITH SCBLGB2L	-333,927.110	23 Apr 24				0.00	-90,068.00	-89,241.18	826.82
FX DEAL TRANSACTED ON 23 DEC 2024 USD / PEN EX.RATE 0.2682403 WITH SCBLGB2L	-407,181.850	23 Dec 24				0.00	-109,222.60	-108,269.83	952.77

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 915,826,181.59

5500 Supplemental Schedules

1 JAN 24 - 31 DEC 24

Account number RUSHP
Account Name PENSION ASSETS

Page 212 of 483

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
SCBLGB2L									
FX DEAL TRANSACTED ON 23 MAY 2024 PEN / USD EX.RATE 3.7433 WITH SCBLGB2L	333,927.110	23 May 24				0.00	89,206.61	89,241.18	34.57
FX DEAL TRANSACTED ON 24 DEC 2024 USD / PEN EX.RATE 0.2681921 WITH SCBLGB2L	-101,835.910	24 Dec 24				0.00	-27,311.59	-27,078.21	233.38
South Korean won - KRW									
FX DEAL TRANSACTED ON 19 DEC 2024 USD / KRW EX.RATE 0.0006923 WITH SCBLGB2L	-2,744,531,000.000	19 Dec 24				0.00	-1,900,000.00	-1,860,486.13	39,513.87
Thai baht - THB									
FX DEAL TRANSACTED ON 20 MAR 2024 USD / THB EX.RATE 0.0276838 WITH SCBLGB2L	-1,485,780.550	20 Mar 24				0.00	-41,132.06	-40,410.16	721.90
United States dollar - USD									
FX DEAL TRANSACTED ON 01 OCT 2024 INR / USD EX.RATE 84.0669 WITH SCBLGB2L	-114,149.000	1 Oct 24				0.00	-114,149.00	-114,149.00	0.00
FX DEAL TRANSACTED ON 01 OCT 2024 USD / INR EX.RATE 0.0119187 WITH SCBLGB2L	114,149.000	1 Oct 24				0.00	114,149.00	114,149.00	0.00
FX DEAL TRANSACTED ON 02 DEC 2024 USD / INR EX.RATE 0.011809 WITH SCBLGB2L	355,822.950	2 Dec 24				0.00	355,822.95	355,822.95	0.00
FX DEAL TRANSACTED ON 04 OCT 2024 IDR / USD EX.RATE 15492.0 WITH SCBLGB2L	-25,906.000	4 Oct 24				0.00	-25,906.00	-25,906.00	0.00
FX DEAL TRANSACTED ON 04 OCT 2024 USD / IDR EX.RATE 0.0000645 WITH SCBLGB2L	25,906.000	4 Oct 24				0.00	25,906.00	25,906.00	0.00
FX DEAL TRANSACTED ON 05 JUN 2024 INR / USD EX.RATE 83.6947 WITH SCBLGB2L	-604,641.870	5 Jun 24				0.00	-604,641.87	-604,641.87	0.00
FX DEAL TRANSACTED ON 05 JUN 2024 USD / INR EX.RATE 0.0119869 WITH SCBLGB2L	604,641.870	5 Jun 24				0.00	604,641.87	604,641.87	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 915,826,181.59

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
SCBLGB2L									
FX DEAL TRANSACTED ON 06 NOV 2024 INR / USD EX.RATE 84.567 WITH SCBLGB2L	-108,608.000	6 Nov 24				0.00	-108,608.00	-108,608.00	0.00
FX DEAL TRANSACTED ON 06 NOV 2024 USD / INR EX.RATE 0.0118483 WITH SCBLGB2L	108,608.000	6 Nov 24				0.00	108,608.00	108,608.00	0.00
FX DEAL TRANSACTED ON 07 OCT 2024 INR / USD EX.RATE 84.1934 WITH SCBLGB2L	-114,959.000	7 Oct 24				0.00	-114,959.00	-114,959.00	0.00
FX DEAL TRANSACTED ON 07 OCT 2024 USD / INR EX.RATE 0.0119005 WITH SCBLGB2L	114,959.000	7 Oct 24				0.00	114,959.00	114,959.00	0.00
FX DEAL TRANSACTED ON 10 DEC 2024 CNH / USD EX.RATE 7.25581 WITH SCBLGB2L	-188,241.000	10 Dec 24				0.00	-188,241.00	-188,241.00	0.00
FX DEAL TRANSACTED ON 10 DEC 2024 USD / CNH EX.RATE 0.1387192 WITH SCBLGB2L	188,241.000	10 Dec 24				0.00	188,241.00	188,241.00	0.00
FX DEAL TRANSACTED ON 10 OCT 2024 INR / USD EX.RATE 84.173 WITH SCBLGB2L	-113,050.000	10 Oct 24				0.00	-113,050.00	-113,050.00	0.00
FX DEAL TRANSACTED ON 10 OCT 2024 USD / INR EX.RATE 0.0119033 WITH SCBLGB2L	113,050.000	10 Oct 24				0.00	113,050.00	113,050.00	0.00
FX DEAL TRANSACTED ON 11 DEC 2024 USD / PEN EX.RATE 0.2681396 WITH SCBLGB2L	50,307.190	11 Dec 24				0.00	50,307.19	50,307.19	0.00
FX DEAL TRANSACTED ON 11 DEC 2024 USD / PEN EX.RATE 0.2684276 WITH SCBLGB2L	482,612.810	11 Dec 24				0.00	482,612.81	482,612.81	0.00
FX DEAL TRANSACTED ON 11 NOV 2024 INR / USD EX.RATE 84.6018 WITH SCBLGB2L	-108,164.000	11 Nov 24				0.00	-108,164.00	-108,164.00	0.00
FX DEAL TRANSACTED ON 11 NOV 2024 USD / INR EX.RATE 0.0118413 WITH SCBLGB2L	108,164.000	11 Nov 24				0.00	108,164.00	108,164.00	0.00
FX DEAL TRANSACTED ON 11 SEP 2024 INR / USD EX.RATE 84.0818 WITH SCBLGB2L	-227,876.000	11 Sep 24				0.00	-227,876.00	-227,876.00	0.00
FX DEAL TRANSACTED ON 11 SEP 2024 USD / INR EX.RATE 0.0119064 WITH SCBLGB2L	227,876.000	11 Sep 24				0.00	227,876.00	227,876.00	0.00
FX DEAL TRANSACTED ON 13 NOV 2024 CNH / USD EX.RATE 7.2437 WITH SCBLGB2L	-152,439.000	13 Nov 24				0.00	-152,439.00	-152,439.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 915,826,181.59

