

Form 5500 Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Annual Return/Report of Employee Benefit Plan This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code). ▶ Complete all entries in accordance with the instructions to the Form 5500.	OMB Nos. 1210-0110 1210-0089 2024 This Form is Open to Public Inspection
--	---	---

Part I	Annual Report Identification Information
For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024	
A	This return/report is for: ☐ a multiemployer plan ☐ a multiple-employer plan (Filers checking this box must provide participating employer information in accordance with the form instructions.) ☐ a single-employer plan ☒ a DFE (specify) <u>M</u>
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 MACYS INC DEFINED BENEFIT PLANS MASTER TRUST
1b	Three-digit plan number (PN) ▶ 015
1c	Effective date of plan
2a	Plan sponsor's name (employer, if for a single-employer plan) Mailing address (include room, apt., suite no. and street, or P.O. Box) City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions) MACYS INC 145 PROGRESS PLACE SPRINGDALE, OH 45246
2b	Employer Identification Number (EIN) 13-3324058
2c	Plan Sponsor's telephone number 513-782-1200
2d	Business code (see instructions)

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

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

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

3a Plan administrator's name and address ☐ Same as Plan Sponsor MACYS INC 145 PROGRESS PLACE SPRINGDALE, OH 45246		3b Administrator's EIN 13-3324058
		3c Administrator's telephone number 513-782-1200
4 If the name and/or EIN of the plan sponsor or the plan name has changed since the last return/report filed for this plan, enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report: a Sponsor's name c Plan Name		4b EIN 4d PN
5 Total number of participants at the beginning of the plan year		5
6 Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines 6a(1) , 6a(2) , 6b , 6c , and 6d). a(1) Total number of active participants at the beginning of the plan year a(2) Total number of active participants at the end of the plan year b Retired or separated participants receiving benefits c Other retired or separated participants entitled to future benefits d Subtotal. Add lines 6a(2) , 6b , and 6c e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits. f Total. Add lines 6d and 6e g(1) Number of participants with account balances as of the beginning of the plan year (only defined contribution plans complete this item) g(2) Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item) h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested.....		6a(1) 6a(2) 6b 6c 6d 6e 6f 6g(1) 6g(2) 6h
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)		7

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

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

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

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

a Pension Schedules

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

b General Schedules

- (1) ☒ **H** (Financial Information)
- (2) ☐ **I** (Financial Information – Small Plan)
- (3) ☐ **A** (Insurance Information) – Number Attached 0
- (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 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 MACYS INC DEFINED BENEFIT PLANS MASTER TRUST	B Three-digit plan number (PN) ▶	015
C Plan sponsor's name as shown on line 2a of Form 5500 MACYS INC	D Employer Identification Number (EIN) 13-3324058	

Part I	Service Provider Information (see instructions)
---------------	--

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

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

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
BLACKSTONE REAL ESTATE ASSOCIATES V
40-3450248

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
UBS REALTY INVESTORS, LLC
06-1452020

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

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)

GSAM

13-3575636

(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?
51	NONE	976620	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

PIMCO

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?
51	NONE	463562	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

PRUDENTIAL INSURANCE CO.

22-1211670

(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?
51	NONE	332255	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)

J.P. MORGAN INVESTMENT MANAGEMENT

13-3200244

(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?
51	NONE	315290	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

J.P. MORGAN CHASE BANK

13-4994650

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
21	NONE	307620	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

VOYA INVESTMENT TRUST COMPANY

06-1440627

(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?
51	NONE	239229	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)

WELLINGTON MANAGEMENT CO.

04-2683227

(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?
51	NONE	208653	Yes ☒ No ☐	Yes ☐ No ☒	0	Yes ☐ No ☒

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

ADAMS STREET PARTNERS

36-3664388

(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?
52	NONE	198651	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

NISA INVESTMENT ADVISORS, LLC

48-1114094

(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?
51	NONE	194219	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

PRINCIPAL

42-1466678

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
21	NONE	135461	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

WELLINGTON TRUST COMPANY

04-2755549

(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?
52	NONE	135103	Yes ☒ No ☐	Yes ☐ No ☒	0	Yes ☐ No ☒

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

WELLS FARGO BANK, N.A.

41-6257133

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
21	NONE	90665	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

BLACKROCK INSTITUTIONAL TRUST CO.

13-3806691

(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?
52	NONE	52058	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

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

ROBECO EMERGING M

32-0291796

(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?
52	NONE	42165	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

NORTHERN TRUST CORPORATION

36-2723087

(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?
52	NONE	5322	Yes ☒ No ☐	Yes ☒ No ☐	0	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:

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

For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024		
A Name of plan MACYS INC DEFINED BENEFIT PLANS MASTER TRUST	B Three-digit plan number (PN) ▶ 015	
C Plan or DFE sponsor's name as shown on line 2a of Form 5500 MACYS INC	D Employer Identification Number (EIN) 13-3324058	

Part I	Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs) (Complete as many entries as needed to report all interests in DFEs)		
a Name of MTIA, CCT, PSA, or 103-12 IE: PRUDENTIAL PRIV PLCMNT MUT FUND			
b Name of sponsor of entity listed in (a): PRUDENTIAL INSURANCE CO			
c EIN-PN 22-1211670-020	d Entity code P	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	121130633
a Name of MTIA, CCT, PSA, or 103-12 IE: MACYS INC DB-NT COLL S&P 500 INDEX			
b Name of sponsor of entity listed in (a): NORTHERN TRUST INVESTMENTS INC			
c EIN-PN 45-6138589-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	63161290
a Name of MTIA, CCT, PSA, or 103-12 IE: JP MORGAN GLOBAL PRIV EQ INSTITUT			
b Name of sponsor of entity listed in (a): JP MORGAN ASSET MANAGEMENT			
c EIN-PN 13-4131516-000	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	35043654
a Name of MTIA, CCT, PSA, or 103-12 IE: WELLINGTON OPPOR EMERGING MARKET			
b Name of sponsor of entity listed in (a): WELLINGTON MANAGEMENT COMPANY LLP			
c EIN-PN 04-6919417-100	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	27569177
a Name of MTIA, CCT, PSA, or 103-12 IE: MACYS INC DB-NT COLL EAFE INDEX FUN			
b Name of sponsor of entity listed in (a): NORTHERN TRUST INVESTMENTS INC			
c EIN-PN 45-6138589-017	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	24613451
a Name of MTIA, CCT, PSA, or 103-12 IE: 525 MARKET STREET FUND LLC			
b Name of sponsor of entity listed in (a): EMERGING MARKETS EQUITY FUND			
c EIN-PN 45-2081287-000	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	8024252
a Name of MTIA, CCT, PSA, or 103-12 IE: RUSSELL 2000 ALPHA TILTS FUND			
b Name of sponsor of entity listed in (a): BLACKROCK INSTITUTIONAL TRUST COMPANY, N.A			
c EIN-PN 94-3112180-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	12002006

a Name of MTIA, CCT, PSA, or 103-12 IE: VOYA PRIVATE CREDIT TRUST FUND**b** Name of sponsor of entity listed in (a): VOYA INVESTMENT TRUST COMPANY

c EIN-PN 06-1440627-095	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 120635174
--------------------------------	------------------------	---

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 MACYS INC CASH ACCOUNT PENSION PLAN**b** Name of plan sponsor MACYS INC**c** EIN-PN 13-3324058-012**a** Plan name BROADWAY STORES INC PEN PLAN FOR PART CONCESSIONAIRES**b** Name of plan sponsor MACYS INC**c** EIN-PN 13-3324058-001**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**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 MACYS INC DEFINED BENEFIT PLANS MASTER TRUST	B Three-digit plan number (PN) ▶	015
C Plan sponsor's name as shown on line 2a of Form 5500 MACYS INC	D Employer Identification Number (EIN) 13-3324058	

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	16081000	17520000
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)		
(2) Participant contributions.....	1b(2)		
(3) Other	1b(3)	24653000	29088000
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	58000	41000
(2) U.S. Government securities	1c(2)	28296000	49009000
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred.....	1c(3)(A)	11856000	9858000
(B) All other.....	1c(3)(B)	1258272000	1093952000
(4) Corporate stocks (other than employer securities):			
(A) Preferred.....	1c(4)(A)		
(B) Common	1c(4)(B)	9736000	6560000
(5) Partnership/joint venture interests	1c(5)	66002000	44998000
(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)	424242000	412180000
(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)	131801000	173178000
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)		
(15) Other.....	1c(15)	65254000	74458000

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	2036251000	1910842000
Liabilities			
g Benefit claims payable.....	1g		
h Operating payables.....	1h		
i Acquisition indebtedness.....	1i		
j Other liabilities.....	1j	17757000	33757000
k Total liabilities (add all amounts in lines 1g through 1j).....	1k	17757000	33757000
Net Assets			
l Net assets (subtract line 1k from line 1f).....	1l	2018494000	1877085000

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)	62878000	
(G) Total interest. Add lines 2b(1)(A) through (F).....	2b(1)(G)		62878000
(2) Dividends: (A) Preferred stock.....	2b(2)(A)		
(B) Common stock.....	2b(2)(B)	14808000	
(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)		14808000
(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)	-27115000	
(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)		
(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		-403000
d Total income. Add all income amounts in column (b) and enter total	2d		50168000

Expenses

e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)		
(2) To insurance carriers for the provision of benefits	2e(2)		
(3) Other	2e(3)		
(4) Total benefit payments. Add lines 2e(1) through (3)	2e(4)		0
f Corrective distributions (see instructions)	2f		
g Certain deemed distributions of participant loans (see instructions)	2g		
h Interest expense	2h		
i Administrative expenses:			
(1) Salaries and allowances	2i(1)		
(2) Contract administrator fees	2i(2)		
(3) Recordkeeping fees	2i(3)		
(4) IQPA audit fees	2i(4)		
(5) Investment advisory and investment management fees	2i(5)	3131000	
(6) Bank or trust company trustee/custodial fees	2i(6)	534000	
(7) Actuarial fees	2i(7)		
(8) Legal fees	2i(8)		
(9) Valuation/appraisal fees	2i(9)		
(10) Other trustee fees and expenses	2i(10)		
(11) Other expenses	2i(11)		
(12) Total administrative expenses. Add lines 2i(1) through (11)	2i(12)		3665000
j Total expenses. Add all expense amounts in column (b) and enter total	2j		3665000

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		46503000
l Transfers of assets:			
(1) To this plan	2l(1)		
(2) From this plan	2l(2)		187912000

Part III Accountant's Opinion

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

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

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

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

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

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

(1) Name:

(2) EIN:

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

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

Part IV Compliance Questions

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

During the plan year:

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.)

	Yes	No	Amount
4a			

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.)

4b		X	
-----------	--	---	--

c Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)

4c		X	
-----------	--	---	--

d Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.)

4d		X	
-----------	--	---	--

e Was this plan covered by a fidelity bond?

4e			
-----------	--	--	--

f Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?

4f			
-----------	--	--	--

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?

4g			
-----------	--	--	--

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?

4h			
-----------	--	--	--

i Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)

4i	X		
-----------	---	--	--

j Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked and see instructions for format requirements.)

4j	X		
-----------	---	--	--

k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?

4k			
-----------	--	--	--

l Has the plan failed to provide any benefit when due under the plan?

4l			
-----------	--	--	--

m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)

4m			
-----------	--	--	--

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.

4n			
-----------	--	--	--

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 _____.

Form 5500Department of the Treasury
Internal Revenue ServiceDepartment of Labor
Employee Benefits Security
Administration

Pension Benefit Guaranty Corporation

Annual Return/Report of Employee Benefit Plan

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

▶ **Complete all entries in accordance with the instructions to the Form 5500.**OMB Nos. 1210-0110
1210-0089**2024****This Form is Open to Public Inspection****Part I Annual Report Identification Information**

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

- A** This return/report is for: ☐ a multiemployer plan ☐ a multiple-employer plan (Filers checking this box must provide participating employer information in accordance with the form instructions.)
☐ a single-employer plan ☒ a DFE (specify) M
- B** This return/report is: ☐ the first return/report ☐ the final return/report
☐ an amended return/report ☐ a short plan year return/report (less than 12 months)
- C** If the plan is a collectively-bargained plan, check here. ☐
- D** Check box if filing under: ☐ Form 5558 ☐ automatic extension ☐ 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 MACYS INC DEFINED BENEFIT PLANS MASTER TRUST	1b Three-digit plan number (PN) ▶ 015
	1c Effective date of plan
2a Plan sponsor's name (employer, if for a single-employer plan) Mailing address (include room, apt., suite no. and street, or P.O. Box) City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions) MACYS INC 145 PROGRESS PLACE SPRINGDALE OH 45246	2b Employer Identification Number (EIN) 13-3324058
	2c Plan Sponsor's telephone number 513-782-1200
	2d Business code (see instructions)

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

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

SIGN HERE	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE	Signature of DFE	Date	Enter name of individual signing as DFE

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

Form 5500 (2024)
v. 240311

FD495 SCHEDULE H (FORM 5500 - 4J-3) SCHEDULE OF REPORTABLE TRANSACTIONS SERIES OF TRANSACTIONS IN SAME SECURITY			MACYS DB TEMPORARY COMPOSITE BASE CURRENCY: USD			PAGE 188 C 13254 DECEMBER 31, 2023 DECEMBER 31, 2024		
DESCRIPTION OF ASSET			BASED ON MARKET	VALUE OF	2,022,510,527	5% VALUE OF	101,125,526	
IDENTITY OF PARTY INVOLVED			PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN	
46699A9A6 JPMORGAN US GOVT MMKT FUND CAPITAL SHARES - FUND			SELLING PRICE				OR (LOSS)	
MONTHLY VARIABLE 12/31/2049								
BROKER 0800003 MEMO-MASTER NOTES/POOLED FUNDS								
7,669,262	01/02/24	S SELL 470	100.0000	0	7,669,262	7,669,262	0	
16,873	01/02/24	B BUY 30318	100.0000	0	16,873	16,873	0	
671,842	01/02/24	B BUY 45186	100.0000	0	671,842	671,842	0	
12,886	01/02/24	S SELL 94685	100.0000	0	12,886	12,886	0	
128,630	01/02/24	B BUY 107520	100.0000	0	128,630	128,630	0	
2,674	01/02/24	B BUY 70586005	100.0000	0	2,674	2,674	0	
366,100	01/02/24	B BUY 71105629	100.0000	0	366,100	366,100	0	
1,497,044	01/03/24	S SELL 45232	100.0000	0	1,497,044	1,497,044	0	
1,050,511	01/03/24	B BUY 94723	100.0000	0	1,050,511	1,050,511	0	
42,339	01/03/24	S SELL 107578	100.0000	0	42,339	42,339	0	
44,787	01/03/24	S SELL 71105635	100.0000	0	44,787	44,787	0	
1,449	01/04/24	B BUY 30330	100.0000	0	1,449	1,449	0	
519,348	01/04/24	B BUY 45291	100.0000	0	519,348	519,348	0	
33,597	01/04/24	S SELL 94755	100.0000	0	33,597	33,597	0	
415,311	01/04/24	B BUY 107623	100.0000	0	415,311	415,311	0	
38,567	01/05/24	B BUY 30335	100.0000	0	38,567	38,567	0	
3,756,148	01/05/24	S SELL 45318	100.0000	0	3,756,148	3,756,148	0	
882,919	01/05/24	S SELL 94773	100.0000	0	882,919	882,919	0	
259,914	01/05/24	S SELL 107667	100.0000	0	259,914	259,914	0	
114,746	01/08/24	S SELL 30341	100.0000	0	114,746	114,746	0	
4,732,165	01/08/24	S SELL 45340	100.0000	0	4,732,165	4,732,165	0	
902,767	01/08/24	B BUY 94806	100.0000	0	902,767	902,767	0	
81,990	01/08/24	S SELL 107704	100.0000	0	81,990	81,990	0	
44,713	01/09/24	S SELL 30343	100.0000	0	44,713	44,713	0	
722,827	01/09/24	B BUY 45365	100.0000	0	722,827	722,827	0	
29,963	01/09/24	S SELL 94830	100.0000	0	29,963	29,963	0	
60,144	01/09/24	S SELL 107751	100.0000	0	60,144	60,144	0	
4,829	01/10/24	B BUY 30347	100.0000	0	4,829	4,829	0	
62,870	01/10/24	S SELL 45401	100.0000	0	62,870	62,870	0	
61,415	01/10/24	S SELL 94850	100.0000	0	61,415	61,415	0	
209,361	01/10/24	S SELL 107802	100.0000	0	209,361	209,361	0	
213	01/11/24	S SELL 30355	100.0000	0	213	213	0	
3,113,977	01/11/24	S SELL 45442	100.0000	0	3,113,977	3,113,977	0	
25,051	01/11/24	B BUY 94876	100.0000	0	25,051	25,051	0	
490,907	01/11/24	B BUY 107833	100.0000	0	490,907	490,907	0	
33,988	01/12/24	B BUY 30361	100.0000	0	33,988	33,988	0	
7,224	01/12/24	B BUY 45592	100.0000	0	7,224	7,224	0	
36,557	01/12/24	B BUY 94942	100.0000	0	36,557	36,557	0	
136,342	01/12/24	B BUY 107946	100.0000	0	136,342	136,342	0	
77,331	01/16/24	B BUY 30408	100.0000	0	77,331	77,331	0	
960,781	01/16/24	S SELL 45663	100.0000	0	960,781	960,781	0	
14,291	01/16/24	S SELL 94965	100.0000	0	14,291	14,291	0	
197,560	01/16/24	S SELL 107965	100.0000	0	197,560	197,560	0	
106,374	01/16/24	S SELL 71105637	100.0000	0	106,374	106,374	0	
JPMorgan Investor Services			J.P.Morgan					

FD495 SCHEDULE H (FORM 5500 - 4J-3) SCHEDULE OF REPORTABLE TRANSACTIONS SERIES OF TRANSACTIONS IN SAME SECURITY				MACYS DB TEMPORARY COMPOSITE		PAGE 189 C 13254 DECEMBER 31, 2023 DECEMBER 31, 2024		
				BASE CURRENCY: USD		THROUGH		
				BASED ON MARKET	VALUE OF	2,022,510,527	5% VALUE OF	101,125,526
				PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN
				SELLING PRICE				OR (LOSS)
IDENTITY OF PARTY INVOLVED								
19,964	01/17/24	B BUY	30410	100.0000	0	19,964	19,964	0
4,706,336	01/17/24	S SELL	45754	100.0000	0	4,706,336	4,706,336	0
605,610	01/17/24	S SELL	94979	100.0000	0	605,610	605,610	0
240,898	01/17/24	B BUY	107985	100.0000	0	240,898	240,898	0
650,490	01/17/24	S SELL	70586012	100.0000	0	650,490	650,490	0
650,490	01/17/24	B BUY	71105639	100.0000	0	650,490	650,490	0
9,470	01/18/24	B BUY	30413	100.0000	0	9,470	9,470	0
1,489,630	01/18/24	S SELL	45823	100.0000	0	1,489,630	1,489,630	0
199,066	01/18/24	B BUY	108019	100.0000	0	199,066	199,066	0
206,971	01/18/24	B BUY	70586013	100.0000	0	206,971	206,971	0
19,348	01/19/24	B BUY	30422	100.0000	0	19,348	19,348	0
2,045,559	01/19/24	S SELL	45886	100.0000	0	2,045,559	2,045,559	0
469,617	01/19/24	B BUY	95018	100.0000	0	469,617	469,617	0
207,206	01/19/24	S SELL	108077	100.0000	0	207,206	207,206	0
64,306	01/19/24	S SELL	71105641	100.0000	0	64,306	64,306	0
20,806	01/22/24	B BUY	30425	100.0000	0	20,806	20,806	0
2,246,512	01/22/24	S SELL	45956	100.0000	0	2,246,512	2,246,512	0
267,504	01/22/24	B BUY	95042	100.0000	0	267,504	267,504	0
141,437	01/22/24	S SELL	108137	100.0000	0	141,437	141,437	0
1,193,745	01/22/24	B BUY	71105642	100.0000	0	1,193,745	1,193,745	0
121,422	01/23/24	B BUY	30429	100.0000	0	121,422	121,422	0
1,790,382	01/23/24	S SELL	45988	100.0000	0	1,790,382	1,790,382	0
154,206	01/23/24	S SELL	95060	100.0000	0	154,206	154,206	0
343,644	01/23/24	S SELL	108177	100.0000	0	343,644	343,644	0
62,369	01/24/24	B BUY	30434	100.0000	0	62,369	62,369	0
1,507,640	01/24/24	S SELL	46026	100.0000	0	1,507,640	1,507,640	0
309,878	01/24/24	S SELL	95079	100.0000	0	309,878	309,878	0
19,705	01/24/24	B BUY	108216	100.0000	0	19,705	19,705	0
209,141	01/25/24	S SELL	30449	100.0000	0	209,141	209,141	0
2,421,386	01/25/24	S SELL	46068	100.0000	0	2,421,386	2,421,386	0
432,567	01/25/24	S SELL	95101	100.0000	0	432,567	432,567	0
287,399	01/25/24	S SELL	108237	100.0000	0	287,399	287,399	0
31,235	01/25/24	B BUY	71105647	100.0000	0	31,235	31,235	0
25,208	01/26/24	S SELL	30457	100.0000	0	25,208	25,208	0
1,069,048	01/26/24	B BUY	46098	100.0000	0	1,069,048	1,069,048	0
169,614	01/26/24	B BUY	95118	100.0000	0	169,614	169,614	0
4,629	01/26/24	S SELL	108291	100.0000	0	4,629	4,629	0
17,294	01/26/24	S SELL	71105649	100.0000	0	17,294	17,294	0
97,424	01/29/24	S SELL	475	100.0000	0	97,424	97,424	0
152,343	01/29/24	B BUY	30462	100.0000	0	152,343	152,343	0
50,964	01/29/24	B BUY	46134	100.0000	0	50,964	50,964	0
498,535	01/29/24	S SELL	95143	100.0000	0	498,535	498,535	0
2,320	01/29/24	B BUY	108335	100.0000	0	2,320	2,320	0
27,252	01/29/24	S SELL	71105651	100.0000	0	27,252	27,252	0
126,708	01/30/24	B BUY	30472	100.0000	0	126,708	126,708	0
152,516	01/30/24	B BUY	46164	100.0000	0	152,516	152,516	0
554,932	01/30/24	B BUY	95158	100.0000	0	554,932	554,932	0
JPMorgan Investor Services				J.P.Morgan				

FD495			MACYS DB TEMPORARY COMPOSITE			PAGE 190	
SCHEDULE H (FORM 5500 - 4J-3)						C 13254	
SCHEDULE OF REPORTABLE TRANSACTIONS						DECEMBER 31, 2023	
SERIES OF TRANSACTIONS IN SAME SECURITY			BASE CURRENCY: USD			THROUGH DECEMBER 31, 2024	
			BASED ON MARKET	VALUE OF	2,022,510,527	5% VALUE OF	101,125,526
			PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN
IDENTITY OF PARTY INVOLVED			SELLING PRICE				OR (LOSS)
52,729	01/30/24	B BUY 108371	100.0000	0	52,729	52,729	0
29,814	01/31/24	B BUY 30493	100.0000	0	29,814	29,814	0
2,415,279	01/31/24	S SELL 46240	100.0000	0	2,415,279	2,415,279	0
322,515	01/31/24	B BUY 95178	100.0000	0	322,515	322,515	0
116,080	01/31/24	B BUY 108428	100.0000	0	116,080	116,080	0
394,837	01/31/24	S SELL 71105654	100.0000	0	394,837	394,837	0
3,028,153	02/01/24	B BUY 478	100.0000	0	3,028,153	3,028,153	0
111,721	02/01/24	B BUY 30516	100.0000	0	111,721	111,721	0
7,309,605	02/01/24	B BUY 46366	100.0000	0	7,309,605	7,309,605	0
266,976	02/01/24	B BUY 95259	100.0000	0	266,976	266,976	0
36,491	02/01/24	B BUY 108511	100.0000	0	36,491	36,491	0
1,907	02/01/24	B BUY 70586015	100.0000	0	1,907	1,907	0
6,309,212	02/01/24	S SELL 71105658	100.0000	0	6,309,212	6,309,212	0
7,600,000	02/02/24	S SELL 481	100.0000	0	7,600,000	7,600,000	0
34,468	02/02/24	B BUY 30535	100.0000	0	34,468	34,468	0
347,451	02/02/24	B BUY 46399	100.0000	0	347,451	347,451	0
38,975	02/02/24	S SELL 95292	100.0000	0	38,975	38,975	0
135,136	02/02/24	B BUY 108558	100.0000	0	135,136	135,136	0
10,000,000	02/02/24	B BUY 71105663	100.0000	0	10,000,000	10,000,000	0
4,600,000	02/05/24	B BUY 483	100.0000	0	4,600,000	4,600,000	0
94,240	02/05/24	S SELL 30545	100.0000	0	94,240	94,240	0
440,085	02/05/24	S SELL 46435	100.0000	0	440,085	440,085	0
1,180,985	02/05/24	S SELL 95312	100.0000	0	1,180,985	1,180,985	0
219,158	02/05/24	S SELL 108603	100.0000	0	219,158	219,158	0
35,656	02/06/24	B BUY 30554	100.0000	0	35,656	35,656	0
2,135,488	02/06/24	S SELL 46464	100.0000	0	2,135,488	2,135,488	0
1,124,110	02/06/24	B BUY 95340	100.0000	0	1,124,110	1,124,110	0
96,144	02/06/24	B BUY 108647	100.0000	0	96,144	96,144	0
105,231	02/07/24	B BUY 30563	100.0000	0	105,231	105,231	0
489,138	02/07/24	S SELL 46496	100.0000	0	489,138	489,138	0
11,457	02/07/24	B BUY 95374	100.0000	0	11,457	11,457	0
108,872	02/07/24	B BUY 108688	100.0000	0	108,872	108,872	0
78,669	02/08/24	B BUY 30566	100.0000	0	78,669	78,669	0
2,312,427	02/08/24	B BUY 46521	100.0000	0	2,312,427	2,312,427	0
461,863	02/08/24	S SELL 95391	100.0000	0	461,863	461,863	0
421,281	02/08/24	S SELL 108738	100.0000	0	421,281	421,281	0
76,556	02/08/24	S SELL 71105665	100.0000	0	76,556	76,556	0
4,645	02/09/24	B BUY 30571	100.0000	0	4,645	4,645	0
117,096	02/09/24	S SELL 46550	100.0000	0	117,096	117,096	0
339,195	02/09/24	S SELL 95411	100.0000	0	339,195	339,195	0
464,212	02/09/24	B BUY 108780	100.0000	0	464,212	464,212	0
85	02/09/24	B BUY 71105667	100.0000	0	85	85	0
26,205	02/12/24	S SELL 30575	100.0000	0	26,205	26,205	0
37,964	02/12/24	S SELL 46587	100.0000	0	37,964	37,964	0
129,162	02/12/24	B BUY 95433	100.0000	0	129,162	129,162	0
189,822	02/12/24	S SELL 108806	100.0000	0	189,822	189,822	0
32,056	02/13/24	S SELL 30586	100.0000	0	32,056	32,056	0
JPMorgan Investor Services			J.P.Morgan				

FD495 SCHEDULE H (FORM 5500 - 4J-3) SCHEDULE OF REPORTABLE TRANSACTIONS SERIES OF TRANSACTIONS IN SAME SECURITY				MACYS DB TEMPORARY COMPOSITE		PAGE 191 C 13254 DECEMBER 31, 2023 DECEMBER 31, 2024	
				BASE CURRENCY: USD		THROUGH	
				BASED ON MARKET	VALUE OF	2,022,510,527	5% VALUE OF
				PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE
				SELLING PRICE			101,125,526
IDENTITY OF PARTY INVOLVED							NET GAIN OR (LOSS)
101,895 02/13/24 S SELL 46608				100.0000	0	101,895	101,895 0
676,049 02/13/24 B BUY 95459				100.0000	0	676,049	676,049 0
250,995 02/13/24 S SELL 108833				100.0000	0	250,995	250,995 0
48,930 02/14/24 S SELL 30588				100.0000	0	48,930	48,930 0
6,017,860 02/14/24 S SELL 46718				100.0000	0	6,017,860	6,017,860 0
417,083 02/14/24 S SELL 95478				100.0000	0	417,083	417,083 0
250,326 02/14/24 B BUY 108882				100.0000	0	250,326	250,326 0
211,147 02/15/24 B BUY 30627				100.0000	0	211,147	211,147 0
3,830,277 02/15/24 S SELL 46829				100.0000	0	3,830,277	3,830,277 0
366,319 02/15/24 B BUY 95509				100.0000	0	366,319	366,319 0
64,762 02/15/24 B BUY 108975				100.0000	0	64,762	64,762 0
172,988 02/16/24 S SELL 30631				100.0000	0	172,988	172,988 0
1,816,761 02/16/24 S SELL 46865				100.0000	0	1,816,761	1,816,761 0
61,534 02/16/24 B BUY 95534				100.0000	0	61,534	61,534 0
528,817 02/16/24 B BUY 109034				100.0000	0	528,817	528,817 0
208,877 02/16/24 S SELL 70586020				100.0000	0	208,877	208,877 0
266,287 02/16/24 B BUY 71105670				100.0000	0	266,287	266,287 0
4,274 02/20/24 B BUY 484				100.0000	0	4,274	4,274 0
2,221,624 02/20/24 B BUY 46949				100.0000	0	2,221,624	2,221,624 0
38,504 02/20/24 S SELL 95572				100.0000	0	38,504	38,504 0
30,973 02/20/24 S SELL 109052				100.0000	0	30,973	30,973 0
10,926 02/21/24 S SELL 30637				100.0000	0	10,926	10,926 0
296,413 02/21/24 S SELL 47015				100.0000	0	296,413	296,413 0
3,950 02/21/24 B BUY 95588				100.0000	0	3,950	3,950 0
55,244 02/21/24 S SELL 109099				100.0000	0	55,244	55,244 0
6,344 02/21/24 B BUY 71105672				100.0000	0	6,344	6,344 0
370,430 02/22/24 B BUY 47073				100.0000	0	370,430	370,430 0
760,222 02/22/24 S SELL 95605				100.0000	0	760,222	760,222 0
216,906 02/22/24 S SELL 109144				100.0000	0	216,906	216,906 0
26,083 02/23/24 B BUY 30643				100.0000	0	26,083	26,083 0
1,884,517 02/23/24 B BUY 47155				100.0000	0	1,884,517	1,884,517 0
288,185 02/23/24 B BUY 95632				100.0000	0	288,185	288,185 0
67,900 02/23/24 B BUY 109208				100.0000	0	67,900	67,900 0
38,221 02/26/24 S SELL 30649				100.0000	0	38,221	38,221 0
2,708,519 02/26/24 S SELL 47280				100.0000	0	2,708,519	2,708,519 0
523,341 02/26/24 B BUY 95668				100.0000	0	523,341	523,341 0
199,675 02/26/24 S SELL 109272				100.0000	0	199,675	199,675 0
5,348 02/26/24 S SELL 71105674				100.0000	0	5,348	5,348 0
30,495 02/27/24 S SELL 30653				100.0000	0	30,495	30,495 0
2,235,920 02/27/24 S SELL 47399				100.0000	0	2,235,920	2,235,920 0
168,399 02/27/24 S SELL 95697				100.0000	0	168,399	168,399 0
361,656 02/27/24 B BUY 109338				100.0000	0	361,656	361,656 0
10,681 02/28/24 B BUY 30656				100.0000	0	10,681	10,681 0
3,408,882 02/28/24 S SELL 47489				100.0000	0	3,408,882	3,408,882 0
519,479 02/28/24 S SELL 95733				100.0000	0	519,479	519,479 0
568,247 02/28/24 B BUY 109379				100.0000	0	568,247	568,247 0
25,760 02/29/24 B BUY 30670				100.0000	0	25,760	25,760 0
JPMorgan Investor Services				J.P.Morgan			

FD495			MACYS DB TEMPORARY COMPOSITE			PAGE 192	
SCHEDULE H (FORM 5500 - 4J-3)						C 13254	
SCHEDULE OF REPORTABLE TRANSACTIONS						DECEMBER 31, 2023	
SERIES OF TRANSACTIONS IN SAME SECURITY			BASE CURRENCY: USD			THROUGH DECEMBER 31, 2024	
			BASED ON MARKET	VALUE OF	2,022,510,527	5% VALUE OF	101,125,526
			PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN
IDENTITY OF PARTY INVOLVED			SELLING PRICE				OR (LOSS)
5,039,771	02/29/24	B BUY 47577	100.0000	0	5,039,771	5,039,771	0
137,834	02/29/24	B BUY 95751	100.0000	0	137,834	137,834	0
1,062,851	02/29/24	S SELL 109413	100.0000	0	1,062,851	1,062,851	0
1,389,113	02/29/24	S SELL 71105684	100.0000	0	1,389,113	1,389,113	0
5,023,462	03/01/24	B BUY 488	100.0000	0	5,023,462	5,023,462	0
25,577	03/01/24	B BUY 30689	100.0000	0	25,577	25,577	0
3,773,258	03/01/24	B BUY 47736	100.0000	0	3,773,258	3,773,258	0
326,841	03/01/24	B BUY 95796	100.0000	0	326,841	326,841	0
203,932	03/01/24	B BUY 109521	100.0000	0	203,932	203,932	0
446	03/01/24	B BUY 70586022	100.0000	0	446	446	0
9,396,942	03/01/24	S SELL 71105688	100.0000	0	9,396,942	9,396,942	0
5,680	03/04/24	B BUY 30702	100.0000	0	5,680	5,680	0
1,597,454	03/04/24	B BUY 47775	100.0000	0	1,597,454	1,597,454	0
190,398	03/04/24	S SELL 95838	100.0000	0	190,398	190,398	0
111,700	03/04/24	B BUY 109578	100.0000	0	111,700	111,700	0
1,407,942	03/05/24	S SELL 47826	100.0000	0	1,407,942	1,407,942	0
29,904	03/05/24	S SELL 95863	100.0000	0	29,904	29,904	0
17,654	03/05/24	B BUY 109613	100.0000	0	17,654	17,654	0
12,065	03/05/24	B BUY 71105690	100.0000	0	12,065	12,065	0
7,632	03/06/24	S SELL 30708	100.0000	0	7,632	7,632	0
1,184,061	03/06/24	B BUY 47857	100.0000	0	1,184,061	1,184,061	0
501,375	03/06/24	B BUY 95891	100.0000	0	501,375	501,375	0
16,949	03/06/24	B BUY 109639	100.0000	0	16,949	16,949	0
1,839	03/06/24	B BUY 71105691	100.0000	0	1,839	1,839	0
53,442	03/07/24	B BUY 30718	100.0000	0	53,442	53,442	0
1,010,423	03/07/24	B BUY 47887	100.0000	0	1,010,423	1,010,423	0
70,582	03/07/24	S SELL 95915	100.0000	0	70,582	70,582	0
6,425	03/07/24	S SELL 109677	100.0000	0	6,425	6,425	0
929,141	03/07/24	B BUY 70586023	100.0000	0	929,141	929,141	0
5,450,000	03/08/24	S SELL 491	100.0000	0	5,450,000	5,450,000	0
189,599	03/08/24	S SELL 47923	100.0000	0	189,599	189,599	0
83,284	03/08/24	B BUY 95943	100.0000	0	83,284	83,284	0
228,908	03/08/24	B BUY 109728	100.0000	0	228,908	228,908	0
10,450,000	03/08/24	B BUY 71105693	100.0000	0	10,450,000	10,450,000	0
201,039	03/11/24	S SELL 30728	100.0000	0	201,039	201,039	0
4,680,932	03/11/24	B BUY 47950	100.0000	0	4,680,932	4,680,932	0
399,864	03/11/24	S SELL 95962	100.0000	0	399,864	399,864	0
492,715	03/11/24	B BUY 109751	100.0000	0	492,715	492,715	0
34,900	03/12/24	S SELL 30730	100.0000	0	34,900	34,900	0
140,197	03/12/24	B BUY 48005	100.0000	0	140,197	140,197	0
285,038	03/12/24	S SELL 95987	100.0000	0	285,038	285,038	0
670,149	03/12/24	S SELL 109787	100.0000	0	670,149	670,149	0
23,840	03/13/24	S SELL 30733	100.0000	0	23,840	23,840	0
2,720,399	03/13/24	S SELL 48070	100.0000	0	2,720,399	2,720,399	0
590,677	03/13/24	B BUY 96016	100.0000	0	590,677	590,677	0
187,638	03/13/24	S SELL 109839	100.0000	0	187,638	187,638	0
115,000	03/14/24	S SELL 30737	100.0000	0	115,000	115,000	0
JPMorgan Investor Services			J.P.Morgan				

FD495			MACYS DB TEMPORARY COMPOSITE			PAGE 193	
SCHEDULE H (FORM 5500 - 4J-3)						C 13254	
SCHEDULE OF REPORTABLE TRANSACTIONS						DECEMBER 31, 2023	
SERIES OF TRANSACTIONS IN SAME SECURITY			BASE CURRENCY: USD			THROUGH DECEMBER 31, 2024	
			BASED ON MARKET	VALUE OF	2,022,510,527	5% VALUE OF	101,125,526
			PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN
IDENTITY OF PARTY INVOLVED			SELLING PRICE				OR (LOSS)
1,696,119	03/14/24	S SELL 48092	100.0000	0	1,696,119	1,696,119	0
6,325	03/14/24	S SELL 96042	100.0000	0	6,325	6,325	0
216,390	03/14/24	B BUY 109868	100.0000	0	216,390	216,390	0
928,000	03/14/24	S SELL 70586025	100.0000	0	928,000	928,000	0
1,874,747	03/14/24	B BUY 71105701	100.0000	0	1,874,747	1,874,747	0
11,494	03/15/24	S SELL 30763	100.0000	0	11,494	11,494	0
672,713	03/15/24	B BUY 48225	100.0000	0	672,713	672,713	0
541,889	03/15/24	S SELL 96079	100.0000	0	541,889	541,889	0
75,333	03/15/24	B BUY 110009	100.0000	0	75,333	75,333	0
112,756	03/18/24	S SELL 30765	100.0000	0	112,756	112,756	0
1,933,137	03/18/24	S SELL 48251	100.0000	0	1,933,137	1,933,137	0
77,344	03/18/24	S SELL 96107	100.0000	0	77,344	77,344	0
347,214	03/18/24	S SELL 110023	100.0000	0	347,214	347,214	0
1,107,728	03/18/24	B BUY 70586026	100.0000	0	1,107,728	1,107,728	0
1,736,318	03/19/24	S SELL 48286	100.0000	0	1,736,318	1,736,318	0
177,778	03/19/24	S SELL 96133	100.0000	0	177,778	177,778	0
243,207	03/19/24	B BUY 110066	100.0000	0	243,207	243,207	0
3,977	03/20/24	B BUY 30769	100.0000	0	3,977	3,977	0
469,618	03/20/24	B BUY 48334	100.0000	0	469,618	469,618	0
313,865	03/20/24	B BUY 96170	100.0000	0	313,865	313,865	0
97,210	03/20/24	B BUY 110102	100.0000	0	97,210	97,210	0
270,587	03/21/24	S SELL 48385	100.0000	0	270,587	270,587	0
73,511	03/21/24	S SELL 96188	100.0000	0	73,511	73,511	0
318,353	03/21/24	B BUY 110146	100.0000	0	318,353	318,353	0
12	03/21/24	B BUY 71105703	100.0000	0	12	12	0
556,435	03/22/24	S SELL 48444	100.0000	0	556,435	556,435	0
573,947	03/22/24	B BUY 96212	100.0000	0	573,947	573,947	0
359,664	03/22/24	S SELL 110188	100.0000	0	359,664	359,664	0
1,925,458	03/25/24	B BUY 48487	100.0000	0	1,925,458	1,925,458	0
402,028	03/25/24	S SELL 96236	100.0000	0	402,028	402,028	0
124,864	03/25/24	S SELL 110222	100.0000	0	124,864	124,864	0
5,299	03/25/24	S SELL 71105705	100.0000	0	5,299	5,299	0
14,137	03/26/24	B BUY 30783	100.0000	0	14,137	14,137	0
437,310	03/26/24	S SELL 48517	100.0000	0	437,310	437,310	0
651,989	03/26/24	S SELL 96263	100.0000	0	651,989	651,989	0
15,539	03/26/24	S SELL 110242	100.0000	0	15,539	15,539	0
46,345	03/27/24	B BUY 30803	100.0000	0	46,345	46,345	0
180,454	03/27/24	S SELL 48546	100.0000	0	180,454	180,454	0
144,592	03/27/24	B BUY 96287	100.0000	0	144,592	144,592	0
24,512	03/27/24	S SELL 110269	100.0000	0	24,512	24,512	0
21,795	03/28/24	S SELL 30816	100.0000	0	21,795	21,795	0
1,096,438	03/28/24	S SELL 48602	100.0000	0	1,096,438	1,096,438	0
798,563	03/28/24	B BUY 96309	100.0000	0	798,563	798,563	0
657,691	03/28/24	S SELL 110301	100.0000	0	657,691	657,691	0
2,129,261	03/28/24	S SELL 71105707	100.0000	0	2,129,261	2,129,261	0
30,262	04/01/24	B BUY 495	100.0000	0	30,262	30,262	0
161,758	04/01/24	B BUY 30848	100.0000	0	161,758	161,758	0
JPMorgan Investor Services			J.P.Morgan				