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
SCBLGB2L									
FX DEAL TRANSACTED ON 13 NOV 2024 CNH / USD EX.RATE 7.2455 WITH SCBLGB2L	-1,177,000.000	13 Nov 24				0.00	-1,177,000.00	-1,177,000.00	0.00
FX DEAL TRANSACTED ON 13 NOV 2024 USD / CNH EX.RATE 0.1384045 WITH SCBLGB2L	152,439.000	13 Nov 24				0.00	152,439.00	152,439.00	0.00
FX DEAL TRANSACTED ON 13 NOV 2024 USD / CNH EX.RATE 0.1392234 WITH SCBLGB2L	1,177,000.000	13 Nov 24				0.00	1,177,000.00	1,177,000.00	0.00
FX DEAL TRANSACTED ON 13 SEP 2024 INR / USD EX.RATE 84.0096 WITH SCBLGB2L	-231,130.120	13 Sep 24				0.00	-231,130.12	-231,130.12	0.00
FX DEAL TRANSACTED ON 13 SEP 2024 USD / INR EX.RATE 0.0119172 WITH SCBLGB2L	231,130.120	13 Sep 24				0.00	231,130.12	231,130.12	0.00
FX DEAL TRANSACTED ON 14 JUN 2024 USD / IDR EX.RATE 0.0000611 WITH SCBLGB2L	519,284.840	14 Jun 24				0.00	519,284.84	519,284.84	0.00
FX DEAL TRANSACTED ON 14 NOV 2024 CNH / USD EX.RATE 7.24367 WITH SCBLGB2L	-994,000.000	14 Nov 24				0.00	-994,000.00	-994,000.00	0.00
FX DEAL TRANSACTED ON 14 NOV 2024 USD / CNH EX.RATE 0.1392498 WITH SCBLGB2L	994,000.000	14 Nov 24				0.00	994,000.00	994,000.00	0.00
FX DEAL TRANSACTED ON 14 OCT 2024 INR / USD EX.RATE 84.2741 WITH SCBLGB2L	-113,171.000	14 Oct 24				0.00	-113,171.00	-113,171.00	0.00
FX DEAL TRANSACTED ON 14 OCT 2024 USD / IDR EX.RATE 0.0000642 WITH SCBLGB2L	25,758.020	14 Oct 24				0.00	25,758.02	25,758.02	0.00
FX DEAL TRANSACTED ON 14 OCT 2024 USD / INR EX.RATE 0.01189 WITH SCBLGB2L	113,171.000	14 Oct 24				0.00	113,171.00	113,171.00	0.00
FX DEAL TRANSACTED ON 15 OCT 2024 INR / USD EX.RATE 84.26 WITH SCBLGB2L	-226,140.000	15 Oct 24				0.00	-226,140.00	-226,140.00	0.00
FX DEAL TRANSACTED ON 15 OCT 2024 USD / INR EX.RATE 0.0118915 WITH SCBLGB2L	226,140.000	15 Oct 24				0.00	226,140.00	226,140.00	0.00
FX DEAL TRANSACTED ON 18 JUN 2024 USD / INR EX.RATE 0.0119787 WITH SCBLGB2L	489,451.870	18 Jun 24				0.00	489,451.87	489,451.87	0.00
FX DEAL TRANSACTED ON 18 MAR 2024 IDR / USD EX.RATE 15672.0 WITH SCBLGB2L	-541,466.450	18 Mar 24				0.00	-541,466.45	-541,466.45	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 915,826,181.59

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
SCBLGB2L									
FX DEAL TRANSACTED ON 18 MAR 2024 USD / IDR EX.RATE 0.0000638 WITH SCBLGB2L	67,668.000	18 Mar 24				0.00	67,668.00	67,668.00	0.00
FX DEAL TRANSACTED ON 18 NOV 2024 IDR / USD EX.RATE 15848.0 WITH SCBLGB2L	-25,358.390	18 Nov 24				0.00	-25,358.39	-25,358.39	0.00
FX DEAL TRANSACTED ON 19 DEC 2024 INR / USD EX.RATE 85.3183 WITH SCBLGB2L	-2,050,000.000	19 Dec 24				0.00	-2,050,000.00	-2,050,000.00	0.00
FX DEAL TRANSACTED ON 19 DEC 2024 USD / KRW EX.RATE 0.0006923 WITH SCBLGB2L	1,900,000.000	19 Dec 24				0.00	1,900,000.00	1,900,000.00	0.00
FX DEAL TRANSACTED ON 20 DEC 2024 CNH / USD EX.RATE 7.30617 WITH SCBLGB2L	-2,000,911.560	20 Dec 24				0.00	-2,000,911.56	-2,000,911.56	0.00
FX DEAL TRANSACTED ON 20 DEC 2024 USD / CNH EX.RATE 0.1370945 WITH SCBLGB2L	2,004,184.120	20 Dec 24				0.00	2,004,184.12	2,004,184.12	0.00
FX DEAL TRANSACTED ON 20 MAR 2024 USD / THB EX.RATE 0.0276838 WITH SCBLGB2L	41,132.060	20 Mar 24				0.00	41,132.06	41,132.06	0.00
FX DEAL TRANSACTED ON 20 SEP 2024 USD / INR EX.RATE 0.0119772 WITH SCBLGB2L	144,585.820	20 Sep 24				0.00	144,585.82	144,585.82	0.00
FX DEAL TRANSACTED ON 22 FEB 2024 INR / USD EX.RATE 83.2553 WITH SCBLGB2L	-1,096,655.000	22 Feb 24				0.00	-1,096,655.00	-1,096,655.00	0.00
FX DEAL TRANSACTED ON 22 FEB 2024 USD / INR EX.RATE 0.0120668 WITH SCBLGB2L	1,096,655.000	22 Feb 24				0.00	1,096,655.00	1,096,655.00	0.00
FX DEAL TRANSACTED ON 22 OCT 2024 INR / USD EX.RATE 84.0718 WITH SCBLGB2L	-222,337.550	22 Oct 24				0.00	-222,337.55	-222,337.55	0.00
FX DEAL TRANSACTED ON 23 APR 2024 USD / PEN EX.RATE 0.2697235 WITH SCBLGB2L	90,068.000	23 Apr 24				0.00	90,068.00	90,068.00	0.00
FX DEAL TRANSACTED ON 23 DEC 2024 USD / PEN EX.RATE 0.2682403 WITH SCBLGB2L	109,222.600	23 Dec 24				0.00	109,222.60	109,222.60	0.00
FX DEAL TRANSACTED ON 23 MAY 2024 PEN / USD EX.RATE 3.7433 WITH SCBLGB2L	-89,206.610	23 May 24				0.00	-89,206.61	-89,206.61	0.00
FX DEAL TRANSACTED ON 24 DEC 2024 USD / PEN EX.RATE 0.2681921 WITH SCBLGB2L	27,311.590	24 Dec 24				0.00	27,311.59	27,311.59	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 915,826,181.59

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
SCBLGB2L									
FX DEAL TRANSACTED ON 24 JAN 2024 IDR / USD EX.RATE 15750.0 WITH SCBLGB2L	-284,301.000	24 Jan 24				0.00	-284,301.00	-284,301.00	0.00
FX DEAL TRANSACTED ON 24 JAN 2024 USD / IDR EX.RATE 0.0000636 WITH SCBLGB2L	284,301.000	24 Jan 24				0.00	284,301.00	284,301.00	0.00
FX DEAL TRANSACTED ON 26 NOV 2024 INR / USD EX.RATE 84.5569 WITH SCBLGB2L	-106,082.000	26 Nov 24				0.00	-106,082.00	-106,082.00	0.00
FX DEAL TRANSACTED ON 26 NOV 2024 USD / INR EX.RATE 0.0118526 WITH SCBLGB2L	106,082.000	26 Nov 24				0.00	106,082.00	106,082.00	0.00
FX DEAL TRANSACTED ON 27 FEB 2024 INR / USD EX.RATE 82.8915 WITH SCBLGB2L	-1,096,394.370	27 Feb 24				0.00	-1,096,394.37	-1,096,394.37	0.00
FX DEAL TRANSACTED ON 30 JAN 2024 IDR / USD EX.RATE 15853.0 WITH SCBLGB2L	-253,897.000	30 Jan 24				0.00	-253,897.00	-253,897.00	0.00
FX DEAL TRANSACTED ON 30 JAN 2024 USD / IDR EX.RATE 0.0000632 WITH SCBLGB2L	253,897.000	30 Jan 24				0.00	253,897.00	253,897.00	0.00
Total SCBLGB2L							.000.00	60,809.48	60,809.48

STANDARD CHARTERED BANK**Cash and Cash Equivalents****British pound sterling - GBP**

FX DEAL TRANSACTED ON 29 NOV 2024 GBP / USD EX.RATE 0.7878979 WITH STANDARD	3,839,000.000	29 Nov 24				0.00	4,872,458.80	4,848,081.66	-24,377.14
FX DEAL TRANSACTED ON 29 NOV 2024 USD / GBP EX.RATE 1.2691008 WITH STANDARD	-3,839,000.000	29 Nov 24				0.00	-4,872,077.97	-4,807,449.08	64,628.89

Euro - EUR

FX DEAL TRANSACTED ON 25 JUN 2024 EUR / USD EX.RATE 0.9333584 WITH STANDARD	10,496,000.000	25 Jun 24				0.00	11,245,412.30	11,261,684.16	16,271.86
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NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 915,826,181.59

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
STANDARD CHARTERED BANK									
FX DEAL TRANSACTED ON 25 JUN 2024 USD / EUR EX.RATE 1.072975 WITH STANDARD	-10,496,000.000	25 Jun 24				0.00	-11,261,945.60	-11,327,808.94	-65,863.34
Mexican peso - MXN									
FX DEAL TRANSACTED ON 11 JUN 2024 MXN / USD EX.RATE 18.53582 WITH STANDARD	33,902.010	11 Jun 24				0.00	1,829.00	1,915.31	86.31
FX DEAL TRANSACTED ON 11 JUN 2024 USD / MXN EX.RATE 0.0541714 WITH STANDARD	-33,763.190	11 Jun 24				0.00	-1,829.00	-1,834.41	-5.41
Norwegian krone - NOK									
FX DEAL TRANSACTED ON 26 MAR 2024 NOK / USD EX.RATE 10.69709 WITH STANDARD	581,440.330	26 Mar 24				0.00	54,355.00	52,477.99	-1,877.01
FX DEAL TRANSACTED ON 26 MAR 2024 USD / NOK EX.RATE 0.0934112 WITH STANDARD	-581,889.300	26 Mar 24				0.00	-54,355.00	-53,062.56	1,292.44
South African rand - ZAR									
FX DEAL TRANSACTED ON 01 NOV 2024 USD / ZAR EX.RATE 0.0565123 WITH STANDARD	-5,352,568.810	1 Nov 24				0.00	-302,485.80	-299,528.19	2,957.61
FX DEAL TRANSACTED ON 01 NOV 2024 ZAR / USD EX.RATE 17.630769 WITH STANDARD	5,333,057.270	1 Nov 24				0.00	302,485.80	303,380.92	895.12
FX DEAL TRANSACTED ON 28 FEB 2024 USD / ZAR EX.RATE 0.0521145 WITH STANDARD	-50,444,293.240	28 Feb 24				0.00	-2,628,881.53	-2,619,122.18	9,759.35
FX DEAL TRANSACTED ON 28 FEB 2024 ZAR / USD EX.RATE 19.2215 WITH STANDARD	50,531,046.330	28 Feb 24				0.00	2,628,881.53	2,671,127.07	42,245.54
United States dollar - USD									
FX DEAL TRANSACTED ON 01 NOV 2024 USD / ZAR EX.RATE 0.0565123 WITH STANDARD	302,485.800	1 Nov 24				0.00	302,485.80	302,485.80	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 915,826,181.59