FD495			MACYS DB TEMPORARY COMPOSITE			PAGE 194		
SCHEDULE H (FORM 5500 - 4J-3)						C 13254		
SCHEDULE OF REPORTABLE TRANSACTIONS						DECEMBER 31, 2023		
SERIES OF TRANSACTIONS IN SAME SECURITY			BASE CURRENCY: USD			THROUGH DECEMBER 31, 2024		
			BASED ON MARKET	VALUE OF	2,022,510,527	5% VALUE OF	101,125,526	
DESCRIPTION OF ASSET			PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN	
IDENTITY OF PARTY INVOLVED			SELLING PRICE				OR (LOSS)	
5,588,857	04/01/24	S SELL	48769	100.0000	0	5,588,857	5,588,857	0
158,919	04/01/24	B BUY	96399	100.0000	0	158,919	158,919	0
645,759	04/01/24	B BUY	110436	100.0000	0	645,759	645,759	0
102,813	04/01/24	B BUY	70586028	100.0000	0	102,813	102,813	0
5,054,572	04/01/24	S SELL	71105713	100.0000	0	5,054,572	5,054,572	0
43,894	04/02/24	B BUY	30858	100.0000	0	43,894	43,894	0
1,949,492	04/02/24	S SELL	48825	100.0000	0	1,949,492	1,949,492	0
77,886	04/02/24	S SELL	96397	100.0000	0	77,886	77,886	0
4,674	04/02/24	S SELL	110463	100.0000	0	4,674	4,674	0
3,927	04/03/24	B BUY	30865	100.0000	0	3,927	3,927	0
3,214,576	04/03/24	S SELL	48896	100.0000	0	3,214,576	3,214,576	0
602,427	04/03/24	S SELL	96429	100.0000	0	602,427	602,427	0
358,529	04/03/24	S SELL	110515	100.0000	0	358,529	358,529	0
34,987	04/04/24	B BUY	30867	100.0000	0	34,987	34,987	0
1,713,041	04/04/24	S SELL	48966	100.0000	0	1,713,041	1,713,041	0
201,899	04/04/24	B BUY	110541	100.0000	0	201,899	201,899	0
6,619	04/04/24	B BUY	71105719	100.0000	0	6,619	6,619	0
1,640,358	04/05/24	S SELL	49015	100.0000	0	1,640,358	1,640,358	0
457,848	04/05/24	S SELL	96469	100.0000	0	457,848	457,848	0
359,842	04/05/24	S SELL	110564	100.0000	0	359,842	359,842	0
23,935	04/08/24	S SELL	30876	100.0000	0	23,935	23,935	0
31,560	04/08/24	S SELL	49037	100.0000	0	31,560	31,560	0
1,084,995	04/08/24	B BUY	96490	100.0000	0	1,084,995	1,084,995	0
14,350	04/08/24	S SELL	110594	100.0000	0	14,350	14,350	0
42,698	04/09/24	S SELL	30877	100.0000	0	42,698	42,698	0
14,720	04/09/24	B BUY	49114	100.0000	0	14,720	14,720	0
109,580	04/09/24	S SELL	96524	100.0000	0	109,580	109,580	0
360,096	04/09/24	B BUY	110639	100.0000	0	360,096	360,096	0
128,997	04/10/24	S SELL	30880	100.0000	0	128,997	128,997	0
538,066	04/10/24	B BUY	49216	100.0000	0	538,066	538,066	0
67,196	04/10/24	B BUY	96547	100.0000	0	67,196	67,196	0
259,138	04/10/24	B BUY	110664	100.0000	0	259,138	259,138	0
50,000	04/10/24	S SELL	71105723	100.0000	0	50,000	50,000	0
1,901,272	04/11/24	S SELL	49510	100.0000	0	1,901,272	1,901,272	0
712,591	04/11/24	S SELL	96571	100.0000	0	712,591	712,591	0
26,043	04/11/24	B BUY	110721	100.0000	0	26,043	26,043	0
35,294	04/12/24	S SELL	30889	100.0000	0	35,294	35,294	0
848,907	04/12/24	S SELL	49544	100.0000	0	848,907	848,907	0
645,259	04/12/24	B BUY	96593	100.0000	0	645,259	645,259	0
8,478	04/12/24	B BUY	110752	100.0000	0	8,478	8,478	0
160,785	04/15/24	B BUY	30916	100.0000	0	160,785	160,785	0
2,061,404	04/15/24	B BUY	49795	100.0000	0	2,061,404	2,061,404	0
16,221	04/15/24	B BUY	96622	100.0000	0	16,221	16,221	0
126,961	04/15/24	B BUY	110835	100.0000	0	126,961	126,961	0
52,243	04/16/24	S SELL	30918	100.0000	0	52,243	52,243	0
2,768,984	04/16/24	S SELL	49963	100.0000	0	2,768,984	2,768,984	0
711,085	04/16/24	S SELL	96649	100.0000	0	711,085	711,085	0
JPMorgan Investor Services			J.P.Morgan					

FD495			MACYS DB TEMPORARY COMPOSITE			PAGE 195	
SCHEDULE H (FORM 5500 - 4J-3)						C 13254	
SCHEDULE OF REPORTABLE TRANSACTIONS						DECEMBER 31, 2023	
SERIES OF TRANSACTIONS IN SAME SECURITY			BASE CURRENCY: USD			THROUGH DECEMBER 31, 2024	
			BASED ON MARKET	VALUE OF	2,022,510,527	5% VALUE OF	101,125,526
			PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN
IDENTITY OF PARTY INVOLVED			SELLING PRICE				OR (LOSS)
354,680	04/16/24	S SELL 110848	100.0000	0	354,680	354,680	0
5,933	04/17/24	S SELL 30936	100.0000	0	5,933	5,933	0
641,371	04/17/24	S SELL 50060	100.0000	0	641,371	641,371	0
94,296	04/17/24	S SELL 96669	100.0000	0	94,296	94,296	0
80,138	04/17/24	S SELL 110872	100.0000	0	80,138	80,138	0
1,212,000	04/17/24	S SELL 70586044	100.0000	0	1,212,000	1,212,000	0
1,255,852	04/17/24	B BUY 71105726	100.0000	0	1,255,852	1,255,852	0
79,453	04/18/24	S SELL 30938	100.0000	0	79,453	79,453	0
559,587	04/18/24	B BUY 50193	100.0000	0	559,587	559,587	0
340,199	04/18/24	B BUY 96692	100.0000	0	340,199	340,199	0
20,057	04/18/24	B BUY 110914	100.0000	0	20,057	20,057	0
318,366	04/18/24	S SELL 71105729	100.0000	0	318,366	318,366	0
170,918	04/19/24	B BUY 30941	100.0000	0	170,918	170,918	0
583,293	04/19/24	S SELL 50220	100.0000	0	583,293	583,293	0
222,032	04/19/24	S SELL 96709	100.0000	0	222,032	222,032	0
115,842	04/19/24	S SELL 110933	100.0000	0	115,842	115,842	0
330,932	04/19/24	S SELL 71105731	100.0000	0	330,932	330,932	0
5,195	04/22/24	S SELL 30949	100.0000	0	5,195	5,195	0
821,364	04/22/24	B BUY 50314	100.0000	0	821,364	821,364	0
596	04/22/24	B BUY 96745	100.0000	0	596	596	0
82,046	04/22/24	S SELL 110970	100.0000	0	82,046	82,046	0
14,942	04/23/24	B BUY 30960	100.0000	0	14,942	14,942	0
18,914,644	04/23/24	S SELL 50353	100.0000	0	18,914,644	18,914,644	0
342,732	04/23/24	B BUY 96770	100.0000	0	342,732	342,732	0
108,540	04/23/24	B BUY 110985	100.0000	0	108,540	108,540	0
13,552	04/24/24	S SELL 30970	100.0000	0	13,552	13,552	0
446,563	04/24/24	B BUY 50389	100.0000	0	446,563	446,563	0
110,750	04/24/24	S SELL 96797	100.0000	0	110,750	110,750	0
144,791	04/24/24	S SELL 111017	100.0000	0	144,791	144,791	0
62,687	04/25/24	B BUY 30971	100.0000	0	62,687	62,687	0
417,661	04/25/24	S SELL 50422	100.0000	0	417,661	417,661	0
275,101	04/25/24	S SELL 96826	100.0000	0	275,101	275,101	0
143,697	04/25/24	B BUY 111052	100.0000	0	143,697	143,697	0
41,194	04/25/24	B BUY 71105733	100.0000	0	41,194	41,194	0
1,395	04/26/24	B BUY 30975	100.0000	0	1,395	1,395	0
107,975	04/26/24	B BUY 50450	100.0000	0	107,975	107,975	0
163,516	04/26/24	S SELL 96855	100.0000	0	163,516	163,516	0
236,400	04/26/24	B BUY 111110	100.0000	0	236,400	236,400	0
52,135	04/26/24	S SELL 71105734	100.0000	0	52,135	52,135	0
83,543	04/29/24	S SELL 499	100.0000	0	83,543	83,543	0
1,143,707	04/29/24	B BUY 50523	100.0000	0	1,143,707	1,143,707	0
299,515	04/29/24	B BUY 96880	100.0000	0	299,515	299,515	0
13,948	04/29/24	B BUY 111142	100.0000	0	13,948	13,948	0
126,542	04/30/24	B BUY 30989	100.0000	0	126,542	126,542	0
752,610	04/30/24	B BUY 50610	100.0000	0	752,610	752,610	0
232,726	04/30/24	B BUY 96903	100.0000	0	232,726	232,726	0
48,620	04/30/24	B BUY 111185	100.0000	0	48,620	48,620	0
JPMorgan Investor Services			J.P.Morgan				

FD495			MACYS DB TEMPORARY COMPOSITE			PAGE 196	
SCHEDULE H (FORM 5500 - 4J-3)						C 13254	
SCHEDULE OF REPORTABLE TRANSACTIONS						DECEMBER 31, 2023	
SERIES OF TRANSACTIONS IN SAME SECURITY			BASE CURRENCY: USD			THROUGH DECEMBER 31, 2024	
			BASED ON MARKET	VALUE OF	2,022,510,527	5% VALUE OF	101,125,526
			PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN
IDENTITY OF PARTY INVOLVED			SELLING PRICE				OR (LOSS)
1,574,982	04/30/24	S SELL 71105736	100.0000	0	1,574,982	1,574,982	0
24,110	05/01/24	B BUY 504	100.0000	0	24,110	24,110	0
8,362	05/01/24	S SELL 31007	100.0000	0	8,362	8,362	0
1,157,094	05/01/24	S SELL 50724	100.0000	0	1,157,094	1,157,094	0
616,595	05/01/24	B BUY 96939	100.0000	0	616,595	616,595	0
274,972	05/01/24	B BUY 111279	100.0000	0	274,972	274,972	0
2,750	05/01/24	B BUY 70586046	100.0000	0	2,750	2,750	0
10,602,728	05/01/24	S SELL 71105740	100.0000	0	10,602,728	10,602,728	0
1,353	05/02/24	B BUY 31013	100.0000	0	1,353	1,353	0
833,218	05/02/24	B BUY 50767	100.0000	0	833,218	833,218	0
179,206	05/02/24	S SELL 96980	100.0000	0	179,206	179,206	0
500,695	05/02/24	S SELL 111315	100.0000	0	500,695	500,695	0
5,200,000	05/02/24	B BUY 71105743	100.0000	0	5,200,000	5,200,000	0
820,359	05/03/24	S SELL 50835	100.0000	0	820,359	820,359	0
60,770	05/03/24	B BUY 111352	100.0000	0	60,770	60,770	0
20,360	05/06/24	B BUY 31018	100.0000	0	20,360	20,360	0
3,187,265	05/06/24	B BUY 50871	100.0000	0	3,187,265	3,187,265	0
26,326	05/06/24	S SELL 97027	100.0000	0	26,326	26,326	0
176,653	05/06/24	S SELL 111377	100.0000	0	176,653	176,653	0
60,660	05/07/24	B BUY 31034	100.0000	0	60,660	60,660	0
74,921	05/07/24	S SELL 50906	100.0000	0	74,921	74,921	0
58,959	05/07/24	B BUY 97048	100.0000	0	58,959	58,959	0
3,498	05/07/24	B BUY 111407	100.0000	0	3,498	3,498	0
18,772	05/08/24	B BUY 31046	100.0000	0	18,772	18,772	0
554,582	05/08/24	B BUY 50941	100.0000	0	554,582	554,582	0
14,931	05/08/24	S SELL 97073	100.0000	0	14,931	14,931	0
15,208	05/08/24	B BUY 111470	100.0000	0	15,208	15,208	0
269,070	05/09/24	B BUY 31048	100.0000	0	269,070	269,070	0
1,455,263	05/09/24	S SELL 51021	100.0000	0	1,455,263	1,455,263	0
118,176	05/09/24	S SELL 97107	100.0000	0	118,176	118,176	0
752,403	05/09/24	B BUY 111516	100.0000	0	752,403	752,403	0
97,052	05/10/24	S SELL 31066	100.0000	0	97,052	97,052	0
116,663	05/10/24	S SELL 51066	100.0000	0	116,663	116,663	0
134,746	05/10/24	B BUY 97152	100.0000	0	134,746	134,746	0
381,199	05/10/24	B BUY 111558	100.0000	0	381,199	381,199	0
362,364	05/10/24	B BUY 70586047	100.0000	0	362,364	362,364	0
126,164	05/10/24	S SELL 71105749	100.0000	0	126,164	126,164	0
100,000	05/13/24	S SELL 31068	100.0000	0	100,000	100,000	0
887,955	05/13/24	S SELL 51142	100.0000	0	887,955	887,955	0
573,232	05/13/24	S SELL 97183	100.0000	0	573,232	573,232	0
191,851	05/13/24	S SELL 111583	100.0000	0	191,851	191,851	0
622,471	05/13/24	B BUY 70586048	100.0000	0	622,471	622,471	0
10,753	05/14/24	B BUY 31076	100.0000	0	10,753	10,753	0
1,267,461	05/14/24	S SELL 51213	100.0000	0	1,267,461	1,267,461	0
128,936	05/14/24	B BUY 97214	100.0000	0	128,936	128,936	0
913,633	05/14/24	S SELL 111613	100.0000	0	913,633	913,633	0
365,242	05/14/24	S SELL 70586050	100.0000	0	365,242	365,242	0
JPMorgan Investor Services			J.P.Morgan				

FD495			MACYS DB TEMPORARY COMPOSITE			PAGE 197	
SCHEDULE H (FORM 5500 - 4J-3)						C 13254	
SCHEDULE OF REPORTABLE TRANSACTIONS						DECEMBER 31, 2023	
SERIES OF TRANSACTIONS IN SAME SECURITY			BASE CURRENCY: USD			THROUGH DECEMBER 31, 2024	
			BASED ON MARKET	VALUE OF	2,022,510,527	5% VALUE OF	101,125,526
			PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN
IDENTITY OF PARTY INVOLVED			SELLING PRICE				OR (LOSS)
5,237,101	05/14/24	B BUY 71105755	100.0000	0	5,237,101	5,237,101	0
39,251	05/15/24	B BUY 31105	100.0000	0	39,251	39,251	0
1,459,825	05/15/24	B BUY 51441	100.0000	0	1,459,825	1,459,825	0
404,780	05/15/24	B BUY 97272	100.0000	0	404,780	404,780	0
382,469	05/15/24	B BUY 111778	100.0000	0	382,469	382,469	0
261,926	05/16/24	S SELL 31124	100.0000	0	261,926	261,926	0
3,227,840	05/16/24	B BUY 51544	100.0000	0	3,227,840	3,227,840	0
71,625	05/16/24	B BUY 97292	100.0000	0	71,625	71,625	0
103,035	05/16/24	S SELL 111833	100.0000	0	103,035	103,035	0
140,763	05/17/24	S SELL 31131	100.0000	0	140,763	140,763	0
2,580,384	05/17/24	S SELL 51699	100.0000	0	2,580,384	2,580,384	0
464,240	05/17/24	B BUY 111855	100.0000	0	464,240	464,240	0
83,946	05/20/24	S SELL 31132	100.0000	0	83,946	83,946	0
785,945	05/20/24	S SELL 51799	100.0000	0	785,945	785,945	0
211,131	05/20/24	S SELL 97327	100.0000	0	211,131	211,131	0
151,918	05/20/24	B BUY 111889	100.0000	0	151,918	151,918	0
2,818	05/21/24	S SELL 31134	100.0000	0	2,818	2,818	0
2,154	05/21/24	B BUY 51861	100.0000	0	2,154	2,154	0
144,990	05/21/24	B BUY 97357	100.0000	0	144,990	144,990	0
31,464	05/21/24	B BUY 111921	100.0000	0	31,464	31,464	0
40,740	05/22/24	S SELL 31135	100.0000	0	40,740	40,740	0
725,719	05/22/24	S SELL 51901	100.0000	0	725,719	725,719	0
4,955	05/22/24	S SELL 97387	100.0000	0	4,955	4,955	0
4,888	05/22/24	B BUY 111969	100.0000	0	4,888	4,888	0
53,366	05/22/24	B BUY 71105756	100.0000	0	53,366	53,366	0
468,001	05/23/24	S SELL 51985	100.0000	0	468,001	468,001	0
133,779	05/23/24	S SELL 112017	100.0000	0	133,779	133,779	0
7,473,884	05/24/24	B BUY 52127	100.0000	0	7,473,884	7,473,884	0
86,215	05/24/24	S SELL 97499	100.0000	0	86,215	86,215	0
108,843	05/24/24	B BUY 112064	100.0000	0	108,843	108,843	0
115,792	05/28/24	S SELL 31146	100.0000	0	115,792	115,792	0
593,643	05/28/24	B BUY 52235	100.0000	0	593,643	593,643	0
134,225	05/28/24	B BUY 97565	100.0000	0	134,225	134,225	0
240,071	05/28/24	S SELL 112083	100.0000	0	240,071	240,071	0
86,916	05/29/24	B BUY 31153	100.0000	0	86,916	86,916	0
549,123	05/29/24	S SELL 52327	100.0000	0	549,123	549,123	0
341,585	05/29/24	S SELL 97595	100.0000	0	341,585	341,585	0
261,117	05/29/24	S SELL 112131	100.0000	0	261,117	261,117	0
78,761	05/30/24	B BUY 31161	100.0000	0	78,761	78,761	0
1,085,325	05/30/24	S SELL 52368	100.0000	0	1,085,325	1,085,325	0
467,365	05/30/24	S SELL 97621	100.0000	0	467,365	467,365	0
395,253	05/30/24	B BUY 112179	100.0000	0	395,253	395,253	0
59,986	05/31/24	S SELL 31191	100.0000	0	59,986	59,986	0
42,638	05/31/24	B BUY 52597	100.0000	0	42,638	42,638	0
276,745	05/31/24	B BUY 97663	100.0000	0	276,745	276,745	0
609,155	05/31/24	S SELL 112300	100.0000	0	609,155	609,155	0
1,242,284	05/31/24	S SELL 71105761	100.0000	0	1,242,284	1,242,284	0
JPMorgan Investor Services			J.P.Morgan				

FD495				MACYS DB TEMPORARY COMPOSITE		PAGE 198	
SCHEDULE H (FORM 5500 - 4J-3)						C 13254	
SCHEDULE OF REPORTABLE TRANSACTIONS						DECEMBER 31, 2023	
SERIES OF TRANSACTIONS IN SAME SECURITY				BASE CURRENCY: USD		THROUGH DECEMBER 31, 2024	

FD495			MACYS DB TEMPORARY COMPOSITE			PAGE 199	
SCHEDULE H (FORM 5500 - 4J-3)						C 13254	
SCHEDULE OF REPORTABLE TRANSACTIONS						DECEMBER 31, 2023	
SERIES OF TRANSACTIONS IN SAME SECURITY			BASE CURRENCY: USD			THROUGH DECEMBER 31, 2024	
			BASED ON MARKET	VALUE OF	2,022,510,527	5% VALUE OF	101,125,526
			PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN
IDENTITY OF PARTY INVOLVED			SELLING PRICE				OR (LOSS)
61,846	06/17/24	S SELL 71105768	100.0000	0	61,846	61,846	0
477,915	06/18/24	S SELL 53296	100.0000	0	477,915	477,915	0
243,788	06/18/24	S SELL 98004	100.0000	0	243,788	243,788	0
163,668	06/18/24	S SELL 112778	100.0000	0	163,668	163,668	0
636,110	06/20/24	S SELL 515	100.0000	0	636,110	636,110	0
175,261	06/20/24	S SELL 31280	100.0000	0	175,261	175,261	0
605,670	06/20/24	B BUY 53336	100.0000	0	605,670	605,670	0
300,321	06/20/24	B BUY 98057	100.0000	0	300,321	300,321	0
40,932	06/20/24	B BUY 112812	100.0000	0	40,932	40,932	0
231,994	06/21/24	S SELL 31291	100.0000	0	231,994	231,994	0
640,923	06/21/24	S SELL 53384	100.0000	0	640,923	640,923	0
185,793	06/21/24	S SELL 98077	100.0000	0	185,793	185,793	0
280,522	06/21/24	S SELL 112837	100.0000	0	280,522	280,522	0
390,069	06/21/24	S SELL 71105773	100.0000	0	390,069	390,069	0
4,637	06/24/24	S SELL 31292	100.0000	0	4,637	4,637	0
1,446,987	06/24/24	B BUY 53416	100.0000	0	1,446,987	1,446,987	0
101,000	06/24/24	B BUY 98095	100.0000	0	101,000	101,000	0
37,244	06/24/24	S SELL 112861	100.0000	0	37,244	37,244	0
1,280,000	06/24/24	S SELL 70586060	100.0000	0	1,280,000	1,280,000	0
1,464,000	06/24/24	B BUY 71105777	100.0000	0	1,464,000	1,464,000	0
35,000	06/25/24	S SELL 31295	100.0000	0	35,000	35,000	0
232,831	06/25/24	B BUY 53461	100.0000	0	232,831	232,831	0
21,058	06/25/24	S SELL 98127	100.0000	0	21,058	21,058	0
16,582	06/25/24	S SELL 112881	100.0000	0	16,582	16,582	0
17,228	06/26/24	B BUY 31300	100.0000	0	17,228	17,228	0
1,951,734	06/26/24	S SELL 53506	100.0000	0	1,951,734	1,951,734	0
273,098	06/26/24	S SELL 112923	100.0000	0	273,098	273,098	0
163,679	06/27/24	B BUY 31302	100.0000	0	163,679	163,679	0
911,770	06/27/24	S SELL 53532	100.0000	0	911,770	911,770	0
319,635	06/27/24	S SELL 98167	100.0000	0	319,635	319,635	0
125,689	06/27/24	S SELL 112960	100.0000	0	125,689	125,689	0
11,891	06/27/24	S SELL 71105778	100.0000	0	11,891	11,891	0
101,760	06/28/24	B BUY 31315	100.0000	0	101,760	101,760	0
125,117	06/28/24	B BUY 53593	100.0000	0	125,117	125,117	0
89,056	06/28/24	B BUY 98189	100.0000	0	89,056	89,056	0
64,442	06/28/24	S SELL 112991	100.0000	0	64,442	64,442	0
45,086	06/28/24	B BUY 70586061	100.0000	0	45,086	45,086	0
1,807,786	06/28/24	S SELL 71105780	100.0000	0	1,807,786	1,807,786	0
27,828	07/01/24	B BUY 520	100.0000	0	27,828	27,828	0
13,888	07/01/24	B BUY 31326	100.0000	0	13,888	13,888	0
8,006,123	07/01/24	B BUY 53695	100.0000	0	8,006,123	8,006,123	0
269,604	07/01/24	B BUY 98243	100.0000	0	269,604	269,604	0
35,176	07/01/24	B BUY 113055	100.0000	0	35,176	35,176	0
216,272	07/01/24	B BUY 70586063	100.0000	0	216,272	216,272	0
1,432,277	07/01/24	B BUY 71105785	100.0000	0	1,432,277	1,432,277	0
1,539	07/02/24	B BUY 31333	100.0000	0	1,539	1,539	0
1,740,557	07/02/24	S SELL 53756	100.0000	0	1,740,557	1,740,557	0
JPMorgan Investor Services			J.P.Morgan				

FD495				MACYS DB TEMPORARY COMPOSITE		PAGE 200		
SCHEDULE H (FORM 5500 - 4J-3)						C 13254		
SCHEDULE OF REPORTABLE TRANSACTIONS						DECEMBER 31, 2023		
SERIES OF TRANSACTIONS IN SAME SECURITY				BASE CURRENCY: USD		THROUGH DECEMBER 31, 2024		
				BASED ON MARKET	VALUE OF	2,022,510,527	5% VALUE OF	101,125,526
				PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN
IDENTITY OF PARTY INVOLVED				SELLING PRICE				OR (LOSS)
503,697 07/02/24 S SELL 98297				100.0000	0	503,697	503,697	0
261,470 07/02/24 B BUY 113110				100.0000	0	261,470	261,470	0
128,037 07/03/24 B BUY 53806				100.0000	0	128,037	128,037	0
406,461 07/03/24 S SELL 98320				100.0000	0	406,461	406,461	0
29,367 07/03/24 S SELL 113125				100.0000	0	29,367	29,367	0
163,402 07/05/24 S SELL 31337				100.0000	0	163,402	163,402	0
1,579,998 07/05/24 B BUY 53855				100.0000	0	1,579,998	1,579,998	0
339,101 07/05/24 B BUY 98350				100.0000	0	339,101	339,101	0
6,619 07/05/24 S SELL 113138				100.0000	0	6,619	6,619	0
563,491 07/08/24 B BUY 53879				100.0000	0	563,491	563,491	0
278,346 07/08/24 B BUY 98373				100.0000	0	278,346	278,346	0
19,041 07/08/24 B BUY 113153				100.0000	0	19,041	19,041	0
112,163 07/09/24 B BUY 31340				100.0000	0	112,163	112,163	0
810,234 07/09/24 S SELL 53923				100.0000	0	810,234	810,234	0
73,094 07/09/24 B BUY 98397				100.0000	0	73,094	73,094	0
498,844 07/09/24 B BUY 113196				100.0000	0	498,844	498,844	0
22,360 07/10/24 B BUY 31345				100.0000	0	22,360	22,360	0
457,970 07/10/24 S SELL 53960				100.0000	0	457,970	457,970	0
178,113 07/10/24 S SELL 98421				100.0000	0	178,113	178,113	0
82,297 07/10/24 B BUY 113216				100.0000	0	82,297	82,297	0
45,333 07/11/24 S SELL 31347				100.0000	0	45,333	45,333	0
1,264,288 07/11/24 B BUY 53989				100.0000	0	1,264,288	1,264,288	0
757,011 07/11/24 B BUY 98447				100.0000	0	757,011	757,011	0
84,085 07/11/24 B BUY 113241				100.0000	0	84,085	84,085	0
18,031 07/12/24 S SELL 31349				100.0000	0	18,031	18,031	0
576,121 07/12/24 B BUY 54060				100.0000	0	576,121	576,121	0
295,368 07/12/24 S SELL 98484				100.0000	0	295,368	295,368	0
603,444 07/12/24 S SELL 113289				100.0000	0	603,444	603,444	0
99,806 07/12/24 S SELL 71105788				100.0000	0	99,806	99,806	0
56,469 07/15/24 B BUY 31394				100.0000	0	56,469	56,469	0
1,201,097 07/15/24 B BUY 54175				100.0000	0	1,201,097	1,201,097	0
2,252 07/15/24 B BUY 98531				100.0000	0	2,252	2,252	0
230,865 07/15/24 B BUY 113383				100.0000	0	230,865	230,865	0
99,581 07/16/24 S SELL 31395				100.0000	0	99,581	99,581	0
871,061 07/16/24 S SELL 54223				100.0000	0	871,061	871,061	0
338,374 07/16/24 S SELL 98553				100.0000	0	338,374	338,374	0
137,041 07/16/24 B BUY 113411				100.0000	0	137,041	137,041	0
262,000 07/16/24 S SELL 70586068				100.0000	0	262,000	262,000	0
361,000 07/16/24 B BUY 71105793				100.0000	0	361,000	361,000	0
970,807 07/17/24 B BUY 54277				100.0000	0	970,807	970,807	0
262,828 07/17/24 B BUY 98579				100.0000	0	262,828	262,828	0
101,412 07/17/24 B BUY 113440				100.0000	0	101,412	101,412	0
11,841 07/17/24 B BUY 71105795				100.0000	0	11,841	11,841	0
73,314 07/18/24 S SELL 31402				100.0000	0	73,314	73,314	0
563,387 07/18/24 S SELL 54349				100.0000	0	563,387	563,387	0
44,977 07/18/24 S SELL 98610				100.0000	0	44,977	44,977	0
294,632 07/18/24 B BUY 113469				100.0000	0	294,632	294,632	0
JPMorgan Investor Services				J.P.Morgan				

FD495			MACYS DB TEMPORARY COMPOSITE			PAGE 201		
SCHEDULE H (FORM 5500 - 4J-3)						C 13254		
SCHEDULE OF REPORTABLE TRANSACTIONS						DECEMBER 31, 2023		
SERIES OF TRANSACTIONS IN SAME SECURITY			BASE CURRENCY: USD			THROUGH DECEMBER 31, 2024		
			BASED ON MARKET	VALUE OF	2,022,510,527	5% VALUE OF	101,125,526	
			PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN	
IDENTITY OF PARTY INVOLVED			SELLING PRICE				OR (LOSS)	
4,602	07/19/24	S SELL	31405	100.0000	0	4,602	4,602	0
3,089,398	07/19/24	S SELL	54386	100.0000	0	3,089,398	3,089,398	0
13,772	07/19/24	S SELL	98632	100.0000	0	13,772	13,772	0
264,834	07/19/24	S SELL	113485	100.0000	0	264,834	264,834	0
179	07/19/24	B BUY	71105798	100.0000	0	179	179	0
203,414	07/22/24	B BUY	31408	100.0000	0	203,414	203,414	0
4,153,776	07/22/24	B BUY	54435	100.0000	0	4,153,776	4,153,776	0
49,641	07/22/24	S SELL	98662	100.0000	0	49,641	49,641	0
275,354	07/22/24	S SELL	113530	100.0000	0	275,354	275,354	0
1,994	07/23/24	B BUY	31415	100.0000	0	1,994	1,994	0
2,515,943	07/23/24	B BUY	54630	100.0000	0	2,515,943	2,515,943	0
47,160	07/23/24	B BUY	98686	100.0000	0	47,160	47,160	0
526,743	07/23/24	B BUY	113765	100.0000	0	526,743	526,743	0
54,486	07/23/24	S SELL	71105800	100.0000	0	54,486	54,486	0
64,444,206	07/24/24	B BUY	54703	100.0000	0	64,444,206	64,444,206	0
1,167,270	07/24/24	S SELL	98705	100.0000	0	1,167,270	1,167,270	0
1,080,253	07/24/24	B BUY	113795	100.0000	0	1,080,253	1,080,253	0
140,019	07/25/24	S SELL	31426	100.0000	0	140,019	140,019	0
970,637	07/25/24	S SELL	54772	100.0000	0	970,636	970,637	0
1,241,322	07/25/24	B BUY	98795	100.0000	0	1,241,322	1,241,322	0
30,482	07/25/24	B BUY	113826	100.0000	0	30,482	30,482	0
352,310	07/25/24	B BUY	70586082	100.0000	0	352,310	352,310	0
114,841	07/25/24	S SELL	71105801	100.0000	0	114,841	114,841	0
160,023	07/26/24	B BUY	31433	100.0000	0	160,023	160,023	0
61,971,648	07/26/24	B BUY	54846	100.0000	0	61,971,648	61,971,648	0
537,191	07/26/24	S SELL	98837	100.0000	0	537,191	537,191	0
1,910,819	07/26/24	S SELL	113851	100.0000	0	1,910,819	1,910,819	0
28,235	07/26/24	B BUY	71105805	100.0000	0	28,235	28,235	0
83,392	07/29/24	S SELL	527	100.0000	0	83,392	83,392	0
614	07/29/24	B BUY	31435	100.0000	0	614	614	0
1,140,672	07/29/24	B BUY	54875	100.0000	0	1,140,672	1,140,672	0
1,525,825	07/29/24	B BUY	98868	100.0000	0	1,525,825	1,525,825	0
17,526	07/29/24	B BUY	113885	100.0000	0	17,526	17,526	0
27,500	07/30/24	S SELL	31453	100.0000	0	27,500	27,500	0
483,161	07/30/24	B BUY	55031	100.0000	0	483,161	483,161	0
1,369,289	07/30/24	S SELL	98892	100.0000	0	1,369,289	1,369,289	0
15,351	07/30/24	B BUY	113910	100.0000	0	15,351	15,351	0
371,549	07/30/24	B BUY	70586083	100.0000	0	371,549	371,549	0
99	07/30/24	B BUY	71105808	100.0000	0	99	99	0
50,292	07/31/24	B BUY	31474	100.0000	0	50,292	50,292	0
557,194	07/31/24	B BUY	55062	100.0000	0	557,194	557,194	0
376,826	07/31/24	S SELL	98919	100.0000	0	376,826	376,826	0
211,767	07/31/24	S SELL	113950	100.0000	0	211,767	211,767	0
2,368,753	07/31/24	S SELL	71105812	100.0000	0	2,368,753	2,368,753	0
327,414	08/01/24	B BUY	531	100.0000	0	327,414	327,414	0
41,462	08/01/24	S SELL	31498	100.0000	0	41,462	41,462	0
10,589,880	08/01/24	S SELL	55168	100.0000	0	10,589,880	10,589,880	0
JPMorgan Investor Services			J.P.Morgan					

FD495			MACYS DB TEMPORARY COMPOSITE			PAGE 202	
SCHEDULE H (FORM 5500 - 4J-3)						C 13254	
SCHEDULE OF REPORTABLE TRANSACTIONS						DECEMBER 31, 2023	
SERIES OF TRANSACTIONS IN SAME SECURITY			BASE CURRENCY: USD			THROUGH DECEMBER 31, 2024	

FD495			MACYS DB TEMPORARY COMPOSITE			PAGE 203	
SCHEDULE H (FORM 5500 - 4J-3)						C 13254	
SCHEDULE OF REPORTABLE TRANSACTIONS						DECEMBER 31, 2023	
SERIES OF TRANSACTIONS IN SAME SECURITY			BASE CURRENCY: USD			THROUGH DECEMBER 31, 2024	
			BASED ON MARKET	VALUE OF	2,022,510,527	5% VALUE OF	101,125,526
			PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN
IDENTITY OF PARTY INVOLVED			SELLING PRICE				OR (LOSS)
125,332	08/16/24	S SELL 114452	100.0000	0	125,332	125,332	0
5,524	08/16/24	S SELL 71105827	100.0000	0	5,524	5,524	0
16,507	08/19/24	S SELL 31599	100.0000	0	16,507	16,507	0
741,084	08/19/24	B BUY 56334	100.0000	0	741,084	741,084	0
103,680	08/19/24	S SELL 99343	100.0000	0	103,680	103,680	0
71,402	08/19/24	B BUY 114471	100.0000	0	71,402	71,402	0
783,255	08/19/24	B BUY 70586092	100.0000	0	783,255	783,255	0
22,021	08/20/24	S SELL 31604	100.0000	0	22,021	22,021	0
563,987	08/20/24	B BUY 56356	100.0000	0	563,987	563,987	0
15,935	08/20/24	B BUY 99364	100.0000	0	15,935	15,935	0
31,976	08/20/24	S SELL 114486	100.0000	0	31,976	31,976	0
53,199	08/21/24	S SELL 31609	100.0000	0	53,199	53,199	0
945,360	08/21/24	B BUY 56469	100.0000	0	945,360	945,360	0
9,334	08/21/24	S SELL 99385	100.0000	0	9,334	9,334	0
46,824	08/21/24	B BUY 114517	100.0000	0	46,824	46,824	0
195,594	08/22/24	S SELL 31615	100.0000	0	195,594	195,594	0
4,532,934	08/22/24	S SELL 56560	100.0000	0	4,532,934	4,532,934	0
65,475	08/22/24	B BUY 99416	100.0000	0	65,475	65,475	0
53,743	08/22/24	B BUY 114546	100.0000	0	53,743	53,743	0
725,000	08/22/24	S SELL 70586094	100.0000	0	725,000	725,000	0
783,000	08/22/24	B BUY 71105830	100.0000	0	783,000	783,000	0
1,610	08/23/24	S SELL 31616	100.0000	0	1,610	1,610	0
1,677,880	08/23/24	S SELL 56689	100.0000	0	1,677,880	1,677,880	0
330,526	08/23/24	S SELL 99446	100.0000	0	330,526	330,526	0
25,590	08/23/24	B BUY 114585	100.0000	0	25,590	25,590	0
5,028	08/23/24	B BUY 71105833	100.0000	0	5,028	5,028	0
38,562	08/26/24	B BUY 31628	100.0000	0	38,562	38,562	0
1,055,808	08/26/24	B BUY 56823	100.0000	0	1,055,808	1,055,808	0
153,137	08/26/24	B BUY 99477	100.0000	0	153,137	153,137	0
91,193	08/26/24	S SELL 114624	100.0000	0	91,193	91,193	0
80	08/26/24	B BUY 71105834	100.0000	0	80	80	0
72,784	08/27/24	S SELL 31634	100.0000	0	72,784	72,784	0
3,738,115	08/27/24	S SELL 56980	100.0000	0	3,738,115	3,738,115	0
247	08/27/24	B BUY 99501	100.0000	0	247	247	0
506,993	08/27/24	B BUY 114656	100.0000	0	506,993	506,993	0
5,693	08/28/24	S SELL 31648	100.0000	0	5,693	5,693	0
489,620	08/28/24	S SELL 57052	100.0000	0	489,620	489,620	0
78,165	08/28/24	S SELL 99524	100.0000	0	78,165	78,165	0
176,274	08/28/24	S SELL 114691	100.0000	0	176,274	176,274	0
8	08/28/24	B BUY 71105837	100.0000	0	8	8	0
231,447	08/29/24	B BUY 31654	100.0000	0	231,447	231,447	0
268,162	08/29/24	S SELL 57098	100.0000	0	268,162	268,162	0
450,123	08/29/24	B BUY 99549	100.0000	0	450,123	450,123	0
33,936	08/29/24	S SELL 114711	100.0000	0	33,936	33,936	0
1,800,000	08/30/24	S SELL 532	100.0000	0	1,800,000	1,800,000	0
1,728,522	08/30/24	B BUY 31679	100.0000	0	1,728,522	1,728,522	0
2,015,095	08/30/24	B BUY 57220	100.0000	0	2,015,095	2,015,095	0
JPMorgan Investor Services			J.P.Morgan				

FD495			MACYS DB TEMPORARY COMPOSITE			PAGE 204		
SCHEDULE H (FORM 5500 - 4J-3)						C 13254		
SCHEDULE OF REPORTABLE TRANSACTIONS						DECEMBER 31, 2023		
SERIES OF TRANSACTIONS IN SAME SECURITY			BASE CURRENCY: USD			THROUGH	DECEMBER 31, 2024	
			BASED ON MARKET	VALUE OF	2,022,510,527	5% VALUE OF	101,125,526	
			PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN	
IDENTITY OF PARTY INVOLVED			SELLING PRICE				OR (LOSS)	
200,000	08/30/24	S SELL	99583	100.0000	0	200,000	200,000	0
9,427	08/30/24	S SELL	114791	100.0000	0	9,427	9,427	0
2,450,379	08/30/24	S SELL	71105840	100.0000	0	2,450,379	2,450,379	0
2,127,907	09/03/24	B BUY	538	100.0000	0	2,127,907	2,127,907	0
36,864	09/03/24	B BUY	31736	100.0000	0	36,864	36,864	0
14,656,131	09/03/24	S SELL	57275	100.0000	0	14,656,131	14,656,131	0
19,608	09/03/24	S SELL	99615	100.0000	0	19,608	19,608	0
176,190	09/03/24	B BUY	114807	100.0000	0	176,190	176,190	0
3,699	09/03/24	B BUY	70586096	100.0000	0	3,699	3,699	0
1,811,631	09/03/24	B BUY	71105843	100.0000	0	1,811,631	1,811,631	0
1,077,963	09/04/24	S SELL	31744	100.0000	0	1,077,963	1,077,963	0
924,084	09/04/24	B BUY	57301	100.0000	0	924,084	924,084	0
115,957	09/04/24	B BUY	99659	100.0000	0	115,957	115,957	0
470,986	09/04/24	B BUY	114875	100.0000	0	470,986	470,986	0
100,259	09/04/24	S SELL	71105846	100.0000	0	100,259	100,259	0
1,277,128	09/05/24	B BUY	57372	100.0000	0	1,277,128	1,277,128	0
167,906	09/05/24	S SELL	99686	100.0000	0	167,906	167,906	0
460,096	09/05/24	S SELL	114905	100.0000	0	460,096	460,096	0
57,270	09/06/24	S SELL	31765	100.0000	0	57,270	57,270	0
629,557	09/06/24	S SELL	57413	100.0000	0	629,557	629,557	0
105,962	09/06/24	S SELL	99707	100.0000	0	105,962	105,962	0
687,211	09/06/24	B BUY	114932	100.0000	0	687,211	687,211	0
392,968	09/06/24	S SELL	71105848	100.0000	0	392,968	392,968	0
249,284	09/09/24	S SELL	31767	100.0000	0	249,284	249,284	0
98,449	09/09/24	S SELL	57465	100.0000	0	98,449	98,449	0
34,766	09/09/24	S SELL	99728	100.0000	0	34,766	34,766	0
152,351	09/09/24	S SELL	114952	100.0000	0	152,351	152,351	0
614	09/10/24	B BUY	539	100.0000	0	614	614	0
1,782,912	09/10/24	S SELL	57532	100.0000	0	1,782,912	1,782,912	0
181,689	09/10/24	B BUY	99763	100.0000	0	181,689	181,689	0
1,118,267	09/10/24	S SELL	114980	100.0000	0	1,118,267	1,118,267	0
46,657	09/11/24	S SELL	31776	100.0000	0	46,657	46,657	0
979,270	09/11/24	B BUY	57581	100.0000	0	979,270	979,270	0
521,366	09/11/24	S SELL	99784	100.0000	0	521,366	521,366	0
12,769	09/11/24	S SELL	115013	100.0000	0	12,769	12,769	0
20,000	09/12/24	S SELL	31778	100.0000	0	20,000	20,000	0
87,221	09/12/24	S SELL	57656	100.0000	0	87,221	87,221	0
278,109	09/12/24	S SELL	99812	100.0000	0	278,109	278,109	0
257,723	09/12/24	S SELL	115033	100.0000	0	257,723	257,723	0
35,004	09/13/24	S SELL	31802	100.0000	0	35,004	35,004	0
1,022,034	09/13/24	B BUY	57817	100.0000	0	1,022,034	1,022,034	0
834,120	09/13/24	B BUY	99853	100.0000	0	834,120	834,120	0
93,101	09/13/24	B BUY	115178	100.0000	0	93,101	93,101	0
12,680	09/16/24	B BUY	31807	100.0000	0	12,680	12,680	0
2,744,669	09/16/24	B BUY	57939	100.0000	0	2,744,669	2,744,669	0
47,138	09/16/24	S SELL	99871	100.0000	0	47,138	47,138	0
367,578	09/16/24	B BUY	115215	100.0000	0	367,578	367,578	0
JPMorgan Investor Services			J.P.Morgan					

FD495 SCHEDULE H (FORM 5500 - 4J-3) SCHEDULE OF REPORTABLE TRANSACTIONS SERIES OF TRANSACTIONS IN SAME SECURITY				MACYS DB TEMPORARY COMPOSITE		PAGE 205 C 13254 DECEMBER 31, 2023 DECEMBER 31, 2024			
				BASE CURRENCY: USD		THROUGH			
				BASED ON MARKET	VALUE OF	2,022,510,527	5% VALUE OF	101,125,526	
				PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN	
				SELLING PRICE				OR (LOSS)	
IDENTITY OF PARTY INVOLVED									
12,540	09/17/24	S	SELL	31812	100.0000	0	12,540	12,540	0
1,803,501	09/17/24	S	SELL	58013	100.0000	0	1,803,501	1,803,501	0
15,226	09/17/24	B	BUY	99908	100.0000	0	15,226	15,226	0
203,838	09/17/24	B	BUY	115239	100.0000	0	203,838	203,838	0
21,626	09/18/24	S	SELL	31818	100.0000	0	21,626	21,626	0
882,154	09/18/24	B	BUY	58087	100.0000	0	882,154	882,154	0
5,500	09/18/24	B	BUY	99934	100.0000	0	5,500	5,500	0
765,986	09/18/24	B	BUY	115259	100.0000	0	765,986	765,986	0
59,174	09/19/24	B	BUY	31821	100.0000	0	59,174	59,174	0
1,991,010	09/19/24	S	SELL	58206	100.0000	0	1,991,010	1,991,010	0
636,453	09/19/24	S	SELL	99969	100.0000	0	636,453	636,453	0
29,641	09/19/24	B	BUY	115287	100.0000	0	29,641	29,641	0
657	09/20/24	B	BUY	541	100.0000	0	657	657	0
32,944	09/20/24	S	SELL	31825	100.0000	0	32,944	32,944	0
1,276,445	09/20/24	S	SELL	58360	100.0000	0	1,276,445	1,276,445	0
533,605	09/20/24	B	BUY	100014	100.0000	0	533,605	533,605	0
6,842	09/20/24	B	BUY	115310	100.0000	0	6,842	6,842	0
402,468	09/23/24	B	BUY	58455	100.0000	0	402,468	402,468	0
83,304	09/23/24	B	BUY	100036	100.0000	0	83,304	83,304	0
46,207	09/23/24	B	BUY	115338	100.0000	0	46,207	46,207	0
277,745	09/24/24	S	SELL	58626	100.0000	0	277,745	277,745	0
725,018	09/24/24	S	SELL	115359	100.0000	0	725,018	725,018	0
40,223	09/25/24	B	BUY	31849	100.0000	0	40,223	40,223	0
3,898,403	09/25/24	S	SELL	58684	100.0000	0	3,898,403	3,898,403	0
28,207	09/25/24	S	SELL	100099	100.0000	0	28,207	28,207	0
298,490	09/25/24	B	BUY	115385	100.0000	0	298,490	298,490	0
8,065	09/25/24	B	BUY	71105852	100.0000	0	8,065	8,065	0
2,837	09/26/24	S	SELL	31859	100.0000	0	2,837	2,837	0
1,556,681	09/26/24	S	SELL	58729	100.0000	0	1,556,681	1,556,681	0
81,345	09/26/24	S	SELL	100129	100.0000	0	81,345	81,345	0
51,654	09/26/24	B	BUY	115403	100.0000	0	51,654	51,654	0
787,000	09/26/24	S	SELL	70586101	100.0000	0	787,000	787,000	0
894,000	09/26/24	B	BUY	71105855	100.0000	0	894,000	894,000	0
49,515	09/27/24	B	BUY	31862	100.0000	0	49,515	49,515	0
2,163,029	09/27/24	B	BUY	58813	100.0000	0	2,163,029	2,163,029	0
63,687	09/27/24	B	BUY	100155	100.0000	0	63,687	63,687	0
196,637	09/27/24	B	BUY	115435	100.0000	0	196,637	196,637	0
517,346	09/27/24	S	SELL	71105863	100.0000	0	517,346	517,346	0
30,216	09/30/24	B	BUY	31876	100.0000	0	30,216	30,216	0
156,341	09/30/24	B	BUY	58856	100.0000	0	156,341	156,341	0
22,738	09/30/24	B	BUY	100175	100.0000	0	22,738	22,738	0
606,438	09/30/24	S	SELL	115469	100.0000	0	606,438	606,438	0
1,524,649	09/30/24	S	SELL	71105865	100.0000	0	1,524,649	1,524,649	0
27,437	10/01/24	B	BUY	546	100.0000	0	27,437	27,437	0
12,489	10/01/24	B	BUY	31904	100.0000	0	12,489	12,489	0
270,158	10/01/24	S	SELL	59015	100.0000	0	270,158	270,158	0
54,242	10/01/24	S	SELL	100223	100.0000	0	54,242	54,242	0
JPMorgan Investor Services				J.P.Morgan					