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
STANDARD CHARTERED BANK									
FX DEAL TRANSACTED ON 01 NOV 2024 ZAR / USD EX.RATE 17.630769 WITH STANDARD	-302,485.800	1 Nov 24				0.00	-302,485.80	-302,485.80	0.00
FX DEAL TRANSACTED ON 11 JUN 2024 MXN / USD EX.RATE 18.53582 WITH STANDARD	-1,829.000	11 Jun 24				0.00	-1,829.00	-1,829.00	0.00
FX DEAL TRANSACTED ON 11 JUN 2024 USD / MXN EX.RATE 0.0541714 WITH STANDARD	1,829.000	11 Jun 24				0.00	1,829.00	1,829.00	0.00
FX DEAL TRANSACTED ON 25 JUN 2024 EUR / USD EX.RATE 0.9333584 WITH STANDARD	-11,245,412.300	25 Jun 24				0.00	-11,245,412.30	-11,245,412.30	0.00
FX DEAL TRANSACTED ON 25 JUN 2024 USD / EUR EX.RATE 1.072975 WITH STANDARD	11,261,945.600	25 Jun 24				0.00	11,261,945.60	11,261,945.60	0.00
FX DEAL TRANSACTED ON 26 MAR 2024 NOK / USD EX.RATE 10.69709 WITH STANDARD	-54,355.000	26 Mar 24				0.00	-54,355.00	-54,355.00	0.00
FX DEAL TRANSACTED ON 26 MAR 2024 USD / NOK EX.RATE 0.0934112 WITH STANDARD	54,355.000	26 Mar 24				0.00	54,355.00	54,355.00	0.00
FX DEAL TRANSACTED ON 28 FEB 2024 USD / ZAR EX.RATE 0.0521145 WITH STANDARD	2,628,881.530	28 Feb 24				0.00	2,628,881.53	2,628,881.53	0.00
FX DEAL TRANSACTED ON 28 FEB 2024 ZAR / USD EX.RATE 19.2215 WITH STANDARD	-2,628,881.530	28 Feb 24				0.00	-2,628,881.53	-2,628,881.53	0.00
FX DEAL TRANSACTED ON 29 NOV 2024 GBP / USD EX.RATE 0.7878979 WITH STANDARD	-4,872,458.800	29 Nov 24				0.00	-4,872,458.80	-4,872,458.80	0.00
FX DEAL TRANSACTED ON 29 NOV 2024 USD / GBP EX.RATE 1.2691008 WITH STANDARD	4,872,077.970	29 Nov 24				0.00	4,872,077.97	4,872,077.97	0.00
Total STANDARD CHARTERED BANK							.000.00	46,014.22	46,014.22

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 915,826,181.59

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
TORONTO-DOMINION BANK									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANSACTED ON 26 APR 2024 AUD / USD EX.RATE 1.5274171 WITH	1,029,078.000	26 Apr 24				0.00	673,737.37	667,923.10	-5,814.27
FX DEAL TRANSACTED ON 26 APR 2024 USD / AUD EX.RATE 0.655341 WITH	-1,029,078.000	26 Apr 24				0.00	-674,397.01	-687,218.30	-12,821.29
FX DEAL TRANSACTED ON 26 FEB 2024 AUD / USD EX.RATE 1.5271839 WITH	977,987.000	26 Feb 24				0.00	640,385.89	638,918.92	-1,466.97
FX DEAL TRANSACTED ON 26 FEB 2024 USD / AUD EX.RATE 0.655398 WITH	-977,987.000	26 Feb 24				0.00	-640,970.72	-634,958.08	6,012.64
FX DEAL TRANSACTED ON 26 JUL 2024 AUD / USD EX.RATE 1.5247389 WITH	1,643,659.000	26 Jul 24				0.00	1,077,993.76	1,072,980.63	-5,013.13
FX DEAL TRANSACTED ON 26 JUL 2024 USD / AUD EX.RATE 0.656378 WITH	-1,643,659.000	26 Jul 24				0.00	-1,078,861.61	-1,116,373.25	-37,511.64
FX DEAL TRANSACTED ON 27 AUG 2024 AUD / USD EX.RATE 1.4755792 WITH	1,643,659.000	27 Aug 24				0.00	1,113,907.70	1,116,373.25	2,465.55
FX DEAL TRANSACTED ON 27 AUG 2024 USD / AUD EX.RATE 0.678198 WITH	-1,643,659.000	27 Aug 24				0.00	-1,114,726.25	-1,132,234.54	-17,508.29
FX DEAL TRANSACTED ON 27 MAR 2024 AUD / USD EX.RATE 1.5323322 WITH	14,677.000	27 Mar 24				0.00	9,578.21	9,529.04	-49.17
FX DEAL TRANSACTED ON 27 MAR 2024 USD / AUD EX.RATE 0.653156 WITH	-14,677.000	27 Mar 24				0.00	-9,586.37	-9,526.11	60.26
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 03 JAN 2024 CAD / USD EX.RATE 1.3338 WITH TORONTO-DOMINION	6,705,010.800	3 Jan 24				0.00	5,026,998.65	5,013,654.47	-13,344.18
FX DEAL TRANSACTED ON 03 JAN 2024 USD / CAD EX.RATE 0.7499828 WITH	-6,702,819.030	3 Jan 24				0.00	-5,026,998.65	-4,997,069.39	29,929.26

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 915,826,181.59

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
TORONTO-DOMINION BANK									
FX DEAL TRANACTED ON 29 AUG 2024 CAD / USD EX.RATE 1.3472 WITH TORONTO-DOMINION	6,845,913.390	29 Aug 24				0.00	5,081,586.54	5,073,113.78	-8,472.76
FX DEAL TRANACTED ON 29 AUG 2024 USD / CAD EX.RATE 0.742968 WITH	-6,839,576.650	29 Aug 24				0.00	-5,081,586.54	-5,065,039.92	16,546.62
Japanese yen - JPY									
FX DEAL TRANACTED ON 03 JAN 2024 JPY / USD EX.RATE 141.9746 WITH	119,298,700.000	3 Jan 24				0.00	840,282.00	815,661.84	-24,620.16
FX DEAL TRANACTED ON 03 JAN 2024 JPY / USD EX.RATE 142.31295 WITH	102,665,416.000	3 Jan 24				0.00	721,406.00	701,937.76	-19,468.24
FX DEAL TRANACTED ON 03 JAN 2024 USD / JPY EX.RATE 0.0070004 WITH	-103,052,847.000	3 Jan 24				0.00	-721,406.00	-716,142.09	5,263.91
FX DEAL TRANACTED ON 03 JAN 2024 USD / JPY EX.RATE 0.0070171 WITH	-119,748,587.000	3 Jan 24				0.00	-840,282.00	-832,165.30	8,116.70
FX DEAL TRANACTED ON 27 FEB 2024 JPY / USD EX.RATE 149.454 WITH	205,201,740.000	27 Feb 24				0.00	1,373,009.36	1,353,127.20	-19,882.16
FX DEAL TRANACTED ON 27 FEB 2024 USD / JPY EX.RATE 0.0066605 WITH	-206,143,625.000	27 Feb 24				0.00	-1,373,009.36	-1,373,146.55	-137.19
Mexican peso - MXN									
FX DEAL TRANACTED ON 10 MAY 2024 MXN / USD EX.RATE 16.78055 WITH	52,295,386.280	10 May 24				0.00	3,116,428.62	3,113,654.63	-2,773.99
FX DEAL TRANACTED ON 10 MAY 2024 USD / MXN EX.RATE 0.0592422 WITH	-52,604,913.090	10 May 24				0.00	-3,116,428.62	-2,858,108.34	258,320.28
Norwegian krone - NOK									
FX DEAL TRANACTED ON 29 JUL 2024 NOK / USD EX.RATE 10.9974245 WITH	564,277.850	29 Jul 24				0.00	51,310.00	53,293.59	1,983.59

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 915,826,181.59

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
TORONTO-DOMINION BANK									
FX DEAL TRANSACTED ON 29 JUL 2024 USD / NOK EX.RATE 0.0908579 WITH	-564,727.830	29 Jul 24				0.00	-51,310.00	-51,839.86	-529.86
FX DEAL TRANSACTED ON 30 OCT 2024 NOK / USD EX.RATE 10.950348 WITH	3,898.320	30 Oct 24				0.00	356.00	349.88	-6.12
FX DEAL TRANSACTED ON 30 OCT 2024 USD / NOK EX.RATE 0.0913056 WITH	-3,899.000	30 Oct 24				0.00	-356.00	-352.93	3.07
United States dollar - USD									
FX DEAL TRANSACTED ON 03 JAN 2024 CAD / USD EX.RATE 1.3338 WITH TORONTO-DOMINION	-5,026,998.650	3 Jan 24				0.00	-5,026,998.65	-5,026,998.65	0.00
FX DEAL TRANSACTED ON 03 JAN 2024 JPY / USD EX.RATE 141.9746 WITH	-840,282.000	3 Jan 24				0.00	-840,282.00	-840,282.00	0.00
FX DEAL TRANSACTED ON 03 JAN 2024 JPY / USD EX.RATE 142.31295 WITH	-721,406.000	3 Jan 24				0.00	-721,406.00	-721,406.00	0.00
FX DEAL TRANSACTED ON 03 JAN 2024 USD / CAD EX.RATE 0.7499828 WITH	5,026,998.650	3 Jan 24				0.00	5,026,998.65	5,026,998.65	0.00
FX DEAL TRANSACTED ON 03 JAN 2024 USD / JPY EX.RATE 0.0070004 WITH	721,406.000	3 Jan 24				0.00	721,406.00	721,406.00	0.00
FX DEAL TRANSACTED ON 03 JAN 2024 USD / JPY EX.RATE 0.0070171 WITH	840,282.000	3 Jan 24				0.00	840,282.00	840,282.00	0.00
FX DEAL TRANSACTED ON 10 MAY 2024 MXN / USD EX.RATE 16.78055 WITH	-3,116,428.620	10 May 24				0.00	-3,116,428.62	-3,116,428.62	0.00
FX DEAL TRANSACTED ON 10 MAY 2024 USD / MXN EX.RATE 0.0592422 WITH	3,116,428.620	10 May 24				0.00	3,116,428.62	3,116,428.62	0.00
FX DEAL TRANSACTED ON 26 APR 2024 AUD / USD EX.RATE 1.5274171 WITH	-673,737.370	26 Apr 24				0.00	-673,737.37	-673,737.37	0.00
FX DEAL TRANSACTED ON 26 APR 2024 USD / AUD EX.RATE 0.655341 WITH	674,397.010	26 Apr 24				0.00	674,397.01	674,397.01	0.00
FX DEAL TRANSACTED ON 26 FEB 2024 AUD / USD EX.RATE 1.5271839 WITH	-640,385.890	26 Feb 24				0.00	-640,385.89	-640,385.89	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 915,826,181.59