FD495 SCHEDULE H (FORM 5500 - 4J-3) SCHEDULE OF REPORTABLE TRANSACTIONS SERIES OF TRANSACTIONS IN SAME SECURITY				MACYS DB TEMPORARY COMPOSITE		PAGE 206 C 13254 DECEMBER 31, 2023 DECEMBER 31, 2024		
				BASE CURRENCY: USD		THROUGH		
				BASED ON MARKET	VALUE OF	2,022,510,527	5% VALUE OF	101,125,526
				PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN
				SELLING PRICE				OR (LOSS)
IDENTITY OF PARTY INVOLVED								
169,407	10/01/24	B BUY	115599	100.0000	0	169,407	169,407	0
258,565	10/01/24	B BUY	70586103	100.0000	0	258,565	258,565	0
1,310,082	10/01/24	B BUY	71105868	100.0000	0	1,310,082	1,310,082	0
4,781	10/02/24	B BUY	31918	100.0000	0	4,781	4,781	0
1,228,746	10/02/24	B BUY	59074	100.0000	0	1,228,746	1,228,746	0
324,906	10/02/24	S SELL	100262	100.0000	0	324,906	324,906	0
717,199	10/02/24	S SELL	115642	100.0000	0	717,199	717,199	0
2,189	10/02/24	S SELL	71105872	100.0000	0	2,189	2,189	0
27,682	10/03/24	B BUY	31925	100.0000	0	27,682	27,682	0
1,799,596	10/03/24	S SELL	59184	100.0000	0	1,799,596	1,799,596	0
100,580	10/03/24	S SELL	100281	100.0000	0	100,580	100,580	0
165,916	10/03/24	B BUY	115667	100.0000	0	165,916	165,916	0
3,110	10/04/24	B BUY	31929	100.0000	0	3,110	3,110	0
612,239	10/04/24	S SELL	59216	100.0000	0	612,239	612,239	0
10,651	10/04/24	S SELL	100303	100.0000	0	10,651	10,651	0
26,169	10/04/24	B BUY	115704	100.0000	0	26,169	26,169	0
185,423	10/07/24	S SELL	31933	100.0000	0	185,423	185,423	0
432,509	10/07/24	S SELL	59273	100.0000	0	432,509	432,509	0
67,794	10/07/24	S SELL	100328	100.0000	0	67,794	67,794	0
53,383	10/07/24	B BUY	115741	100.0000	0	53,383	53,383	0
195,578	10/08/24	S SELL	31936	100.0000	0	195,578	195,578	0
548,442	10/08/24	S SELL	59320	100.0000	0	548,442	548,442	0
48,832	10/08/24	S SELL	100364	100.0000	0	48,832	48,832	0
142,893	10/08/24	S SELL	115756	100.0000	0	142,893	142,893	0
104,576	10/09/24	S SELL	31941	100.0000	0	104,576	104,576	0
735,745	10/09/24	S SELL	59412	100.0000	0	735,745	735,745	0
44,923	10/09/24	S SELL	100386	100.0000	0	44,923	44,923	0
26,898	10/09/24	B BUY	115797	100.0000	0	26,898	26,898	0
56,942	10/10/24	B BUY	31949	100.0000	0	56,942	56,942	0
237,633	10/10/24	S SELL	59434	100.0000	0	237,633	237,633	0
3,751	10/10/24	B BUY	100413	100.0000	0	3,751	3,751	0
59,847	10/10/24	S SELL	115826	100.0000	0	59,847	59,847	0
4,605	10/10/24	S SELL	71105874	100.0000	0	4,605	4,605	0
14,654	10/11/24	B BUY	31952	100.0000	0	14,654	14,654	0
596,480	10/11/24	B BUY	59480	100.0000	0	596,480	596,480	0
122,972	10/11/24	S SELL	100431	100.0000	0	122,972	122,972	0
5,356	10/11/24	S SELL	115847	100.0000	0	5,356	5,356	0
165,434	10/15/24	B BUY	31985	100.0000	0	165,434	165,434	0
9,459,486	10/15/24	B BUY	59621	100.0000	0	9,459,486	9,459,486	0
212,386	10/15/24	B BUY	100472	100.0000	0	212,386	212,386	0
308,288	10/15/24	B BUY	115934	100.0000	0	308,288	308,288	0
4,286,242	10/15/24	S SELL	71105883	100.0000	0	4,286,242	4,286,242	0
1,494,048	10/16/24	B BUY	59664	100.0000	0	1,494,048	1,494,048	0
245,428	10/16/24	B BUY	100492	100.0000	0	245,428	245,428	0
13,721	10/16/24	S SELL	115951	100.0000	0	13,721	13,721	0
258,574	10/16/24	S SELL	70586111	100.0000	0	258,574	258,574	0
566,134	10/16/24	B BUY	71105886	100.0000	0	566,134	566,134	0
JPMorgan Investor Services				J.P.Morgan				

FD495 SCHEDULE H (FORM 5500 - 4J-3) SCHEDULE OF REPORTABLE TRANSACTIONS SERIES OF TRANSACTIONS IN SAME SECURITY					MACYS DB TEMPORARY COMPOSITE		PAGE 207 C 13254 DECEMBER 31, 2023 DECEMBER 31, 2024		
					BASE CURRENCY: USD		THROUGH		
					BASED ON MARKET	VALUE OF	2,022,510,527	5% VALUE OF	101,125,526
					PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN
					SELLING PRICE				OR (LOSS)
IDENTITY OF PARTY INVOLVED									
	139,815	10/17/24	S SELL	31989	100.0000	0	139,815	139,815	0
	593,470	10/17/24	B BUY	59708	100.0000	0	593,470	593,470	0
	59,159	10/17/24	B BUY	100517	100.0000	0	59,159	59,159	0
	31,393	10/17/24	B BUY	115974	100.0000	0	31,393	31,393	0
	20,291	10/18/24	B BUY	31990	100.0000	0	20,291	20,291	0
	1,626,130	10/18/24	S SELL	59778	100.0000	0	1,626,130	1,626,130	0
	134,675	10/18/24	S SELL	100538	100.0000	0	134,675	134,675	0
	45,790	10/18/24	B BUY	115994	100.0000	0	45,790	45,790	0
	4,487,286	10/21/24	B BUY	59866	100.0000	0	4,487,286	4,487,286	0
	63,886	10/21/24	B BUY	100559	100.0000	0	63,886	63,886	0
	47,615	10/21/24	B BUY	116028	100.0000	0	47,615	47,615	0
	5,331	10/22/24	S SELL	31994	100.0000	0	5,331	5,331	0
	2,500,564	10/22/24	S SELL	59931	100.0000	0	2,500,564	2,500,564	0
	172,079	10/22/24	S SELL	100579	100.0000	0	172,079	172,079	0
	11,316	10/22/24	B BUY	116062	100.0000	0	11,316	11,316	0
	41,772	10/22/24	B BUY	71105889	100.0000	0	41,772	41,772	0
	72,415	10/23/24	S SELL	32001	100.0000	0	72,415	72,415	0
	648,145	10/23/24	S SELL	60031	100.0000	0	648,145	648,145	0
	79,665	10/23/24	S SELL	116084	100.0000	0	79,665	79,665	0
	27,195	10/24/24	B BUY	32004	100.0000	0	27,195	27,195	0
	236,360	10/24/24	B BUY	60090	100.0000	0	236,360	236,360	0
	24,134	10/24/24	S SELL	100628	100.0000	0	24,134	24,134	0
	69,711	10/24/24	B BUY	116110	100.0000	0	69,711	69,711	0
	5,481	10/25/24	B BUY	32011	100.0000	0	5,481	5,481	0
	3,540,211	10/25/24	B BUY	60206	100.0000	0	3,540,211	3,540,211	0
	111,682	10/25/24	B BUY	100649	100.0000	0	111,682	111,682	0
	398,662	10/25/24	S SELL	116131	100.0000	0	398,662	398,662	0
	704,695	10/25/24	S SELL	71105891	100.0000	0	704,695	704,695	0
	50,817	10/28/24	S SELL	32014	100.0000	0	50,817	50,817	0
	54,965	10/28/24	S SELL	60249	100.0000	0	54,965	54,965	0
	48,434	10/28/24	S SELL	100678	100.0000	0	48,434	48,434	0
	20,532	10/28/24	B BUY	116154	100.0000	0	20,532	20,532	0
	1,964,797	10/28/24	B BUY	70586112	100.0000	0	1,964,797	1,964,797	0
	1,489	10/29/24	B BUY	547	100.0000	0	1,489	1,489	0
	25,523	10/29/24	B BUY	32019	100.0000	0	25,523	25,523	0
	444,633	10/29/24	S SELL	60302	100.0000	0	444,633	444,633	0
	12,596	10/29/24	S SELL	100704	100.0000	0	12,596	12,596	0
	14,815	10/29/24	B BUY	116182	100.0000	0	14,815	14,815	0
	5,087	10/29/24	S SELL	71105893	100.0000	0	5,087	5,087	0
	6,712	10/30/24	S SELL	32033	100.0000	0	6,712	6,712	0
	685,320	10/30/24	B BUY	60375	100.0000	0	685,320	685,320	0
	221,174	10/30/24	S SELL	116214	100.0000	0	221,174	221,174	0
	3,329,951	10/30/24	B BUY	70586113	100.0000	0	3,329,951	3,329,951	0
	37,007	10/30/24	S SELL	71105896	100.0000	0	37,007	37,007	0
	82,542	10/31/24	S SELL	552	100.0000	0	82,542	82,542	0
	63,637	10/31/24	B BUY	32045	100.0000	0	63,637	63,637	0
	1,444,680	10/31/24	S SELL	60472	100.0000	0	1,444,680	1,444,680	0
JPMorgan Investor Services					J.P.Morgan				

FD495			MACYS DB TEMPORARY COMPOSITE			PAGE 208	
SCHEDULE H (FORM 5500 - 4J-3)						C 13254	
SCHEDULE OF REPORTABLE TRANSACTIONS						DECEMBER 31, 2023	
SERIES OF TRANSACTIONS IN SAME SECURITY			BASE CURRENCY: USD			THROUGH DECEMBER 31, 2024	
			BASED ON MARKET	VALUE OF	2,022,510,527	5% VALUE OF	101,125,526
			PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN
IDENTITY OF PARTY INVOLVED			SELLING PRICE				OR (LOSS)
103,783	10/31/24	B BUY 100750	100.0000	0	103,783	103,783	0
8,549	10/31/24	B BUY 116231	100.0000	0	8,549	8,549	0
1,082,023	10/31/24	S SELL 71105898	100.0000	0	1,082,023	1,082,023	0
672,360	11/01/24	S SELL 557	100.0000	0	672,360	672,360	0
5,845	11/01/24	B BUY 32060	100.0000	0	5,845	5,845	0
10,060,805	11/01/24	B BUY 60610	100.0000	0	10,060,805	10,060,805	0
147,869	11/01/24	B BUY 100782	100.0000	0	147,869	147,869	0
521,924	11/01/24	B BUY 116328	100.0000	0	521,924	521,924	0
2,708	11/01/24	B BUY 70586115	100.0000	0	2,708	2,708	0
816,802	11/01/24	S SELL 71105901	100.0000	0	816,802	816,802	0
2,787,352	11/04/24	S SELL 60684	100.0000	0	2,787,352	2,787,352	0
36,360	11/04/24	S SELL 100817	100.0000	0	36,360	36,360	0
185,494	11/04/24	S SELL 116371	100.0000	0	185,494	185,494	0
14	11/04/24	B BUY 71105903	100.0000	0	14	14	0
1,270	11/05/24	B BUY 32071	100.0000	0	1,270	1,270	0
876,610	11/05/24	B BUY 60733	100.0000	0	876,610	876,610	0
44,263	11/05/24	B BUY 100853	100.0000	0	44,263	44,263	0
11,616	11/05/24	S SELL 116384	100.0000	0	11,616	11,616	0
5,407	11/06/24	S SELL 32072	100.0000	0	5,407	5,407	0
1,935,082	11/06/24	B BUY 60816	100.0000	0	1,935,082	1,935,082	0
218,214	11/06/24	S SELL 100878	100.0000	0	218,214	218,214	0
10,723	11/06/24	B BUY 116422	100.0000	0	10,723	10,723	0
77,273	11/06/24	S SELL 71105905	100.0000	0	77,273	77,273	0
5,607,205	11/07/24	S SELL 60878	100.0000	0	5,607,205	5,607,205	0
253,477	11/07/24	S SELL 100907	100.0000	0	253,477	253,477	0
9,064	11/07/24	S SELL 116436	100.0000	0	9,064	9,064	0
2,687	11/08/24	B BUY 558	100.0000	0	2,687	2,687	0
63,356	11/08/24	S SELL 32081	100.0000	0	63,356	63,356	0
459,054	11/08/24	S SELL 60948	100.0000	0	459,054	459,054	0
159,878	11/08/24	B BUY 100933	100.0000	0	159,878	159,878	0
12,895	11/08/24	S SELL 116486	100.0000	0	12,895	12,895	0
1,732,152	11/08/24	B BUY 70586118	100.0000	0	1,732,152	1,732,152	0
82,475	11/12/24	S SELL 32084	100.0000	0	82,475	82,475	0
3,462,099	11/12/24	S SELL 61011	100.0000	0	3,462,099	3,462,099	0
22,712	11/12/24	B BUY 100970	100.0000	0	22,712	22,712	0
112,388	11/12/24	S SELL 116538	100.0000	0	112,388	112,388	0
1,084,328	11/12/24	B BUY 70586119	100.0000	0	1,084,328	1,084,328	0
51,454	11/12/24	S SELL 71105906	100.0000	0	51,454	51,454	0
130,936	11/13/24	S SELL 32088	100.0000	0	130,936	130,936	0
1,925,393	11/13/24	S SELL 61095	100.0000	0	1,925,393	1,925,393	0
119,544	11/13/24	S SELL 100993	100.0000	0	119,544	119,544	0
784,650	11/13/24	B BUY 116564	100.0000	0	784,650	784,650	0
100	11/13/24	B BUY 71105908	100.0000	0	100	100	0
21,710	11/14/24	B BUY 32096	100.0000	0	21,710	21,710	0
705,208	11/14/24	S SELL 61178	100.0000	0	705,208	705,208	0
117,829	11/14/24	S SELL 101020	100.0000	0	117,829	117,829	0
18,887	11/14/24	S SELL 116588	100.0000	0	18,887	18,887	0
JPMorgan Investor Services			J.P.Morgan				

FD495				MACYS DB TEMPORARY COMPOSITE		PAGE 209	
SCHEDULE H (FORM 5500 - 4J-3)						C 13254	
SCHEDULE OF REPORTABLE TRANSACTIONS						DECEMBER 31, 2023	
SERIES OF TRANSACTIONS IN SAME SECURITY				BASE CURRENCY: USD		THROUGH DECEMBER 31, 2024	

FD495			MACYS DB TEMPORARY COMPOSITE			PAGE 210	
SCHEDULE H (FORM 5500 - 4J-3)						C 13254	
SCHEDULE OF REPORTABLE TRANSACTIONS						DECEMBER 31, 2023	
SERIES OF TRANSACTIONS IN SAME SECURITY			BASE CURRENCY: USD			THROUGH DECEMBER 31, 2024	
			BASED ON MARKET	VALUE OF	2,022,510,527	5% VALUE OF	101,125,526
			PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN
IDENTITY OF PARTY INVOLVED			SELLING PRICE				OR (LOSS)
	345,007	11/29/24 S SELL 117132	100.0000	0	345,007	345,007	0
	4,352,481	11/29/24 S SELL 71105927	100.0000	0	4,352,481	4,352,481	0
	22,550	12/02/24 B BUY 566	100.0000	0	22,550	22,550	0
	247,219	12/02/24 B BUY 32269	100.0000	0	247,219	247,219	0
	2,402,568	12/02/24 B BUY 62012	100.0000	0	2,402,568	2,402,568	0
	353,668	12/02/24 B BUY 101356	100.0000	0	353,668	353,668	0
	133,877	12/02/24 B BUY 117145	100.0000	0	133,877	133,877	0
	16,671	12/02/24 B BUY 70586127	100.0000	0	16,671	16,671	0
	43,135,174	12/02/24 S SELL 71105930	100.0000	0	43,135,174	43,135,174	0
	1,278	12/03/24 B BUY 32277	100.0000	0	1,278	1,278	0
	1,098,873	12/03/24 B BUY 62042	100.0000	0	1,098,873	1,098,873	0
	116,607	12/03/24 B BUY 101392	100.0000	0	116,607	116,607	0
	316,902	12/03/24 B BUY 117183	100.0000	0	316,902	316,902	0
	235,802	12/03/24 S SELL 71105935	100.0000	0	235,802	235,802	0
	752,153	12/04/24 S SELL 62088	100.0000	0	752,153	752,153	0
	236,844	12/04/24 S SELL 101426	100.0000	0	236,844	236,844	0
	101,792	12/04/24 B BUY 117237	100.0000	0	101,792	101,792	0
	1,822,506	12/05/24 S SELL 62127	100.0000	0	1,822,506	1,822,506	0
	106,731	12/05/24 B BUY 101451	100.0000	0	106,731	106,731	0
	53,956	12/05/24 S SELL 117269	100.0000	0	53,956	53,956	0
	61,057	12/05/24 S SELL 71105936	100.0000	0	61,057	61,057	0
	25,000	12/06/24 S SELL 32287	100.0000	0	25,000	25,000	0
	1,652,285	12/06/24 S SELL 62171	100.0000	0	1,652,285	1,652,285	0
	230,163	12/06/24 S SELL 101474	100.0000	0	230,163	230,163	0
	83,344	12/06/24 B BUY 117302	100.0000	0	83,344	83,344	0
	24,205	12/09/24 B BUY 32292	100.0000	0	24,205	24,205	0
	1,901,969	12/09/24 S SELL 62226	100.0000	0	1,901,969	1,901,969	0
	75,315	12/09/24 B BUY 101499	100.0000	0	75,315	75,315	0
	56,485	12/09/24 S SELL 117323	100.0000	0	56,485	56,485	0
	20,206	12/10/24 S SELL 32303	100.0000	0	20,206	20,206	0
	1,051,485	12/10/24 S SELL 62263	100.0000	0	1,051,485	1,051,485	0
	571,647	12/10/24 S SELL 101543	100.0000	0	571,647	571,647	0
	52,997	12/10/24 B BUY 117337	100.0000	0	52,997	52,997	0
	19,303	12/10/24 B BUY 71105937	100.0000	0	19,303	19,303	0
	32,232	12/11/24 S SELL 32304	100.0000	0	32,232	32,232	0
	351,541	12/11/24 S SELL 62301	100.0000	0	351,541	351,541	0
	291,826	12/11/24 B BUY 101569	100.0000	0	291,826	291,826	0
	16,210	12/11/24 S SELL 117363	100.0000	0	16,210	16,210	0
	2,331,797	12/12/24 S SELL 62335	100.0000	0	2,331,797	2,331,797	0
	484,215	12/12/24 B BUY 101596	100.0000	0	484,215	484,215	0
	14,988	12/12/24 S SELL 117412	100.0000	0	14,988	14,988	0
	50,519	12/13/24 S SELL 32329	100.0000	0	50,519	50,519	0
	733,687	12/13/24 S SELL 62430	100.0000	0	733,687	733,687	0
	155,489	12/13/24 S SELL 101626	100.0000	0	155,489	155,489	0
	92,067	12/13/24 B BUY 117510	100.0000	0	92,067	92,067	0
	35,132	12/16/24 S SELL 32331	100.0000	0	35,132	35,132	0
	2,766,181	12/16/24 S SELL 62477	100.0000	0	2,766,181	2,766,181	0
JPMorgan Investor Services			J.P.Morgan				

FD495 SCHEDULE H (FORM 5500 - 4J-3) SCHEDULE OF REPORTABLE TRANSACTIONS SERIES OF TRANSACTIONS IN SAME SECURITY					MACYS DB TEMPORARY COMPOSITE		PAGE 211 C 13254 DECEMBER 31, 2023 DECEMBER 31, 2024		
					BASE CURRENCY: USD		THROUGH		
					BASED ON MARKET	VALUE OF	2,022,510,527	5% VALUE OF	101,125,526
					PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN
					SELLING PRICE				OR (LOSS)
IDENTITY OF PARTY INVOLVED									
44,737	12/16/24	B	BUY	101648	100.0000	0	44,737	44,737	0
204,711	12/16/24	B	BUY	117538	100.0000	0	204,711	204,711	0
101	12/16/24	S	SELL	71105943	100.0000	0	101	101	0
26,002	12/17/24	S	SELL	32336	100.0000	0	26,002	26,002	0
758,602	12/17/24	S	SELL	62553	100.0000	0	758,602	758,602	0
1,170	12/17/24	S	SELL	117550	100.0000	0	1,170	1,170	0
69	12/17/24	B	BUY	71105944	100.0000	0	69	69	0
231,990	12/18/24	S	SELL	32338	100.0000	0	231,990	231,990	0
1,187,251	12/18/24	B	BUY	62593	100.0000	0	1,187,251	1,187,251	0
3,003,203	12/18/24	B	BUY	101686	100.0000	0	3,003,203	3,003,203	0
162,926	12/18/24	B	BUY	117595	100.0000	0	162,926	162,926	0
1,729,181	12/18/24	B	BUY	71105949	100.0000	0	1,729,181	1,729,181	0
4,835	12/19/24	S	SELL	32339	100.0000	0	4,835	4,835	0
1,275,462	12/19/24	S	SELL	62624	100.0000	0	1,275,462	1,275,462	0
226,951	12/19/24	S	SELL	101717	100.0000	0	226,951	226,951	0
119,979	12/19/24	S	SELL	117633	100.0000	0	119,979	119,979	0
704,936	12/19/24	B	BUY	70586136	100.0000	0	704,936	704,936	0
99	12/19/24	B	BUY	71105951	100.0000	0	99	99	0
2,015	12/20/24	B	BUY	32344	100.0000	0	2,015	2,015	0
1,661,473	12/20/24	S	SELL	62700	100.0000	0	1,661,472	1,661,473	0
2,453,660	12/20/24	S	SELL	101772	100.0000	0	2,453,660	2,453,660	0
112,250	12/20/24	B	BUY	117652	100.0000	0	112,250	112,250	0
47,240	12/23/24	B	BUY	32347	100.0000	0	47,240	47,240	0
915,716	12/23/24	B	BUY	62726	100.0000	0	915,716	915,716	0
158,201	12/23/24	S	SELL	101796	100.0000	0	158,201	158,201	0
82,013	12/23/24	B	BUY	117668	100.0000	0	82,013	82,013	0
373,831	12/23/24	B	BUY	70586137	100.0000	0	373,831	373,831	0
1,255,808	12/24/24	S	SELL	62768	100.0000	0	1,255,808	1,255,808	0
175,010	12/24/24	S	SELL	101819	100.0000	0	175,010	175,010	0
197,615	12/24/24	S	SELL	117682	100.0000	0	197,615	197,615	0
1,095,438	12/24/24	S	SELL	70586139	100.0000	0	1,095,438	1,095,438	0
1,095,438	12/24/24	B	BUY	71105953	100.0000	0	1,095,438	1,095,438	0
702,365	12/26/24	B	BUY	62792	100.0000	0	702,365	702,365	0
82,851	12/26/24	B	BUY	101840	100.0000	0	82,851	82,851	0
2,516	12/26/24	S	SELL	117700	100.0000	0	2,516	2,516	0
53,359	12/27/24	B	BUY	62817	100.0000	0	53,359	53,359	0
37,020	12/27/24	B	BUY	101858	100.0000	0	37,020	37,020	0
2,819	12/27/24	B	BUY	117707	100.0000	0	2,819	2,819	0
64,446	12/30/24	B	BUY	32353	100.0000	0	64,446	64,446	0
996,409	12/30/24	S	SELL	62860	100.0000	0	996,409	996,409	0
112,182	12/30/24	S	SELL	101885	100.0000	0	112,182	112,182	0
36,299	12/30/24	B	BUY	117726	100.0000	0	36,299	36,299	0
26,907	12/30/24	S	SELL	71105954	100.0000	0	26,907	26,907	0
600,000	12/31/24	B	BUY	569	100.0000	0	600,000	600,000	0
7,309	12/31/24	B	BUY	32363	100.0000	0	7,309	7,309	0
683,675	12/31/24	S	SELL	62937	100.0000	0	683,675	683,675	0
116,157	12/31/24	B	BUY	101912	100.0000	0	116,157	116,157	0
JPMorgan Investor Services					J.P.Morgan				

FD495 SCHEDULE H (FORM 5500 - 4J-3) SCHEDULE OF REPORTABLE TRANSACTIONS SERIES OF TRANSACTIONS IN SAME SECURITY			MACYS DB TEMPORARY COMPOSITE			PAGE 212 C 13254 DECEMBER 31, 2023 THROUGH DECEMBER 31, 2024		
			BASE CURRENCY: USD					
DESCRIPTION OF ASSET			BASED ON MARKET	VALUE OF	2,022,510,527	5% VALUE OF	101,125,526	
IDENTITY OF PARTY INVOLVED			PURCHASE PRICE	EXPENSES	COST OF ASSET	CURRENT VALUE	NET GAIN	
			SELLING PRICE				OR (LOSS)	
30,251 12/31/24 B BUY 117772			100.0000	0	30,251	30,251	0	
10,870,579 12/31/24 B BUY 71105957			100.0000	0	10,870,579	10,870,579	0	
-----				-----	-----	-----	-----	
514,378,259 567 TOTAL BUYS				0	514,378,259	514,378,259	0	
476,205,812 560 TOTAL SELLS				0	476,205,811	476,205,812	0	
-----				-----	-----	-----	-----	
990,584,071 SECURITY TOTAL				0	990,584,070	990,584,071	0	
</								

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		MACYS DB TEMPORARY COMPOSITE		PAGE 6 C 13254	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
NONINTEREST-BEARING CASH ----- -----					
ARS	ARGENTINE PESO	12,384.430		13	12
AUD	AUSTRALIAN DOLLAR	112.090		73	69
BCCB	BILATERAL SWAPS COLLATERAL	CITIBANK NA		50,000	50,000
BCJP	BILATERAL SWAPS COLLATERAL J.P. Morgan S	50,000.000		230,000	230,000
GBP	BRITISH POUND	230,000.000		18,657	18,459
CASH	CASH	14,738.990		4,233,583	4,233,583
EUR	EURO	4,233,582.690		1,277	1,261
HUF	HUNGARIAN FORINT	1,217.330		2	2
JPY	JAPANESE YEN	842.650		112,813	82,199
MXN	NEW MEXICAN PESOS	12,918,370.000		22,151	18,726
NOK	NORWEGIAN KRONE	389,355.700		397	295
PLN	POLISH ZLOTY - NEW	3,349.860		29	26
SEK	SWEDISH KRONA	108.810		325	266
CASH	U. S. DOLLAR	2,940.550		183,648	183,648
		183,647.840			
JPMorgan Investor Services		J.P.Morgan			

IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT			COST	CURRENT VALUE
			SHARES / PAR				
USDC	USD CASH AT BROKER					6,216,083	6,216,083
			6,216,082.510				
USCC	USD ETD CASH COLLATERAL					982,000	982,000
			982,000.000				
USIL	USD IM FOR CENTRAL CLEARING BROKER BAML					5,503,000	5,503,000
			5,503,000.000				
TOTAL NONINTEREST-BEARING CASH						17,554,050	17,519,628
						-----	-----
						-----	-----
GENERAL INVESTMENTS							

INTEREST-BEARING CASH (INCLUDING MM ACCTS & CD)							

EXCBOAUD	EXCESS CASH FOR BANK OF AMERICA MERRILL	USD				41,054	41,054
			41,054.000				
TOTAL INTEREST-BEARING CASH (INCLUDING MM ACCTS & CD)						41,054	41,054
U.S. GOVERNMENT SECURITIES							

3138LGAW6	FNMA MORTPASS 2.75% 01/NOV/2031 HY PN# A	MONTHLY	2.750%	11/01/2031		518,594	456,034
					513,618.390		
3138L8YJ7	FNMA MORTPASS 3.6% 01/FEB/2040 HL PN# AM	MONTHLY	3.600%	02/01/2040		1,317,174	1,079,358
					1,182,799.350		
01F052623	TBA FNMA SINGLE FAMILY 30YR 5.5 2/18		5.500%	02/25/2048		5,258,801	5,224,671
					5,300,000.000		
01F030629	TBA UMBS SINGLE FAMILY 30YR 3.0 02/23		3.000%	02/25/2054		1,360,250	1,357,102
					1,600,000.000		
01F032625	TBA UMBS SINGLE FAMILY 30YR 3.5 02/25		3.500%	02/25/2055		2,639,297	2,651,745
					3,000,000.000		
01F050619	TBA UMBS SINGLE FAMILY 30YR 5.0 01/23		5.000%	01/25/2053		1,934,063	1,929,552
					2,000,000.000		

IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE
			SHARES / PAR			
3132DUJ57	UMBS MORTPASS 3.5% 01/SEP/2052 CL PN# SD		MONTHLY	3.500% 09/01/2052	320,277	309,618
				349,999.790		
912810SV1	UNITED STATES OF AMERICA BOND FIXED 0.12		SEMI-ANN.	FLOATING 02/15/2051	1,058,816	933,375
				1,400,000.000		
912810SM1	UNITED STATES OF AMERICA BOND FIXED 0.25		SEMI-ANN.	FLOATING 02/15/2050	82,680	71,545
				100,000.000		
912810TP3	UNITED STATES OF AMERICA BOND FIXED 1.5%		SEMI-ANN.	FLOATING 02/15/2053	273,763	255,048
				300,000.000		
912810SG4	UNITED STATES OF AMERICA BOND FIXED 1% 1		SEMI-ANN.	FLOATING 02/15/2049	311,371	274,070
				300,000.000		
912810QZ4	UNITED STATES OF AMERICA BOND FIXED 3.12		SEMI-ANN.	3.125% 02/15/2043	1,610,016	1,423,477
				1,800,000.000		
912810TH1	UNITED STATES OF AMERICA BOND FIXED 3.25		SEMI-ANN.	3.250% 05/15/2042	6,228,553	5,048,641
				6,200,000.000		
912810TK4	UNITED STATES OF AMERICA BOND FIXED 3.37		SEMI-ANN.	3.375% 08/15/2042	2,425,631	2,313,828
				2,800,000.000		
912810RG5	UNITED STATES OF AMERICA BOND FIXED 3.37		SEMI-ANN.	3.375% 05/15/2044	21,568,882	21,606,708
				26,630,000.000		
912810UC0	UNITED STATES OF AMERICA BOND FIXED 4.25		SEMI-ANN.	4.250% 08/15/2054	599,453	599,223
				655,000.000		
912810TM0	UNITED STATES OF AMERICA BOND FIXED 4% 1		SEMI-ANN.	4.000% 11/15/2042	1,470,645	1,351,113
				1,500,000.000		
912803FT5	UNITED STATES OF AMERICA BOND ZERO CPN 1		SEMI-ANN.	0.000% 11/15/2050	4,326,327	2,124,152
				7,400,000.000		
TOTAL U.S. GOVERNMENT SECURITIES					53,304,591	49,009,258
CORPORATE DEBT INSTRUMENTS: PREFERRED						

002819AC4	ABBOTT LABORATORIES CALLABLE NOTES FIXED		SEMI-ANN.	6.150% 11/30/2037	89,095	87,212
	RATINGS: A1 AA			80,000.000		
00817YAF5	AETNA INC CALLABLE NOTES FIXED 6.625% 15		SEMI-ANN.	6.625% 06/15/2036	141,998	137,019
	RATINGS: A3 A-			130,000.000		