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
TORONTO-DOMINION BANK									
FX DEAL TRANSACTED ON 26 FEB 2024 USD / AUD EX.RATE 0.655398 WITH	640,970.720	26 Feb 24				0.00	640,970.72	640,970.72	0.00
FX DEAL TRANSACTED ON 26 JUL 2024 AUD / USD EX.RATE 1.5247389 WITH	-1,077,993.760	26 Jul 24				0.00	-1,077,993.76	-1,077,993.76	0.00
FX DEAL TRANSACTED ON 26 JUL 2024 USD / AUD EX.RATE 0.656378 WITH	1,078,861.610	26 Jul 24				0.00	1,078,861.61	1,078,861.61	0.00
FX DEAL TRANSACTED ON 27 AUG 2024 AUD / USD EX.RATE 1.4755792 WITH	-1,113,907.700	27 Aug 24				0.00	-1,113,907.70	-1,113,907.70	0.00
FX DEAL TRANSACTED ON 27 AUG 2024 USD / AUD EX.RATE 0.678198 WITH	1,114,726.250	27 Aug 24				0.00	1,114,726.25	1,114,726.25	0.00
FX DEAL TRANSACTED ON 27 FEB 2024 JPY / USD EX.RATE 149.454 WITH	-1,373,009.360	27 Feb 24				0.00	-1,373,009.36	-1,373,009.36	0.00
FX DEAL TRANSACTED ON 27 FEB 2024 USD / JPY EX.RATE 0.0066605 WITH	1,373,009.360	27 Feb 24				0.00	1,373,009.36	1,373,009.36	0.00
FX DEAL TRANSACTED ON 27 MAR 2024 AUD / USD EX.RATE 1.5323322 WITH	-9,578.210	27 Mar 24				0.00	-9,578.21	-9,578.21	0.00
FX DEAL TRANSACTED ON 27 MAR 2024 USD / AUD EX.RATE 0.653156 WITH	9,586.370	27 Mar 24				0.00	9,586.37	9,586.37	0.00
FX DEAL TRANSACTED ON 29 AUG 2024 CAD / USD EX.RATE 1.3472 WITH TORONTO-DOMINION	-5,081,586.540	29 Aug 24				0.00	-5,081,586.54	-5,081,586.54	0.00
FX DEAL TRANSACTED ON 29 AUG 2024 USD / CAD EX.RATE 0.742968 WITH	5,081,586.540	29 Aug 24				0.00	5,081,586.54	5,081,586.54	0.00
FX DEAL TRANSACTED ON 29 JUL 2024 NOK / USD EX.RATE 10.9974245 WITH	-51,310.000	29 Jul 24				0.00	-51,310.00	-51,310.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 915,826,181.59

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
TORONTO-DOMINION BANK									
FX DEAL TRANSACTED ON 29 JUL 2024 USD / NOK EX.RATE 0.0908579 WITH	51,310.000	29 Jul 24				0.00	51,310.00	51,310.00	0.00
FX DEAL TRANSACTED ON 30 OCT 2024 NOK / USD EX.RATE 10.950348 WITH	-356.000	30 Oct 24				0.00	-356.00	-356.00	0.00
FX DEAL TRANSACTED ON 30 OCT 2024 USD / NOK EX.RATE 0.0913056 WITH	356.000	30 Oct 24				0.00	356.00	356.00	0.00
Total TORONTO-DOMINION BANK							.000.00	159,282.46	159,282.46

WELLS FARGO BANK NA**Cash and Cash Equivalents****Australian dollar - AUD**

FX DEAL TRANSACTED ON 19 DEC 2024 USD / AUD EX.RATE 0.62612 WITH WELLS FARGO	-1,437,424.140	19 Dec 24				0.00	-900,000.00	-898,030.76	1,969.24
FX DEAL TRANSACTED ON 25 SEP 2024 AUD / USD EX.RATE 1.4548565 WITH WELLS FARGO	1,643,659.000	25 Sep 24				0.00	1,129,773.94	1,132,234.54	2,460.60
FX DEAL TRANSACTED ON 25 SEP 2024 USD / AUD EX.RATE 0.687688 WITH WELLS FARGO	-1,643,659.000	25 Sep 24				0.00	-1,130,324.57	-1,082,102.97	48,221.60
FX DEAL TRANSACTED ON 26 NOV 2024 AUD / USD EX.RATE 1.5415446 WITH WELLS FARGO	1,643,659.000	26 Nov 24				0.00	1,066,241.59	1,059,749.18	-6,492.41
FX DEAL TRANSACTED ON 26 NOV 2024 USD / AUD EX.RATE 0.648923 WITH WELLS FARGO	-1,643,659.000	26 Nov 24				0.00	-1,066,608.13	-1,017,689.55	48,918.58
FX DEAL TRANSACTED ON 28 MAY 2024 AUD / USD EX.RATE 1.5021782 WITH WELLS FARGO	1,643,659.000	28 May 24				0.00	1,094,183.80	1,097,635.50	3,451.70
FX DEAL TRANSACTED ON 28 MAY 2024 USD / AUD EX.RATE 0.666263 WITH WELLS FARGO	-1,643,659.000	28 May 24				0.00	-1,095,109.18	-1,093,115.45	1,993.73

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 915,826,181.59

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
WELLS FARGO BANK NA									
British pound sterling - GBP									
FX DEAL TRANSACTED ON 26 JUL 2024 GBP / USD EX.RATE 0.77688 WITH WELLS FARGO	6,116,000.000	26 Jul 24				0.00	7,872,515.20	7,823,893.32	-48,621.88
FX DEAL TRANSACTED ON 26 JUL 2024 USD / GBP EX.RATE 1.287556 WITH WELLS FARGO	-6,116,000.000	26 Jul 24				0.00	-7,874,692.50	-8,044,069.29	-169,376.79
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 19 DEC 2024 USD / CAD EX.RATE 0.6967908 WITH WELLS FARGO	-1,937,453.850	19 Dec 24				0.00	-1,350,000.00	-1,348,403.70	1,596.30
Euro - EUR									
FX DEAL TRANSACTED ON 25 SEP 2024 EUR / USD EX.RATE 0.8942728 WITH WELLS FARGO	9,755,000.000	25 Sep 24				0.00	10,908,304.39	10,805,126.47	-103,177.92
FX DEAL TRANSACTED ON 25 SEP 2024 USD / EUR EX.RATE 1.11976 WITH WELLS FARGO	-9,755,000.000	25 Sep 24				0.00	-10,923,258.80	-10,583,199.95	340,058.85
FX DEAL TRANSACTED ON 28 MAY 2024 EUR / USD EX.RATE 0.9192866 WITH WELLS FARGO	10,422,000.000	28 May 24				0.00	11,337,051.60	11,328,714.02	-8,337.58
FX DEAL TRANSACTED ON 28 MAY 2024 USD / EUR EX.RATE 1.089154 WITH WELLS FARGO	-10,422,000.000	28 May 24				0.00	-11,351,162.99	-11,182,285.85	168,877.14
Swedish krona - SEK									
FX DEAL TRANSACTED ON 20 DEC 2024 SEK / USD EX.RATE 11.0384253 WITH WELLS FARGO	555,000.000	20 Dec 24				0.00	50,278.91	50,289.05	10.14
Swiss franc - CHF									
FX DEAL TRANSACTED ON 19 DEC 2024 USD / CHF EX.RATE 1.1136354 WITH WELLS FARGO	-1,212,246.000	19 Dec 24				0.00	-1,350,000.00	-1,355,146.16	-5,146.16