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR			MACYS DB TEMPORARY COMPOSITE		PAGE 9 C 13254	
			BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
00817YAG3 AETNA INC CALLABLE NOTES FIXED 6.75% 15/ RATINGS: A3 A-			SEMI-ANN. 6.750% 12/15/2037 50,000.000		56,038	52,800
020002AT8 ALLSTATE CORP/THE CALLABLE NOTES FIXED 5 RATINGS: A3 A-			SEMI-ANN. 5.950% 04/01/2036 115,000.000		120,826	120,567
02364WAJ4 AMERICA MOVIL SAB DE CV CALLABLE NOTES F RATINGS: A2 A-			SEMI-ANN. 6.375% 03/01/2035 155,000.000		226,496	163,483
02364WAP0 AMERICA MOVIL SAB DE CV CALLABLE NOTES F RATINGS: A2 A-			SEMI-ANN. 6.125% 11/15/2037 140,000.000		194,195	143,891
94973VAN7 ANTHEM INC CALLABLE NOTES FIXED 6.375% 1 RATINGS: BAA1 A-			SEMI-ANN. 6.375% 06/15/2037 60,000.000		62,651	63,616
00206RAG7 AT&T INC CALLABLE NOTES FIXED 6.3% 15/JA RATINGS: A2 A			SEMI-ANN. 6.300% 01/15/2038 60,000.000		61,178	64,084
59022CAJ2 BANK OF AMERICA CORP CALLABLE NOTES FIXE RATINGS: A3 A-			SEMI-ANN. 6.110% 01/29/2037 150,000.000		220,316	155,592
59023VAA8 BANK OF AMERICA CORP CALLABLE NOTES FIXE RATINGS: A3 A-			SEMI-ANN. 7.750% 05/14/2038 80,000.000		96,562	93,480
06849AAB5 BARRICK INTERNATIONAL BARBADOS CORP CALL RATINGS: BAA1 A-			SEMI-ANN. 6.350% 10/15/2036 55,000.000		56,531	57,920
097023BA2 BOEING CO/THE CALLABLE BOND FIXED 5.875% RATINGS: A2 A			SEMI-ANN. 5.875% 02/15/2040 150,000.000		191,533	145,111
097023AX3 BOEING CO/THE CALLABLE NOTES FIXED 6.875 RATINGS: A2 A			SEMI-ANN. 6.875% 03/15/2039 480,000.000		636,692	505,889
171232AS0 CHUBB CORP/THE CALLABLE NOTES FIXED 6.5% RATINGS: A2 A+			SEMI-ANN. 6.500% 05/15/2038 210,000.000		274,612	231,717
171232AQ4 CHUBB CORP/THE CALLABLE NOTES FIXED 6% 1 RATINGS: A2 A+			SEMI-ANN. 6.000% 05/11/2037 195,000.000		272,724	206,916
00440EAH0 CHUBB INA HOLDINGS LLC CALLABLE NOTES FI RATINGS: A3 A-			SEMI-ANN. 6.700% 05/15/2036 115,000.000		161,333	127,599
17275RAD4 CISCO SYSTEMS INC CALLABLE NOTES FIXED 5 RATINGS: A1 A+			SEMI-ANN. 5.900% 02/15/2039 105,000.000		142,340	111,012
172967AS0 CITIGROUP INC CALLABLE NOTES FIXED 6.875 RATINGS: A3 A			SEMI-ANN. 6.875% 02/15/2098 30,000.000		40,107	33,591
JPMorgan Investor Services			J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		MACYS DB TEMPORARY COMPOSITE		PAGE 10 C 13254	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
172967EW7 CITIGROUP INC NOTES FIXED 8.125% 15/JUL/ RATINGS: A3 A		SEMI-ANN. 8.125% 07/15/2039 50,000.000		64,138	61,751
202795HK9 COMMONWEALTH EDISON CO CALLABLE BOND FIX RATINGS: BAA1 A-		SEMI-ANN. 5.900% 03/15/2036 475,000.000		662,069	495,327
20825CAP9 CONOCOPHILLIPS CALLABLE BOND FIXED 5.9% RATINGS: A1 A		SEMI-ANN. 5.900% 05/15/2038 65,000.000		89,556	67,228
209111EY5 CONSOLIDATED EDISON CO OF NEW YORK INC C RATINGS: A3 A-		SEMI-ANN. 5.500% 12/01/2039 82,000.000		102,336	81,136
26442CAH7 DUKE ENERGY CAROLINAS LLC CALLABLE BOND RATINGS: A1 A		SEMI-ANN. 5.300% 02/15/2040 115,000.000		115,493	112,585
341099CH0 DUKE ENERGY FLORIDA LLC CALLABLE BOND FI RATINGS: A2 A-		SEMI-ANN. 6.350% 09/15/2037 95,000.000		103,162	101,030
263901AB6 DUKE ENERGY INDIANA LLC CALLABLE BOND FI RATINGS: A2 A		SEMI-ANN. 6.450% 04/01/2039 75,000.000		85,148	81,026
94973VAH0 ELEVANCE HEALTH INC CALLABLE BOND FIXED RATINGS: BAA1 A-		SEMI-ANN. 5.950% 12/15/2034 110,000.000		124,516	114,145
94973VAL1 ELEVANCE HEALTH INC CALLABLE NOTES FIXED RATINGS: BAA1 A-		SEMI-ANN. 5.850% 01/15/2036 35,000.000		34,185	35,419
341081EQ6 FLORIDA POWER & LIGHT CO CALLABLE BOND F RATINGS: AA3 A		SEMI-ANN. 5.625% 04/01/2034 40,000.000		41,728	41,186
341081ET0 FLORIDA POWER & LIGHT CO CALLABLE BOND F RATINGS: AA3 A		SEMI-ANN. 4.950% 06/01/2035 65,000.000		88,347	63,295
341081FB8 FLORIDA POWER & LIGHT CO CALLABLE BOND F RATINGS: AA3 A		SEMI-ANN. 5.960% 04/01/2039 50,000.000		54,244	52,294
36962G3P7 GENERAL ELECTRIC CO MEDIUM TERM NOTE FIX RATINGS: AA2 AA+		SEMI-ANN. 5.875% 01/14/2038 90,000.000		93,055	92,844
36962G4B7 GENERAL ELECTRIC CO MEDIUM TERM NOTE FIX RATINGS: AA2 AA+		SEMI-ANN. 6.875% 01/10/2039 220,000.000		301,638	249,356
377372AE7 GLAXOSMITHKLINE CAPITAL INC CALLABLE BON RATINGS: A1 A+		SEMI-ANN. 6.375% 05/15/2038 340,000.000		392,903	368,529
760719BH6 HSBC USA INC BOND FIXED 7.2% 15/JUL/2097 RATINGS: A2 A+		SEMI-ANN. 7.200% 07/15/2097 50,000.000		67,061	59,092
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR			MACYS DB TEMPORARY COMPOSITE		PAGE 11 C 13254	
			BASE CURRENCY: USD		AS OF DECEMBER 31,2024	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
459200GS4 INTERNATIONAL BUSINESS MACHINES CORP CAL RATINGS: A1 A+			SEMI-ANN. 5.600% 11/30/2039 105,000.000		151,673	105,274
459200AP6 INTERNATIONAL BUSINESS MACHINES CORP CAL RATINGS: A1 A+			SEMI-ANN. 7.125% 12/01/2096 25,000.000		30,104	30,482
478160AT1 JOHNSON & JOHNSON CALLABLE NOTES FIXED 5 RATINGS: AAA AAA			SEMI-ANN. 5.850% 07/15/2038 35,000.000		37,750	37,352
46625HHF0 JPMORGAN CHASE & CO BOND FIXED 6.4% 15/M RATINGS: AA3 A+			SEMI-ANN. 6.400% 05/15/2038 325,000.000		481,780	354,844
500472AC9 KONINKLIJKE PHILIPS NV CALLABLE NOTES FI RATINGS: A3 A-			SEMI-ANN. 6.875% 03/11/2038 204,000.000		237,860	219,818
575634AS9 MASSACHUSETTS ELECTRIC CO CALLABLE NOTES RATINGS: A3 A-			SEMI-ANN. 5.900% 11/15/2039 85,000.000		85,543	84,481
806605AH4 MERCK & CO INC CALLABLE NOTES FIXED 6.55 RATINGS: AA3 AA-			SEMI-ANN. 6.550% 09/15/2037 75,000.000		96,628	83,141
589331AQ0 MERCK SHARP & DOHME CORP CALLABLE NOTES RATINGS: AA3 AA-			SEMI-ANN. 5.850% 06/30/2039 100,000.000		109,263	103,557
61980AAD5 MOTIVA ENTERPRISES LLC CALLABLE NOTES FI RATINGS: A2 A			SEMI-ANN. 6.850% 01/15/2040 60,000.000		77,145	62,494
631005BC8 NARRAGANSETT ELECTRIC CO/THE CALLABLE NO RATINGS: A3 A-			SEMI-ANN. 5.638% 03/15/2040 70,000.000		69,031	68,748
695114CG1 PACIFICORP CALLABLE BOND FIXED 6.25% 15/ RATINGS: A2 A			SEMI-ANN. 6.250% 10/15/2037 625,000.000		679,313	655,847
695114CJ5 PACIFICORP CALLABLE BOND FIXED 6.35% 15/ RATINGS: A2 A			SEMI-ANN. 6.350% 07/15/2038 95,000.000		131,138	99,407
713448BP2 PEPSICO INC CALLABLE NOTES FIXED 5.5% 15 RATINGS: AA3 A-			SEMI-ANN. 5.500% 01/15/2040 45,000.000		45,210	45,564
7425A0BC3 PRINCIPAL LIFE GLOBAL FUNDING I BOND FIX RATINGS: AA3 A+			SEMI-ANN. 6.125% 10/15/2033 400,000.000		558,472	411,713
745332CB0 PUGET SOUND ENERGY INC CALLABLE BOND FIX RATINGS: BAA1 A-			SEMI-ANN. 5.795% 03/15/2040 135,000.000		191,718	135,479
013716AU9 RIO TINTO ALCAN INC CALLABLE NOTES FIXED RATINGS: A3 BBB+			SEMI-ANN. 6.125% 12/15/2033 40,000.000		55,566	42,193
JPMorgan Investor Services			J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR			MACYS DB TEMPORARY COMPOSITE		PAGE 12 C 13254	
			BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
822582AN2 SHELL INTERNATIONAL FINANCE BV CALLABLE RATINGS: AA1 AA			SEMI-ANN. 5.500% 03/25/2040 20,000.000		27,580	19,960
842400EZ2 SOUTHERN CALIFORNIA EDISON CO CALLABLE B RATINGS: A1 A			SEMI-ANN. 5.550% 01/15/2036 400,000.000		505,464	396,775
842400FP3 SOUTHERN CALIFORNIA EDISON CO CALLABLE B RATINGS: A1 A			SEMI-ANN. 5.500% 03/15/2040 175,000.000		223,881	170,709
871829AJ6 SYSCO CORP CALLABLE NOTES FIXED 5.375% 2 RATINGS: A1 A+			SEMI-ANN. 5.375% 09/21/2035 70,000.000		69,541	70,439
87612EAR7 TARGET CORP CALLABLE NOTES FIXED 6.5% 15 RATINGS: A2 A+			SEMI-ANN. 6.500% 10/15/2037 120,000.000		183,567	131,858
87938WAC7 TELEFONICA EMISIONES SA CALLABLE BOND FI RATINGS: BAA1 A-			SEMI-ANN. 7.045% 06/20/2036 360,000.000		397,735	395,862
893526DF7 TRANSCANADA PIPELINES LTD CALLABLE BOND RATINGS: A3 A-			SEMI-ANN. 5.600% 03/31/2034 40,000.000		39,523	39,802
89352HAD1 TRANSCANADA PIPELINES LTD CALLABLE BOND RATINGS: A3 A-			SEMI-ANN. 6.200% 10/15/2037 190,000.000		238,346	195,876
89352HAB5 TRANSCANADA PIPELINES LTD CALLABLE NOTES RATINGS: A3 A-			SEMI-ANN. 5.850% 03/15/2036 145,000.000		173,256	146,254
91324PAR3 UNITEDHEALTH GROUP INC CALLABLE NOTES FI RATINGS: BAA1 A-			SEMI-ANN. 5.800% 03/15/2036 60,000.000		84,484	61,919
91324PBE1 UNITEDHEALTH GROUP INC CALLABLE NOTES FI RATINGS: BAA1 A-			SEMI-ANN. 6.625% 11/15/2037 60,000.000		95,472	66,028
927804FG4 VIRGINIA ELECTRIC AND POWER CO CALLABLE RATINGS: BAA1 A-			SEMI-ANN. 8.875% 11/15/2038 535,000.000		815,517	694,392
931142CB7 WALMART INC NOTES FIXED 5.25% 01/SEP/203 RATINGS: AA2 AA			SEMI-ANN. 5.250% 09/01/2035 60,000.000		81,150	61,817
983024AN0 WYETH LLC CALLABLE NOTES FIXED 5.95% 01/ RATINGS: A1 AA			SEMI-ANN. 5.950% 04/01/2037 195,000.000		277,358	203,634
983024AL4 WYETH LLC CALLABLE NOTES FIXED 6% 15/FEB RATINGS: A1 AA			SEMI-ANN. 6.000% 02/15/2036 80,000.000		93,367	84,285
TOTAL CORPORATE DEBT INSTRUMENTS: PREFERRED					11,809,239	9,857,743
JPMorgan Investor Services			J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR			MACYS DB TEMPORARY COMPOSITE		PAGE 13 C 13254	
			BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
CORPORATE DEBT INSTRUMENTS: ALL OTHER -----						
002824BN9 ABBOTT LABORATORIES CALLABLE NOTES FIXED			SEMI-ANN. 4.750% 04/15/2043		10,858	9,447
			10,000.000			
002824BH2 ABBOTT LABORATORIES CALLABLE NOTES FIXED			SEMI-ANN. 4.900% 11/30/2046		74,066	60,738
			65,000.000			
00287YBV0 ABBVIE INC CALLABLE NOTES FIXED 2.95% 21			SEMI-ANN. 2.950% 11/21/2026		2,328,300	2,088,502
			2,150,000.000			
00287YCA5 ABBVIE INC CALLABLE NOTES FIXED 4.05% 21			SEMI-ANN. 4.050% 11/21/2039		1,074,926	845,900
			989,000.000			
00287YCB3 ABBVIE INC CALLABLE NOTES FIXED 4.25% 21			SEMI-ANN. 4.250% 11/21/2049		4,669,316	3,500,498
			4,299,000.000			
00287YAV1 ABBVIE INC CALLABLE NOTES FIXED 4.3% 14/			SEMI-ANN. 4.300% 05/14/2036		1,022,211	803,821
			880,000.000			
00287YAM1 ABBVIE INC CALLABLE NOTES FIXED 4.4% 06/			SEMI-ANN. 4.400% 11/06/2042		133,985	130,035
			150,000.000			
00287YAW9 ABBVIE INC CALLABLE NOTES FIXED 4.45% 14			SEMI-ANN. 4.450% 05/14/2046		565,249	476,639
			560,000.000			
00287YAR0 ABBVIE INC CALLABLE NOTES FIXED 4.5% 14/			SEMI-ANN. 4.500% 05/14/2035		81,463	72,130
			77,000.000			
00287YDB2 ABBVIE INC CALLABLE NOTES FIXED 4.75% 15			SEMI-ANN. 4.750% 03/15/2045		64,177	49,103
			55,000.000			
00287YDS5 ABBVIE INC CALLABLE NOTES FIXED 4.8% 15/			SEMI-ANN. 4.800% 03/15/2029		1,189,643	1,189,540
			1,190,000.000			
00287YDA4 ABBVIE INC CALLABLE NOTES FIXED 4.85% 15			SEMI-ANN. 4.850% 06/15/2044		98,930	72,616
			80,000.000			
00287YDX4 ABBVIE INC CALLABLE NOTES FIXED 5.5% 15/			SEMI-ANN. 5.500% 03/15/2064		71,790	66,988
			70,000.000			
00489LAL7 ACRISURE LLC / ACRISURE FINANCE INC CALL			SEMI-ANN. 7.500% 11/06/2030		125,150	128,707
			125,000.000			
00489LAM5 ACRISURE LLC / ACRISURE FINANCE INC CALL			SEMI-ANN. 8.500% 06/15/2029		102,062	104,216
			100,000.000			
JPMorgan Investor Services			J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		MACYS DB TEMPORARY COMPOSITE		PAGE 14 C 13254	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
00790RAB0	ADVANCED DRAINAGE SYSTEMS INC CALLABLE N	SEMI-ANN.	6.375% 06/15/2030	72,082	72,003
			72,000.000		
007903BG1	ADVANCED MICRO DEVICES INC NOTES FIXED 4	SEMI-ANN.	4.393% 06/01/2052	49,959	41,850
			50,000.000		
007944AH4	ADVENTIST HEALTH SYSTEM/WEST CALLABLE BO	SEMI-ANN.	5.430% 03/01/2032	498,340	497,704
			500,000.000		
007944AK7	ADVENTIST HEALTH SYSTEM/WEST CALLABLE NO	SEMI-ANN.	5.757% 12/01/2034	600,000	604,121
			600,000.000		
007589AB0	ADVOCATE HEALTH & HOSPITALS CORP CALLABL	SEMI-ANN.	4.272% 08/15/2048	132,336	87,442
			105,000.000		
00108WAN0	AEP TEXAS INC CALLABLE NOTES FIXED 3.45%	SEMI-ANN.	3.450% 05/15/2051	77,076	56,458
			85,000.000		
00108WAT7	AEP TEXAS INC CALLABLE NOTES FIXED 5.7%	SEMI-ANN.	5.700% 05/15/2034	139,791	140,901
			140,000.000		
00115AAN9	AEP TRANSMISSION CO LLC CALLABLE NOTES F	SEMI-ANN.	2.750% 08/15/2051	31,015	30,059
			50,000.000		
00115AAL3	AEP TRANSMISSION CO LLC CALLABLE NOTES F	SEMI-ANN.	3.150% 09/15/2049	110,017	72,592
			110,000.000		
00115AAM1	AEP TRANSMISSION CO LLC CALLABLE NOTES F	SEMI-ANN.	3.650% 04/01/2050	100,075	86,815
			120,000.000		
00115AAP4	AEP TRANSMISSION CO LLC CALLABLE NOTES F	SEMI-ANN.	4.500% 06/15/2052	44,060	37,316
			45,000.000		
00115AAR0	AEP TRANSMISSION CO LLC CALLABLE NOTES F	SEMI-ANN.	5.150% 04/01/2034	204,865	201,712
			205,000.000		
00115AAQ2	AEP TRANSMISSION CO LLC CALLABLE NOTES F	SEMI-ANN.	5.400% 03/15/2053	368,039	352,951
			370,000.000		
00774MAV7	AERCAP IRELAND CAPITAL DAC / AERCAP GLOB	SEMI-ANN.	2.450% 10/29/2026	5,465,802	5,241,005
			5,475,000.000		
00774MAW5	AERCAP IRELAND CAPITAL DAC / AERCAP GLOB	SEMI-ANN.	3.000% 10/29/2028	2,570,314	2,383,768
			2,575,000.000		
00774MBJ3	AERCAP IRELAND CAPITAL DAC / AERCAP GLOB	SEMI-ANN.	5.100% 01/19/2029	810,316	818,724
			820,000.000		
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		MACYS DB TEMPORARY COMPOSITE		PAGE 15 C 13254	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE
		SHARES / PAR			
00130HCG8 AES CORP/THE CALLABLE NOTES FIXED 2.45%	SEMI-ANN.	2.450%	01/15/2031	1,654,559	1,416,904
		1,700,000.000			
00817YAP3 AETNA INC CALLABLE NOTES FIXED 4.75% 15/	SEMI-ANN.	4.750%	03/15/2044	306,200	227,669
		275,000.000			
001055AR3 AFLAC INC CALLABLE NOTES FIXED 4% 15/OCT	SEMI-ANN.	4.000%	10/15/2046	45,863	43,177
		55,000.000			
00831TAB7 AFRICAN EXPORT-IMPORT BANK/THE CALLABLE	SEMI-ANN.	2.634%	05/17/2026	550,000	524,816
		550,000.000			
008513AC7 AGREE LP CALLABLE NOTES FIXED 2.6% 15/JU	SEMI-ANN.	2.600%	06/15/2033	2,577,536	2,090,633
		2,600,000.000			
008513AE3 AGREE LP CALLABLE NOTES FIXED 5.625% 15/	SEMI-ANN.	5.625%	06/15/2034	889,443	902,854
		900,000.000			
00914AAJ1 AIR LEASE CORP CALLABLE MEDIUM TERM NOTE	SEMI-ANN.	2.875%	01/15/2026	1,178,739	1,125,516
		1,150,000.000			
00914AAX0 AIR LEASE CORP CALLABLE MEDIUM TERM NOTE	SEMI-ANN.	5.200%	07/15/2031	807,144	790,298
		800,000.000			
00914AAQ5 AIR LEASE CORP CALLABLE NOTES FIXED 2.1%	SEMI-ANN.	2.100%	09/01/2028	1,558,060	1,618,525
		1,795,000.000			
00914AAR3 AIR LEASE CORP CALLABLE NOTES FIXED 2.2%	SEMI-ANN.	2.200%	01/15/2027	1,506,700	1,447,549
		1,525,000.000			
00912XBA1 AIR LEASE CORP CALLABLE NOTES FIXED 3.25	SEMI-ANN.	3.250%	03/01/2025	548,987	523,499
		525,000.000			
00914AAH5 AIR LEASE CORP CALLABLE NOTES FIXED 3.37	SEMI-ANN.	3.375%	07/01/2025	977,226	917,817
		925,000.000			
009158BK1 AIR PRODUCTS AND CHEMICALS INC CALLABLE	SEMI-ANN.	4.850%	02/08/2034	219,397	214,943
		220,000.000			
009158AZ9 AIR PRODUCTS AND CHEMICALS INC CALLABLE	SEMI-ANN.	2.700%	05/15/2040	75,203	53,541
		75,000.000			
55037AAB4 AKER BP ASA CALLABLE NOTES FIXED 3.1% 15	SEMI-ANN.	3.100%	07/15/2031	1,840,212	1,555,385
		1,800,000.000			
00973RAP8 AKER BP ASA CALLABLE NOTES FIXED 5.8% 01	SEMI-ANN.	5.800%	10/01/2054	212,223	193,324
		213,000.000			
JPMorgan Investor Services					
J.P.Morgan					

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR			MACYS DB TEMPORARY COMPOSITE		PAGE 16 C 13254	
			BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
010392FT0	ALABAMA POWER CO	CALLABLE NOTES FIXED 3.	SEMI-ANN.	3.450% 10/01/2049 1,345,000.000	1,449,545	951,000
010392FM5	ALABAMA POWER CO	CALLABLE NOTES FIXED 3.	SEMI-ANN.	3.750% 03/01/2045 195,000.000	191,482	149,432
010392FJ2	ALABAMA POWER CO	CALLABLE NOTES FIXED 3.	SEMI-ANN.	3.850% 12/01/2042 325,000.000	363,051	258,539
010392FP8	ALABAMA POWER CO	CALLABLE NOTES FIXED 4.	SEMI-ANN.	4.300% 01/02/2046 1,600,000.000	2,000,272	1,329,498
010392FS2	ALABAMA POWER CO	CALLABLE NOTES FIXED 4.	SEMI-ANN.	4.300% 07/15/2048 205,000.000	168,173	168,432
01400EAB9	ALCON FINANCE CORP	CALLABLE NOTES FIXED	SEMI-ANN.	3.000% 09/23/2029 1,100,000.000	1,014,794	1,008,489
01400EAF0	ALCON FINANCE CORP	CALLABLE NOTES FIXED	SEMI-ANN.	5.750% 12/06/2052 221,000.000	235,723	217,776
015271AR0	ALEXANDRIA REAL ESTATE	EQUITIES INC CALL	SEMI-ANN.	3.375% 08/15/2031 750,000.000	854,835	671,405
015271AV1	ALEXANDRIA REAL ESTATE	EQUITIES INC CALL	SEMI-ANN.	1.875% 02/01/2033 585,000.000	566,266	450,764
015271AQ2	ALEXANDRIA REAL ESTATE	EQUITIES INC CALL	SEMI-ANN.	4.850% 04/15/2049 125,000.000	172,708	107,452
015271AS8	ALEXANDRIA REAL ESTATE	EQUITIES INC CALL	SEMI-ANN.	4.000% 02/01/2050 175,000.000	219,543	130,069
015271AX7	ALEXANDRIA REAL ESTATE	EQUITIES INC CALL	SEMI-ANN.	3.000% 05/18/2051 95,000.000	65,204	58,251
015271BB4	ALEXANDRIA REAL ESTATE	EQUITIES INC CALL	SEMI-ANN.	5.150% 04/15/2053 65,000.000	64,460	58,044
01609WAZ5	ALIBABA GROUP HOLDING LTD	CALLABLE NOTES	SEMI-ANN.	3.150% 02/09/2051 1,230,000.000	1,127,240	793,134
01609WAW2	ALIBABA GROUP HOLDING LTD	CALLABLE NOTES	SEMI-ANN.	4.400% 12/06/2057 85,000.000	98,702	67,370
01609WAU6	ALIBABA GROUP HOLDING LTD	CALLABLE NOTES	SEMI-ANN.	4.000% 12/06/2037 165,000.000	185,453	141,153
JPMorgan Investor Services			J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		MACYS DB TEMPORARY COMPOSITE		PAGE 17 C 13254	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
01626PAV8 ALIMENTATION COUCHE-TARD INC CALLABLE NO		SEMI-ANN. 5.617% 02/12/2054		273,000	258,202
		273,000.000			
017175AD2 ALLEGHANY CORP CALLABLE NOTES FIXED 4.9%		SEMI-ANN. 4.900% 09/15/2044		714,621	505,968
		550,000.000			
01883LAH6 ALLIANT HOLDINGS INTERMEDIATE LLC / ALLI		SEMI-ANN. 7.375% 10/01/2032		102,375	100,920
		100,000.000			
019576AB3 ALLIED UNIVERSAL HOLDCO LLC / ALLIED UNI		SEMI-ANN. 9.750% 07/15/2027		24,250	25,171
		25,000.000			
019576AD9 ALLIED UNIVERSAL HOLDCO LLC CALLABLE NOT		SEMI-ANN. 7.875% 02/15/2031		251,288	255,521
		250,000.000			
BMZLLG4 ALLIED UNIVERSAL HOLDCO LLC/ALLIED UNIVE		SEMI-ANN. 4.875% 06/01/2028		104,215	115,965
		100,000.000			
01959LAE2 ALLINA HEALTH SYSTEM CALLABLE BOND FIXED		SEMI-ANN. 2.902% 11/15/2051		45,000	28,090
		45,000.000			
020002BA8 ALLSTATE CORP/THE CALLABLE NOTES FIXED 4		SEMI-ANN. 4.500% 06/15/2043		136,040	89,836
		105,000.000			
02005NBP4 ALLY FINANCIAL INC CALLABLE NOTES FIXED		SEMI-ANN. 2.200% 11/02/2028		2,145,464	1,935,139
		2,175,000.000			
02005NBQ2 ALLY FINANCIAL INC CALLABLE NOTES FIXED		SEMI-ANN. 4.750% 06/09/2027		2,172,413	2,179,696
		2,195,000.000			
02079KAF4 ALPHABET INC CALLABLE NOTES FIXED 2.05%		SEMI-ANN. 2.050% 08/15/2050		52,604	47,172
		85,000.000			
02154CAH6 ALTICE FINANCING SA CALLABLE BOND FIXED		SEMI-ANN. 5.750% 08/15/2029		175,000	146,408
		200,000.000			
02156LAA9 ALTICE FRANCE SA CALLABLE NOTES FIXED 8.		SEMI-ANN. 8.125% 02/01/2027		163,500	162,150
		200,000.000			
02209SBH5 ALTRIA GROUP INC CALLABLE NOTES FIXED 2.		SEMI-ANN. 2.350% 05/06/2025		1,244,497	1,164,776
		1,175,000.000			
02209SBM4 ALTRIA GROUP INC CALLABLE NOTES FIXED 3.		SEMI-ANN. 3.400% 02/04/2041		32,551	25,291
		35,000.000			
02209SAV5 ALTRIA GROUP INC CALLABLE NOTES FIXED 3.		SEMI-ANN. 3.875% 09/16/2046		99,855	108,834
		150,000.000			
JPMorgan Investor Services					
J.P.Morgan					

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		MACYS DB TEMPORARY COMPOSITE		PAGE 18 C 13254	
		BASE CURRENCY: USD		AS OF DECEMBER 31,2024	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
02209SBF9 ALTRIA GROUP INC CALLABLE NOTES FIXED 5.	SEMI-ANN.	5.950% 02/14/2049		698,054	684,191
		700,000.000			
02209SBG7 ALTRIA GROUP INC CALLABLE NOTES FIXED 6.	SEMI-ANN.	6.200% 02/14/2059		79,765	78,298
		80,000.000			
02209SAM5 ALTRIA GROUP INC NOTES FIXED 4.25% 09/AU	SEMI-ANN.	4.250% 08/09/2042		209,578	151,663
		190,000.000			
02209SAQ6 ALTRIA GROUP INC NOTES FIXED 4.5% 02/MAY	SEMI-ANN.	4.500% 05/02/2043		269,972	228,699
		280,000.000			
023135BT2 AMAZON.COM INC CALLABLE NOTES FIXED 2.5%	SEMI-ANN.	2.500% 06/03/2050		99,654	89,644
		150,000.000			
023135CA2 AMAZON.COM INC CALLABLE NOTES FIXED 2.87	SEMI-ANN.	2.875% 05/12/2041		99,123	106,544
		145,000.000			
023135CB0 AMAZON.COM INC CALLABLE NOTES FIXED 3.1%	SEMI-ANN.	3.100% 05/12/2051		381,374	364,757
		540,000.000			
023135BJ4 AMAZON.COM INC CALLABLE NOTES FIXED 4.05	SEMI-ANN.	4.050% 08/22/2047		55,195	53,771
		65,000.000			
023135BM7 AMAZON.COM INC CALLABLE NOTES FIXED 4.25	SEMI-ANN.	4.250% 08/22/2057		2,330,174	1,887,099
		2,300,000.000			
00164VAG8 AMC NETWORKS INC CALLABLE BOND FIXED 10.	SEMI-ANN.	10.250% 01/15/2029		75,347	79,661
		75,000.000			
02352BAA3 AMENTUM HOLDINGS INC CALLABLE NOTES FIXE	SEMI-ANN.	7.250% 08/01/2032		115,708	115,870
		115,000.000			
02361DAU4 AMEREN ILLINOIS CO CALLABLE BOND FIXED 3	SEMI-ANN.	3.250% 03/15/2050		116,986	78,498
		115,000.000			
02361DAR1 AMEREN ILLINOIS CO CALLABLE BOND FIXED 3	SEMI-ANN.	3.700% 12/01/2047		176,332	131,943
		175,000.000			
02361DAQ3 AMEREN ILLINOIS CO CALLABLE BOND FIXED 4	SEMI-ANN.	4.150% 03/15/2046		55,398	37,186
		45,000.000			
02361DAT7 AMEREN ILLINOIS CO CALLABLE BOND FIXED 4	SEMI-ANN.	4.500% 03/15/2049		44,268	33,816
		40,000.000			
02361DBB5 AMEREN ILLINOIS CO CALLABLE BOND FIXED 5	SEMI-ANN.	5.550% 07/01/2054		289,829	286,243
		290,000.000			
JPMorgan Investor Services		J.P.Morgan			

IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE
			SHARES / PAR			
02364WAW5	AMERICA MOVIL SAB DE CV	CALLABLE NOTES F	SEMI-ANN.	6.125% 03/30/2040	333,037	246,373
				240,000.000		
02364WBG9	AMERICA MOVIL SAB DE CV	CALLABLE NOTES F	SEMI-ANN.	4.375% 04/22/2049	303,477	193,506
				235,000.000		
00253XAA9	AMERICAN AIRLINES INC/AADVANTAGE	LOYALTY	QUARTERLY	5.500% 04/20/2026	368,024	349,233
				350,000.000		
02401LAA2	AMERICAN ASSETS TRUST LP	CALLABLE NOTES	SEMI-ANN.	3.375% 02/01/2031	890,415	783,041
				900,000.000		
1G9092B	AMERICAN BATH TL-B LX192222	12658HAG7	SEMI-ANN.	0.000% 11/23/2027	97,907	96,963
				99,247.570		
024747AF4	AMERICAN BUILDERS & CONTRACTORS	SUPPLY C	SEMI-ANN.	4.000% 01/15/2028	59,820	62,288
				65,000.000		
025537AN1	AMERICAN ELECTRIC POWER CO INC	CALLABLE	SEMI-ANN.	2.300% 03/01/2030	654,050	543,391
				625,000.000		
025932AL8	AMERICAN FINANCIAL GROUP INC/OH	CALLABLE	SEMI-ANN.	4.500% 06/15/2047	596,760	497,183
				600,000.000		
02666TAC1	AMERICAN HOMES 4 RENT LP	CALLABLE NOTES	SEMI-ANN.	2.375% 07/15/2031	443,309	376,374
				450,000.000		
02666TAJ6	AMERICAN HOMES 4 RENT LP	CALLABLE NOTES	SEMI-ANN.	5.250% 03/15/2035	1,149,040	1,124,196
				1,155,000.000		
02666TAD9	AMERICAN HOMES 4 RENT LP	CALLABLE NOTES	SEMI-ANN.	3.375% 07/15/2051	102,860	69,218
				105,000.000		
02666TAF4	AMERICAN HOMES 4 RENT LP	CALLABLE NOTES	SEMI-ANN.	4.300% 04/15/2052	1,166,844	935,827
				1,200,000.000		
026874DR5	AMERICAN INTERNATIONAL GROUP INC	CALLABL	SEMI-ANN.	3.400% 06/30/2030	399,179	322,817
				350,000.000		
026874DC8	AMERICAN INTERNATIONAL GROUP INC	CALLABL	SEMI-ANN.	3.875% 01/15/2035	105,763	78,135
				88,000.000		
026874DA2	AMERICAN INTERNATIONAL GROUP INC	CALLABL	SEMI-ANN.	4.500% 07/16/2044	335,384	231,526
				270,000.000		
026874DP9	AMERICAN INTERNATIONAL GROUP INC	CALLABL	SEMI-ANN.	4.375% 06/30/2050	966,861	628,947
				760,000.000		

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		MACYS DB TEMPORARY COMPOSITE		PAGE 20 C 13254	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE
		SHARES / PAR			
03027XBM1	AMERICAN TOWER CORP CALLABLE NOTES FIXED	SEMI-ANN.	2.700% 04/15/2031	86,208	86,402
			100,000.000		
03027XBK5	AMERICAN TOWER CORP CALLABLE NOTES FIXED	SEMI-ANN.	2.950% 01/15/2051	960,876	870,224
			1,400,000.000		
03027XBD1	AMERICAN TOWER CORP CALLABLE NOTES FIXED	SEMI-ANN.	3.100% 06/15/2050	495,070	321,119
			500,000.000		
03027XAK6	AMERICAN TOWER CORP CALLABLE NOTES FIXED	SEMI-ANN.	3.375% 10/15/2026	1,428,438	1,493,456
			1,529,000.000		
03027XAY6	AMERICAN TOWER CORP CALLABLE NOTES FIXED	SEMI-ANN.	3.700% 10/15/2049	33,252	32,641
			45,000.000		
030288AB0	AMERICAN TRANSMISSION SYSTEMS INC CALLAB	SEMI-ANN.	5.000% 09/01/2044	152,196	128,381
			140,000.000		
030360AD3	AMERICAN UNIVERSITY/THE CALLABLE BOND FI	SEMI-ANN.	3.672% 04/01/2049	312,688	202,316
			266,000.000		
031162CY4	AMGEN INC CALLABLE NOTES FIXED 2.77% 01/	SEMI-ANN.	2.770% 09/01/2053	186,644	169,160
			290,000.000		
031162CR9	AMGEN INC CALLABLE NOTES FIXED 3.15% 21/	SEMI-ANN.	3.150% 02/21/2040	668,280	484,853
			650,000.000		
031162CS7	AMGEN INC CALLABLE NOTES FIXED 3.375% 21	SEMI-ANN.	3.375% 02/21/2050	2,116,953	1,455,886
			2,127,000.000		
031162DF4	AMGEN INC CALLABLE NOTES FIXED 4.2% 22/F	SEMI-ANN.	4.200% 02/22/2052	588,174	545,996
			706,000.000		
031162BZ2	AMGEN INC CALLABLE NOTES FIXED 4.4% 01/M	SEMI-ANN.	4.400% 05/01/2045	8,626	8,301
			10,000.000		
031162CF5	AMGEN INC CALLABLE NOTES FIXED 4.663% 15	SEMI-ANN.	4.663% 06/15/2051	161,405	155,267
			185,000.000		
031162BE9	AMGEN INC CALLABLE NOTES FIXED 4.95% 01/	SEMI-ANN.	4.950% 10/01/2041	932,897	676,849
			750,000.000		
031162DP2	AMGEN INC CALLABLE NOTES FIXED 5.15% 02/	SEMI-ANN.	5.150% 03/02/2028	6,420,929	6,471,236
			6,425,000.000		
031162BK5	AMGEN INC CALLABLE NOTES FIXED 5.15% 15/	SEMI-ANN.	5.150% 11/15/2041	81,419	74,522
			80,000.000		
JPMorgan Investor Services					
J.P.Morgan					

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		MACYS DB TEMPORARY COMPOSITE		PAGE 21 C 13254	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
031162DQ0 AMGEN INC CALLABLE NOTES FIXED 5.25% 02/		SEMI-ANN. 5.250% 03/02/2030		106,753	108,019
		107,000.000			
031162DT4 AMGEN INC CALLABLE NOTES FIXED 5.65% 02/		SEMI-ANN. 5.650% 03/02/2053		592,452	567,202
		588,000.000			
031162DU1 AMGEN INC CALLABLE NOTES FIXED 5.75% 02/		SEMI-ANN. 5.750% 03/02/2063		1,917,497	1,833,133
		1,905,000.000			
031162DR8 AMGEN INC NOTES		SEMI-ANN. 5.250% 03/02/2033		1,767,415	1,760,703
		1,773,000.000			
031162DS6 AMGEN INC NOTES		SEMI-ANN. 5.600% 03/02/2043		470,224	463,476
		475,000.000			
032095AS0 AMPHENOL CORP CALLABLE NOTES FIXED 5.375		SEMI-ANN. 5.375% 11/15/2054		60,042	58,103
		61,000.000			
032654AW5 ANALOG DEVICES INC CALLABLE NOTES FIXED		SEMI-ANN. 2.800% 10/01/2041		66,715	63,745
		90,000.000			
03522AAH3 ANHEUSER-BUSCH COS LLC / ANHEUSER-BUSCH		SEMI-ANN. 4.700% 02/01/2036		1,166,322	968,825
		1,022,000.000			
03522AAJ9 ANHEUSER-BUSCH COS LLC / ANHEUSER-BUSCH		SEMI-ANN. 4.900% 02/01/2046		79,430	71,901
		79,000.000			
035229CM3 ANHEUSER-BUSCH COS LLC CALLABLE BOND FIX RATINGS: BAA2 BBB+		SEMI-ANN. 6.500% 05/01/2042		47,693	48,765
		45,000.000			
035242AM8 ANHEUSER-BUSCH INBEV FINANCE INC CALLABL		SEMI-ANN. 4.700% 02/01/2036		261,837	232,252
		245,000.000			
035242AN6 ANHEUSER-BUSCH INBEV FINANCE INC CALLABL		SEMI-ANN. 4.900% 02/01/2046		447,798	470,690
		520,000.000			
03523TBF4 ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLA		SEMI-ANN. 8.200% 01/15/2039		165,928	144,310
		115,000.000			
03523TBU1 ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLA		SEMI-ANN. 5.450% 01/23/2039		1,021,559	872,299
		870,000.000			
035240AG5 ANHEUSER-BUSCH INBEV WORLDWIDE INC CALLA		SEMI-ANN. 4.950% 01/15/2042		422,825	409,367
		440,000.000			
03690AAF3 ANTERO MIDSTREAM PARTNERS LP / ANTERO MI		SEMI-ANN. 5.750% 01/15/2028		136,783	153,779
		155,000.000			
JPMorgan Investor Services					
J.P.Morgan					

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		MACYS DB TEMPORARY COMPOSITE		PAGE 22 C 13254	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE
		SHARES / PAR			
03690AAK2 ANTERO MIDSTREAM PARTNERS LP / ANTERO MI		SEMI-ANN. 6.625% 02/01/2032		25,000	25,183
		25,000.000			
03740LAB8 AON CORP / AON GLOBAL HOLDINGS PLC CALLA		SEMI-ANN. 2.900% 08/23/2051		204,243	139,885
		230,000.000			
03740LAE2 AON CORP / AON GLOBAL HOLDINGS PLC CALLA		SEMI-ANN. 3.900% 02/28/2052		66,806	62,487
		85,000.000			
00185AAC8 AON GLOBAL LTD CALLABLE NOTES FIXED 4.45		SEMI-ANN. 4.450% 05/24/2043		38,077	37,028
		45,000.000			
00185AAG9 AON GLOBAL LTD CALLABLE NOTES FIXED 4.6%		SEMI-ANN. 4.600% 06/14/2044		99,281	101,606
		120,000.000			
037735CY1 APPALACHIAN POWER CO CALLABLE NOTES FIXE		SEMI-ANN. 3.700% 05/01/2050		169,846	111,226
		160,000.000			
037735CV7 APPALACHIAN POWER CO CALLABLE NOTES FIXE		SEMI-ANN. 4.450% 06/01/2045		279,503	210,235
		260,000.000			
037735CX3 APPALACHIAN POWER CO CALLABLE NOTES FIXE		SEMI-ANN. 4.500% 03/01/2049		202,332	144,343
		180,000.000			
037833EE6 APPLE INC CALLABLE NOTES FIXED 2.375% 08		SEMI-ANN. 2.375% 02/08/2041		91,283	92,968
		135,000.000			
037833DW7 APPLE INC CALLABLE NOTES FIXED 2.65% 11/		SEMI-ANN. 2.650% 05/11/2050		625,013	442,611
		710,000.000			
037833DD9 APPLE INC CALLABLE NOTES FIXED 3.75% 12/		SEMI-ANN. 3.750% 09/12/2047		505,476	421,364
		535,000.000			
037833CD0 APPLE INC CALLABLE NOTES FIXED 3.85% 04/		SEMI-ANN. 3.850% 08/04/2046		129,888	121,092
		150,000.000			
037833AL4 APPLE INC CALLABLE NOTES FIXED 3.85% 04/		SEMI-ANN. 3.850% 05/04/2043		140,861	141,011
		170,000.000			
037833BH2 APPLE INC CALLABLE NOTES FIXED 4.375% 13		SEMI-ANN. 4.375% 05/13/2045		204,581	198,905
		225,000.000			
038222AG0 APPLIED MATERIALS INC CALLABLE NOTES FIX		SEMI-ANN. 5.850% 06/15/2041		191,900	150,242
		145,000.000			
03831WAB4 APPLOVIN CORP CALLABLE NOTES FIXED 5.125		SEMI-ANN. 5.125% 12/01/2029		806,360	797,293
		800,000.000			
JPMorgan Investor Services					
J.P.Morgan					

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		MACYS DB TEMPORARY COMPOSITE		PAGE 23 C 13254	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
03831WAD0 APLOVIN CORP CALLABLE NOTES FIXED 5.5%		SEMI-ANN. 5.500% 12/01/2034		2,208,095	2,200,053
		2,215,000.000			
03831WAE8 APLOVIN CORP CALLABLE NOTES FIXED 5.95%		SEMI-ANN. 5.950% 12/01/2054		471,048	467,910
		473,000.000			
00217GAC7 APTIV SWISS HOLDINGS LTD CALLABLE NOTES		SEMI-ANN. 4.150% 05/01/2052		209,518	202,996
		285,000.000			
03835VAJ5 APTIV SWISS HOLDINGS LTD CALLABLE NOTES		SEMI-ANN. 3.100% 12/01/2051		28,781	26,365
		45,000.000			
03835VAH9 APTIV SWISS HOLDINGS LTD CALLABLE NOTES		SEMI-ANN. 5.400% 03/15/2049		497,790	429,481
		500,000.000			
03939CAA1 ARCH CAPITAL FINANCE LLC CALLABLE NOTES		SEMI-ANN. 4.011% 12/15/2026		2,546,430	2,173,721
		2,200,000.000			
03939CAB9 ARCH CAPITAL FINANCE LLC CALLABLE NOTES		SEMI-ANN. 5.031% 12/15/2046		42,392	40,345
		45,000.000			
03939AAA5 ARCH CAPITAL GROUP LTD CALLABLE NOTES FI		SEMI-ANN. 3.635% 06/30/2050		401,170	246,221
		345,000.000			
03937LAA3 ARCH CAPITAL GROUP LTD CALLABLE NOTES FI		SEMI-ANN. 7.350% 05/01/2034		333,095	254,368
RATINGS: BAA1 BBB+		225,000.000			
03938JAA7 ARCH CAPITAL GROUP US INC CALLABLE NOTES		SEMI-ANN. 5.144% 11/01/2043		47,930	50,440
		55,000.000			
039483BE1 ARCHER-DANIELS-MIDLAND CO CALLABLE BOND		SEMI-ANN. 4.535% 03/26/2042		39,838	34,906
		40,000.000			
039483BH4 ARCHER-DANIELS-MIDLAND CO CALLABLE BOND		SEMI-ANN. 4.016% 04/16/2043		43,581	33,070
		40,000.000			
039483BQ4 ARCHER-DANIELS-MIDLAND CO CALLABLE NOTES		SEMI-ANN. 4.500% 03/15/2049		58,612	37,940
		45,000.000			
03969AAP5 ARDAGH PACKAGING FINANCE PLC / ARDAGH HO		SEMI-ANN. 5.250% 08/15/2027		169,000	112,000
		200,000.000			
040555DH4 ARIZONA PUBLIC SERVICE CO CALLABLE NOTES		SEMI-ANN. 5.700% 08/15/2034		209,987	212,331
		210,000.000			
040555CN2 ARIZONA PUBLIC SERVICE CO CALLABLE NOTES		SEMI-ANN. 4.500% 04/01/2042		18,977	12,700
		15,000.000			
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		MACYS DB TEMPORARY COMPOSITE		PAGE 24 C 13254	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
040555CT9 ARIZONA PUBLIC SERVICE CO CALLABLE NOTES	SEMI-ANN.	4.350% 11/15/2045		50,861	52,817
		65,000.000			
040555CU6 ARIZONA PUBLIC SERVICE CO CALLABLE NOTES	SEMI-ANN.	3.750% 05/15/2046		83,981	73,968
		100,000.000			
040555DC5 ARIZONA PUBLIC SERVICE CO CALLABLE NOTES	SEMI-ANN.	2.650% 09/15/2050		67,581	66,701
		115,000.000			
042855AA4 ARROYO MORTGAGE TRUST 2022-1 2022-1 A1A	MONTHLY	FLOATING 12/25/2056		603,880	614,039
		649,670.900			
363576AB5 ARTHUR J GALLAGHER & CO CALLABLE NOTES F	SEMI-ANN.	3.500% 05/20/2051		305,513	271,393
		394,000.000			
04316JAN9 ARTHUR J GALLAGHER & CO CALLABLE NOTES F	SEMI-ANN.	5.150% 02/15/2035		109,813	107,401
		110,000.000			
00216LAD5 ASB BANK LTD NOTES FIXED 1.625% 22/OCT/2	SEMI-ANN.	1.625% 10/22/2026		2,415,397	2,300,077
		2,425,000.000			
043436AW4 ASBURY AUTOMOTIVE GROUP INC CALLABLE NOT	SEMI-ANN.	4.625% 11/15/2029		63,265	70,729
		76,000.000			
043436AV6 ASBURY AUTOMOTIVE GROUP INC CALLABLE NOT	SEMI-ANN.	4.750% 03/01/2030		16,483	17,769
		19,000.000			
043436AX2 ASBURY AUTOMOTIVE GROUP INC CALLABLE NOT	SEMI-ANN.	5.000% 02/15/2032		43,563	50,169
		55,000.000			
04352EAB1 ASCENSION HEALTH CALLABLE BOND FIXED 3.1	SEMI-ANN.	3.106% 11/15/2039		79,607	56,845
		75,000.000			
04351LAB6 ASCENSION HEALTH CALLABLE NOTES FIXED 3.	SEMI-ANN.	3.945% 11/15/2046		1,200,000	958,084
		1,200,000.000			
045054AN3 ASHTEAD CAPITAL INC CALLABLE NOTES FIXED	SEMI-ANN.	1.500% 08/12/2026		523,640	496,746
		525,000.000			
045054AP8 ASHTEAD CAPITAL INC CALLABLE NOTES FIXED	SEMI-ANN.	2.450% 08/12/2031		897,705	748,766
		900,000.000			
045086AK1 ASHTON WOODS USA LLC / ASHTON WOODS FINA	SEMI-ANN.	6.625% 01/15/2028		51,872	53,058
		53,000.000			
045086AM7 ASHTON WOODS USA LLC / ASHTON WOODS FINA	SEMI-ANN.	4.625% 08/01/2029		103,968	103,967
		113,000.000			
JPMorgan Investor Services		J.P.Morgan			

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
	SHARES / PAR		
045086AP0 ASHTON WOODS USA LLC / ASHTON WOODS FINA	SEMI-ANN. 4.625% 04/01/2030 79,000.000	72,457	71,684
04624VAB5 ASSUREDPARTNERS INC CALLABLE NOTES FIXED	SEMI-ANN. 5.625% 01/15/2029 115,000.000	99,485	116,209
04624VAC3 ASSUREDPARTNERS INC CALLABLE NOTES FIXED	SEMI-ANN. 7.500% 02/15/2032 65,000.000	65,000	69,957
04636NAN3 ASTRAZENECA FINANCE LLC CALLABLE NOTES F	SEMI-ANN. 5.000% 02/26/2034 205,000.000	205,447	202,788
046353AZ1 ASTRAZENECA PLC CALLABLE NOTES FIXED 3%	SEMI-ANN. 3.000% 05/28/2051 78,000.000	56,942	51,092
00206RFW7 AT&T INC CALLABLE BOND FIXED 4.9% 15/AUG	SEMI-ANN. 4.900% 08/15/2037 125,000.000	157,201	118,001
00206RKG6 AT&T INC CALLABLE NOTES FIXED 1.65% 01/F	SEMI-ANN. 1.650% 02/01/2028 1,875,000.000	1,878,165	1,704,894
00206RJX1 AT&T INC CALLABLE NOTES FIXED 2.3% 01/JU	SEMI-ANN. 2.300% 06/01/2027 6,843,000.000	6,513,647	6,457,630
00206RJZ6 AT&T INC CALLABLE NOTES FIXED 3.5% 01/JU	SEMI-ANN. 3.500% 06/01/2041 490,000.000	522,337	375,828
00206RKJ0 AT&T INC CALLABLE NOTES FIXED 3.5% 15/SE	SEMI-ANN. 3.500% 09/15/2053 334,000.000	266,480	225,023
00206RLJ9 AT&T INC CALLABLE NOTES FIXED 3.55% 15/S	SEMI-ANN. 3.550% 09/15/2055 574,000.000	511,049	387,283
00206RKA9 AT&T INC CALLABLE NOTES FIXED 3.65% 01/J	SEMI-ANN. 3.650% 06/01/2051 315,000.000	305,805	222,718
00206RLV2 AT&T INC CALLABLE NOTES FIXED 3.65% 15/S	SEMI-ANN. 3.650% 09/15/2059 7,809,000.000	6,804,526	5,186,080
00206RMN9 AT&T INC CALLABLE NOTES FIXED 3.8% 01/DE	SEMI-ANN. 3.800% 12/01/2057 1,073,000.000	853,979	741,809
00206RKB7 AT&T INC CALLABLE NOTES FIXED 3.85% 01/J	SEMI-ANN. 3.850% 06/01/2060 1,300,000.000	1,303,112	901,136
00206RHJ4 AT&T INC CALLABLE NOTES FIXED 4.35% 01/M	SEMI-ANN. 4.350% 03/01/2029 1,550,000.000	1,841,989	1,517,229

IDENTITY OF ISSUE, BORROWER, LESSOR				DESCRIPTION OF INVESTMENT			COST	CURRENT VALUE
				SHARES / PAR				
00206RBK7	AT&T INC	CALLABLE NOTES FIXED 4.35% 15/J	SEMI-ANN.	4.350%	06/15/2045		131,212	102,574
					125,000.000			
00206RDJ8	AT&T INC	CALLABLE NOTES FIXED 4.5% 09/MA	SEMI-ANN.	4.500%	03/09/2048		235,994	173,596
					210,000.000			
00206RCP5	AT&T INC	CALLABLE NOTES FIXED 4.5% 15/MA	SEMI-ANN.	4.500%	05/15/2035		65,946	50,875
					55,000.000			
00206RDK5	AT&T INC	CALLABLE NOTES FIXED 4.55% 09/M	SEMI-ANN.	4.550%	03/09/2049		70,450	49,876
					60,000.000			
00206RJK9	AT&T INC	CALLABLE NOTES FIXED 4.65% 01/J	SEMI-ANN.	4.650%	06/01/2044		88,407	72,302
					85,000.000			
00206RCQ3	AT&T INC	CALLABLE NOTES FIXED 4.75% 15/M	SEMI-ANN.	4.750%	05/15/2046		384,261	350,029
					403,000.000			
00206RHK1	AT&T INC	CALLABLE NOTES FIXED 4.85% 01/M	SEMI-ANN.	4.850%	03/01/2039		317,365	254,370
					275,000.000			
00206RHA3	AT&T INC	CALLABLE NOTES FIXED 5.15% 15/N	SEMI-ANN.	5.150%	11/15/2046		814,860	574,159
					625,000.000			
04650NAB0	AT&T INC	CALLABLE NOTES FIXED 5.35% 01/S	SEMI-ANN.	5.350%	09/01/2040		49,373	48,451
					50,000.000			
60337JAA4	ATHENAHEALTH GROUP INC	CALLABLE NOTES FI	SEMI-ANN.	6.500%	02/15/2030		242,522	247,090
					260,000.000			
04685A2U4	ATHENE GLOBAL FUNDING	NOTES FIXED 1.45%	SEMI-ANN.	1.450%	01/08/2026		230,933	223,119
					231,000.000			
01741RAL6	ATI INC	CALLABLE NOTES FIXED 4.875% 01/O	SEMI-ANN.	4.875%	10/01/2029		72,552	74,309
					78,000.000			
049468AB7	ATLASSIAN CORP	CALLABLE NOTES FIXED 5.5%	SEMI-ANN.	5.500%	05/15/2034		388,333	393,144
					391,000.000			
05329WAS1	AUTONATION INC	CALLABLE NOTES FIXED 2.4%	SEMI-ANN.	2.400%	08/01/2031		448,808	371,495
					450,000.000			
05329WAM4	AUTONATION INC	CALLABLE NOTES FIXED 4.5%	SEMI-ANN.	4.500%	10/01/2025		1,140,313	1,152,515
					1,157,000.000			
05329WAQ5	AUTONATION INC	CALLABLE NOTES FIXED 4.75	SEMI-ANN.	4.750%	06/01/2030		930,829	748,153
					775,000.000			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		MACYS DB TEMPORARY COMPOSITE		PAGE 27 C 13254	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE
		SHARES / PAR			
05348EAZ2 AVALONBAY COMMUNITIES INC CALLABLE MEDIU	SEMI-ANN.	3.900%	10/15/2046	83,035	54,523
		70,000.000			
05351WAC7 AVANGRID INC CALLABLE NOTES FIXED 3.2% 1	SEMI-ANN.	3.200%	04/15/2025	2,239,853	2,039,664
		2,050,000.000			
05352TAA7 AVANTOR FUNDING INC CALLABLE NOTES FIXED	SEMI-ANN.	4.625%	07/15/2028	130,929	127,904
		134,000.000			
05369AAK7 AVIATION CAPITAL GROUP LLC CALLABLE NOTE	SEMI-ANN.	1.950%	01/30/2026	718,069	701,965
		725,000.000			
05369AAA9 AVIATION CAPITAL GROUP LLC CALLABLE NOTE	SEMI-ANN.	3.500%	11/01/2027	983,680	955,874
		1,000,000.000			
05368VAB2 AVIENT CORP CALLABLE NOTES FIXED 6.25% 0	SEMI-ANN.	6.250%	11/01/2031	15,000	14,794
		15,000.000			
05368VAA4 AVIENT CORP CALLABLE NOTES FIXED 7.125%	SEMI-ANN.	7.125%	08/01/2030	91,270	91,932
		90,000.000			
05379BAQ0 AVISTA CORP CALLABLE BOND FIXED 4.35% 01	SEMI-ANN.	4.350%	06/01/2048	119,249	119,027
		145,000.000			
05401AAL5 AVOLON HOLDINGS FUNDING LTD CALLABLE NOT	SEMI-ANN.	4.250%	04/15/2026	2,053,300	1,975,863
		2,000,000.000			
05508WAC9 B&G FOODS INC	SEMI-ANN.	8.000%	09/15/2028	140,918	143,919
		140,000.000			
05508WAB1 B&G FOODS INC CALLABLE NOTES FIXED 5.25%	SEMI-ANN.	5.250%	09/15/2027	88,663	85,745
		90,000.000			
05635JAC4 BACARDI LTD / BACARDI-MARTINI BV CALLABL	SEMI-ANN.	5.900%	06/15/2043	995,759	962,719
		993,000.000			
067316AG4 BACARDI LTD CALLABLE NOTES FIXED 5.15% 1	SEMI-ANN.	5.150%	05/15/2038	1,494,570	1,380,653
		1,500,000.000			
059165EJ5 BALTIMORE GAS AND ELECTRIC CO CALLABLE N	SEMI-ANN.	3.750%	08/15/2047	33,595	33,557
		45,000.000			
05971PAB4 BANCO MERCANTIL DEL NORTE SA/GRAND CAYMA	QUARTERLY	7.500%	12/31/2164	300,000	289,240
		300,000.000			
05971KAE9 BANCO SANTANDER SA NOTES FIXED 2.746% 28	SEMI-ANN.	2.746%	05/28/2025	1,490,090	1,386,593
		1,400,000.000			
JPMorgan Investor Services					
J.P.Morgan					

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		MACYS DB TEMPORARY COMPOSITE		PAGE 28 C 13254	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE
		SHARES / PAR			
05971KAG4 BANCO SANTANDER SA NOTES FIXED 2.749% 03		SEMI-ANN. 2.749% 12/03/2030		600,000	508,034
		600,000.000			
05964HAB1 BANCO SANTANDER SA NOTES FIXED 4.25% 11/		SEMI-ANN. 4.250% 04/11/2027		1,145,460	982,371
		1,000,000.000			
05964HAJ4 BANCO SANTANDER SA NOTES FIXED 4.379% 12		SEMI-ANN. 4.379% 04/12/2028		464,882	390,157
		400,000.000			
05964HAR6 BANCO SANTANDER SA NOTES FIXED 5.147% 18		SEMI-ANN. 5.147% 08/18/2025		2,600,000	2,602,416
		2,600,000.000			
06051GJK6 BANK OF AMERICA CORP CALLABLE MEDIUM TER		SEMI-ANN. 1.197% 10/24/2026		1,410,245	1,360,112
		1,400,000.000			
06051GGA1 BANK OF AMERICA CORP CALLABLE MEDIUM TER		SEMI-ANN. 3.248% 10/21/2027		2,025,690	1,758,733
		1,825,000.000			
06051GGF0 BANK OF AMERICA CORP CALLABLE MEDIUM TER		SEMI-ANN. 3.824% 01/20/2028		1,483,447	1,273,677
		1,300,000.000			
06051GKW8 BANK OF AMERICA CORP CALLABLE MEDIUM TER		SEMI-ANN. 4.948% 07/22/2028		2,423,802	2,449,716
		2,445,000.000			
06051GHM4 BANK OF AMERICA CORP CALLABLE MEDIUM TER		SEMI-ANN. 4.271% 07/23/2029		2,501,362	2,046,280
		2,100,000.000			
06051GHZ5 BANK OF AMERICA CORP CALLABLE MEDIUM TER		SEMI-ANN. 2.496% 02/13/2031		2,806,804	2,329,809
		2,650,000.000			
06051GJL4 BANK OF AMERICA CORP CALLABLE MEDIUM TER		SEMI-ANN. 1.922% 10/24/2031		3,373,105	2,819,775
		3,375,000.000			
06051GKY4 BANK OF AMERICA CORP CALLABLE MEDIUM TER		SEMI-ANN. 5.015% 07/22/2033		4,136,218	4,052,083
		4,133,000.000			
06051GHU6 BANK OF AMERICA CORP CALLABLE MEDIUM TER		SEMI-ANN. 4.078% 04/23/2040		993,572	756,377
		889,000.000			
06051GJE0 BANK OF AMERICA CORP CALLABLE MEDIUM TER		SEMI-ANN. 2.676% 06/19/2041		1,563,352	1,328,080
		1,910,000.000			
06051GGG8 BANK OF AMERICA CORP CALLABLE MEDIUM TER		SEMI-ANN. 4.443% 01/20/2048		52,920	50,596
		60,000.000			
06051GHS1 BANK OF AMERICA CORP CALLABLE MEDIUM TER		SEMI-ANN. 4.330% 03/15/2050		88,110	81,975
		100,000.000			
JPMorgan Investor Services					
J.P.Morgan					

IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT			COST	CURRENT VALUE
			SHARES / PAR				
06051GJA8	BANK OF AMERICA CORP	CALLABLE MEDIUM TER	SEMI-ANN.	4.083%	03/20/2051	89,726	57,250
				73,000.000			
06051GJM2	BANK OF AMERICA CORP	CALLABLE MEDIUM TER	SEMI-ANN.	2.831%	10/24/2051	82,885	80,041
				130,000.000			
06051GLE7	BANK OF AMERICA CORP	CALLABLE NOTES VARI	SEMI-ANN.	5.080%	01/20/2027	670,000	671,910
				670,000.000			
06051GLG2	BANK OF AMERICA CORP	CALLABLE NOTES VARI	SEMI-ANN.	5.202%	04/25/2029	5,206,196	5,299,466
				5,275,000.000			
06051GKQ1	BANK OF AMERICA CORP	CALLABLE NOTES VARI	SEMI-ANN.	4.571%	04/27/2033	3,941,046	3,893,629
				4,095,000.000			
06051GLH0	BANK OF AMERICA CORP	CALLABLE NOTES VARI	SEMI-ANN.	5.288%	04/25/2034	650,000	645,615
				650,000.000			
06051GMA4	BANK OF AMERICA CORP	CALLABLE NOTES VARI	SEMI-ANN.	5.468%	01/23/2035	1,690,578	1,662,245
				1,660,000.000			
06051GMD8	BANK OF AMERICA CORP	CALLABLE NOTES VARI	SEMI-ANN.	5.518%	10/25/2035	215,056	209,894
				215,000.000			
06051GKC2	BANK OF AMERICA CORP	CALLABLE NOTES VARI	SEMI-ANN.	2.482%	09/21/2036	75,000	61,215
				75,000.000			
06051GJW0	BANK OF AMERICA CORP	CALLABLE NOTES VARI	SEMI-ANN.	3.311%	04/22/2042	844,737	610,039
				815,000.000			
06051GHA0	BANK OF AMERICA CORP	CALLABLE NOTES VARI	SEMI-ANN.	3.946%	01/23/2049	272,333	262,692
				340,000.000			
06051GKB4	BANK OF AMERICA CORP	CALLABLE NOTES VARI	SEMI-ANN.	2.972%	07/21/2052	57,346	54,139
				85,000.000			
06051GFU8	BANK OF AMERICA CORP	MEDIUM TERM NOTE FI	SEMI-ANN.	4.450%	03/03/2026	3,233,652	2,763,363
				2,775,000.000			
06051GFG9	BANK OF AMERICA CORP	MEDIUM TERM NOTE FI	SEMI-ANN.	4.875%	04/01/2044	54,622	54,945
				60,000.000			
06051GFC8	BANK OF AMERICA CORP	MEDIUM TERM NOTE FI	SEMI-ANN.	5.000%	01/21/2044	159,854	154,247
				165,000.000			
06406RBK2	BANK OF NEW YORK MELLON CORP/THE	CALLABL	SEMI-ANN.	4.596%	07/26/2030	945,000	933,694
				945,000.000			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		MACYS DB TEMPORARY COMPOSITE		PAGE 30 C 13254	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
06654DAB3	BANNER HEALTH CALLABLE BOND FIXED 2.338%	SEMI-ANN.	2.338% 01/01/2030 640,000.000	670,912	566,952
06654DAC1	BANNER HEALTH CALLABLE BOND FIXED 3.181%	SEMI-ANN.	3.181% 01/01/2050 50,000.000	53,885	33,554
06654DAD9	BANNER HEALTH CALLABLE NOTES FIXED 1.897	SEMI-ANN.	1.897% 01/01/2031 150,000.000	145,946	125,462
06684QAB8	BAPTIST HEALTHCARE SYSTEM OBLIGATED GROU	SEMI-ANN.	3.540% 08/15/2050 205,000.000	226,359	144,644
06738ECU7	BARCLAYS PLC CALLABLE NOTES VARIABLE 10/	SEMI-ANN.	4.942% 09/10/2030 1,385,000.000	1,385,000	1,358,167
06738ECV5	BARCLAYS PLC CALLABLE NOTES VARIABLE 10/	SEMI-ANN.	5.335% 09/10/2035 710,000.000	712,527	682,125
06738ECS2	BARCLAYS PLC CALLABLE NOTES VARIABLE 12/	SEMI-ANN.	6.036% 03/12/2055 290,000.000	307,067	290,391
06849RAK8	BARRICK NORTH AMERICA FINANCE LLC CALLAB	SEMI-ANN.	5.750% 05/01/2043 40,000.000	48,905	39,561
05526DBR5	BAT CAPITAL CORP CALLABLE NOTES FIXED 2.	SEMI-ANN.	2.259% 03/25/2028 75,000.000	76,966	68,905
05526DBT1	BAT CAPITAL CORP CALLABLE NOTES FIXED 3.	SEMI-ANN.	3.734% 09/25/2040 335,000.000	287,341	253,494
05526DBD6	BAT CAPITAL CORP CALLABLE NOTES FIXED 4.	SEMI-ANN.	4.390% 08/15/2037 315,000.000	285,403	272,034
05526DBF1	BAT CAPITAL CORP CALLABLE NOTES FIXED 4.	SEMI-ANN.	4.540% 08/15/2047 1,727,000.000	1,715,744	1,373,184
05526DBK0	BAT CAPITAL CORP CALLABLE NOTES FIXED 4.	SEMI-ANN.	4.758% 09/06/2049 150,000.000	138,332	121,600
05526DBQ7	BAT CAPITAL CORP CALLABLE NOTES FIXED 5.	SEMI-ANN.	5.282% 04/02/2050 40,000.000	48,432	35,117
05526DBZ7	BAT CAPITAL CORP CALLABLE NOTES FIXED 6%	SEMI-ANN.	6.000% 02/20/2034 95,000.000	95,439	97,680
054989AC2	BAT CAPITAL CORP CALLABLE NOTES FIXED 7.	SEMI-ANN.	7.079% 08/02/2043 195,000.000	195,943	210,888
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		MACYS DB TEMPORARY COMPOSITE		PAGE 31 C 13254	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
054989AD0 BAT CAPITAL CORP CALLABLE NOTES FIXED 7.	SEMI-ANN.	7.081% 08/02/2053		679,590	678,198
		618,000.000			
071813CL1 BAXTER INTERNATIONAL INC CALLABLE NOTES	SEMI-ANN.	1.915% 02/01/2027		648,987	611,696
		649,000.000			
072722AE1 BAYCARE HEALTH SYSTEM INC CALLABLE BOND	SEMI-ANN.	3.831% 11/15/2050		72,709	45,979
		60,000.000			
07274NAN3 BAYER US FINANCE II LLC CALLABLE NOTES F	SEMI-ANN.	4.625% 06/25/2038		580,997	562,380
		675,000.000			
07274NAQ6 BAYER US FINANCE II LLC CALLABLE NOTES F	SEMI-ANN.	4.875% 06/25/2048		87,539	85,820
		110,000.000			
07274EAL7 BAYER US FINANCE LLC CALLABLE NOTES FIXE	SEMI-ANN.	6.500% 11/21/2033		398,956	406,877
		400,000.000			
07274EAM5 BAYER US FINANCE LLC CALLABLE NOTES FIXE	SEMI-ANN.	6.875% 11/21/2053		334,595	333,234
		330,000.000			
072863AJ2 BAYLOR SCOTT & WHITE HOLDINGS CALLABLE B	SEMI-ANN.	2.839% 11/15/2050		382,215	276,912
		435,000.000			
05555AAD7 BBCMS MORTGAGE TRUST 2024-C26 2024-C26 A	MONTHLY	5.829% 05/15/2057		437,726	443,598
		425,000.000			
05547HAC5 BBCMS TRUST 2015-SRCH 2015-SRCH A2 4.197	MONTHLY	4.197% 08/10/2035		617,954	573,630
		600,000.000			
05547HAN1 BBCMS TRUST 2015-SRCH 2015-SRCH D VARIAB	MONTHLY	FLOATING 08/10/2035		402,460	358,267
		400,000.000			
075887BW8 BECTON DICKINSON & CO CALLABLE NOTES FIX	SEMI-ANN.	3.700% 06/06/2027		4,332,853	3,685,431
		3,775,000.000			
075887CK3 BECTON DICKINSON & CO CALLABLE NOTES FIX	SEMI-ANN.	3.794% 05/20/2050		242,083	172,260
		233,000.000			
075887BX6 BECTON DICKINSON & CO CALLABLE NOTES FIX	SEMI-ANN.	4.669% 06/06/2047		128,366	85,700
		100,000.000			
075887BG3 BECTON DICKINSON & CO CALLABLE NOTES FIX	SEMI-ANN.	4.685% 12/15/2044		205,398	136,693
		158,000.000			
075887BM0 BECTON DICKINSON & CO CALLABLE NOTES FIX	SEMI-ANN.	4.875% 05/15/2044		37,106	25,879
		30,000.000			
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		MACYS DB TEMPORARY COMPOSITE		PAGE 32 C 13254	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE
		SHARES / PAR			
BLH22B0	BECTON DICKINSON EURO FINANCE SARL CALLA	ANNUAL	1.213% 02/12/2036	362,925	246,152
			300,000.000		
0778FPAA7	BELL TELEPHONE CO OF CANADA OR BELL CANA	SEMI-ANN.	4.464% 04/01/2048	50,605	48,579
			60,000.000		
0778FPAB5	BELL TELEPHONE CO OF CANADA OR BELL CANA	SEMI-ANN.	4.300% 07/29/2049	402,190	277,868
			355,000.000		
0778FPAN9	BELL TELEPHONE CO OF CANADA OR BELL CANA	SEMI-ANN.	5.550% 02/15/2054	233,029	225,432
			240,000.000		
084659AM3	BERKSHIRE HATHAWAY ENERGY CO CALLABLE NO	SEMI-ANN.	3.250% 04/15/2028	2,333,038	1,950,992
			2,050,000.000		
084664BV2	BERKSHIRE HATHAWAY FINANCE CORP CALLABLE	SEMI-ANN.	4.300% 05/15/2043	52,240	34,642
			40,000.000		
084664CV1	BERKSHIRE HATHAWAY FINANCE CORP CALLABLE	SEMI-ANN.	2.850% 10/15/2050	473,394	367,771
			585,000.000		
084664DB4	BERKSHIRE HATHAWAY FINANCE CORP CALLABLE	SEMI-ANN.	3.850% 03/15/2052	351,799	352,346
			465,000.000		
08576PAH4	BERRY GLOBAL INC CALLABLE NOTES FIXED 1.	SEMI-ANN.	1.570% 01/15/2026	676,988	651,396
			675,000.000		
08576PAF8	BERRY GLOBAL INC CALLABLE NOTES FIXED 1.	SEMI-ANN.	1.650% 01/15/2027	2,622,480	2,457,310
			2,625,000.000		
055451AV0	BHP BILLITON FINANCE USA LTD CALLABLE NO	SEMI-ANN.	5.000% 09/30/2043	147,618	98,194
			105,000.000		
092113AS8	BLACK HILLS CORP CALLABLE NOTES FIXED 3.	SEMI-ANN.	3.875% 10/15/2049	11,315	7,249
			10,000.000		
092113AN9	BLACK HILLS CORP CALLABLE NOTES FIXED 4.	SEMI-ANN.	4.200% 09/15/2046	1,781,985	1,176,740
			1,500,000.000		
092113AX7	BLACK HILLS CORP CALLABLE NOTES FIXED 6%	SEMI-ANN.	6.000% 01/15/2035	60,092	61,950
			60,000.000		
09290DAC5	BLACKROCK FUNDING INC CALLABLE NOTES FIX	SEMI-ANN.	5.250% 03/14/2054	438,427	413,483
			437,000.000		
09290DAK7	BLACKROCK FUNDING INC CALLABLE NOTES FIX	SEMI-ANN.	5.350% 01/08/2055	170,284	162,596
			170,000.000		
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		MACYS DB TEMPORARY COMPOSITE		PAGE 33 C 13254	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE
		SHARES / PAR			
095796AK4	BLUE RACER MIDSTREAM LLC / BLUE RACER FI	SEMI-ANN.	7.250% 07/15/2032	130,908	133,553
			130,000.000		
05593MAD5	BMO 2024-C9 MORTGAGE TRUST 2024-C9 A5 5.	MONTHLY	5.759% 07/15/2057	813,984	775,891
			750,000.000		
05565ASK0	BNP PARIBAS SA CALLABLE NOTES VARIABLE U	SEMI-ANN.	4.625% 12/31/2164	500,000	421,479
			500,000.000		
09659W2L7	BNP PARIBAS SA CALLABLE NOTES VARIABLE 0	SEMI-ANN.	2.219% 06/09/2026	3,015,072	2,862,512
			2,900,000.000		
05581KAF8	BNP PARIBAS SA CALLABLE NOTES VARIABLE 1	SEMI-ANN.	5.335% 06/12/2029	625,000	627,351
			625,000.000		
09659T2C4	BNP PARIBAS SA NOTES FIXED 2.824% 26/JAN	SEMI-ANN.	2.824% 01/26/2041	243,038	169,860
			250,000.000		
097023CM5	BOEING CO/THE CALLABLE NOTES FIXED 2.7%	SEMI-ANN.	2.700% 02/01/2027	572,158	535,662
			562,000.000		
097023CN3	BOEING CO/THE CALLABLE NOTES FIXED 2.95%	SEMI-ANN.	2.950% 02/01/2030	458,052	462,384
			518,000.000		
097023CH6	BOEING CO/THE CALLABLE NOTES FIXED 3.1%	SEMI-ANN.	3.100% 05/01/2026	3,353,441	3,119,418
			3,200,000.000		
097023CP8	BOEING CO/THE CALLABLE NOTES FIXED 3.25%	SEMI-ANN.	3.250% 02/01/2035	372,483	323,120
			405,000.000		
097023BS3	BOEING CO/THE CALLABLE NOTES FIXED 3.375	SEMI-ANN.	3.375% 06/15/2046	182,584	125,147
			193,000.000		
097023CE3	BOEING CO/THE CALLABLE NOTES FIXED 3.5%	SEMI-ANN.	3.500% 03/01/2039	210,703	189,335
			255,000.000		
097023BY0	BOEING CO/THE CALLABLE NOTES FIXED 3.55%	SEMI-ANN.	3.550% 03/01/2038	848,702	670,072
			885,000.000		
097023CJ2	BOEING CO/THE CALLABLE NOTES FIXED 3.6%	SEMI-ANN.	3.600% 05/01/2034	1,022,720	1,012,936
			1,210,000.000		
097023BZ7	BOEING CO/THE CALLABLE NOTES FIXED 3.625	SEMI-ANN.	3.625% 03/01/2048	330,054	246,598
			370,000.000		
097023BV6	BOEING CO/THE CALLABLE NOTES FIXED 3.65%	SEMI-ANN.	3.650% 03/01/2047	34,371	33,806
			50,000.000		
JPMorgan Investor Services		J.P.Morgan			

IDENTITY OF ISSUE, BORROWER, LESSOR					DESCRIPTION OF INVESTMENT			COST	CURRENT VALUE
					SHARES / PAR				
097023CQ6	BOEING	CO/THE	CALLABLE	NOTES FIXED 3.75%	SEMI-ANN.	3.750%	02/01/2050	206,849	168,393
						246,000.000			
097023CF0	BOEING	CO/THE	CALLABLE	NOTES FIXED 3.825	SEMI-ANN.	3.825%	03/01/2059	35,444	35,461
						55,000.000			
097023CB9	BOEING	CO/THE	CALLABLE	NOTES FIXED 3.85%	SEMI-ANN.	3.850%	11/01/2048	160,517	120,155
						175,000.000			
097023CK9	BOEING	CO/THE	CALLABLE	NOTES FIXED 3.9%	SEMI-ANN.	3.900%	05/01/2049	423,234	299,745
						430,000.000			
097023CR4	BOEING	CO/THE	CALLABLE	NOTES FIXED 3.95%	SEMI-ANN.	3.950%	08/01/2059	166,889	162,557
						245,000.000			
097023CU7	BOEING	CO/THE	CALLABLE	NOTES FIXED 5.04%	SEMI-ANN.	5.040%	05/01/2027	2,052,846	1,804,319
						1,800,000.000			
097023CY9	BOEING	CO/THE	CALLABLE	NOTES FIXED 5.15%	SEMI-ANN.	5.150%	05/01/2030	1,977,578	1,811,533
						1,838,000.000			
097023CV5	BOEING	CO/THE	CALLABLE	NOTES FIXED 5.705	SEMI-ANN.	5.705%	05/01/2040	248,721	190,450
						200,000.000			
097023CW3	BOEING	CO/THE	CALLABLE	NOTES FIXED 5.805	SEMI-ANN.	5.805%	05/01/2050	953,205	863,276
						930,000.000			
097023CX1	BOEING	CO/THE	CALLABLE	NOTES FIXED 5.93%	SEMI-ANN.	5.930%	05/01/2060	3,945,255	3,609,696
						3,895,000.000			
097023DQ5	BOEING	CO/THE	CALLABLE	NOTES FIXED 6.298	SEMI-ANN.	6.298%	05/01/2029	2,319,000	2,404,003
						2,319,000.000			
097023DS1	BOEING	CO/THE	CALLABLE	NOTES FIXED 6.528	SEMI-ANN.	6.528%	05/01/2034	8,969,494	9,012,190
						8,600,000.000			
097023DT9	BOEING	CO/THE	CALLABLE	NOTES FIXED 6.858	SEMI-ANN.	6.858%	05/01/2054	305,783	302,436
						284,000.000			
097023DU6	BOEING	CO/THE	CALLABLE	NOTES FIXED 7.008	SEMI-ANN.	7.008%	05/01/2064	251,225	265,749
						250,000.000			
101137AU1	BOSTON	SCIENTIFIC	CORP	CALLABLE NOTES FI	SEMI-ANN.	4.700%	03/01/2049	31,408	21,104
						24,000.000			
101137AE7	BOSTON	SCIENTIFIC	CORP	CALLABLE NOTES FI	SEMI-ANN.	FLOATING	11/15/2035	219,782	214,523
	RATINGS: BA1	BBB-				195,000.000			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		MACYS DB TEMPORARY COMPOSITE		PAGE 35 C 13254	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
101137AL1 BOSTON SCIENTIFIC CORP CALLABLE NOTES FI RATINGS: BA1 BBB-		SEMI-ANN. 7.375% 01/15/2040 143,000.000		178,965	167,722
10373QBW9 BP CAPITAL MARKETS AMERICA INC CALLABLE		SEMI-ANN. 4.989% 04/10/2034 240,000.000		239,947	233,500
10373QCA6 BP CAPITAL MARKETS AMERICA INC CALLABLE		SEMI-ANN. 5.227% 11/17/2034 60,000.000		59,939	59,146
10373QBG4 BP CAPITAL MARKETS AMERICA INC CALLABLE		SEMI-ANN. 3.000% 02/24/2050 611,000.000		493,062	389,103
10373QBQ2 BP CAPITAL MARKETS AMERICA INC CALLABLE		SEMI-ANN. 3.379% 02/08/2061 75,000.000		53,191	47,570
05565QDH8 BP CAPITAL MARKETS PLC CALLABLE NOTES FI		SEMI-ANN. 3.723% 11/28/2028 975,000.000		1,120,285	937,532
105340AS2 BRANDYWINE OPERATING PARTNERSHIP LP CALL		SEMI-ANN. 8.875% 04/12/2029 500,000.000		497,525	532,081
10570FAA3 BRAVO RESIDENTIAL FUNDING TRUST 2024-NQM		MONTHLY FLOATING 12/01/2063 1,683,352.670		1,683,322	1,690,680
110122DH8 BRISTOL-MYERS SQUIBB CO CALLABLE NOTES F		SEMI-ANN. 4.625% 05/15/2044 725,000.000		876,678	640,000
110122DR6 BRISTOL-MYERS SQUIBB CO CALLABLE NOTES F		SEMI-ANN. 2.350% 11/13/2040 170,000.000		114,202	112,964
110122DS4 BRISTOL-MYERS SQUIBB CO CALLABLE NOTES F		SEMI-ANN. 2.550% 11/13/2050 130,000.000		81,918	75,338
110122AU2 BRISTOL-MYERS SQUIBB CO CALLABLE NOTES F		SEMI-ANN. 3.250% 08/01/2042 100,000.000		104,418	73,509
110122DV7 BRISTOL-MYERS SQUIBB CO CALLABLE NOTES F		SEMI-ANN. 3.550% 03/15/2042 260,000.000		202,459	201,158
110122DW5 BRISTOL-MYERS SQUIBB CO CALLABLE NOTES F		SEMI-ANN. 3.700% 03/15/2052 200,000.000		155,854	145,796
110122DX3 BRISTOL-MYERS SQUIBB CO CALLABLE NOTES F		SEMI-ANN. 3.900% 03/15/2062 115,000.000		83,629	82,430
110122CR7 BRISTOL-MYERS SQUIBB CO CALLABLE NOTES F		SEMI-ANN. 4.250% 10/26/2049 85,000.000		72,889	68,791
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR			MACYS DB TEMPORARY COMPOSITE		PAGE 36 C 13254	
			BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
110122DK1	BRISTOL-MYERS SQUIBB CO	CALLABLE NOTES F	SEMI-ANN.	4.350% 11/15/2047 600,000.000	653,799	495,888
110122DL9	BRISTOL-MYERS SQUIBB CO	CALLABLE NOTES F	SEMI-ANN.	4.550% 02/20/2048 78,000.000	105,759	66,409
110122EF1	BRISTOL-MYERS SQUIBB CO	CALLABLE NOTES F	SEMI-ANN.	4.900% 02/22/2029 4,523,000.000	4,520,075	4,542,959
110122EJ3	BRISTOL-MYERS SQUIBB CO	CALLABLE NOTES F	SEMI-ANN.	5.500% 02/22/2044 200,000.000	198,490	198,859
110122EK0	BRISTOL-MYERS SQUIBB CO	CALLABLE NOTES F	SEMI-ANN.	5.550% 02/22/2054 2,146,000.000	2,137,573	2,082,425
110122EL8	BRISTOL-MYERS SQUIBB CO	CALLABLE NOTES F	SEMI-ANN.	5.650% 02/22/2064 105,000.000	104,966	101,290
110122DF2	BRISTOL-MYERS SQUIBB CO	CALLABLE NOTES F	SEMI-ANN.	5.700% 10/15/2040 55,000.000	59,333	54,592
110122DJ4	BRISTOL-MYERS SQUIBB CO	CALLABLE NOTES F	SEMI-ANN.	5.000% 08/15/2045 65,000.000	55,599	60,189
110122EC8	BRISTOL-MYERS SQUIBB CO	CALLABLE NOTES F	SEMI-ANN.	6.400% 11/15/2063 195,000.000	214,162	209,256
111021AN1	BRITISH TELECOMMUNICATIONS PLC	CALLABLE	SEMI-ANN.	4.250% 11/08/2049 500,000.000	500,000	388,845
11135FBF7	BROADCOM INC	CALLABLE NOTES FIXED 2.6% 1	SEMI-ANN.	2.600% 02/15/2033 3,532,000.000	2,837,918	2,920,293
11135FBP5	BROADCOM INC	CALLABLE NOTES FIXED 3.137%	SEMI-ANN.	3.137% 11/15/2035 1,184,000.000	1,144,721	967,124
11135FBQ3	BROADCOM INC	CALLABLE NOTES FIXED 3.187%	SEMI-ANN.	3.187% 11/15/2036 2,264,000.000	2,117,212	1,824,371
11135FBL4	BROADCOM INC	CALLABLE NOTES FIXED 3.469%	SEMI-ANN.	3.469% 04/15/2034 7,154,000.000	7,573,827	6,201,957
11135FBJ9	BROADCOM INC	CALLABLE NOTES FIXED 3.5% 1	SEMI-ANN.	3.500% 02/15/2041 775,000.000	733,686	605,477
11135FBG5	BROADCOM INC	CALLABLE NOTES FIXED 3.75%	SEMI-ANN.	3.750% 02/15/2051 106,000.000	106,611	79,029
JPMorgan Investor Services			J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		MACYS DB TEMPORARY COMPOSITE		PAGE 37 C 13254	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
11135FCD1 BROADCOM INC CALLABLE NOTES FIXED 4.8% 1	SEMI-ANN.	4.800% 10/15/2034		419,131	405,339
		420,000.000			
11271LAF9 BROOKFIELD FINANCE INC CALLABLE NOTES FI	SEMI-ANN.	3.500% 03/30/2051		627,540	414,315
		600,000.000			
11271LAJ1 BROOKFIELD FINANCE INC CALLABLE NOTES FI	SEMI-ANN.	3.625% 02/15/2052		28,527	27,878
		40,000.000			
11271LAL6 BROOKFIELD FINANCE INC CALLABLE NOTES FI	SEMI-ANN.	5.968% 03/04/2054		40,000	40,487
		40,000.000			
114259AP9 BROOKLYN UNION GAS CO/THE CALLABLE NOTES	SEMI-ANN.	4.504% 03/10/2046		700,000	566,211
		700,000.000			
11575TAC2 BROWN UNIVERSITY CALLABLE BOND FIXED 2.9	SEMI-ANN.	2.924% 09/01/2050		52,108	49,799
		75,000.000			
115637AT7 BROWN-FORMAN CORP CALLABLE NOTES FIXED 4	SEMI-ANN.	4.000% 04/15/2038		148,591	144,008
		165,000.000			
118230AQ4 BUCKEYE PARTNERS LP CALLABLE NOTES FIXED	SEMI-ANN.	3.950% 12/01/2026		64,387	61,602
		64,000.000			
118230AR2 BUCKEYE PARTNERS LP CALLABLE NOTES FIXED	SEMI-ANN.	4.125% 12/01/2027		46,209	42,921
		45,000.000			
118230AU5 BUCKEYE PARTNERS LP CALLABLE NOTES FIXED	SEMI-ANN.	4.500% 03/01/2028		142,244	142,270
		150,000.000			
118230AP6 BUCKEYE PARTNERS LP CALLABLE NOTES FIXED	SEMI-ANN.	5.600% 10/15/2044		32,120	36,063
		44,000.000			
118230AV3 BUCKEYE PARTNERS LP CALLABLE NOTES FIXED	SEMI-ANN.	6.875% 07/01/2029		60,265	60,722
		60,000.000			
12008RAP2 BUILDERS FIRSTSOURCE INC CALLABLE NOTES	SEMI-ANN.	4.250% 02/01/2032		44,389	44,156
		50,000.000			
12008RAN7 BUILDERS FIRSTSOURCE INC CALLABLE NOTES	SEMI-ANN.	5.000% 03/01/2030		151,389	156,848
		165,000.000			
120568BE9 BUNGE LTD FINANCE CORP CALLABLE NOTES FI	SEMI-ANN.	4.200% 09/17/2029		442,504	429,728
		443,000.000			
12189LAA9 BURLINGTON NORTHERN SANTA FE LLC CALLABL	SEMI-ANN.	5.750% 05/01/2040		1,043,968	734,612
		715,000.000			
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR			MACYS DB TEMPORARY COMPOSITE		PAGE 38 C 13254	
			BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
12189LAC5	BURLINGTON NORTHERN SANTA FE LLC	CALLABL	SEMI-ANN.	5.050% 03/01/2041 155,000.000	197,839	146,715
12189LAG6	BURLINGTON NORTHERN SANTA FE LLC	CALLABL	SEMI-ANN.	4.950% 09/15/2041 325,000.000	408,196	302,758
12189LAJ0	BURLINGTON NORTHERN SANTA FE LLC	CALLABL	SEMI-ANN.	4.400% 03/15/2042 90,000.000	94,302	78,137
12189LAK7	BURLINGTON NORTHERN SANTA FE LLC	CALLABL	SEMI-ANN.	4.375% 09/01/2042 65,000.000	79,593	56,307
12189LAP6	BURLINGTON NORTHERN SANTA FE LLC	CALLABL	SEMI-ANN.	5.150% 09/01/2043 379,000.000	511,195	363,093
12189LAU5	BURLINGTON NORTHERN SANTA FE LLC	CALLABL	SEMI-ANN.	4.550% 09/01/2044 155,000.000	201,560	135,179
12189LAZ4	BURLINGTON NORTHERN SANTA FE LLC	CALLABL	SEMI-ANN.	3.900% 08/01/2046 225,000.000	285,665	176,201
12189LBD2	BURLINGTON NORTHERN SANTA FE LLC	CALLABL	SEMI-ANN.	4.150% 12/15/2048 110,000.000	126,428	88,318
12189LBJ9	BURLINGTON NORTHERN SANTA FE LLC	CALLABL	SEMI-ANN.	4.450% 01/15/2053 125,000.000	124,309	104,852
12189LAE1	BURLINGTON NORTHERN SANTA FE LLC	CALLABL	SEMI-ANN.	5.400% 06/01/2041 115,000.000	137,947	113,156
12189LAN1	BURLINGTON NORTHERN SANTA FE LLC	CALLABL	SEMI-ANN.	4.450% 03/15/2043 100,000.000	124,259	87,021
12189LAS0	BURLINGTON NORTHERN SANTA FE LLC	CALLABL	SEMI-ANN.	4.900% 04/01/2044 80,000.000	71,418	73,372
12189LAX9	BURLINGTON NORTHERN SANTA FE LLC	CALLABL	SEMI-ANN.	4.700% 09/01/2045 125,000.000	146,767	110,565
12189LBF7	BURLINGTON NORTHERN SANTA FE LLC	CALLABL	SEMI-ANN.	3.050% 02/15/2051 100,000.000	91,013	65,777
12189LBG5	BURLINGTON NORTHERN SANTA FE LLC	CALLABL	SEMI-ANN.	3.300% 09/15/2051 95,000.000	87,729	65,241
12189LBH3	BURLINGTON NORTHERN SANTA FE LLC	CALLABL	SEMI-ANN.	2.875% 06/15/2052 220,000.000	180,888	137,149
JPMorgan Investor Services			J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		MACYS DB TEMPORARY COMPOSITE		PAGE 39 C 13254	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE
		SHARES / PAR			
12189LBL4	BURLINGTON NORTHERN SANTA FE LLC CALLABL	SEMI-ANN.	5.500% 03/15/2055	157,878	152,735
			155,000.000		
12433BAA5	BX COMMERCIAL MORTGAGE TRUST 2024-MDHS 2	MONTHLY	FLOATING 05/15/2041	140,662	141,676
			141,014.520		
05611VAA9	BX COMMERCIAL MORTGAGE TRUST 2024-XL4 20	MONTHLY	FLOATING 02/15/2039	2,520,906	2,537,491
			2,527,224.480		
05612GAA1	BX COMMERCIAL MORTGAGE TRUST 2024-XL5 20	MONTHLY	FLOATING 03/15/2041	1,488,922	1,498,718
			1,492,654.070		
05612AAA4	BX TRUST 2024-BIO 2024-BIO A FLOATING 15	MONTHLY	FLOATING 02/15/2041	2,493,750	2,502,344
			2,500,000.000		
127387AN8	CADENCE DESIGN SYSTEMS INC CALLABLE NOTE	SEMI-ANN.	4.300% 09/10/2029	135,807	133,299
			136,000.000		
12769GAA8	CAESARS ENTERTAINMENT INC CALLABLE NOTES	SEMI-ANN.	4.625% 10/15/2029	60,554	65,538
			70,000.000		
12769GAC4	CAESARS ENTERTAINMENT INC CALLABLE NOTES	SEMI-ANN.	6.500% 02/15/2032	30,000	30,135
			30,000.000		
12769GAD2	CAESARS ENTERTAINMENT INC CALLABLE NOTES	SEMI-ANN.	6.000% 10/15/2032	215,000	207,296
			215,000.000		
1301ETAA0	CALIFORNIA ENDOWMENT/THE CALLABLE MEDIUM	SEMI-ANN.	2.498% 04/01/2051	400,000	236,896
			400,000.000		
133131AY8	CAMDEN PROPERTY TRUST CALLABLE NOTES FIX	SEMI-ANN.	3.350% 11/01/2049	419,663	258,364
			375,000.000		
133434AC4	CAMERON LNG LLC CALLABLE NOTES FIXED 3.4	SEMI-ANN.	3.402% 01/15/2038	75,000	62,259
			75,000.000		
136375CP5	CANADIAN NATIONAL RAILWAY CO CALLABLE NO	SEMI-ANN.	3.650% 02/03/2048	47,788	30,141
			40,000.000		
136385AZ4	CANADIAN NATURAL RESOURCES LTD CALLABLE	SEMI-ANN.	2.050% 07/15/2025	2,318,756	2,216,243
			2,250,000.000		
136385AG6	CANADIAN NATURAL RESOURCES LTD CALLABLE	SEMI-ANN.	5.850% 02/01/2035	118,325	105,477
RATINGS: BAA2 BBB			105,000.000		
136385AL5	CANADIAN NATURAL RESOURCES LTD CALLABLE	SEMI-ANN.	6.250% 03/15/2038	461,181	375,050
RATINGS: BAA2 BBB			367,000.000		
JPMorgan Investor Services					
J.P.Morgan					