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 915,826,181.59

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
WELLS FARGO BANK NA									
United States dollar - USD									
FX DEAL TRANSACTED ON 19 DEC 2024 USD / AUD EX.RATE 0.62612 WITH WELLS FARGO	900,000.000	19 Dec 24				0.00	900,000.00	900,000.00	0.00
FX DEAL TRANSACTED ON 19 DEC 2024 USD / CAD EX.RATE 0.6967908 WITH WELLS FARGO	1,350,000.000	19 Dec 24				0.00	1,350,000.00	1,350,000.00	0.00
FX DEAL TRANSACTED ON 19 DEC 2024 USD / CHF EX.RATE 1.1136354 WITH WELLS FARGO	1,350,000.000	19 Dec 24				0.00	1,350,000.00	1,350,000.00	0.00
FX DEAL TRANSACTED ON 20 DEC 2024 SEK / USD EX.RATE 11.0384253 WITH WELLS FARGO	-50,278.910	20 Dec 24				0.00	-50,278.91	-50,278.91	0.00
FX DEAL TRANSACTED ON 25 SEP 2024 AUD / USD EX.RATE 1.4548565 WITH WELLS FARGO	-1,129,773.940	25 Sep 24				0.00	-1,129,773.94	-1,129,773.94	0.00
FX DEAL TRANSACTED ON 25 SEP 2024 EUR / USD EX.RATE 0.8942728 WITH WELLS FARGO	-10,908,304.390	25 Sep 24				0.00	-10,908,304.39	-10,908,304.39	0.00
FX DEAL TRANSACTED ON 25 SEP 2024 USD / AUD EX.RATE 0.687688 WITH WELLS FARGO	1,130,324.570	25 Sep 24				0.00	1,130,324.57	1,130,324.57	0.00
FX DEAL TRANSACTED ON 25 SEP 2024 USD / EUR EX.RATE 1.11976 WITH WELLS FARGO	10,923,258.800	25 Sep 24				0.00	10,923,258.80	10,923,258.80	0.00
FX DEAL TRANSACTED ON 26 JUL 2024 GBP / USD EX.RATE 0.77688 WITH WELLS FARGO	-7,872,515.200	26 Jul 24				0.00	-7,872,515.20	-7,872,515.20	0.00
FX DEAL TRANSACTED ON 26 JUL 2024 USD / GBP EX.RATE 1.287556 WITH WELLS FARGO	7,874,692.500	26 Jul 24				0.00	7,874,692.50	7,874,692.50	0.00
FX DEAL TRANSACTED ON 26 NOV 2024 AUD / USD EX.RATE 1.5415446 WITH WELLS FARGO	-1,066,241.590	26 Nov 24				0.00	-1,066,241.59	-1,066,241.59	0.00
FX DEAL TRANSACTED ON 26 NOV 2024 USD / AUD EX.RATE 0.648923 WITH WELLS FARGO	1,066,608.130	26 Nov 24				0.00	1,066,608.13	1,066,608.13	0.00
FX DEAL TRANSACTED ON 28 MAY 2024 AUD / USD EX.RATE 1.5021782 WITH WELLS FARGO	-1,094,183.800	28 May 24				0.00	-1,094,183.80	-1,094,183.80	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 915,826,181.59

5500 Supplemental Schedules

1 JAN 24 - 31 DEC 24

Account number RUSHP
Account Name PENSION ASSETS

Page 226 of 483

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
WELLS FARGO BANK NA									
FX DEAL TRANSACTED ON 28 MAY 2024 EUR / USD EX.RATE 0.9192866 WITH WELLS FARGO	-11,337,051.600	28 May 24				0.00	-11,337,051.60	-11,337,051.60	0.00
FX DEAL TRANSACTED ON 28 MAY 2024 USD / AUD EX.RATE 0.666263 WITH WELLS FARGO	1,095,109.180	28 May 24				0.00	1,095,109.18	1,095,109.18	0.00
FX DEAL TRANSACTED ON 28 MAY 2024 USD / EUR EX.RATE 1.089154 WITH WELLS FARGO	11,351,162.990	28 May 24				0.00	11,351,162.99	11,351,162.99	0.00
Total WELLS FARGO BANK NA							.000.00	276,405.14	276,405.14