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		MACYS DB TEMPORARY COMPOSITE		PAGE 40 C 13254	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
136385AP6 CANADIAN NATURAL RESOURCES LTD CALLABLE RATINGS: BAA2 BBB		SEMI-ANN. 6.750% 02/01/2039 75,000.000		92,906	79,510
13645RAV6 CANADIAN PACIFIC RAILWAY CO CALLABLE NOT		SEMI-ANN. 4.800% 09/15/2035 50,000.000		64,892	47,692
13645RAF1 CANADIAN PACIFIC RAILWAY CO CALLABLE NOT RATINGS: BAA3 BBB		SEMI-ANN. 5.950% 05/15/2037 70,000.000		81,210	72,572
13648TAG2 CANADIAN PACIFIC RAILWAY CO CALLABLE NOT		SEMI-ANN. 3.500% 05/01/2050 10,000.000		7,224	7,096
13645RBH6 CANADIAN PACIFIC RAILWAY CO CALLABLE NOT		SEMI-ANN. 3.100% 12/02/2051 405,000.000		314,204	263,752
13648TAH0 CANADIAN PACIFIC RAILWAY CO CALLABLE NOT		SEMI-ANN. 4.200% 11/15/2069 75,000.000		59,794	55,140
13645RAX2 CANADIAN PACIFIC RAILWAY CO CALLABLE NOT		SEMI-ANN. 6.125% 09/15/2115 70,000.000		73,305	70,158
13648TAD9 CANADIAN PACIFIC RAILWAY CO NOTES		SEMI-ANN. 4.300% 05/15/2043 700,000.000		689,647	590,932
14040HCM5 CAPITAL ONE FINANCIAL CORP CALLABLE NOTE		SEMI-ANN. 2.636% 03/03/2026 2,325,000.000		2,325,000	2,315,188
14040HCS2 CAPITAL ONE FINANCIAL CORP CALLABLE NOTE		SEMI-ANN. 4.927% 05/10/2028 2,805,000.000		2,805,000	2,795,764
14040HDC6 CAPITAL ONE FINANCIAL CORP CALLABLE NOTE		SEMI-ANN. 7.624% 10/30/2031 1,390,000.000		1,540,716	1,535,017
14040HCJ2 CAPITAL ONE FINANCIAL CORP CALLABLE NOTE		SEMI-ANN. 2.618% 11/02/2032 275,000.000		274,808	227,742
14040HDH5 CAPITAL ONE FINANCIAL CORP CALLABLE NOTE		SEMI-ANN. 5.884% 07/26/2035 2,520,000.000		2,610,276	2,535,344
14149YBJ6 CARDINAL HEALTH INC CALLABLE NOTES FIXED		SEMI-ANN. 3.410% 06/15/2027 1,292,000.000		1,222,947	1,252,068
14149YBM9 CARDINAL HEALTH INC CALLABLE NOTES FIXED		SEMI-ANN. 4.368% 06/15/2047 71,000.000		63,296	56,769
14149YBB3 CARDINAL HEALTH INC CALLABLE NOTES FIXED		SEMI-ANN. 4.500% 11/15/2044 80,000.000		88,500	65,938
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		MACYS DB TEMPORARY COMPOSITE		PAGE 41 C 13254	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
14149YBN7	CARDINAL HEALTH INC CALLABLE NOTES FIXED	SEMI-ANN. 5.125% 02/15/2029		864,334	866,289
		865,000.000			
14149YBS6	CARDINAL HEALTH INC CALLABLE NOTES FIXED	SEMI-ANN. 5.350% 11/15/2034		3,166,078	3,108,447
		3,175,000.000			
14149YBT4	CARDINAL HEALTH INC CALLABLE NOTES FIXED	SEMI-ANN. 5.750% 11/15/2054		205,186	197,363
		206,000.000			
141781BX1	CARGILL INC CALLABLE NOTES FIXED 4.375%	SEMI-ANN. 4.375% 04/22/2052		100,698	82,573
		100,000.000			
143658BS0	CARNIVAL CORP CALLABLE NOTES FIXED 10.5%	SEMI-ANN. 10.500% 06/01/2030		45,000	48,102
		45,000.000			
143658BR2	CARNIVAL CORP CALLABLE NOTES FIXED 6% 01	SEMI-ANN. 6.000% 05/01/2029		50,000	49,882
		50,000.000			
143658BV3	CARNIVAL CORP CONVERTIBLE BOND FIXED 5.7	SEMI-ANN. 5.750% 12/01/2027		35,406	50,300
		25,000.000			
14448CAP9	CARRIER GLOBAL CORP CALLABLE NOTES FIXED	SEMI-ANN. 2.493% 02/15/2027		2,213,740	2,007,907
		2,100,000.000			
14448CAR5	CARRIER GLOBAL CORP CALLABLE NOTES FIXED	SEMI-ANN. 3.377% 04/05/2040		763,018	595,274
		770,000.000			
14448CAS3	CARRIER GLOBAL CORP CALLABLE NOTES FIXED	SEMI-ANN. 3.577% 04/05/2050		63,073	44,542
		62,000.000			
14448CBC7	CARRIER GLOBAL CORP CALLABLE NOTES FIXED	SEMI-ANN. 5.900% 03/15/2034		971,900	965,270
		932,000.000			
14448CBD5	CARRIER GLOBAL CORP CALLABLE NOTES FIXED	SEMI-ANN. 6.200% 03/15/2054		91,848	97,374
		92,000.000			
14745XAA6	CASE WESTERN RESERVE UNIVERSITY CALLABLE	SEMI-ANN. 5.405% 06/01/2122		575,506	537,803
		575,000.000			
149123CF6	CATERPILLAR INC CALLABLE NOTES FIXED 3.2	SEMI-ANN. 3.250% 09/19/2049		33,123	31,285
		45,000.000			
14918AAD1	CATHOLIC HEALTH SERVICES OF LONG ISLAND	SEMI-ANN. 3.368% 07/01/2050		44,764	30,279
		45,000.000			
12505BAH3	CBRE SERVICES INC CALLABLE NOTES FIXED 5	SEMI-ANN. 5.500% 04/01/2029		529,136	539,004
		530,000.000			
JPMorgan Investor Services					
J.P.Morgan					

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT			COST	CURRENT VALUE
		SHARES / PAR				
12505BAG5	CBRE SERVICES INC CALLABLE NOTES FIXED 5	SEMI-ANN.	5.950%	08/15/2034	613,588	644,630
			625,000.000			
1248EPCE1	CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL	SEMI-ANN.	4.500%	08/15/2030	177,250	170,543
			190,000.000			
1248EPCK7	CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL	SEMI-ANN.	4.250%	02/01/2031	117,558	108,941
			125,000.000			
1248EPCT8	CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL	SEMI-ANN.	7.375%	03/01/2031	148,326	152,923
			150,000.000			
1248EPCQ4	CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL	SEMI-ANN.	4.750%	02/01/2032	20,870	21,942
			25,000.000			
1248EPCP6	CCO HOLDINGS LLC / CCO HOLDINGS CAPITAL	SEMI-ANN.	4.250%	01/15/2034	125,000	101,411
			125,000.000			
15089QAW4	CELANESE US HOLDINGS LLC CALLABLE NOTES	SEMI-ANN.	FLOATING	11/15/2028	829,884	850,133
			830,000.000			
03073EAP0	CENCORA INC CALLABLE NOTES FIXED 3.45% 1	SEMI-ANN.	3.450%	12/15/2027	653,716	677,336
			700,000.000			
03073EAY1	CENCORA INC CALLABLE NOTES FIXED 5.15% 1	SEMI-ANN.	5.150%	02/15/2035	864,524	844,911
			865,000.000			
15135UAX7	CENOVUS ENERGY INC CALLABLE NOTES FIXED	SEMI-ANN.	3.750%	02/15/2052	137,594	126,552
			183,000.000			
15135UAR0	CENOVUS ENERGY INC CALLABLE NOTES FIXED	SEMI-ANN.	5.400%	06/15/2047	72,324	64,135
			72,000.000			
15189XBF4	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC	SEMI-ANN.	5.050%	03/01/2035	94,689	92,911
			95,000.000			
15189XAS7	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC	SEMI-ANN.	3.950%	03/01/2048	165,442	123,002
			160,000.000			
15189XAT5	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC	SEMI-ANN.	4.250%	02/01/2049	139,743	96,947
			120,000.000			
15189XAW8	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC	SEMI-ANN.	3.350%	04/01/2051	43,732	41,141
			60,000.000			
15189WAS9	CENTERPOINT ENERGY RESOURCES CORP CALLAB	SEMI-ANN.	5.400%	07/01/2034	150,277	149,735
			150,000.000			

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT			COST	CURRENT VALUE
		SHARES / PAR				
15189WAJ9	CENTERPOINT ENERGY RESOURCES CORP CALLAB	SEMI-ANN.	4.100%	09/01/2047	59,087	39,091
				50,000.000		
156504AM4	CENTURY COMMUNITIES INC CALLABLE NOTES F	SEMI-ANN.	3.875%	08/15/2029	144,117	134,373
				150,000.000		
BMCDTS1	CERVED GROUP SPA CALLABLE BOND FIXED 6%	SEMI-ANN.	6.000%	02/15/2029	100,825	100,061
				100,000.000		
12527GAD5	CF INDUSTRIES INC CALLABLE NOTES FIXED 4	SEMI-ANN.	4.950%	06/01/2043	1,211,010	881,593
				1,000,000.000		
808513BD6	CHARLES SCHWAB CORP/THE CALLABLE BOND VA	QUARTERLY	5.375%	12/31/2164	738,741	769,164
				774,000.000		
161175AY0	CHARTER COMMUNICATIONS OPERATING LLC / C	SEMI-ANN.	4.908%	07/23/2025	2,394,334	2,195,429
				2,198,000.000		
161175BX1	CHARTER COMMUNICATIONS OPERATING LLC / C	SEMI-ANN.	2.300%	02/01/2032	384,939	356,431
				450,000.000		
161175CP7	CHARTER COMMUNICATIONS OPERATING LLC / C	SEMI-ANN.	6.650%	02/01/2034	378,942	383,154
				372,000.000		
161175CR3	CHARTER COMMUNICATIONS OPERATING LLC / C	SEMI-ANN.	6.550%	06/01/2034	207,562	204,636
				200,000.000		
161175AZ7	CHARTER COMMUNICATIONS OPERATING LLC / C	SEMI-ANN.	6.384%	10/23/2035	265,079	279,602
				280,000.000		
161175BM5	CHARTER COMMUNICATIONS OPERATING LLC / C	SEMI-ANN.	5.375%	04/01/2038	86,462	62,287
				70,000.000		
161175BA1	CHARTER COMMUNICATIONS OPERATING LLC / C	SEMI-ANN.	6.484%	10/23/2045	818,226	605,282
				640,000.000		
161175BL7	CHARTER COMMUNICATIONS OPERATING LLC / C	SEMI-ANN.	5.375%	05/01/2047	702,529	517,654
				630,000.000		
161175BN3	CHARTER COMMUNICATIONS OPERATING LLC / C	SEMI-ANN.	5.750%	04/01/2048	218,475	145,457
				170,000.000		
161175BS2	CHARTER COMMUNICATIONS OPERATING LLC / C	SEMI-ANN.	5.125%	07/01/2049	356,708	232,012
				295,000.000		
161175CA0	CHARTER COMMUNICATIONS OPERATING LLC / C	SEMI-ANN.	3.900%	06/01/2052	3,478,149	2,324,542
				3,615,000.000		

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		MACYS DB TEMPORARY COMPOSITE		PAGE 44 C 13254	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
161175BY9	CHARTER COMMUNICATIONS OPERATING LLC / C	SEMI-ANN.	3.850% 04/01/2061 290,000.000	175,441	175,039
161175CC6	CHARTER COMMUNICATIONS OPERATING LLC / C	SEMI-ANN.	4.400% 12/01/2061 230,000.000	167,447	153,432
161175CG7	CHARTER COMMUNICATIONS OPERATING LLC / C	SEMI-ANN.	3.950% 06/30/2062 690,000.000	555,108	420,996
16412XAL9	CHENIERE CORPUS CHRISTI HOLDINGS LLC CAL	SEMI-ANN.	2.742% 12/31/2039 500,000.000	431,995	398,537
16411QAQ4	CHENIERE ENERGY PARTNERS LP CALLABLE NOT	SEMI-ANN.	5.950% 06/30/2033 750,000.000	748,305	768,206
166764CA6	CHEVRON CORP CALLABLE NOTES FIXED 3.078%	SEMI-ANN.	3.078% 05/11/2050 5,000.000	3,395	3,314
166756AH9	CHEVRON USA INC CALLABLE NOTES FIXED 2.3	SEMI-ANN.	2.343% 08/12/2050 68,000.000	40,973	38,278
16876HAB5	CHILDREN'S HEALTH SYSTEM OF TEXAS CALLAB	SEMI-ANN.	2.511% 08/15/2050 60,000.000	56,939	35,278
16876BAB8	CHILDREN'S HOSPITAL CORP/THE CALLABLE BO	SEMI-ANN.	2.585% 02/01/2050 50,000.000	48,229	30,165
169905AG1	CHOICE HOTELS INTERNATIONAL INC CALLABLE	SEMI-ANN.	3.700% 01/15/2031 714,000.000	640,956	642,496
12543DBM1	CHS/COMMUNITY HEALTH SYSTEMS INC CALLABL	SEMI-ANN.	5.250% 05/15/2030 25,000.000	21,688	20,533
12543DBK5	CHS/COMMUNITY HEALTH SYSTEMS INC CALLABL	SEMI-ANN.	4.750% 02/15/2031 130,000.000	131,421	100,863
171239AK2	CHUBB INA HOLDINGS LLC CALLABLE MEDIUM T	SEMI-ANN.	5.000% 03/15/2034 420,000.000	420,802	415,145
171239AJ5	CHUBB INA HOLDINGS LLC CALLABLE NOTES FI	SEMI-ANN.	3.050% 12/15/2061 100,000.000	62,921	60,858
125523AZ3	CIGNA GROUP/THE CALLABLE NOTES FIXED 3.0	SEMI-ANN.	3.050% 10/15/2027 825,000.000	916,823	789,435
125523CJ7	CIGNA GROUP/THE CALLABLE NOTES FIXED 3.2	SEMI-ANN.	3.200% 03/15/2040 1,080,000.000	1,102,276	792,318
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR			MACYS DB TEMPORARY COMPOSITE		PAGE 45 C 13254	
			BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
125523CK4	CIGNA GROUP/THE CALLABLE NOTES FIXED 3.4	SEMI-ANN.	3.400%	03/15/2050	74,773	62,557
			95,000.000			
125523BK5	CIGNA GROUP/THE CALLABLE NOTES FIXED 3.8	SEMI-ANN.	3.875%	10/15/2047	479,138	309,959
			425,000.000			
125523AJ9	CIGNA GROUP/THE CALLABLE NOTES FIXED 4.8	SEMI-ANN.	4.800%	08/15/2038	702,866	538,680
			594,000.000			
125523AK6	CIGNA GROUP/THE CALLABLE NOTES FIXED 4.9	SEMI-ANN.	4.900%	12/15/2048	109,023	102,399
			120,000.000			
125523CW8	CIGNA GROUP/THE CALLABLE NOTES FIXED 5.6	SEMI-ANN.	5.600%	02/15/2054	364,246	356,355
			380,000.000			
125523CD0	CIGNA GROUP/THE CALLABLE NOTES FIXED 6.1	SEMI-ANN.	6.125%	11/15/2041	38,391	35,642
			35,000.000			
172441BF3	CINEMARK USA INC CALLABLE NOTES FIXED 5.	SEMI-ANN.	5.250%	07/15/2028	77,512	78,018
			80,000.000			
172441BH9	CINEMARK USA INC CALLABLE NOTES FIXED 7%	SEMI-ANN.	7.000%	08/01/2032	30,567	30,581
			30,000.000			
VEC98E7	CIRSA FINANCE INTERNATIONAL SARL CALLABL	SEMI-ANN.	7.875%	07/31/2028	108,740	109,508
			100,000.000			
17275RBV3	CISCO SYSTEMS INC CALLABLE NOTES FIXED 5	SEMI-ANN.	5.350%	02/26/2064	152,060	143,968
			150,000.000			
172967KY6	CITIGROUP INC CALLABLE NOTES FIXED 3.2%	SEMI-ANN.	3.200%	10/21/2026	2,442,149	2,139,861
			2,200,000.000			
172967MD0	CITIGROUP INC CALLABLE NOTES FIXED 4.65%	SEMI-ANN.	4.650%	07/23/2048	428,196	270,364
			315,000.000			
17308CC53	CITIGROUP INC CALLABLE NOTES VARIABLE 05	SEMI-ANN.	2.976%	11/05/2030	624,216	518,773
			575,000.000			
172967LD1	CITIGROUP INC CALLABLE NOTES VARIABLE 10	SEMI-ANN.	3.887%	01/10/2028	1,767,474	1,764,610
			1,800,000.000			
172967PL9	CITIGROUP INC CALLABLE NOTES VARIABLE 11	SEMI-ANN.	5.449%	06/11/2035	1,966,566	1,944,277
			1,960,000.000			
172967PG0	CITIGROUP INC CALLABLE NOTES VARIABLE 13	SEMI-ANN.	5.827%	02/13/2035	1,286,736	1,290,521
			1,295,000.000			
JPMorgan Investor Services			J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR			MACYS DB TEMPORARY COMPOSITE		PAGE 46 C 13254	
			BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
172967PA3	CITIGROUP INC	CALLABLE NOTES VARIABLE 17	SEMI-ANN.	6.270% 11/17/2033 2,535,000.000	2,539,066	2,657,134
172967PN5	CITIGROUP INC	CALLABLE NOTES VARIABLE 19	SEMI-ANN.	5.592% 11/19/2034 2,020,000.000	2,020,000	2,002,951
17327CAU7	CITIGROUP INC	CALLABLE NOTES VARIABLE 19	SEMI-ANN.	5.411% 09/19/2039 1,010,000.000	1,010,000	963,181
172967LJ8	CITIGROUP INC	CALLABLE NOTES VARIABLE 24	SEMI-ANN.	4.281% 04/24/2048 115,000.000	149,857	93,947
172967NU1	CITIGROUP INC	CALLABLE NOTES VARIABLE 24	SEMI-ANN.	4.910% 05/24/2033 5,200,000.000	5,067,549	5,029,362
172967MM0	CITIGROUP INC	CALLABLE NOTES VARIABLE 26	SEMI-ANN.	5.316% 03/26/2041 135,000.000	187,230	130,072
172967LS8	CITIGROUP INC	CALLABLE NOTES VARIABLE 27	SEMI-ANN.	3.520% 10/27/2028 1,475,000.000	1,661,469	1,419,478
172967JC6	CITIGROUP INC	NOTES FIXED 4.3% 20/NOV/20	SEMI-ANN.	4.300% 11/20/2026 1,600,000.000	1,852,967	1,585,401
172967KA8	CITIGROUP INC	NOTES FIXED 4.45% 29/SEP/2	SEMI-ANN.	4.450% 09/29/2027 1,975,000.000	2,321,498	1,948,447
172967JU6	CITIGROUP INC	NOTES FIXED 4.65% 30/JUL/2	SEMI-ANN.	4.650% 07/30/2045 160,000.000	185,776	139,792
172967HA2	CITIGROUP INC	NOTES FIXED 6.675% 13/SEP/	SEMI-ANN.	6.675% 09/13/2043 75,000.000	119,368	82,393
18013RAB3	CLAREMONT MCKENNA COLLEGE	CALLABLE BOND	SEMI-ANN.	3.775% 01/01/2122 30,000.000	26,873	19,429
18060TAC9	CLARIOS GLOBAL LP / CLARIOS US FINANCE C		SEMI-ANN.	6.750% 05/15/2028 90,000.000	90,000	91,634
18453HAE6	CLEAR CHANNEL OUTDOOR HOLDINGS INC	CALLA	SEMI-ANN.	9.000% 09/15/2028 180,000.000	182,471	188,487
18453HAD8	CLEAR CHANNEL OUTDOOR HOLDINGS INC	CALLA	SEMI-ANN.	7.500% 06/01/2029 50,000.000	41,313	43,747
18453HAF3	CLEAR CHANNEL OUTDOOR HOLDINGS INC	CALLA	SEMI-ANN.	7.875% 04/01/2030 30,000.000	30,000	30,876
JPMorgan Investor Services			J.P.Morgan			

IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT			COST	CURRENT VALUE
			SHARES / PAR				
18539UAC9	CLEARWAY ENERGY OPERATING LLC	CALLABLE N	SEMI-ANN.	4.750%	03/15/2028	107,322	105,197
					110,000.000		
18539UAD7	CLEARWAY ENERGY OPERATING LLC	CALLABLE N	SEMI-ANN.	3.750%	02/15/2031	107,052	100,141
					115,000.000		
18539UAE5	CLEARWAY ENERGY OPERATING LLC	CALLABLE N	SEMI-ANN.	3.750%	01/15/2032	12,942	12,804
					15,000.000		
185512AB6	CLECO SECURITIZATION I LLC	BOND FIXED 4.	SEMI-ANN.	4.646%	09/01/2044	104,986	98,625
					105,000.000		
186108CK0	CLEVELAND ELECTRIC ILLUMINATING CO/THE C		SEMI-ANN.	3.500%	04/01/2028	424,624	380,865
					400,000.000		
18972EAA3	CLYDESDALE ACQUISITION HOLDINGS INC	CALL	SEMI-ANN.	6.625%	04/15/2029	68,967	70,464
					70,000.000		
18972EAB1	CLYDESDALE ACQUISITION HOLDINGS INC	CALL	SEMI-ANN.	8.750%	04/15/2030	98,736	106,138
					105,000.000		
12572QAF2	CME GROUP INC	CALLABLE NOTES FIXED 5.3%	SEMI-ANN.	5.300%	09/15/2043	50,183	50,058
					50,000.000		
191216CX6	COCA-COLA CO/THE	CALLABLE NOTES FIXED 2.	SEMI-ANN.	2.600%	06/01/2050	143,312	129,812
					215,000.000		
191216DL1	COCA-COLA CO/THE	CALLABLE NOTES FIXED 3%	SEMI-ANN.	3.000%	03/05/2051	2,587,053	1,744,515
					2,645,000.000		
191216DZ0	COCA-COLA CO/THE	CALLABLE NOTES FIXED 5.	SEMI-ANN.	5.200%	01/14/2055	123,668	114,116
					120,000.000		
191216DT4	COCA-COLA CO/THE	CALLABLE NOTES FIXED 5.	SEMI-ANN.	5.400%	05/13/2064	315,509	298,840
					310,000.000		
191241AH1	COCA-COLA FEMSA SAB DE CV	CALLABLE NOTES	SEMI-ANN.	2.750%	01/22/2030	377,577	311,619
					348,000.000		
19685WAA9	COLT 2021-2 MORTGAGE LOAN TRUST 2021-2 A		MONTHLY	FLOATING	08/25/2066	104,307	105,344
					128,848.990		
19828TAB2	COLUMBIA PIPELINES OPERATING CO LLC	CALL	SEMI-ANN.	6.036%	11/15/2033	569,795	585,164
					570,000.000		
19828TAC0	COLUMBIA PIPELINES OPERATING CO LLC	CALL	SEMI-ANN.	6.544%	11/15/2053	134,943	141,684
					135,000.000		

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR			MACYS DB TEMPORARY COMPOSITE		PAGE 48 C 13254	
			BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
20030NCC3	COMCAST CORP	CALLABLE BOND FIXED 3.969%	SEMI-ANN.	3.969% 11/01/2047	122,119	89,484
				118,000.000		
20030NBK6	COMCAST CORP	CALLABLE BOND FIXED 4.75% 0	SEMI-ANN.	4.750% 03/01/2044	67,688	43,675
				50,000.000		
20030NDL2	COMCAST CORP	CALLABLE NOTES FIXED 2.8% 1	SEMI-ANN.	2.800% 01/15/2051	65,773	53,677
				90,000.000		
20030NDS7	COMCAST CORP	CALLABLE NOTES FIXED 2.887%	SEMI-ANN.	2.887% 11/01/2051	211,389	192,833
				320,000.000		
20030NDU2	COMCAST CORP	CALLABLE NOTES FIXED 2.937%	SEMI-ANN.	2.937% 11/01/2056	656,075	578,888
				991,000.000		
20030NDW8	COMCAST CORP	CALLABLE NOTES FIXED 2.987%	SEMI-ANN.	2.987% 11/01/2063	26,712	19,221
				34,000.000		
20030NCY5	COMCAST CORP	CALLABLE NOTES FIXED 3.25%	SEMI-ANN.	3.250% 11/01/2039	1,342,225	963,273
				1,270,000.000		
20030NBU4	COMCAST CORP	CALLABLE NOTES FIXED 3.4% 1	SEMI-ANN.	3.400% 07/15/2046	390,484	253,071
				360,000.000		
20030NCJ8	COMCAST CORP	CALLABLE NOTES FIXED 3.9% 0	SEMI-ANN.	3.900% 03/01/2038	218,137	159,889
				190,000.000		
20030NCE9	COMCAST CORP	CALLABLE NOTES FIXED 3.999%	SEMI-ANN.	3.999% 11/01/2049	277,098	218,890
				289,000.000		
20030NCT6	COMCAST CORP	CALLABLE NOTES FIXED 4.15%	SEMI-ANN.	4.150% 10/15/2028	2,849,460	2,316,573
				2,375,000.000		
20030NBG5	COMCAST CORP	CALLABLE NOTES FIXED 4.5% 1	SEMI-ANN.	4.500% 01/15/2043	232,866	150,042
				180,000.000		
20030NBQ3	COMCAST CORP	CALLABLE NOTES FIXED 4.6% 1	SEMI-ANN.	4.600% 08/15/2045	211,765	137,460
				160,000.000		
20030NCL3	COMCAST CORP	CALLABLE NOTES FIXED 4.6% 1	SEMI-ANN.	4.600% 10/15/2038	23,269	22,644
				25,000.000		
20030NCM1	COMCAST CORP	CALLABLE NOTES FIXED 4.7% 1	SEMI-ANN.	4.700% 10/15/2048	348,906	236,254
				275,000.000		
20030NCN9	COMCAST CORP	CALLABLE NOTES FIXED 4.95%	SEMI-ANN.	4.950% 10/15/2058	54,523	51,944
				60,000.000		
JPMorgan Investor Services			J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		MACYS DB TEMPORARY COMPOSITE		PAGE 49 C 13254	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
20030NCK5 COMCAST CORP CALLABLE NOTES FIXED 4% 01/	SEMI-ANN.	4.000% 03/01/2048		150,342	140,705
		185,000.000			
20030NEF4 COMCAST CORP CALLABLE NOTES FIXED 5.35%	SEMI-ANN.	5.350% 05/15/2053		83,370	78,836
		85,000.000			
20030NEG2 COMCAST CORP CALLABLE NOTES FIXED 5.5% 1	SEMI-ANN.	5.500% 05/15/2064		175,757	168,158
		180,000.000			
20030NEK3 COMCAST CORP CALLABLE NOTES FIXED 5.65%	SEMI-ANN.	5.650% 06/01/2054		553,379	538,125
		556,000.000			
200340AW7 COMERICA INC CALLABLE NOTES VARIABLE 30/	SEMI-ANN.	5.982% 01/30/2030		850,000	859,334
		850,000.000			
20268JAF0 COMMONSPIRIT HEALTH CALLABLE BOND FIXED	SEMI-ANN.	2.782% 10/01/2030		1,631,268	1,398,394
		1,580,000.000			
20268JAG8 COMMONSPIRIT HEALTH CALLABLE BOND FIXED	SEMI-ANN.	3.910% 10/01/2050		631,542	442,419
		600,000.000			
20268JAC7 COMMONSPIRIT HEALTH CALLABLE BOND FIXED	SEMI-ANN.	4.187% 10/01/2049		354,806	337,007
		430,000.000			
14916RAD6 COMMONSPIRIT HEALTH CALLABLE BOND FIXED	SEMI-ANN.	4.350% 11/01/2042		81,788	87,778
		105,000.000			
202795JH4 COMMONWEALTH EDISON CO CALLABLE BOND FIX	SEMI-ANN.	2.550% 06/15/2026		860,232	777,093
		800,000.000			
202795JU5 COMMONWEALTH EDISON CO CALLABLE BOND FIX	SEMI-ANN.	2.750% 09/01/2051		169,419	162,065
		275,000.000			
202795JT8 COMMONWEALTH EDISON CO CALLABLE BOND FIX	SEMI-ANN.	3.125% 03/15/2051		42,264	35,685
		55,000.000			
202795JQ4 COMMONWEALTH EDISON CO CALLABLE BOND FIX	SEMI-ANN.	3.200% 11/15/2049		196,326	123,107
		185,000.000			
202795JF8 COMMONWEALTH EDISON CO CALLABLE BOND FIX	SEMI-ANN.	3.700% 03/01/2045		348,407	252,091
		330,000.000			
202795JL5 COMMONWEALTH EDISON CO CALLABLE BOND FIX	SEMI-ANN.	3.750% 08/15/2047		95,124	71,016
		95,000.000			
202795JA9 COMMONWEALTH EDISON CO CALLABLE BOND FIX	SEMI-ANN.	3.800% 10/01/2042		54,262	39,488
		50,000.000			
JPMorgan Investor Services		J.P.Morgan			

IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT			COST	CURRENT VALUE
			SHARES / PAR				
202795JV3	COMMONWEALTH EDISON CO	CALLABLE BOND FIX	SEMI-ANN.	3.850%	03/15/2052	34,684	33,339
				45,000.000			
202795JG6	COMMONWEALTH EDISON CO	CALLABLE BOND FIX	SEMI-ANN.	4.350%	11/15/2045	110,390	83,939
				100,000.000			
202795JB7	COMMONWEALTH EDISON CO	CALLABLE BOND FIX	SEMI-ANN.	4.600%	08/15/2043	57,704	39,338
				45,000.000			
202795JP6	COMMONWEALTH EDISON CO	CALLABLE BOND FIX	SEMI-ANN.	4.000%	03/01/2049	109,171	73,250
				95,000.000			
202795KA7	COMMONWEALTH EDISON CO	CALLABLE BOND FIX	SEMI-ANN.	5.650%	06/01/2054	79,664	79,043
				80,000.000			
20369EAE2	COMMUNITY HEALTH NETWORK INC	CALLABLE BO	SEMI-ANN.	3.099%	05/01/2050	230,359	146,327
				230,000.000			
20825CBC7	CONOCOPHILLIPS	CALLABLE NOTES FIXED 4.87	SEMI-ANN.	4.875%	10/01/2047	38,532	39,813
				45,000.000			
20826FBD7	CONOCOPHILLIPS CO	CALLABLE NOTES FIXED 4	SEMI-ANN.	4.025%	03/15/2062	65,655	61,496
				85,000.000			
20826FAC0	CONOCOPHILLIPS CO	CALLABLE NOTES FIXED 4	SEMI-ANN.	4.300%	11/15/2044	53,602	37,680
				45,000.000			
20826FBE5	CONOCOPHILLIPS CO	CALLABLE NOTES FIXED 5	SEMI-ANN.	5.300%	05/15/2053	172,050	162,077
				175,000.000			
20826FBG0	CONOCOPHILLIPS CO	CALLABLE NOTES FIXED 5	SEMI-ANN.	5.550%	03/15/2054	69,572	67,541
				70,000.000			
20826FBH8	CONOCOPHILLIPS CO	CALLABLE NOTES FIXED 5	SEMI-ANN.	5.700%	09/15/2063	231,302	222,824
				232,000.000			
209111FB4	CONSOLIDATED EDISON CO OF NEW YORK INC	C	SEMI-ANN.	4.200%	03/15/2042	118,539	83,451
				100,000.000			
209111FC2	CONSOLIDATED EDISON CO OF NEW YORK INC	C	SEMI-ANN.	3.950%	03/01/2043	141,004	104,114
				130,000.000			
209111FD0	CONSOLIDATED EDISON CO OF NEW YORK INC	C	SEMI-ANN.	4.450%	03/15/2044	62,975	42,747
				50,000.000			
209111FG3	CONSOLIDATED EDISON CO OF NEW YORK INC	C	SEMI-ANN.	4.500%	12/01/2045	103,047	76,354
				90,000.000			

IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT			COST	CURRENT VALUE
			SHARES / PAR				
209111FH1	CONSOLIDATED EDISON CO OF NEW YORK INC C	SEMI-ANN.	3.850%	06/15/2046	41,390	26,756	
			35,000.000				
209111FL2	CONSOLIDATED EDISON CO OF NEW YORK INC C	SEMI-ANN.	3.875%	06/15/2047	105,856	80,138	
			105,000.000				
209111FT5	CONSOLIDATED EDISON CO OF NEW YORK INC C	SEMI-ANN.	4.650%	12/01/2048	40,395	34,238	
			40,000.000				
209111FV0	CONSOLIDATED EDISON CO OF NEW YORK INC C	SEMI-ANN.	4.125%	05/15/2049	32,697	31,514	
			40,000.000				
209111GC1	CONSOLIDATED EDISON CO OF NEW YORK INC C	SEMI-ANN.	3.200%	12/01/2051	1,000,000	654,933	
			1,000,000.000				
209111FF5	CONSOLIDATED EDISON CO OF NEW YORK INC C	SEMI-ANN.	4.625%	12/01/2054	604,134	503,823	
			600,000.000				
209111GN7	CONSOLIDATED EDISON CO OF NEW YORK INC C	SEMI-ANN.	5.500%	03/15/2055	238,025	230,828	
			240,000.000				
209111FQ1	CONSOLIDATED EDISON CO OF NEW YORK INC C	SEMI-ANN.	4.500%	05/15/2058	49,765	48,292	
			60,000.000				
209111FW8	CONSOLIDATED EDISON CO OF NEW YORK INC C	SEMI-ANN.	3.700%	11/15/2059	91,240	55,859	
			80,000.000				
209111FZ1	CONSOLIDATED EDISON CO OF NEW YORK INC C	SEMI-ANN.	3.000%	12/01/2060	363,528	235,656	
			400,000.000				
21036PAP3	CONSTELLATION BRANDS INC CALLABLE NOTES	SEMI-ANN.	4.750%	12/01/2025	2,024,100	1,999,887	
			2,000,000.000				
21036PBE7	CONSTELLATION BRANDS INC CALLABLE NOTES	SEMI-ANN.	3.150%	08/01/2029	1,507,968	1,496,005	
			1,625,000.000				
21036PBD9	CONSTELLATION BRANDS INC CALLABLE NOTES	SEMI-ANN.	5.250%	11/15/2048	196,170	137,143	
			150,000.000				
21036PAZ1	CONSTELLATION BRANDS INC CALLABLE NOTES	SEMI-ANN.	4.100%	02/15/2048	434,510	287,332	
			370,000.000				
21036PBB3	CONSTELLATION BRANDS INC CALLABLE NOTES	SEMI-ANN.	4.400%	11/15/2025	3,434,156	2,943,183	
			2,950,000.000				
21036PAT5	CONSTELLATION BRANDS INC CALLABLE NOTES	SEMI-ANN.	4.500%	05/09/2047	646,954	425,842	
			515,000.000				

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		MACYS DB TEMPORARY COMPOSITE		PAGE 52 C 13254	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
21036PBQ0	CONSTELLATION BRANDS INC CALLABLE NOTES	SEMI-ANN. 4.800%	01/15/2029	1,374,136	1,366,603
			1,375,000.000		
210385AF7	CONSTELLATION ENERGY GENERATION LLC CALL	SEMI-ANN. 5.750%	03/15/2054	499,505	486,743
			500,000.000		
21037XAC4	CONSTELLATION SOFTWARE INC/CANADA CALLAB	SEMI-ANN. 5.158%	02/16/2029	878,000	882,023
			878,000.000		
21037XAD2	CONSTELLATION SOFTWARE INC/CANADA CALLAB	SEMI-ANN. 5.461%	02/16/2034	586,807	587,017
			585,000.000		
21039CAB0	CONSTELLIUM SE CALLABLE NOTES FIXED 3.75	SEMI-ANN. 3.750%	04/15/2029	275,000	248,916
			275,000.000		
210518DF0	CONSUMERS ENERGY CO CALLABLE BOND FIXED	SEMI-ANN. 3.100%	08/15/2050	110,508	67,640
			100,000.000		
212015AT8	CONTINENTAL RESOURCES INC/OK CALLABLE NO	SEMI-ANN. 5.750%	01/15/2031	583,025	493,991
			500,000.000		
74977RDK7	COOPERATIEVE RABOBANK UA CALLABLE NOTES	SEMI-ANN. 1.106%	02/24/2027	1,475,000	1,412,146
			1,475,000.000		
21684AAB2	COOPERATIEVE RABOBANK UA NOTES FIXED 5.7	SEMI-ANN. 5.750%	12/01/2043	61,220	44,951
			45,000.000		
22003BAP1	COPT DEFENSE PROPERTIES LP CALLABLE NOTE	SEMI-ANN. 2.900%	12/01/2033	895,734	723,538
			900,000.000		
219350BP9	CORNING INC CALLABLE NOTES FIXED 3.9% 15	SEMI-ANN. 3.900%	11/15/2049	31,732	30,022
			40,000.000		
219350BQ7	CORNING INC CALLABLE NOTES FIXED 5.45% 1	SEMI-ANN. 5.450%	11/15/2079	472,271	421,149
			465,000.000		
22160NAA7	COSTAR GROUP INC CALLABLE NOTES FIXED 2.	SEMI-ANN. 2.800%	07/15/2030	299,763	260,799
			300,000.000		
127097AL7	COTERRA ENERGY INC CALLABLE NOTES FIXED	SEMI-ANN. 5.600%	03/15/2034	498,600	495,996
			500,000.000		
22208WAA1	COUGAR JV SUBSIDIARY LLC CALLABLE NOTES	SEMI-ANN. 8.000%	05/15/2032	148,344	150,459
			145,000.000		
222793AB7	COUSINS PROPERTIES LP CALLABLE NOTES FIX	SEMI-ANN. 5.375%	02/15/2032	839,468	829,218
			844,000.000		
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		MACYS DB TEMPORARY COMPOSITE		PAGE 53 C 13254	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
222793AA9 COUSINS PROPERTIES LP CALLABLE NOTES FIX		SEMI-ANN. 5.875% 10/01/2034		1,584,756	1,566,585
		1,564,000.000			
12597YAA7 CP ATLAS BUYER INC CALLABLE NOTES FIXED		SEMI-ANN. 7.000% 12/01/2028		36,115	35,182
		40,000.000			
225310AQ4 CREDIT ACCEPTANCE CORP CALLABLE NOTES FI		SEMI-ANN. 9.250% 12/15/2028		83,378	84,617
		80,000.000			
22535WAG2 CREDIT AGRICOLE SA/LONDON CALLABLE MEDIU		SEMI-ANN. 1.907% 06/16/2026		2,426,701	2,315,695
		2,350,000.000			
227046AB5 CROCS INC CALLABLE NOTES FIXED 4.125% 15		SEMI-ANN. 4.125% 08/15/2031		52,721	55,679
		64,000.000			
227046AA7 CROCS INC CALLABLE NOTES FIXED 4.25% 15/		SEMI-ANN. 4.250% 03/15/2029		67,315	70,175
		76,000.000			
22822VAX9 CROWN CASTLE INC CALLABLE NOTES FIXED 2.		SEMI-ANN. 2.900% 04/01/2041		1,763,081	1,256,714
		1,805,000.000			
22822VAU5 CROWN CASTLE INC CALLABLE NOTES FIXED 3.		SEMI-ANN. 3.250% 01/15/2051		598,716	391,748
		600,000.000			
22822VAH4 CROWN CASTLE INC CALLABLE NOTES FIXED 3.		SEMI-ANN. 3.650% 09/01/2027		1,269,675	1,090,794
		1,125,000.000			
22822VAP6 CROWN CASTLE INC CALLABLE NOTES FIXED 4%		SEMI-ANN. 4.000% 11/15/2049		229,190	148,878
		200,000.000			
126307BN6 CSC HOLDINGS LLC CALLABLE NOTES FIXED 11		SEMI-ANN. 11.750% 01/31/2029		400,500	395,433
		400,000.000			
12661PAA7 CSL FINANCE PLC CALLABLE NOTES FIXED 3.8		SEMI-ANN. 3.850% 04/27/2027		724,282	707,989
		725,000.000			
12656DAA1 CSMC SERIES 2019-UVIL 2019-UVIL A 3.1595		MONTHLY 3.159% 12/15/2041		1,146,336	1,170,492
		1,300,000.000			
126408HT3 CSX CORP CALLABLE NOTES FIXED 2.5% 15/MA		SEMI-ANN. 2.500% 05/15/2051		35,030	23,169
		40,000.000			
126408HE6 CSX CORP CALLABLE NOTES FIXED 2.6% 01/NO		SEMI-ANN. 2.600% 11/01/2026		4,087,582	3,660,998
		3,787,000.000			
126408HF3 CSX CORP CALLABLE NOTES FIXED 3.8% 01/NO		SEMI-ANN. 3.800% 11/01/2046		52,924	34,653
		45,000.000			
JPMorgan Investor Services					
J.P.Morgan					

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR			MACYS DB TEMPORARY COMPOSITE		PAGE 54 C 13254	
			BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
126408HS5	CSX CORP	CALLABLE NOTES FIXED 3.8% 15/AP	SEMI-ANN.	3.800% 04/15/2050	92,358	56,505
				75,000.000		
126408HC0	CSX CORP	CALLABLE NOTES FIXED 3.95% 01/M	SEMI-ANN.	3.950% 05/01/2050	74,680	46,492
				60,000.000		
126408GY3	CSX CORP	CALLABLE NOTES FIXED 4.1% 15/MA	SEMI-ANN.	4.100% 03/15/2044	96,577	90,165
				110,000.000		
126408HG1	CSX CORP	CALLABLE NOTES FIXED 4.25% 01/N	SEMI-ANN.	4.250% 11/01/2066	39,633	34,068
				45,000.000		
126408HK2	CSX CORP	CALLABLE NOTES FIXED 4.3% 01/MA	SEMI-ANN.	4.300% 03/01/2048	62,711	61,833
				75,000.000		
126408HP1	CSX CORP	CALLABLE NOTES FIXED 4.5% 15/MA	SEMI-ANN.	4.500% 03/15/2049	46,375	29,725
				35,000.000		
126408HV8	CSX CORP	CALLABLE NOTES FIXED 4.5% 15/NO	SEMI-ANN.	4.500% 11/15/2052	232,322	211,167
				250,000.000		
126408HL0	CSX CORP	CALLABLE NOTES FIXED 4.65% 01/M	SEMI-ANN.	4.650% 03/01/2068	246,061	212,806
				260,000.000		
126408HN6	CSX CORP	CALLABLE NOTES FIXED 4.75% 15/N	SEMI-ANN.	4.750% 11/15/2048	161,773	105,782
				120,000.000		
126408GW7	CSX CORP	CALLABLE NOTES FIXED 4.75% 30/M	SEMI-ANN.	4.750% 05/30/2042	70,677	49,802
				55,000.000		
126408GU1	CSX CORP	CALLABLE NOTES FIXED 5.5% 15/AP	SEMI-ANN.	5.500% 04/15/2041	568,769	407,879
				410,000.000		
126408GK3	CSX CORP	CALLABLE NOTES FIXED 6.15% 01/M	SEMI-ANN.	6.150% 05/01/2037	143,966	106,308
		RATINGS: BAA3 BBB-		100,000.000		
126408GS6	CSX CORP	CALLABLE NOTES FIXED 6.22% 30/A	SEMI-ANN.	6.220% 04/30/2040	149,399	107,056
				100,000.000		
BN6MFJ4	CTP NV	CALLABLE MEDIUM TERM NOTE FIXED 1	ANNUAL	1.250% 06/21/2029	958,273	753,672
				800,000.000		
22966RAJ5	CUBESMART LP	CALLABLE NOTES FIXED 2.5% 1	SEMI-ANN.	2.500% 02/15/2032	411,759	347,044
				415,000.000		
126650DQ0	CVS HEALTH CORP	CALLABLE NOTES FIXED 1.8	SEMI-ANN.	1.875% 02/28/2031	599,597	584,672
				725,000.000		
JPMorgan Investor Services			J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		MACYS DB TEMPORARY COMPOSITE		PAGE 55 C 13254	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
126650CU2 CVS HEALTH CORP CALLABLE NOTES FIXED 2.8		SEMI-ANN. 2.875% 06/01/2026 1,150,000.000		1,239,114	1,116,650
126650CL2 CVS HEALTH CORP CALLABLE NOTES FIXED 3.8		SEMI-ANN. 3.875% 07/20/2025 5,450,000.000		6,138,505	5,415,059
126650DK3 CVS HEALTH CORP CALLABLE NOTES FIXED 4.1		SEMI-ANN. 4.125% 04/01/2040 221,000.000		238,341	173,348
126650CX6 CVS HEALTH CORP CALLABLE NOTES FIXED 4.3		SEMI-ANN. 4.300% 03/25/2028 329,000.000		387,170	318,718
126650CY4 CVS HEALTH CORP CALLABLE NOTES FIXED 4.7		SEMI-ANN. 4.780% 03/25/2038 1,315,000.000		1,267,826	1,137,219
126650CZ1 CVS HEALTH CORP CALLABLE NOTES FIXED 5.0		SEMI-ANN. 5.050% 03/25/2048 1,920,000.000		1,777,377	1,583,451
126650CN8 CVS HEALTH CORP CALLABLE NOTES FIXED 5.1		SEMI-ANN. 5.125% 07/20/2045 180,000.000		171,812	151,542
126650DU1 CVS HEALTH CORP CALLABLE NOTES FIXED 5.2		SEMI-ANN. 5.250% 02/21/2033 200,000.000		199,000	191,776
126650CD0 CVS HEALTH CORP CALLABLE NOTES FIXED 5.3		SEMI-ANN. 5.300% 12/05/2043 585,000.000		777,918	510,715
126650EC0 CVS HEALTH CORP CALLABLE NOTES FIXED 5.5		SEMI-ANN. 5.550% 06/01/2031 2,407,000.000		2,405,219	2,389,406
126650BR0 CVS HEALTH CORP CALLABLE NOTES FIXED 6.1		SEMI-ANN. 6.125% 09/15/2039 90,000.000		87,935	87,938
RATINGS: BAA2 BBB+					
126650EE6 CVS HEALTH CORP CALLABLE NOTES FIXED 6%		SEMI-ANN. 6.000% 06/01/2044 355,000.000		350,070	335,956
235851AW2 DANAHER CORP CALLABLE NOTES FIXED 2.8% 1		SEMI-ANN. 2.800% 12/10/2051 240,000.000		158,988	148,256
237266AJ0 DARLING INGREDIENTS INC CALLABLE NOTES F		SEMI-ANN. 6.000% 06/15/2030 55,000.000		55,584	54,257
23311RAA4 DCP MIDSTREAM OPERATING LP CALLABLE NOTE		SEMI-ANN. 6.750% 09/15/2037 3,000.000		3,339	3,223
RATINGS: BAA2 BBB					
23311VAF4 DCP MIDSTREAM OPERATING LP CALLABLE NOTE		SEMI-ANN. 5.600% 04/01/2044 55,000.000		55,825	51,401
JPMorgan Investor Services					
J.P.Morgan					

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		MACYS DB TEMPORARY COMPOSITE		PAGE 56 C 13254	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
244199BG9 DEERE & CO CALLABLE NOTES FIXED 2.875% 0		SEMI-ANN. 2.875% 09/07/2049		47,452	32,705
		50,000.000			
24703TAD8 DELL INTERNATIONAL LLC / EMC CORP CALLAB		SEMI-ANN. 6.020% 06/15/2026		1,821,798	1,594,685
		1,572,000.000			
24703TAG1 DELL INTERNATIONAL LLC / EMC CORP CALLAB		SEMI-ANN. 5.300% 10/01/2029		305,443	277,688
		275,000.000			
24703TAH9 DELL INTERNATIONAL LLC / EMC CORP CALLAB		SEMI-ANN. 6.200% 07/15/2030		1,108,240	917,268
		875,000.000			
24703DBQ3 DELL INTERNATIONAL LLC / EMC CORP CALLAB		SEMI-ANN. 4.850% 02/01/2035		198,828	189,980
		200,000.000			
24703TAJ5 DELL INTERNATIONAL LLC / EMC CORP CALLAB		SEMI-ANN. 8.100% 07/15/2036		263,531	221,835
		187,000.000			
24703DBF7 DELL INTERNATIONAL LLC / EMC CORP CALLAB		SEMI-ANN. 3.375% 12/15/2041		149,502	110,450
		150,000.000			
24703TAK2 DELL INTERNATIONAL LLC / EMC CORP CALLAB		SEMI-ANN. 8.350% 07/15/2046		232,919	209,124
		164,000.000			
24703DBH3 DELL INTERNATIONAL LLC / EMC CORP CALLAB		SEMI-ANN. 3.450% 12/15/2051		22,714	16,988
		25,000.000			
251526CX5 DEUTSCHE BANK AG/NEW YORK NY CALLABLE NO		SEMI-ANN. 4.999% 09/11/2030		300,000	293,318
		300,000.000			
251526CY3 DEUTSCHE BANK AG/NEW YORK NY CALLABLE NO		SEMI-ANN. 5.403% 09/11/2035		300,000	284,596
		300,000.000			
251566AA3 DEUTSCHE TELEKOM AG CALLABLE NOTES FIXED		SEMI-ANN. 3.625% 01/21/2050		55,523	53,770
		75,000.000			
25156PAR4 DEUTSCHE TELEKOM INTERNATIONAL FINANCE B		SEMI-ANN. 4.875% 03/06/2042		312,800	225,402
		250,000.000			
25179MAN3 DEVON ENERGY CORP CALLABLE NOTES FIXED 4		SEMI-ANN. 4.750% 05/15/2042		206,179	183,079
		220,000.000			
25179MAL7 DEVON ENERGY CORP CALLABLE NOTES FIXED 5		SEMI-ANN. 5.600% 07/15/2041		11,013	9,261
		10,000.000			
23291KAJ4 DH EUROPE FINANCE II SARL CALLABLE NOTES		SEMI-ANN. 3.250% 11/15/2039		290,730	230,132
		295,000.000			
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		MACYS DB TEMPORARY COMPOSITE		PAGE 57 C 13254	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
25260WAD3	DIAMOND FOREIGN ASSET CO / DIAMOND FINAN	SEMI-ANN.	8.500% 10/01/2030 195,000.000	200,506	202,357
25278XAQ2	DIAMONDBACK ENERGY INC CALLABLE NOTES FI	SEMI-ANN.	4.400% 03/24/2051 124,000.000	115,924	96,223
25278XBA6	DIAMONDBACK ENERGY INC CALLABLE NOTES FI	SEMI-ANN.	5.750% 04/18/2054 305,000.000	304,775	286,780
25278XBB4	DIAMONDBACK ENERGY INC CALLABLE NOTES FI	SEMI-ANN.	5.900% 04/18/2064 125,000.000	119,051	117,378
25278XAV1	DIAMONDBACK ENERGY INC CALLABLE NOTES FI	SEMI-ANN.	6.250% 03/15/2033 785,000.000	827,547	816,407
253393AG7	DICK'S SPORTING GOODS INC CALLABLE NOTES	SEMI-ANN.	4.100% 01/15/2052 180,000.000	156,970	131,817
253651AK9	DIEBOLD NIXDORF INC CALLABLE NOTES FIXED	SEMI-ANN.	7.750% 03/31/2030 85,000.000	85,863	87,257
25470XBF1	DISH DBS CORP CALLABLE NOTES FIXED 5.75%	SEMI-ANN.	5.750% 12/01/2028 50,000.000	37,119	42,750
256677AG0	DOLLAR GENERAL CORP CALLABLE NOTES FIXED	SEMI-ANN.	3.500% 04/03/2030 1,351,000.000	1,273,962	1,238,945
256677AH8	DOLLAR GENERAL CORP CALLABLE NOTES FIXED	SEMI-ANN.	4.125% 04/03/2050 165,000.000	164,363	121,502
256746AG3	DOLLAR TREE INC CALLABLE NOTES FIXED 4%	SEMI-ANN.	4.000% 05/15/2025 1,500,000.000	1,686,789	1,494,438
23345LAA7	DOLP TRUST 2021-NYC 2021-NYC A 2.956% 10	MONTHLY	2.956% 05/10/2041 1,875,000.000	1,593,677	1,605,091
25746UBQ1	DOMINION ENERGY INC CALLABLE NOTES FIXED	SEMI-ANN.	4.050% 09/15/2042 280,000.000	327,514	221,590
25746UDQ9	DOMINION ENERGY INC CALLABLE NOTES FIXED	SEMI-ANN.	4.850% 08/15/2052 450,000.000	444,186	386,977
837004CE8	DOMINION ENERGY SOUTH CAROLINA INC CALLA	SEMI-ANN.	5.450% 02/01/2041 220,000.000	290,240	214,893
837004CG3	DOMINION ENERGY SOUTH CAROLINA INC CALLA	SEMI-ANN.	4.600% 06/15/2043 320,000.000	373,091	278,905
JPMorgan Investor Services		J.P.Morgan			

IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT			COST	CURRENT VALUE
			SHARES / PAR				
260543DD2	DOW CHEMICAL CO/THE	CALLABLE NOTES FIXED	SEMI-ANN.	3.600%	11/15/2050	151,147	96,284
				140,000.000			
260543CG6	DOW CHEMICAL CO/THE	CALLABLE NOTES FIXED	SEMI-ANN.	4.375%	11/15/2042	181,569	143,649
				175,000.000			
260543CV3	DOW CHEMICAL CO/THE	CALLABLE NOTES FIXED	SEMI-ANN.	4.800%	05/15/2049	145,146	126,288
				150,000.000			
260543CE1	DOW CHEMICAL CO/THE	CALLABLE NOTES FIXED	SEMI-ANN.	5.250%	11/15/2041	86,155	83,608
				90,000.000			
260543CR2	DOW CHEMICAL CO/THE	CALLABLE NOTES FIXED	SEMI-ANN.	5.550%	11/30/2048	48,318	46,888
				50,000.000			
260543BY8	DOW CHEMICAL CO/THE	CALLABLE NOTES FIXED	SEMI-ANN.	9.400%	05/15/2039	193,421	189,622
				143,000.000			
23345MAA5	DT MIDSTREAM INC	CALLABLE NOTES FIXED 4.	SEMI-ANN.	4.125%	06/15/2029	149,604	141,951
				152,000.000			
23345MAD9	DT MIDSTREAM INC	CALLABLE NOTES FIXED 5.	SEMI-ANN.	5.800%	12/15/2034	274,988	277,288
				275,000.000			
23338VAL0	DTE ELECTRIC CO	CALLABLE BOND FIXED 2.95	SEMI-ANN.	2.950%	03/01/2050	81,361	78,084
				120,000.000			
23338VAP1	DTE ELECTRIC CO	CALLABLE BOND FIXED 3.25	SEMI-ANN.	3.250%	04/01/2051	694,155	477,966
				700,000.000			
23338VAE6	DTE ELECTRIC CO	CALLABLE BOND FIXED 3.7%	SEMI-ANN.	3.700%	03/15/2045	94,753	61,478
				80,000.000			
23338VAG1	DTE ELECTRIC CO	CALLABLE BOND FIXED 3.75	SEMI-ANN.	3.750%	08/15/2047	88,987	67,806
				90,000.000			
23338VAH9	DTE ELECTRIC CO	CALLABLE BOND FIXED 4.05	SEMI-ANN.	4.050%	05/15/2048	42,686	40,051
				50,000.000			
23338VAD8	DTE ELECTRIC CO	CALLABLE BOND FIXED 4.3%	SEMI-ANN.	4.300%	07/01/2044	115,682	80,120
				95,000.000			
26442CAM6	DUKE ENERGY CAROLINAS LLC	CALLABLE BOND	SEMI-ANN.	4.250%	12/15/2041	1,869,268	1,357,772
				1,600,000.000			
26442CAP9	DUKE ENERGY CAROLINAS LLC	CALLABLE BOND	SEMI-ANN.	3.750%	06/01/2045	42,925	42,106
				55,000.000			

IDENTITY OF ISSUE, BORROWER, LESSOR				DESCRIPTION OF INVESTMENT			COST	CURRENT VALUE
				SHARES / PAR				
26442CBC7	DUKE	ENERGY	CAROLINAS LLC CALLABLE BOND	SEMI-ANN.	3.450%	04/15/2051	102,437	93,297
					135,000.000			
26442CBH6	DUKE	ENERGY	CAROLINAS LLC CALLABLE BOND	SEMI-ANN.	3.550%	03/15/2052	80,379	77,567
					110,000.000			
26442CAT1	DUKE	ENERGY	CAROLINAS LLC CALLABLE BOND	SEMI-ANN.	3.700%	12/01/2047	32,652	29,650
					40,000.000			
26442CAN4	DUKE	ENERGY	CAROLINAS LLC CALLABLE BOND	SEMI-ANN.	4.000%	09/30/2042	234,962	162,592
					200,000.000			
26442CBL7	DUKE	ENERGY	CAROLINAS LLC CALLABLE BOND	SEMI-ANN.	5.400%	01/15/2054	51,246	48,120
					50,000.000			
26441CAS4	DUKE	ENERGY	CORP CALLABLE NOTES FIXED 2.	SEMI-ANN.	2.650%	09/01/2026	2,058,467	1,838,906
					1,900,000.000			
26441CAX3	DUKE	ENERGY	CORP CALLABLE NOTES FIXED 3.	SEMI-ANN.	3.150%	08/15/2027	1,482,645	1,484,759
					1,546,000.000			
26441CBN4	DUKE	ENERGY	CORP CALLABLE NOTES FIXED 3.	SEMI-ANN.	3.500%	06/15/2051	127,926	128,402
					190,000.000			
26441CAY1	DUKE	ENERGY	CORP CALLABLE NOTES FIXED 3.	SEMI-ANN.	3.950%	08/15/2047	106,062	74,550
					100,000.000			
26441CBF1	DUKE	ENERGY	CORP CALLABLE NOTES FIXED 4.	SEMI-ANN.	4.200%	06/15/2049	102,340	85,076
					110,000.000			
26441CCF0	DUKE	ENERGY	CORP CALLABLE NOTES FIXED 5.	SEMI-ANN.	5.800%	06/15/2054	49,718	48,750
					50,000.000			
26444HAA9	DUKE	ENERGY	FLORIDA LLC CALLABLE BOND FI	SEMI-ANN.	3.400%	10/01/2046	186,215	127,632
					180,000.000			
341099CR8	DUKE	ENERGY	FLORIDA LLC CALLABLE BOND FI	SEMI-ANN.	3.850%	11/15/2042	133,484	118,230
					150,000.000			
26444HAF8	DUKE	ENERGY	FLORIDA LLC CALLABLE BOND FI	SEMI-ANN.	4.200%	07/15/2048	135,386	100,238
					125,000.000			
26444HAN1	DUKE	ENERGY	FLORIDA LLC CALLABLE BOND FI	SEMI-ANN.	5.950%	11/15/2052	259,678	249,441
					245,000.000			
26444HAR2	DUKE	ENERGY	FLORIDA LLC CALLABLE BOND FI	SEMI-ANN.	6.200%	11/15/2053	164,582	153,031
					145,000.000			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR			MACYS DB TEMPORARY COMPOSITE		PAGE 60 C 13254	
			BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
26444GAE3	DUKE ENERGY FLORIDA PROJECT FINANCE LLC		SEMI-ANN.	3.112% 09/01/2038 120,000.000	130,180	99,360
26443TAB2	DUKE ENERGY INDIANA LLC CALLABLE BOND FI		SEMI-ANN.	3.250% 10/01/2049 375,000.000	312,700	252,424
26443TAA4	DUKE ENERGY INDIANA LLC CALLABLE BOND FI		SEMI-ANN.	3.750% 05/15/2046 40,000.000	47,087	29,852
263901AD2	DUKE ENERGY INDIANA LLC CALLABLE BOND FI		SEMI-ANN.	4.200% 03/15/2042 255,000.000	291,828	209,164
263901AF7	DUKE ENERGY INDIANA LLC CALLABLE BOND FI		SEMI-ANN.	4.900% 07/15/2043 100,000.000	99,132	90,871
26443TAD8	DUKE ENERGY INDIANA LLC CALLABLE BOND FI		SEMI-ANN.	5.400% 04/01/2053 65,000.000	60,024	61,692
26442EAE0	DUKE ENERGY OHIO INC CALLABLE BOND FIXED		SEMI-ANN.	3.700% 06/15/2046 320,000.000	341,306	236,424
26442EAK6	DUKE ENERGY OHIO INC CALLABLE BOND FIXED		SEMI-ANN.	5.650% 04/01/2053 40,000.000	40,070	39,207
26442RAB7	DUKE ENERGY PROGRESS LLC CALLABLE BOND F		SEMI-ANN.	4.375% 03/30/2044 255,000.000	298,361	214,737
26442UAM6	DUKE ENERGY PROGRESS LLC CALLABLE BOND F		SEMI-ANN.	2.900% 08/15/2051 1,000,000.000	993,070	619,171
26442UAE4	DUKE ENERGY PROGRESS LLC CALLABLE BOND F		SEMI-ANN.	3.600% 09/15/2047 235,000.000	245,771	171,165
26442UAC8	DUKE ENERGY PROGRESS LLC CALLABLE BOND F		SEMI-ANN.	3.700% 10/15/2046 100,000.000	117,196	74,185
144141DD7	DUKE ENERGY PROGRESS LLC CALLABLE BOND F		SEMI-ANN.	4.100% 03/15/2043 145,000.000	143,934	118,603
26442RAD3	DUKE ENERGY PROGRESS LLC CALLABLE BOND F		SEMI-ANN.	4.150% 12/01/2044 35,000.000	30,331	28,506
26442UAR5	DUKE ENERGY PROGRESS LLC CALLABLE BOND F		SEMI-ANN.	5.350% 03/15/2053 65,000.000	61,543	61,518
26442TAH0	DUKE UNIVERSITY CALLABLE BOND FIXED 2.83		SEMI-ANN.	2.832% 10/01/2055 850,000.000	582,588	528,875
JPMorgan Investor Services			J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		MACYS DB TEMPORARY COMPOSITE		PAGE 61 C 13254	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
26443CAA1 DUKE UNIVERSITY HEALTH SYSTEM INC CALLAB	SEMI-ANN.	3.920% 06/01/2047		636,355	498,472
		630,000.000			
26483EAL4 DUN & BRADSTREET CORP/THE CALLABLE NOTES	SEMI-ANN.	5.000% 12/15/2029		59,013	57,138
		60,000.000			
26078JAC4 DUPONT DE NEMOURS INC CALLABLE NOTES FIX	SEMI-ANN.	4.493% 11/15/2025		1,954,537	1,670,850
		1,675,000.000			
26078JAE0 DUPONT DE NEMOURS INC CALLABLE NOTES FIX	SEMI-ANN.	5.319% 11/15/2038		366,168	281,929
		281,000.000			
26078JAF7 DUPONT DE NEMOURS INC CALLABLE NOTES FIX	SEMI-ANN.	5.419% 11/15/2048		175,390	169,474
		170,000.000			
27409LAA1 EAST OHIO GAS CO/THE CALLABLE NOTES FIXE	SEMI-ANN.	1.300% 06/15/2025		1,480,086	1,425,100
		1,450,000.000			
27409LAC7 EAST OHIO GAS CO/THE CALLABLE NOTES FIXE	SEMI-ANN.	2.000% 06/15/2030		77,347	64,343
		75,000.000			
27409LAE3 EAST OHIO GAS CO/THE CALLABLE NOTES FIXE	SEMI-ANN.	3.000% 06/15/2050		78,924	45,990
		75,000.000			
27636AAA0 EASTERN ENERGY GAS HOLDINGS LLC CALLABLE	SEMI-ANN.	5.650% 10/15/2054		49,964	47,231
		50,000.000			
277432AP5 EASTMAN CHEMICAL CO CALLABLE NOTES FIXED	SEMI-ANN.	4.650% 10/15/2044		248,024	177,550
		210,000.000			
277432AY6 EASTMAN CHEMICAL CO CALLABLE NOTES FIXED	SEMI-ANN.	5.625% 02/20/2034		44,915	45,008
		45,000.000			
278865BJ8 ECOLAB INC CALLABLE NOTES FIXED 2.75% 18	SEMI-ANN.	2.750% 08/18/2055		210,859	141,200
		240,000.000			
285512AF6 ELECTRONIC ARTS INC CALLABLE NOTES FIXED	SEMI-ANN.	2.950% 02/15/2051		1,492,286	941,442
		1,500,000.000			
036752AM5 ELEVANCE HEALTH INC CALLABLE NOTES FIXED	SEMI-ANN.	3.125% 05/15/2050		90,474	64,075
		100,000.000			
036752AS2 ELEVANCE HEALTH INC CALLABLE NOTES FIXED	SEMI-ANN.	3.600% 03/15/2051		28,629	27,893
		40,000.000			
036752AK9 ELEVANCE HEALTH INC CALLABLE NOTES FIXED	SEMI-ANN.	3.700% 09/15/2049		55,320	35,666
		50,000.000			
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR			MACYS DB TEMPORARY COMPOSITE		PAGE 62 C 13254	
			BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
036752AD5 ELEVANCE HEALTH INC CALLABLE NOTES FIXED			SEMI-ANN. 4.375% 12/01/2047		157,472	105,007
			130,000.000			
036752AH6 ELEVANCE HEALTH INC CALLABLE NOTES FIXED			SEMI-ANN. 4.550% 03/01/2048		1,169,019	970,364
			1,180,000.000			
036752AU7 ELEVANCE HEALTH INC CALLABLE NOTES FIXED			SEMI-ANN. 4.550% 05/15/2052		74,791	76,778
			95,000.000			
94973VAY3 ELEVANCE HEALTH INC CALLABLE NOTES FIXED			SEMI-ANN. 4.625% 05/15/2042		57,847	38,901
			45,000.000			
94973VBB2 ELEVANCE HEALTH INC CALLABLE NOTES FIXED			SEMI-ANN. 4.650% 01/15/2043		39,603	30,413
			35,000.000			
94973VBL0 ELEVANCE HEALTH INC CALLABLE NOTES FIXED			SEMI-ANN. 4.850% 08/15/2054		28,325	24,918
			30,000.000			
94973VBF3 ELEVANCE HEALTH INC CALLABLE NOTES FIXED			SEMI-ANN. 5.100% 01/15/2044		35,199	31,843
			35,000.000			
28622HAC5 ELEVANCE HEALTH INC CALLABLE NOTES FIXED			SEMI-ANN. 5.125% 02/15/2053		117,638	111,430
			125,000.000			
036752BA0 ELEVANCE HEALTH INC CALLABLE NOTES FIXED			SEMI-ANN. 5.650% 06/15/2054		123,912	119,963
			125,000.000			
532457BJ6 ELI LILLY & CO CALLABLE NOTES FIXED 3.7%			SEMI-ANN. 3.700% 03/01/2045		56,847	55,293
			70,000.000			
532457BT4 ELI LILLY & CO CALLABLE NOTES FIXED 3.95			SEMI-ANN. 3.950% 03/15/2049		33,217	31,346
			40,000.000			
532457CG1 ELI LILLY & CO CALLABLE NOTES FIXED 4.87			SEMI-ANN. 4.875% 02/27/2053		140,528	122,464
			135,000.000			
532457CN6 ELI LILLY & CO CALLABLE NOTES FIXED 5.1%			SEMI-ANN. 5.100% 02/09/2064		371,189	343,365
			375,000.000			
532457CT3 ELI LILLY & CO CALLABLE NOTES FIXED 5.2%			SEMI-ANN. 5.200% 08/14/2064		231,079	214,394
			230,000.000			
532457CM8 ELI LILLY & CO CALLABLE NOTES FIXED 5% 0			SEMI-ANN. 5.000% 02/09/2054		631,869	593,157
			645,000.000			
29103CAA6 EMRLD BORROWER LP / EMERALD CO-ISSUER IN			SEMI-ANN. 6.625% 12/15/2030		130,000	130,173
			130,000.000			
JPMorgan Investor Services			J.P.Morgan			

IDENTITY OF ISSUE, BORROWER, LESSOR						DESCRIPTION OF INVESTMENT			COST	CURRENT VALUE
						SHARES / PAR				
29250RAT3	ENBRIDGE	ENERGY PARTNERS LP	CALLABLE	NOT		SEMI-ANN.	5.500%	09/15/2040	185,096	158,127
							165,000.000			
29250RAX4	ENBRIDGE	ENERGY PARTNERS LP	CALLABLE	NOT		SEMI-ANN.	7.375%	10/15/2045	102,341	96,175
							85,000.000			
29250NBE4	ENBRIDGE	INC	CALLABLE	NOTES	FIXED 3.4% 0	SEMI-ANN.	3.400%	08/01/2051	1,296,802	870,774
							1,300,000.000			
29250NCC7	ENBRIDGE	INC	CALLABLE	NOTES	FIXED 5.625%	SEMI-ANN.	5.625%	04/05/2034	299,547	301,886
							300,000.000			
29250NBR5	ENBRIDGE	INC	CALLABLE	NOTES	FIXED 5.7% 0	SEMI-ANN.	5.700%	03/08/2033	411,473	416,482
							412,000.000			
29250NCD5	ENBRIDGE	INC	CALLABLE	NOTES	FIXED 5.95%	SEMI-ANN.	5.950%	04/05/2054	49,945	49,584
							50,000.000			
29250NBY0	ENBRIDGE	INC	CALLABLE	NOTES	FIXED 6.2% 1	SEMI-ANN.	6.200%	11/15/2030	1,192,969	1,260,020
							1,195,000.000			
29250NBZ7	ENBRIDGE	INC	CALLABLE	NOTES	FIXED 6.7% 1	SEMI-ANN.	6.700%	11/15/2053	154,799	168,449
							155,000.000			
29269RAA3	ENERFLEX	LTD	CALLABLE	NOTES	FIXED 9% 15/	SEMI-ANN.	9.000%	10/15/2027	160,851	178,605
							172,000.000			
29278NAN3	ENERGY TRANSFER	LP	CALLABLE	BOND	FIXED 5	SEMI-ANN.	5.500%	06/01/2027	1,449,274	1,265,939
							1,250,000.000			
29278NAP8	ENERGY TRANSFER	LP	CALLABLE	NOTES	FIXED	SEMI-ANN.	2.900%	05/15/2025	2,888,564	2,778,433
							2,800,000.000			
86765BAM1	ENERGY TRANSFER	LP	CALLABLE	NOTES	FIXED	SEMI-ANN.	4.950%	01/15/2043	222,400	193,825
							225,000.000			
29273RAT6	ENERGY TRANSFER	LP	CALLABLE	NOTES	FIXED	SEMI-ANN.	5.150%	02/01/2043	142,697	132,405
							150,000.000			
29273RBF5	ENERGY TRANSFER	LP	CALLABLE	NOTES	FIXED	SEMI-ANN.	5.150%	03/15/2045	44,421	39,450
							45,000.000			
86765BAP4	ENERGY TRANSFER	LP	CALLABLE	NOTES	FIXED	SEMI-ANN.	5.300%	04/01/2044	401,990	346,467
							387,000.000			
29273RBL2	ENERGY TRANSFER	LP	CALLABLE	NOTES	FIXED	SEMI-ANN.	5.300%	04/15/2047	287,321	289,621
							327,000.000			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		MACYS DB TEMPORARY COMPOSITE		PAGE 64 C 13254	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
86765BAQ2 ENERGY TRANSFER LP CALLABLE NOTES FIXED		SEMI-ANN. 5.350% 05/15/2045 120,000.000		107,713	108,143
86765BAV1 ENERGY TRANSFER LP CALLABLE NOTES FIXED		SEMI-ANN. 5.400% 10/01/2047 150,000.000		149,042	134,859
29278NAD5 ENERGY TRANSFER LP CALLABLE NOTES FIXED		SEMI-ANN. 5.800% 06/15/2038 90,000.000		96,118	88,459
29273RAZ2 ENERGY TRANSFER LP CALLABLE NOTES FIXED		SEMI-ANN. 5.950% 10/01/2043 125,000.000		129,636	121,399
292480AJ9 ENERGY TRANSFER LP CALLABLE NOTES FIXED		SEMI-ANN. FLOATING 05/15/2044 950,000.000		931,537	819,627
29278NAR4 ENERGY TRANSFER LP CALLABLE NOTES FIXED		SEMI-ANN. 5.000% 05/15/2050 295,000.000		254,157	250,618
29273RAP4 ENERGY TRANSFER LP CALLABLE NOTES FIXED		SEMI-ANN. 6.050% 06/01/2041 75,000.000		80,031	74,777
86765BAK5 ENERGY TRANSFER LP CALLABLE NOTES FIXED		SEMI-ANN. 6.100% 02/15/2042 35,000.000		37,357	34,539
29273RBJ7 ENERGY TRANSFER LP CALLABLE NOTES FIXED		SEMI-ANN. 6.125% 12/15/2045 55,000.000		58,933	54,346
29279FAA7 ENERGY TRANSFER LP CALLABLE NOTES FIXED		SEMI-ANN. 6.250% 04/15/2049 3,700,000.000		4,445,271	3,713,788
29273RAR0 ENERGY TRANSFER LP CALLABLE NOTES FIXED		SEMI-ANN. 6.500% 02/01/2042 245,000.000		266,268	253,930
29273VAU4 ENERGY TRANSFER LP CALLABLE NOTES FIXED		SEMI-ANN. 6.550% 12/01/2033 1,093,000.000		1,091,754	1,163,603
29278NAE3 ENERGY TRANSFER LP CALLABLE NOTES FIXED		SEMI-ANN. 6.000% 06/15/2048 155,000.000		148,970	149,922
29366MAB4 ENTERGY ARKANSAS LLC CALLABLE BOND FIXED		SEMI-ANN. 2.650% 06/15/2051 210,000.000		208,044	124,066
29366MAA6 ENTERGY ARKANSAS LLC CALLABLE BOND FIXED		SEMI-ANN. 4.200% 04/01/2049 35,000.000		28,304	27,833
29366MAG3 ENTERGY ARKANSAS LLC CALLABLE NOTES FIXE		SEMI-ANN. 5.750% 06/01/2054 60,000.000		59,632	59,428
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		MACYS DB TEMPORARY COMPOSITE		PAGE 65 C 13254	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
29364GAK9	ENTERGY CORP CALLABLE NOTES FIXED 3.75%	SEMI-ANN.	3.750% 06/15/2050	32,712	31,945
			45,000.000		
29364WBJ6	ENTERGY LOUISIANA LLC CALLABLE BOND FIXE	SEMI-ANN.	3.100% 06/15/2041	144,603	100,556
			140,000.000		
29364WBB3	ENTERGY LOUISIANA LLC CALLABLE BOND FIXE	SEMI-ANN.	4.200% 09/01/2048	78,911	63,632
			80,000.000		
29364WBC1	ENTERGY LOUISIANA LLC CALLABLE BOND FIXE	SEMI-ANN.	4.200% 04/01/2050	44,672	27,635
			35,000.000		
29366WAB2	ENTERGY MISSISSIPPI LLC CALLABLE BOND FI	SEMI-ANN.	3.500% 06/01/2051	1,676,623	1,147,707
			1,650,000.000		
29366WAA4	ENTERGY MISSISSIPPI LLC CALLABLE BOND FI	SEMI-ANN.	3.850% 06/01/2049	153,431	107,786
			145,000.000		
29366WAE6	ENTERGY MISSISSIPPI LLC CALLABLE BOND FI	SEMI-ANN.	5.850% 06/01/2054	64,983	65,609
			65,000.000		
29365TAK0	ENTERGY TEXAS INC CALLABLE BOND FIXED 1.	SEMI-ANN.	1.750% 03/15/2031	188,294	156,629
			190,000.000		
29365TAH7	ENTERGY TEXAS INC CALLABLE BOND FIXED 4.	SEMI-ANN.	4.500% 03/30/2039	267,796	213,108
			240,000.000		
29365TAN4	ENTERGY TEXAS INC CALLABLE BOND FIXED 5.	SEMI-ANN.	5.800% 09/01/2053	35,206	35,071
			35,000.000		
29379VAQ6	ENTERPRISE PRODUCTS OPERATING LLC CALLAB	SEMI-ANN.	6.450% 09/01/2040	36,240	37,700
			35,000.000		
293791AP4	ENTERPRISE PRODUCTS OPERATING LLC CALLAB	SEMI-ANN.	6.650% 10/15/2034	197,988	157,679
	RATINGS: BAA3 BBB-		145,000.000		
293791AT6	ENTERPRISE PRODUCTS OPERATING LLC CALLAB	SEMI-ANN.	5.750% 03/01/2035	378,855	304,851
	RATINGS: BAA3 BBB-		300,000.000		
29379VAM5	ENTERPRISE PRODUCTS OPERATING LLC CALLAB	SEMI-ANN.	7.550% 04/15/2038	235,302	193,230
	RATINGS: BAA3 BBB-		165,000.000		
29379VAG8	ENTERPRISE PRODUCTS OPERATING LLC CALLAB	SEMI-ANN.	6.125% 10/15/2039	65,481	51,949
	RATINGS: BAA3 BBB-		50,000.000		
29379VAV5	ENTERPRISE PRODUCTS OPERATING LLC CALLAB	SEMI-ANN.	5.700% 02/15/2042	54,899	44,997
			45,000.000		
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR			MACYS DB TEMPORARY COMPOSITE		PAGE 66 C 13254	
			BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
29379VAW3	ENTERPRISE PRODUCTS OPERATING LLC	CALLAB	SEMI-ANN.	4.850% 08/15/2042 150,000.000	146,591	135,538
29379VAY9	ENTERPRISE PRODUCTS OPERATING LLC	CALLAB	SEMI-ANN.	4.450% 02/15/2043 145,000.000	134,354	123,763
29379VBA0	ENTERPRISE PRODUCTS OPERATING LLC	CALLAB	SEMI-ANN.	4.850% 03/15/2044 130,000.000	151,609	116,359
29379VBJ1	ENTERPRISE PRODUCTS OPERATING LLC	CALLAB	SEMI-ANN.	4.900% 05/15/2046 135,000.000	161,444	120,469
29379VBQ5	ENTERPRISE PRODUCTS OPERATING LLC	CALLAB	SEMI-ANN.	4.250% 02/15/2048 73,000.000	75,256	58,649
29379VBU6	ENTERPRISE PRODUCTS OPERATING LLC	CALLAB	SEMI-ANN.	4.800% 02/01/2049 297,000.000	279,085	255,963
29379VBW2	ENTERPRISE PRODUCTS OPERATING LLC	CALLAB	SEMI-ANN.	4.200% 01/31/2050 220,000.000	243,718	173,352
29379VBY8	ENTERPRISE PRODUCTS OPERATING LLC	CALLAB	SEMI-ANN.	3.700% 01/31/2051 130,000.000	108,170	93,392
29379VCA9	ENTERPRISE PRODUCTS OPERATING LLC	CALLAB	SEMI-ANN.	3.200% 02/15/2052 114,000.000	73,212	74,172
29379VBZ5	ENTERPRISE PRODUCTS OPERATING LLC	CALLAB	SEMI-ANN.	3.950% 01/31/2060 60,000.000	44,686	43,248
26875PAT8	EOG RESOURCES INC	CALLABLE NOTES FIXED 4	SEMI-ANN.	4.950% 04/15/2050 165,000.000	180,566	146,942
26875PAQ4	EOG RESOURCES INC	CALLABLE NOTES FIXED 5	SEMI-ANN.	5.100% 01/15/2036 125,000.000	137,745	121,954
26875PAW1	EOG RESOURCES INC	CALLABLE NOTES FIXED 5	SEMI-ANN.	5.650% 12/01/2054 135,000.000	136,573	132,383
26885BAK6	EQM MIDSTREAM PARTNERS LP	CALLABLE NOTES	SEMI-ANN.	4.500% 01/15/2029 130,000.000	115,774	123,751
26885BAN0	EQM MIDSTREAM PARTNERS LP	CALLABLE NOTES	SEMI-ANN.	7.500% 06/01/2030 10,000.000	10,000	10,637
26885BAL4	EQM MIDSTREAM PARTNERS LP	CALLABLE NOTES	SEMI-ANN.	4.750% 01/15/2031 105,000.000	96,270	98,745
JPMorgan Investor Services			J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		MACYS DB TEMPORARY COMPOSITE		PAGE 67 C 13254	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
85771PAL6 EQUINOR ASA CALLABLE BOND FIXED 3.95% 15	SEMI-ANN.	3.950% 05/15/2043		378,563	315,665
		385,000.000			
85771PAQ5 EQUINOR ASA CALLABLE BOND FIXED 4.8% 08/	SEMI-ANN.	4.800% 11/08/2043		33,216	32,233
		35,000.000			
054561AM7 EQUITABLE HOLDINGS INC CALLABLE NOTES FI	SEMI-ANN.	5.000% 04/20/2048		29,170	27,653
		31,000.000			
26884ABB8 ERP OPERATING LP CALLABLE NOTES FIXED 4.	SEMI-ANN.	4.500% 07/01/2044		100,648	69,127
		80,000.000			
525ESC2R9 ESC LEHMAN BRTH HLD VAR 30/DEC/2016	SEMI-ANN.	0.000% 12/30/2016		42,027	128
		182,724.000			
29670GAD4 ESSENTIAL UTILITIES INC CALLABLE NOTES F	SEMI-ANN.	2.704% 04/15/2030		69,063	57,936
		65,000.000			
03836WAC7 ESSENTIAL UTILITIES INC CALLABLE NOTES F	SEMI-ANN.	4.276% 05/01/2049		34,624	31,329
		40,000.000			
29670GAE2 ESSENTIAL UTILITIES INC CALLABLE NOTES F	SEMI-ANN.	3.351% 04/15/2050		301,884	187,742
		285,000.000			
29670GAG7 ESSENTIAL UTILITIES INC CALLABLE NOTES F	SEMI-ANN.	5.300% 05/01/2052		36,995	36,425
		40,000.000			
95709TAM2 EVERGY KANSAS CENTRAL INC CALLABLE BOND	SEMI-ANN.	4.250% 12/01/2045		16,409	12,136
		15,000.000			
95709TAQ3 EVERGY KANSAS CENTRAL INC CALLABLE BOND	SEMI-ANN.	3.250% 09/01/2049		60,848	56,467
		85,000.000			
95709TAJ9 EVERGY KANSAS CENTRAL INC CALLABLE BOND	SEMI-ANN.	4.100% 04/01/2043		55,817	52,493
		65,000.000			
485134BQ2 EVERGY METRO INC CALLABLE NOTES FIXED 4.	SEMI-ANN.	4.200% 06/15/2047		96,056	83,302
		105,000.000			
485134BM1 EVERGY METRO INC CALLABLE NOTES FIXED 5.	SEMI-ANN.	5.300% 10/01/2041		48,493	47,352
		50,000.000			
30161NAV3 EXELON CORP CALLABLE NOTES FIXED 4.45% 1	SEMI-ANN.	4.450% 04/15/2046		87,404	58,327
		70,000.000			
30161NAY7 EXELON CORP CALLABLE NOTES FIXED 4.7% 15	SEMI-ANN.	4.700% 04/15/2050		340,980	223,825
		265,000.000			
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR			MACYS DB TEMPORARY COMPOSITE		PAGE 68 C 13254	
			BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
30161NAQ4	EXELON CORP	CALLABLE NOTES FIXED 4.95% 1	SEMI-ANN.	4.950% 06/15/2035 45,000.000	55,922	42,631
30161NAC5	EXELON CORP	CALLABLE NOTES FIXED 5.625% RATINGS: BAA1 BBB-	SEMI-ANN.	5.625% 06/15/2035 120,000.000	155,436	120,488
30212PBK0	EXPEDIA GROUP INC	CALLABLE NOTES FIXED 4	SEMI-ANN.	4.625% 08/01/2027 577,000.000	633,113	574,544
30212PAM7	EXPEDIA GROUP INC	CALLABLE NOTES FIXED 5	SEMI-ANN.	5.000% 02/15/2026 385,000.000	424,944	385,540
30231GAY8	EXXON MOBIL CORP	CALLABLE NOTES FIXED 2.	SEMI-ANN.	2.995% 08/16/2039 295,000.000	299,511	223,148
30231GBM3	EXXON MOBIL CORP	CALLABLE NOTES FIXED 3.	SEMI-ANN.	3.452% 04/15/2051 930,000.000	742,976	652,915
30231GAW2	EXXON MOBIL CORP	CALLABLE NOTES FIXED 4.	SEMI-ANN.	4.114% 03/01/2046 50,000.000	45,025	40,599
30231GBG6	EXXON MOBIL CORP	CALLABLE NOTES FIXED 4.	SEMI-ANN.	4.327% 03/19/2050 270,000.000	228,621	222,342
303075AA3	FACTSET RESEARCH SYSTEMS INC	CALLABLE NO	SEMI-ANN.	2.900% 03/01/2027 1,550,000.000	1,547,350	1,488,242
303901BR2	FAIRFAX FINANCIAL HOLDINGS LTD	CALLABLE	SEMI-ANN.	6.350% 03/22/2054 625,000.000	623,766	645,984
303901BQ4	FAIRFAX FINANCIAL HOLDINGS LTD	CALLABLE	SEMI-ANN.	6.100% 03/15/2055 70,000.000	69,710	69,165
3133ENRX0	FEDERAL FARM CREDIT BANKS FUNDING CORP	B	SEMI-ANN.	2.770% 03/16/2037 1,070,000.000	867,984	851,441
3133ENEB2	FEDERAL FARM CREDIT BANKS FUNDING CORP	B	SEMI-ANN.	2.250% 11/16/2039 1,950,000.000	1,415,232	1,368,598
31428XAT3	FEDEX CORP	CALLABLE NOTES FIXED 3.875% 0	SEMI-ANN.	3.875% 08/01/2042 180,000.000	185,235	140,788
31428XBQ8	FEDEX CORP	CALLABLE NOTES FIXED 4.05% 15	SEMI-ANN.	4.050% 02/15/2048 130,000.000	100,944	99,609
31428XBB1	FEDEX CORP	CALLABLE NOTES FIXED 4.1% 01/	SEMI-ANN.	4.100% 02/01/2045 200,000.000	221,032	156,604
JPMorgan Investor Services			J.P.Morgan			