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 915,826,181.59

◆ 5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Number of Transactions	Transaction Aggregate		Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
		Acquisition Price	Disposition Price				
FNMA SINGLE FAMILY MORTGAGE 0.0% 30 YEAR S SETTLES AUGUST SEDOL: B3MY3N4	Total acquisitions	6	35,435,710.94		0.00	35,424,242.19	35,435.710.94
	Total dispositions	6			0.00	35,424,242.19	35,632.093.75
FNMA SINGLE FAMILY MORTGAGE 5.0% 30 YEAR S SETTLES DECEMBER CUSIP: 01F0506C5	Total acquisitions	4	56,756,470.44		0.00	56,756,470.44	56,756.470.44
	Total dispositions	4			0.00	56,756,470.44	56,664.127.32
FNMA SINGLE FAMILY MORTGAGE 5.0% 30 YEARS SETTLES NOVEMBER SEDOL: BL3HYX5	Total acquisitions	4	41,856,852.04		0.00	41,856,852.04	41,856.852.04
	Total dispositions	4			0.00	41,856,852.04	41,186.799.32
FNMA SINGLE FAMILY MORTGAGE 5.5% 30 YEAR S SETTLES OCTOBER SEDOL: B02WJB7	Total acquisitions	2	26,021,718.75		0.00	26,021,718.75	26,021.718.75
	Total dispositions	2			0.00	26,021,718.75	26,133.837.89
FNMA SINGLE FAMILY MORTGAGE 5.5% 30 YEARS SETTLES DECEMBER SEDOL: B03P1G4	Total acquisitions	2	25,740,035.16		0.00	25,740,035.16	25,740.035.16
	Total dispositions	2			0.00	25,740,035.16	25,576.265.63
FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES APRIL SEDOL: B07WW02	Total acquisitions	6	39,669,996.10		0.00	39,669,996.10	39,669.996.10
	Total dispositions	6			0.00	39,669,996.10	39,901.246.10
FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JULY SEDOL: B01DWZ6	Total acquisitions	1	32,706,406.25		0.00	32,706,406.25	32,706.406.25
	Total dispositions	1			0.00	32,706,406.25	33,054.375.00
FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JUNE SEDOL: B011V86	Total acquisitions	2	32,881,542.97		0.00	32,881,542.97	32,881.542.97
	Total dispositions	2			0.00	32,881,542.97	32,705.078.12
FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES MARCH SEDOL: B57HKR5	Total acquisitions	5	38,110,398.43		0.00	38,110,398.43	38,110.398.43
	Total dispositions	5			0.00	38,110,398.43	37,807.451.18

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 915,826,181.59

◆ 5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate		Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
			Acquisition Price	Disposition Price				
FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES MAY SEDOL: B00P3J4	Total acquisitions	3	39,837,818.36			0.00	39,837,818.36	39,837.818.36
	Total dispositions	3		39,499,210.94		0.00	39,837,818.36	39,499.210.94
FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES OCTOBER SEDOL: B7MG2Z3	Total acquisitions	6	65,323,371.90			0.00	65,323,371.90	65,323.371.90
	Total dispositions	6		65,669,198.37		0.00	65,323,371.90	65,669.198.37
FNMA SINGLE FAMILY MTG 5 30 YEARS SETTLES SEP SEDOL: B43RBT1	Total acquisitions	5	42,225,608.55			0.00	42,225,608.55	42,225.608.55
	Total dispositions	5		42,635,721.28		0.00	42,225,608.55	42,635.721.28
FNMA 30 YEAR PASS THROUGH 5.5% 30 YEARS SETTLES MAY SEDOL: B1VXM42	Total acquisitions	8	23,562,101.58			0.00	23,562,101.58	23,562.101.58
	Total dispositions	8		23,149,517.59		0.00	23,562,101.58	23,149.517.59
FNMA 30 YEAR PASS-THROUGHS 5.5% 30 YEARS SETTLES JUNE SEDOL: B1XFM91	Total acquisitions	8	25,419,859.39			0.00	25,419,859.39	25,419.859.39
	Total dispositions	8		25,506,562.51		0.00	25,419,859.39	25,506.562.51
FNMA 30 YEARS SINGLE FAMILY MORTGAGE 5.5 % 30 YEARS SETTLES APRIL SEDOL: B07WVZ0	Total acquisitions	10	27,043,503.90			0.00	27,043,503.90	27,043.503.90
	Total dispositions	8		27,109,402.35		0.00	27,043,503.90	27,109.402.35
FNMA 30 YR PASS-THROUGHS 5.5% 30 YEARS SETTLES JAN CUSIP: 01F052615	Total acquisitions	4	25,501,435.55			0.00	25,501,435.55	25,501.435.55
	Total dispositions	4		25,549,306.64		0.00	25,501,435.55	25,549.306.64
MFB NORTHERN INSTL FDS TREAS PORTFOLIO PREMIER CL SEDOL: BYZBLN5	Total acquisitions	561	195,456,090.16			0.00	195,456,090.16	195,456.090.16
	Total dispositions	371		203,476,955.40		0.00	203,476,955.40	203,476.955.40
MFO PIMCO SHORT TERM FLOATING NAV II CUSIP: 72201P613	Total acquisitions	104	148,056,236.34			0.00	148,056,236.34	148,056.236.34
	Total dispositions	54		165,500,000.00		0.00	165,496,594.47	165,500.000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 915,826,181.59

◆ 5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Number of Transactions	Transaction Aggregate		Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
		Acquisition Price	Disposition Price				
UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 SEDOL: BS2G1C0	Total acquisitions	15	30,750,438.54		0.00	30,750,438.54	30,750.438.54
	Total dispositions	14			0.00	28,680,717.56	28,733.250.02
UNITED STATES OF AMER TREAS NOTES 4.625% 04-30-2029 SEDOL: BLDCKH6	Total acquisitions	27	84,057,291.79		0.00	84,057,291.79	84,057.291.79
	Total dispositions	26			0.00	71,076,592.10	71,345.125.11
UNITED STATES OF AMER TREAS TIPS 04-15-2029 SEDOL: BRJFGX9	Total acquisitions	40	182,272,947.47		0.00	182,272,947.47	182,272.947.47
	Total dispositions	29			0.00	174,894,774.79	174,977.027.21
UNITED STATES TREAS BDS 1.875% DUE 02-15-2041 REG SEDOL: BMT9GQ9	Total acquisitions	7	22,487,525.09		0.00	22,487,525.09	22,487.525.09
	Total dispositions	14			0.00	35,641,432.69	34,145.460.95
UNITED STATES TREAS NTS 4.875% 10-31-203 0 SEDOL: BMWPXY1	Total acquisitions	8	38,140,600.70		0.00	38,140,600.70	38,140.600.70
	Total dispositions	7			0.00	26,807,062.89	26,829.328.14
US TREASURY N/B 3.375% 05-15-2033 SEDOL: BQYLTK3	Total acquisitions	14	30,242,860.78		0.00	30,242,860.78	30,242.860.78
	Total dispositions	13			0.00	21,751,589.45	21,594.312.52

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 915,826,181.59

◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

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

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 915,826,181.59