IDENTITY OF ISSUE, BORROWER, LESSOR							DESCRIPTION OF INVESTMENT			COST	CURRENT VALUE
							SHARES / PAR				
31428XAU0	FEDEX CORP	CALLABLE	NOTES	FIXED	4.1%	15/	SEMI-ANN.	4.100%	04/15/2043	29,010	27,822
								35,000.000			
31428XBN5	FEDEX CORP	CALLABLE	NOTES	FIXED	4.4%	15/	SEMI-ANN.	4.400%	01/15/2047	67,767	68,857
								85,000.000			
31428XBG0	FEDEX CORP	CALLABLE	NOTES	FIXED	4.55%	01	SEMI-ANN.	4.550%	04/01/2046	36,478	25,019
								30,000.000			
31428XBE5	FEDEX CORP	CALLABLE	NOTES	FIXED	4.75%	15	SEMI-ANN.	4.750%	11/15/2045	202,080	197,489
								230,000.000			
31428XBS4	FEDEX CORP	CALLABLE	NOTES	FIXED	4.95%	17	SEMI-ANN.	4.950%	10/17/2048	343,387	266,572
								305,000.000			
31428XAW6	FEDEX CORP	CALLABLE	NOTES	FIXED	5.1%	15/	SEMI-ANN.	5.100%	01/15/2044	229,344	164,325
								180,000.000			
31428XCA2	FEDEX CORP	CALLABLE	NOTES	FIXED	5.25%	15	SEMI-ANN.	5.250%	05/15/2050	390,739	252,091
								275,000.000			
31620MAZ9	FIDELITY NATIONAL	INFORMATION	SERVICES	I			SEMI-ANN.	4.750%	05/15/2048	18,289	12,370
								15,000.000			
316773DG2	FIFTH THIRD BANCORP	CALLABLE	NOTES	VARIA			SEMI-ANN.	4.772%	07/28/2030	625,000	612,529
								625,000.000			
316773DM9	FIFTH THIRD BANCORP	CALLABLE	NOTES	VARIA			SEMI-ANN.	4.895%	09/06/2030	958,000	944,915
								958,000.000			
31677QBR9	FIFTH THIRD BANK NA	CALLABLE	MEDIUM TERM				SEMI-ANN.	2.250%	02/01/2027	5,064,648	4,562,088
								4,800,000.000			
33767DAB1	FIRSTCASH INC	CALLABLE	NOTES	FIXED	4.625		SEMI-ANN.	4.625%	09/01/2028	24,128	23,695
								25,000.000			
31944TAA8	FIRSTCASH INC	CALLABLE	NOTES	FIXED	5.625		SEMI-ANN.	5.625%	01/01/2030	71,672	72,256
								75,000.000			
337932AJ6	FIRSTENERGY CORP	CALLABLE	NOTES	FIXED	4.		SEMI-ANN.	FLOATING	07/15/2047	79,516	81,023
								95,000.000			
337738AT5	FISERV INC	CALLABLE	NOTES	FIXED	3.2%	01/	SEMI-ANN.	3.200%	07/01/2026	2,235,413	1,956,179
								2,000,000.000			
337738AV0	FISERV INC	CALLABLE	NOTES	FIXED	4.4%	01/	SEMI-ANN.	4.400%	07/01/2049	864,171	543,757
								665,000.000			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR			MACYS DB TEMPORARY COMPOSITE		PAGE 70 C 13254	
			BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
341081GE1	FLORIDA POWER & LIGHT CO	CALLABLE BOND F	SEMI-ANN.	2.875% 12/04/2051 60,000.000	40,278	37,569
341081FX0	FLORIDA POWER & LIGHT CO	CALLABLE BOND F	SEMI-ANN.	3.150% 10/01/2049 185,000.000	162,814	124,933
341081FP7	FLORIDA POWER & LIGHT CO	CALLABLE BOND F	SEMI-ANN.	3.700% 12/01/2047 85,000.000	75,175	63,798
341081FQ5	FLORIDA POWER & LIGHT CO	CALLABLE BOND F	SEMI-ANN.	3.950% 03/01/2048 80,000.000	65,653	62,911
341081FL6	FLORIDA POWER & LIGHT CO	CALLABLE BOND F	SEMI-ANN.	4.050% 10/01/2044 110,000.000	139,261	89,757
341081FD4	FLORIDA POWER & LIGHT CO	CALLABLE NOTES	SEMI-ANN.	5.250% 02/01/2041 175,000.000	226,863	169,870
302491AV7	FMC CORP	CALLABLE NOTES FIXED 4.5% 01/OC	SEMI-ANN.	4.500% 10/01/2049 140,000.000	125,034	106,747
30251GBA4	FMG RESOURCES	AUGUST 2006 PTY LTD CALLAB	SEMI-ANN.	4.500% 09/15/2027 55,000.000	49,500	53,180
30251GBD8	FMG RESOURCES	AUGUST 2006 PTY LTD CALLAB	SEMI-ANN.	5.875% 04/15/2030 175,000.000	172,857	171,988
30251GBC0	FMG RESOURCES	AUGUST 2006 PTY LTD CALLAB	SEMI-ANN.	4.375% 04/01/2031 30,000.000	26,042	27,004
34533BAA8	FORD CREDIT AUTO OWNER TRUST 2024-REV1 2		MONTHLY	FLOATING 08/15/2036 475,000.000	474,849	475,715
34531XAC8	FORD FOUNDATION/THE	CALLABLE BOND FIXED	SEMI-ANN.	2.815% 06/01/2070 55,000.000	55,000	30,989
345397E74	FORD MOTOR CREDIT CO LLC	CALLABLE NOTES	SEMI-ANN.	5.850% 05/17/2027 832,000.000	831,010	840,713
345397C27	FORD MOTOR CREDIT CO LLC	CALLABLE NOTES	SEMI-ANN.	4.950% 05/28/2027 400,000.000	399,948	396,313
34966MAA0	FORTRESS INTERMEDIATE 3 INC	CALLABLE NOT	SEMI-ANN.	7.500% 06/01/2031 305,000.000	308,202	311,000
35137LAK1	FOX CORP	CALLABLE NOTES FIXED 5.576% 25/	SEMI-ANN.	5.576% 01/25/2049 65,000.000	77,292	60,460
JPMorgan Investor Services			J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		MACYS DB TEMPORARY COMPOSITE		PAGE 71 C 13254	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
351837AA7	FRANCISCAN MISSIONARIES OF OUR LADY HEAL	SEMI-ANN.	3.914% 07/01/2049 170,000.000	197,044	129,424
35640YAL1	FREEDOM MORTGAGE CORP CALLABLE NOTES FIX	SEMI-ANN.	12.250% 10/01/2030 42,000.000	45,483	46,449
35640YAK3	FREEDOM MORTGAGE CORP CALLABLE NOTES FIX	SEMI-ANN.	12.000% 10/01/2028 32,000.000	31,685	34,801
35640YAH0	FREEDOM MORTGAGE CORP CALLABLE NOTES FIX	SEMI-ANN.	7.625% 05/01/2026 48,000.000	47,328	48,113
35641AAA6	FREEDOM MORTGAGE HOLDINGS LLC CALLABLE N	SEMI-ANN.	9.250% 02/01/2029 110,000.000	111,025	113,514
35906ABE7	FRONTIER COMMUNICATIONS HOLDINGS LLC CAL	SEMI-ANN.	5.875% 10/15/2027 40,000.000	40,000	39,873
35906ABF4	FRONTIER COMMUNICATIONS HOLDINGS LLC CAL	SEMI-ANN.	5.000% 05/01/2028 10,000.000	9,371	9,779
BNC1DS0	GALAXY PIPELINE ASSETS BIDCO LTD CALLABL	SEMI-ANN.	2.625% 03/31/2036 550,000.000	560,875	447,753
36321PAD2	GALAXY PIPELINE ASSETS BIDCO LTD CALLABL	SEMI-ANN.	2.160% 03/31/2034 2,036,382.700	2,036,383	1,745,124
36321PAE0	GALAXY PIPELINE ASSETS BIDCO LTD CALLABL	SEMI-ANN.	2.940% 09/30/2040 323,906.400	323,906	255,797
36485MAN9	GARDA WORLD SECURITY CORP CALLABLE NOTES	SEMI-ANN.	8.250% 08/01/2032 95,000.000	95,231	96,541
36485MAP4	GARDA WORLD SECURITY CORP CALLABLE NOTES	SEMI-ANN.	8.375% 11/15/2032 80,000.000	80,194	81,428
361448BH5	GATX CORP CALLABLE NOTES FIXED 3.1% 01/J	SEMI-ANN.	3.100% 06/01/2051 55,000.000	53,688	34,809
36164QNA2	GE CAPITAL INTERNATIONAL FUNDING CO UNLI	SEMI-ANN.	4.418% 11/15/2035 535,000.000	545,486	494,241
36267VAH6	GE HEALTHCARE TECHNOLOGIES INC CALLABLE	SEMI-ANN.	5.857% 03/15/2030 2,004,000.000	2,026,894	2,076,079
36267VAM5	GE HEALTHCARE TECHNOLOGIES INC CALLABLE	SEMI-ANN.	6.377% 11/22/2052 250,000.000	256,596	269,022
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		MACYS DB TEMPORARY COMPOSITE		PAGE 72 C 13254	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
668771AK4 GEN DIGITAL INC CALLABLE NOTES FIXED 6.7		SEMI-ANN. 6.750% 09/30/2027		55,182	55,828
		55,000.000			
37045VAP5 GENERAL MOTORS CO CALLABLE NOTES FIXED 5		SEMI-ANN. 5.150% 04/01/2038		405,965	322,370
		350,000.000			
37045VAK6 GENERAL MOTORS CO CALLABLE NOTES FIXED 6		SEMI-ANN. 6.600% 04/01/2036		101,303	78,747
		75,000.000			
37045XAZ9 GENERAL MOTORS FINANCIAL CO INC CALLABLE		SEMI-ANN. 4.300% 07/13/2025		2,486,578	2,368,062
		2,375,000.000			
37045XDD5 GENERAL MOTORS FINANCIAL CO INC CALLABLE		SEMI-ANN. 1.250% 01/08/2026		2,894,004	2,793,778
		2,900,000.000			
37045XDK9 GENERAL MOTORS FINANCIAL CO INC CALLABLE		SEMI-ANN. 1.500% 06/10/2026		3,269,040	3,121,152
		3,275,000.000			
37045XDW3 GENERAL MOTORS FINANCIAL CO INC CALLABLE		SEMI-ANN. 5.000% 04/09/2027		2,771,892	2,777,869
		2,775,000.000			
37045XDV5 GENERAL MOTORS FINANCIAL CO INC CALLABLE		SEMI-ANN. 4.300% 04/06/2029		1,799,773	1,741,378
		1,803,000.000			
372460AB1 GENUINE PARTS CO CALLABLE NOTES FIXED 1.		SEMI-ANN. 1.750% 02/01/2025		1,171,722	1,171,845
		1,175,000.000			
373334KN0 GEORGIA POWER CO CALLABLE NOTES FIXED 3.		SEMI-ANN. 3.700% 01/30/2050		214,405	180,162
		245,000.000			
373334JW2 GEORGIA POWER CO CALLABLE NOTES FIXED 4.		SEMI-ANN. 4.300% 03/15/2042		140,810	102,135
		120,000.000			
375558BS1 GILEAD SCIENCES INC CALLABLE NOTES FIXED		SEMI-ANN. 2.600% 10/01/2040		219,736	159,594
		230,000.000			
375558BK8 GILEAD SCIENCES INC CALLABLE NOTES FIXED		SEMI-ANN. 4.150% 03/01/2047		68,513	68,214
		85,000.000			
375558BA0 GILEAD SCIENCES INC CALLABLE NOTES FIXED		SEMI-ANN. 4.500% 02/01/2045		158,425	124,411
		145,000.000			
375558AX1 GILEAD SCIENCES INC CALLABLE NOTES FIXED		SEMI-ANN. 4.800% 04/01/2044		518,671	447,919
		500,000.000			
375558BJ1 GILEAD SCIENCES INC CALLABLE NOTES FIXED		SEMI-ANN. 4.000% 09/01/2036		40,146	30,901
		35,000.000			
JPMorgan Investor Services					
J.P.Morgan					

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		MACYS DB TEMPORARY COMPOSITE		PAGE 73 C 13254	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE
		SHARES / PAR			
375558AS2 GILEAD SCIENCES INC CALLABLE NOTES FIXED		SEMI-ANN. 5.650% 12/01/2041		63,464	45,025
		45,000.000			
98417EAR1 GLENCORE FINANCE CANADA LTD CALLABLE NOT		SEMI-ANN. FLOATING 10/25/2042		184,083	141,012
		150,000.000			
378272AX6 GLENCORE FUNDING LLC CALLABLE NOTES FIXE		SEMI-ANN. 1.625% 09/01/2025		2,605,209	2,519,816
		2,575,000.000			
378272BG2 GLENCORE FUNDING LLC CALLABLE NOTES FIXE		SEMI-ANN. 2.625% 09/23/2031		2,195,006	1,856,663
		2,200,000.000			
378272BH0 GLENCORE FUNDING LLC CALLABLE NOTES FIXE		SEMI-ANN. 3.375% 09/23/2051		197,026	130,932
		200,000.000			
378272AQ1 GLENCORE FUNDING LLC CALLABLE NOTES FIXE		SEMI-ANN. 3.875% 10/27/2027		1,348,577	1,384,495
		1,425,000.000			
378272BC1 GLENCORE FUNDING LLC CALLABLE NOTES FIXE		SEMI-ANN. 3.875% 04/27/2051		224,921	161,585
		225,000.000			
378272BS6 GLENCORE FUNDING LLC CALLABLE NOTES FIXE		SEMI-ANN. 5.371% 04/04/2029		840,576	831,792
		825,000.000			
37959GAF4 GLOBAL ATLANTIC FIN CO CALLABLE NOTES FI		SEMI-ANN. 6.750% 03/15/2054		49,663	50,820
		50,000.000			
37940XAE2 GLOBAL PAYMENTS INC CALLABLE NOTES FIXED		SEMI-ANN. 1.200% 03/01/2026		799,264	766,869
		800,000.000			
37940XAA0 GLOBAL PAYMENTS INC CALLABLE NOTES FIXED		SEMI-ANN. 2.650% 02/15/2025		2,056,622	1,918,978
		1,925,000.000			
37940XAD4 GLOBAL PAYMENTS INC CALLABLE NOTES FIXED		SEMI-ANN. 2.900% 05/15/2030		299,019	267,100
		300,000.000			
37940XAR3 GLOBAL PAYMENTS INC CALLABLE NOTES FIXED		SEMI-ANN. 5.950% 08/15/2052		74,669	72,806
		75,000.000			
37940XAT9 GLOBAL PAYMENTS INC CONVERTIBLE BOND FIX		SEMI-ANN. 1.500% 03/01/2031		76,120	77,341
		79,000.000			
361841AL3 GLP CAPITAL LP / GLP FINANCING II INC CA		SEMI-ANN. 5.300% 01/15/2029		908,248	794,165
		800,000.000			
361841AS8 GLP CAPITAL LP / GLP FINANCING II INC CA		SEMI-ANN. 6.750% 12/01/2033		515,529	555,764
		525,000.000			
JPMorgan Investor Services					
J.P.Morgan					

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		MACYS DB TEMPORARY COMPOSITE		PAGE 74 C 13254	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
38869AAD9	GRAPHIC PACKAGING INTERNATIONAL LLC CALL	SEMI-ANN.	3.750% 02/01/2030 45,000.000	42,244	40,645
38869AAE7	GRAPHIC PACKAGING INTERNATIONAL LLC CALL	SEMI-ANN.	6.375% 07/15/2032 75,000.000	75,179	75,229
389925AA6	GREAT CANADIAN GAMING CORP CALLABLE NOTE	SEMI-ANN.	8.750% 11/15/2029 130,000.000	131,800	133,060
391382AB4	GREAT-WEST LIFECO FINANCE DELAWARE LP CA	SEMI-ANN.	4.150% 06/03/2047 150,000.000	191,292	118,687
39138QAC9	GREAT-WEST LIFECO FINANCE 2018 LP CALLAB	SEMI-ANN.	4.581% 05/17/2048 100,000.000	137,756	83,841
391399AA0	GREAT-WEST LIFECO US FINANCE 2020 LP CAL	SEMI-ANN.	0.904% 08/12/2025 1,175,000.000	1,174,465	1,147,687
39541EAE3	GREENSAIF PIPELINES BIDCO SARL NOTES FIX	SEMI-ANN.	6.102% 08/23/2042 475,000.000	475,000	463,130
40049JAZ0	GRUPO TELEVISA SAB CALLABLE BOND FIXED 6 RATINGS: BAA1 BBB+	SEMI-ANN.	6.625% 01/15/2040 105,000.000	103,248	94,739
362244AA3	GSAA HOME EQUITY TRUST 2006-19 2006-19 A RATINGS: B3 CCC	MONTHLY	FLOATING 12/25/2036 37,313.770	37,314	9,816
401378AD6	GUARDIAN LIFE INSURANCE CO OF AMERICA/TH	SEMI-ANN.	3.700% 01/22/2070 500,000.000	485,885	332,454
404530AB3	HACKENSACK MERIDIAN HEALTH INC CALLABLE	SEMI-ANN.	4.211% 07/01/2048 35,000.000	43,110	28,525
36264FAN1	HALEON US CAPITAL LLC CALLABLE NOTES FIX	SEMI-ANN.	4.000% 03/24/2052 60,000.000	51,384	46,367
416515BA1	HARTFORD INSURANCE GROUP INC/THE CALLABL RATINGS: BAA3 BBB	SEMI-ANN.	6.625% 03/30/2040 300,000.000	411,147	321,931
416515AP9	HARTFORD INSURANCE GROUP INC/THE CALLABL RATINGS: BAA3 BBB	SEMI-ANN.	6.100% 10/01/2041 50,000.000	66,183	51,094
404119CH0	HCA INC CALLABLE NOTES FIXED 3.125% 15/M	SEMI-ANN.	3.125% 03/15/2027 2,850,000.000	2,844,357	2,742,273
404119CA5	HCA INC CALLABLE NOTES FIXED 3.5% 01/SEP	SEMI-ANN.	3.500% 09/01/2030 2,075,000.000	1,802,905	1,885,385
JPMorgan Investor Services		J.P.Morgan			

IDENTITY OF ISSUE, BORROWER, LESSOR							DESCRIPTION OF INVESTMENT			COST	CURRENT VALUE
							SHARES / PAR				
404119CB3	HCA	INC	CALLABLE	NOTES	FIXED	3.5% 15/JUL	SEMI-ANN.	3.500%	07/15/2051	709,781	657,634
							1,015,000.000				
404119CS6	HCA	INC	CALLABLE	NOTES	FIXED	4.375% 15/M	SEMI-ANN.	4.375%	03/15/2042	196,852	163,384
							200,000.000				
404119CL1	HCA	INC	CALLABLE	NOTES	FIXED	4.625% 15/M	SEMI-ANN.	4.625%	03/15/2052	77,933	74,020
							95,000.000				
404119CQ0	HCA	INC	CALLABLE	NOTES	FIXED	5.5% 01/JUN	SEMI-ANN.	5.500%	06/01/2033	1,585,803	1,660,467
							1,678,000.000				
404119BV0	HCA	INC	CALLABLE	NOTES	FIXED	5.5% 15/JUN	SEMI-ANN.	5.500%	06/15/2047	726,354	546,497
							600,000.000				
404121AJ4	HCA	INC	CALLABLE	NOTES	FIXED	5.625% 01/S	SEMI-ANN.	5.625%	09/01/2028	765,227	785,264
							775,000.000				
404119CR8	HCA	INC	CALLABLE	NOTES	FIXED	5.9% 01/JUN	SEMI-ANN.	5.900%	06/01/2053	96,718	94,388
							100,000.000				
404119CW7	HCA	INC	CALLABLE	NOTES	FIXED	6.1% 01/APR	SEMI-ANN.	6.100%	04/01/2064	68,617	62,095
							65,000.000				
404119CV9	HCA	INC	CALLABLE	NOTES	FIXED	6% 01/APR/2	SEMI-ANN.	6.000%	04/01/2054	727,534	696,444
							730,000.000				
40414LAQ2	HEALTHPEAK	OP	LLC	CALLABLE	NOTES	FIXED 3	SEMI-ANN.	3.250%	07/15/2026	1,753,688	1,539,309
							1,575,000.000				
42704LAA2	HERC	HOLDINGS	INC	CALLABLE	NOTES	FIXED 5	SEMI-ANN.	5.500%	07/15/2027	117,442	118,474
							120,000.000				
42704LAE4	HERC	HOLDINGS	INC	CALLABLE	NOTES	FIXED 6	SEMI-ANN.	6.625%	06/15/2029	10,000	10,127
							10,000.000				
427866AW8	HERSHEY	CO/THE	CALLABLE	NOTES	FIXED	3.37	SEMI-ANN.	3.375%	08/15/2046	90,530	86,574
							120,000.000				
42809HAD9	HESS	CORP	CALLABLE	BOND	FIXED	5.6% 15/FE	SEMI-ANN.	5.600%	02/15/2041	55,977	59,306
							60,000.000				
42809HAH0	HESS	CORP	CALLABLE	NOTES	FIXED	5.8% 01/A	SEMI-ANN.	5.800%	04/01/2047	10,193	10,022
							10,000.000				
42824CAW9	HEWLETT	PACKARD	ENTERPRISE	CO	CALLABLE	N	SEMI-ANN.	FLOATING	10/15/2025	3,363,743	2,899,795
							2,900,000.000				

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		MACYS DB TEMPORARY COMPOSITE		PAGE 76 C 13254	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE
		SHARES / PAR			
42824CBW8	HEWLETT PACKARD ENTERPRISE CO CALLABLE N	SEMI-ANN.	5.600% 10/15/2054	84,519	80,162
			85,000.000		
43118DAB6	HIGHTOWER HOLDING LLC CALLABLE NOTES FIX	SEMI-ANN.	9.125% 01/31/2030	106,483	110,592
			105,000.000		
431282AU6	HIGHWOODS REALTY LP CALLABLE NOTES FIXED	SEMI-ANN.	7.650% 02/01/2034	1,341,939	1,510,611
			1,360,000.000		
43300LAA8	HILTON USA TRUST 2016-HHV 2016-HHV A 3.7	MONTHLY	3.719% 11/05/2038	823,998	777,700
			800,000.000		
43300LAJ9	HILTON USA TRUST 2016-HHV 2016-HHV C VAR	MONTHLY	FLOATING 11/05/2038	886,092	874,217
			900,000.000		
43371HAA1	HOAG MEMORIAL HOSPITAL PRESBYTERIAN CALL	SEMI-ANN.	3.803% 07/15/2052	300,000	227,777
			300,000.000		
437076CG5	HOME DEPOT INC/THE CALLABLE NOTES FIXED	SEMI-ANN.	2.375% 03/15/2051	30,221	28,348
			50,000.000		
437076BZ4	HOME DEPOT INC/THE CALLABLE NOTES FIXED	SEMI-ANN.	3.125% 12/15/2049	281,414	181,055
			270,000.000		
437076CQ3	HOME DEPOT INC/THE CALLABLE NOTES FIXED	SEMI-ANN.	3.625% 04/15/2052	81,401	76,198
			105,000.000		
437076BS0	HOME DEPOT INC/THE CALLABLE NOTES FIXED	SEMI-ANN.	3.900% 06/15/2047	201,416	137,005
			175,000.000		
437076BA9	HOME DEPOT INC/THE CALLABLE NOTES FIXED	SEMI-ANN.	4.200% 04/01/2043	201,654	160,813
			190,000.000		
437076BF8	HOME DEPOT INC/THE CALLABLE NOTES FIXED	SEMI-ANN.	4.400% 03/15/2045	563,961	419,205
			490,000.000		
437076BX9	HOME DEPOT INC/THE CALLABLE NOTES FIXED	SEMI-ANN.	4.500% 12/06/2048	112,866	72,695
			85,000.000		
437076BD3	HOME DEPOT INC/THE CALLABLE NOTES FIXED	SEMI-ANN.	4.875% 02/15/2044	259,752	183,104
			200,000.000		
437076CT7	HOME DEPOT INC/THE CALLABLE NOTES FIXED	SEMI-ANN.	4.950% 09/15/2052	70,782	68,391
			75,000.000		
437076AS1	HOME DEPOT INC/THE CALLABLE NOTES FIXED	SEMI-ANN.	5.875% 12/16/2036	100,996	73,683
	RATINGS: BAA1 BBB+		70,000.000		
JPMorgan Investor Services					
J.P.Morgan					

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR			MACYS DB TEMPORARY COMPOSITE		PAGE 77 C 13254	
			BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
438516CS3 HONEYWELL INTERNATIONAL INC CALLABLE NOT			SEMI-ANN. 5.000% 03/01/2035		90,239	88,253
			90,000.000			
438516CT1 HONEYWELL INTERNATIONAL INC CALLABLE NOT			SEMI-ANN. 5.250% 03/01/2054		77,136	75,050
			80,000.000			
440452AJ9 HORMEL FOODS CORP CALLABLE NOTES FIXED 3			SEMI-ANN. 3.050% 06/03/2051		369,013	263,446
			405,000.000			
44107TBA3 HOST HOTELS & RESORTS LP CALLABLE NOTES			SEMI-ANN. 2.900% 12/15/2031		937,987	810,501
			952,000.000			
44107TBC9 HOST HOTELS & RESORTS LP CALLABLE NOTES			SEMI-ANN. 5.500% 04/15/2035		198,642	195,830
			200,000.000			
443201AC2 HOWMET AEROSPACE INC CALLABLE NOTES FIXE			SEMI-ANN. 4.850% 10/15/2031		62,857	61,862
			63,000.000			
404280CJ6 HSBC HOLDINGS PLC CALLABLE NOTES VARIABL			SEMI-ANN. 1.645% 04/18/2026		2,001,944	1,955,508
			1,975,000.000			
404280DH9 HSBC HOLDINGS PLC CALLABLE NOTES VARIABL			SEMI-ANN. 5.402% 08/11/2033		1,940,000	1,920,623
			1,940,000.000			
404280EE5 HSBC HOLDINGS PLC CALLABLE NOTES VARIABL			SEMI-ANN. 5.719% 03/04/2035		500,000	503,667
			500,000.000			
404280EL9 HSBC HOLDINGS PLC CALLABLE NOTES VARIABL			SEMI-ANN. 5.874% 11/18/2035		715,000	697,462
			715,000.000			
404280DM8 HSBC HOLDINGS PLC NOTES FIXED 6.5% 15/SE			SEMI-ANN. 6.500% 09/15/2037		348,150	255,298
			250,000.000			
X378623 HUB INTERNATIONAL LIMITED 2024-1 INCREME			SEMI-ANN. 0.000% 06/20/2030		91,207	92,225
			91,554.830			
44332PAH4 HUB INTERNATIONAL LTD CALLABLE NOTES FIX			SEMI-ANN. 7.250% 06/15/2030		100,000	102,475
			100,000.000			
44332PAJ0 HUB INTERNATIONAL LTD CALLABLE NOTES FIX			SEMI-ANN. 7.375% 01/31/2032		95,000	96,487
			95,000.000			
44409MAD8 HUDSON PACIFIC PROPERTIES LP CALLABLE NO			SEMI-ANN. 5.950% 02/15/2028		22,000	21,330
			25,000.000			
44409MAB2 HUDSON PACIFIC PROPERTIES LP CALLABLE NO			SEMI-ANN. 4.650% 04/01/2029		65,879	60,290
			80,000.000			
JPMorgan Investor Services			J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		MACYS DB TEMPORARY COMPOSITE		PAGE 78 C 13254	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE
		SHARES / PAR			
44421GAA1	HUDSON YARDS 2019-30HY MORTGAGE TRUST 20	MONTHLY	3.228% 07/10/2039	2,013,930	2,044,269
		2,250,000.000			
444859BB7	HUMANA INC CALLABLE NOTES FIXED 4.625% 0	SEMI-ANN.	4.625% 12/01/2042	349,789	226,282
		275,000.000			
444859BG6	HUMANA INC CALLABLE NOTES FIXED 4.8% 15/	SEMI-ANN.	4.800% 03/15/2047	1,209,130	815,136
		1,000,000.000			
444859BE1	HUMANA INC CALLABLE NOTES FIXED 4.95% 01	SEMI-ANN.	4.950% 10/01/2044	91,612	85,030
		100,000.000			
444859CA8	HUMANA INC CALLABLE NOTES FIXED 5.375% 1	SEMI-ANN.	5.375% 04/15/2031	1,404,157	1,393,657
		1,405,000.000			
444859BX9	HUMANA INC CALLABLE NOTES FIXED 5.5% 15/	SEMI-ANN.	5.500% 03/15/2053	126,136	113,531
		127,000.000			
444859CB6	HUMANA INC CALLABLE NOTES FIXED 5.75% 15	SEMI-ANN.	5.750% 04/15/2054	212,908	199,557
		215,000.000			
444859BY7	HUMANA INC CALLABLE NOTES FIXED 5.95% 15	SEMI-ANN.	5.950% 03/15/2034	85,855	83,587
		83,000.000			
446150BD5	HUNTINGTON BANCSHARES INC/OH CALLABLE NO	SEMI-ANN.	5.709% 02/02/2035	2,260,189	2,208,818
		2,210,000.000			
446150BF0	HUNTINGTON BANCSHARES INC/OH CALLABLE NO	SEMI-ANN.	6.141% 11/18/2039	220,000	219,870
		220,000.000			
44644MAF8	HUNTINGTON NATIONAL BANK/THE CALLABLE NO	SEMI-ANN.	4.552% 05/17/2028	3,210,000	3,184,389
		3,210,000.000			
44701QBF8	HUNTSMAN INTERNATIONAL LLC CALLABLE NOTE	SEMI-ANN.	2.950% 06/15/2031	949,335	791,227
		950,000.000			
44891ACE5	HYUNDAI CAPITAL AMERICA CALLABLE NOTES F	SEMI-ANN.	5.800% 04/01/2030	298,791	306,205
		300,000.000			
44891ACP0	HYUNDAI CAPITAL AMERICA CALLABLE NOTES F	SEMI-ANN.	6.200% 09/21/2030	1,236,875	1,290,328
		1,240,000.000			
449276AF1	IBM INTERNATIONAL CAPITAL PTE LTD CALLAB	SEMI-ANN.	5.250% 02/05/2044	122,331	118,538
		125,000.000			
449276AG9	IBM INTERNATIONAL CAPITAL PTE LTD CALLAB	SEMI-ANN.	5.300% 02/05/2054	282,927	267,981
		290,000.000			
JPMorgan Investor Services					
J.P.Morgan					

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		MACYS DB TEMPORARY COMPOSITE		PAGE 79 C 13254	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
45138LBF9	IDAHO POWER CO CALLABLE MEDIUM TERM NOTE	SEMI-ANN.	4.200% 03/01/2048 65,000.000	82,507	51,655
WF04F95	ILIAD HOLDING SASU CALLABLE BOND FIXED 6	SEMI-ANN.	6.875% 04/15/2031 200,000.000	215,812	222,108
45258LAA5	IMOLA MERGER CORP CALLABLE NOTES FIXED 4	SEMI-ANN.	4.750% 05/15/2029 130,000.000	126,885	123,278
454889AQ9	INDIANA MICHIGAN POWER CO CALLABLE NOTES	SEMI-ANN.	4.550% 03/15/2046 130,000.000	166,189	110,029
454889AR7	INDIANA MICHIGAN POWER CO CALLABLE NOTES	SEMI-ANN.	3.750% 07/01/2047 35,000.000	34,503	26,038
454889AU0	INDIANA MICHIGAN POWER CO CALLABLE NOTES	SEMI-ANN.	3.250% 05/01/2051 1,370,000.000	1,336,413	901,415
455170AA8	INDIANA UNIVERSITY HEALTH INC OBLIGATED	SEMI-ANN.	3.970% 11/01/2048 70,000.000	85,635	55,584
455170AB6	INDIANA UNIVERSITY HEALTH INC OBLIGATED	SEMI-ANN.	2.852% 11/01/2051 105,000.000	70,667	65,844
456837AU7	ING GROEP NV CALLABLE NOTES VARIABLE 01/	SEMI-ANN.	1.400% 07/01/2026 5,475,000.000	5,558,913	5,378,441
456837BL6	ING GROEP NV CALLABLE NOTES VARIABLE 19/	SEMI-ANN.	5.335% 03/19/2030 1,900,000.000	1,900,000	1,907,640
456837BB8	ING GROEP NV CALLABLE NOTES VARIABLE 28/	SEMI-ANN.	4.017% 03/28/2028 275,000.000	275,000	269,345
456837BC6	ING GROEP NV CALLABLE NOTES VARIABLE 28/	SEMI-ANN.	4.252% 03/28/2033 350,000.000	350,000	324,407
45687VAE6	INGERSOLL RAND INC CALLABLE NOTES FIXED	SEMI-ANN.	5.314% 06/15/2031 617,000.000	616,951	623,576
45687VAA4	INGERSOLL RAND INC CALLABLE NOTES FIXED	SEMI-ANN.	5.400% 08/14/2028 305,000.000	303,814	309,802
45687VAG1	INGERSOLL RAND INC CALLABLE NOTES FIXED	SEMI-ANN.	5.700% 06/15/2054 58,000.000	57,763	57,008
45791GAA0	INOVA HEALTH SYSTEM FOUNDATION CALLABLE	SEMI-ANN.	4.068% 05/15/2052 210,000.000	208,950	167,110
JPMorgan Investor Services		J.P.Morgan			

IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT			COST	CURRENT VALUE
			SHARES / PAR				
45765UAC7	INSIGHT ENTERPRISES INC	CALLABLE NOTES F	SEMI-ANN.	6.625%	05/15/2032	131,673	130,733
45784PAK7	INSULET CORP	CONVERTIBLE BOND FIXED 0.37	SEMI-ANN.	0.375%	09/01/2026	71,095	74,564
458140BX7	INTEL CORP	CALLABLE NOTES FIXED 3.2% 12/	SEMI-ANN.	3.200%	08/12/2061	46,366	24,462
458140BJ8	INTEL CORP	CALLABLE NOTES FIXED 3.25% 15	SEMI-ANN.	3.250%	11/15/2049	254,412	173,381
458140BG4	INTEL CORP	CALLABLE NOTES FIXED 3.734% 0	SEMI-ANN.	3.734%	12/08/2047	416,529	310,301
458140AP5	INTEL CORP	CALLABLE NOTES FIXED 4.25% 15	SEMI-ANN.	4.250%	12/15/2042	208,412	155,830
458140AK6	INTEL CORP	CALLABLE NOTES FIXED 4.8% 01/	SEMI-ANN.	4.800%	10/01/2041	109,351	66,915
458140CB4	INTEL CORP	CALLABLE NOTES FIXED 4.9% 05/	SEMI-ANN.	4.900%	08/05/2052	51,219	47,444
458140AT7	INTEL CORP	CALLABLE NOTES FIXED 4.9% 29/	SEMI-ANN.	4.900%	07/29/2045	47,053	44,478
458140CC2	INTEL CORP	CALLABLE NOTES FIXED 5.05% 05	SEMI-ANN.	5.050%	08/05/2062	292,783	257,791
458140CL2	INTEL CORP	CALLABLE NOTES FIXED 5.15% 21	SEMI-ANN.	5.150%	02/21/2034	648,089	623,772
458140CJ7	INTEL CORP	CALLABLE NOTES FIXED 5.7% 10/	SEMI-ANN.	5.700%	02/10/2053	496,992	464,979
45866FAP9	INTERCONTINENTAL EXCHANGE INC	CALLABLE N	SEMI-ANN.	2.650%	09/15/2040	362,627	312,960
45866FAH7	INTERCONTINENTAL EXCHANGE INC	CALLABLE N	SEMI-ANN.	4.250%	09/21/2048	31,300	20,146
45866FAL8	INTERCONTINENTAL EXCHANGE INC	CALLABLE N	SEMI-ANN.	3.000%	06/15/2050	52,688	51,003
45866FAX2	INTERCONTINENTAL EXCHANGE INC	CALLABLE N	SEMI-ANN.	4.950%	06/15/2052	236,664	215,133

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		MACYS DB TEMPORARY COMPOSITE		PAGE 81 C 13254	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
45866FAY0	INTERCONTINENTAL EXCHANGE INC CALLABLE N	SEMI-ANN.	5.200% 06/15/2062 85,000.000	86,162	76,965
459200KB6	INTERNATIONAL BUSINESS MACHINES CORP CAL	SEMI-ANN.	4.150% 05/15/2039 90,000.000	99,308	77,458
459200KL4	INTERNATIONAL BUSINESS MACHINES CORP CAL	SEMI-ANN.	2.950% 05/15/2050 125,000.000	119,566	78,885
459200KP5	INTERNATIONAL BUSINESS MACHINES CORP CAL	SEMI-ANN.	3.430% 02/09/2052 745,000.000	682,579	509,044
459200HF1	INTERNATIONAL BUSINESS MACHINES CORP CAL	SEMI-ANN.	4.000% 06/20/2042 125,000.000	103,705	102,202
459506AN1	INTERNATIONAL FLAVORS & FRAGRANCES INC C	SEMI-ANN.	1.230% 10/01/2025 4,325,000.000	4,355,548	4,204,354
459506AP6	INTERNATIONAL FLAVORS & FRAGRANCES INC C	SEMI-ANN.	1.832% 10/15/2027 925,000.000	943,378	849,403
459506AQ4	INTERNATIONAL FLAVORS & FRAGRANCES INC C	SEMI-ANN.	2.300% 11/01/2030 1,700,000.000	1,662,574	1,444,051
459506AR2	INTERNATIONAL FLAVORS & FRAGRANCES INC C	SEMI-ANN.	3.268% 11/15/2040 625,000.000	638,260	446,353
459506AE1	INTERNATIONAL FLAVORS & FRAGRANCES INC C	SEMI-ANN.	4.375% 06/01/2047 10,000.000	7,459	7,829
459506AL5	INTERNATIONAL FLAVORS & FRAGRANCES INC C	SEMI-ANN.	5.000% 09/26/2048 222,000.000	203,752	190,742
459506AS0	INTERNATIONAL FLAVORS & FRAGRANCES INC C	SEMI-ANN.	3.468% 12/01/2050 850,000.000	764,896	558,224
460146CK7	INTERNATIONAL PAPER CO CALLABLE NOTES FI	SEMI-ANN.	4.800% 06/15/2044 124,000.000	148,070	109,179
460146CN1	INTERNATIONAL PAPER CO CALLABLE NOTES FI	SEMI-ANN.	5.150% 05/15/2046 10,000.000	9,848	9,050
460146CH4	INTERNATIONAL PAPER CO CALLABLE NOTES FI	SEMI-ANN.	6.000% 11/15/2041 136,000.000	156,687	139,287
461070AN4	INTERSTATE POWER AND LIGHT CO CALLABLE B	SEMI-ANN.	3.700% 09/15/2046 205,000.000	209,889	152,126
JPMorgan Investor Services		J.P.Morgan			

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
	SHARES / PAR		
461070AW4 INTERSTATE POWER AND LIGHT CO CALLABLE N	SEMI-ANN. 5.450% 09/30/2054 50,000.000	50,468	47,355
46124HAB2 INTUIT INC CALLABLE NOTES FIXED 0.95% 15	SEMI-ANN. 0.950% 07/15/2025 900,000.000	909,093	882,886
46124HAC0 INTUIT INC CALLABLE NOTES FIXED 1.35% 15	SEMI-ANN. 1.350% 07/15/2027 625,000.000	637,025	576,600
46124HAH9 INTUIT INC CALLABLE NOTES FIXED 5.5% 15/	SEMI-ANN. 5.500% 09/15/2053 85,000.000	84,296	83,362
46188BAB8 INVITATION HOMES OPERATING PARTNERSHIP L	SEMI-ANN. 2.300% 11/15/2028 950,000.000	948,775	857,345
46188BAE2 INVITATION HOMES OPERATING PARTNERSHIP L	SEMI-ANN. 5.450% 08/15/2030 1,760,000.000	1,740,042	1,783,235
46266TAF5 IQVIA INC CALLABLE NOTES FIXED 6.25% 01/	SEMI-ANN. 6.250% 02/01/2029 1,425,000.000	1,422,977	1,473,360
46284VAJ0 IRON MOUNTAIN INC CALLABLE NOTES FIXED 5	SEMI-ANN. 5.250% 07/15/2030 35,000.000	31,277	33,410
46284VAQ4 IRON MOUNTAIN INC CALLABLE NOTES FIXED 6	SEMI-ANN. 6.250% 01/15/2033 25,000.000	25,000	24,900
46284VAP6 IRON MOUNTAIN INC CALLABLE NOTES FIXED 7	SEMI-ANN. 7.000% 02/15/2029 125,000.000	125,000	127,721
832696AM0 J M SMUCKER CO/THE CALLABLE NOTES FIXED	SEMI-ANN. 4.250% 03/15/2035 100,000.000	93,052	90,636
832696AW8 J M SMUCKER CO/THE CALLABLE NOTES FIXED	SEMI-ANN. 5.900% 11/15/2028 1,074,000.000	1,073,527	1,112,808
832696AX6 J M SMUCKER CO/THE CALLABLE NOTES FIXED	SEMI-ANN. 6.200% 11/15/2033 1,521,000.000	1,602,670	1,605,126
832696AZ1 J M SMUCKER CO/THE CALLABLE NOTES FIXED	SEMI-ANN. 6.500% 11/15/2053 662,000.000	661,318	711,341
46656NAA7 J.P. MORGAN MORTGAGE TRUST 2023-DSC1 202	MONTHLY FLOATING 07/25/2063 254,594.240	244,766	246,960
46657PAA1 J.P. MORGAN MORTGAGE TRUST 2024-1 2024-1	MONTHLY FLOATING 06/25/2054 2,043,649.180	2,036,624	2,041,573

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		MACYS DB TEMPORARY COMPOSITE		PAGE 83 C 13254	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
46653KAA6	JAB HOLDINGS BV CALLABLE NOTES FIXED 2.2	SEMI-ANN. 2.200%	11/23/2030 500,000.000	498,440	412,873
46653KAB4	JAB HOLDINGS BV CALLABLE NOTES FIXED 3.7	SEMI-ANN. 3.750%	05/28/2051 925,000.000	919,885	601,098
46653KAC2	JAB HOLDINGS BV CALLABLE NOTES FIXED 4.5	SEMI-ANN. 4.500%	04/08/2052 380,000.000	276,439	284,831
46590XAX4	JBS USA HOLDING LUX SARL/ JBS USA FOOD C	SEMI-ANN. 6.500%	12/01/2052 105,000.000	99,156	106,655
47216QAB9	JDE PEET'S NV CALLABLE NOTES FIXED 1.375	SEMI-ANN. 1.375%	01/15/2027 2,710,000.000	2,453,491	2,515,143
47216QAC7	JDE PEET'S NV CALLABLE NOTES FIXED 2.25%	SEMI-ANN. 2.250%	09/24/2031 725,000.000	722,035	587,728
476920AA1	JETBLUE AIRWAYS CORP / JETBLUE LOYALTY L	QUARTERLY 9.875%	09/20/2031 65,000.000	63,456	68,900
24422EVF3	JOHN DEERE CAPITAL CORP MEDIUM TERM NOTE	SEMI-ANN. 1.750%	03/09/2027 125,000.000	129,591	117,712
478045AA5	JOHN SEVIER COMBINED CYCLE GENERATION LL	SEMI-ANN. 4.626%	01/15/2042 114,704.110	144,504	106,873
478160CR3	JOHNSON & JOHNSON CALLABLE NOTES FIXED 2	SEMI-ANN. 2.100%	09/01/2040 395,000.000	376,580	262,804
478160CL6	JOHNSON & JOHNSON CALLABLE NOTES FIXED 3	SEMI-ANN. 3.400%	01/15/2038 80,000.000	67,073	66,926
478160BU7	JOHNSON & JOHNSON CALLABLE NOTES FIXED 3	SEMI-ANN. 3.550%	03/01/2036 100,000.000	93,670	87,352
478160CF9	JOHNSON & JOHNSON CALLABLE NOTES FIXED 3	SEMI-ANN. 3.625%	03/03/2037 170,000.000	163,792	147,476
478160BV5	JOHNSON & JOHNSON CALLABLE NOTES FIXED 3	SEMI-ANN. 3.700%	03/01/2046 80,000.000	67,995	63,282
478160CG7	JOHNSON & JOHNSON CALLABLE NOTES FIXED 3	SEMI-ANN. 3.750%	03/03/2047 195,000.000	206,803	153,854
478375AH1	JOHNSON CONTROLS INTERNATIONAL PLC CALLA	SEMI-ANN. 6.000%	01/15/2036 60,000.000	76,176	62,513
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		MACYS DB TEMPORARY COMPOSITE		PAGE 84 C 13254	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
478375AN8	JOHNSON CONTROLS INTERNATIONAL PLC CALLA	SEMI-ANN. FLOATING	07/02/2064	143,683	105,765
			125,000.000		
479281AA5	JOHNSONVILLE AERODERIVATIVE COMBUSTION T	SEMI-ANN. 5.078%	10/01/2054	170,000	163,263
			170,000.000		
46647PDA1	JPMORGAN CHASE & CO CALLABLE NOTES VARIA	SEMI-ANN. 4.323%	04/26/2028	6,506,621	6,411,753
			6,490,000.000		
46647PAX4	JPMORGAN CHASE & CO CALLABLE NOTES VARIA	SEMI-ANN. 4.452%	12/05/2029	665,808	538,876
			550,000.000		
46647PBJ4	JPMORGAN CHASE & CO CALLABLE NOTES VARIA	SEMI-ANN. 4.493%	03/24/2031	30,500	24,364
			25,000.000		
46647PBP0	JPMORGAN CHASE & CO CALLABLE NOTES VARIA	SEMI-ANN. 2.956%	05/13/2031	1,304,247	1,073,464
			1,200,000.000		
46647PDC7	JPMORGAN CHASE & CO CALLABLE NOTES VARIA	SEMI-ANN. 4.586%	04/26/2033	2,746,952	2,582,452
			2,691,000.000		
46647PDH6	JPMORGAN CHASE & CO CALLABLE NOTES VARIA	SEMI-ANN. 4.912%	07/25/2033	6,413,566	6,387,732
			6,535,000.000		
46647PEC6	JPMORGAN CHASE & CO CALLABLE NOTES VARIA	SEMI-ANN. 5.336%	01/23/2035	927,771	920,761
			925,000.000		
46647PER3	JPMORGAN CHASE & CO CALLABLE NOTES VARIA	SEMI-ANN. 4.946%	10/22/2035	3,108,114	3,015,195
			3,130,000.000		
46647PAJ5	JPMORGAN CHASE & CO CALLABLE NOTES VARIA	SEMI-ANN. 3.882%	07/24/2038	549,063	388,505
			455,000.000		
46647PBM7	JPMORGAN CHASE & CO CALLABLE NOTES VARIA	SEMI-ANN. 3.109%	04/22/2041	740,528	586,186
			790,000.000		
46647PBV7	JPMORGAN CHASE & CO CALLABLE NOTES VARIA	SEMI-ANN. 2.525%	11/19/2041	726,851	603,514
			890,000.000		
46647PCD6	JPMORGAN CHASE & CO CALLABLE NOTES VARIA	SEMI-ANN. 3.157%	04/22/2042	286,538	286,640
			390,000.000		
46647PES1	JPMORGAN CHASE & CO CALLABLE NOTES VARIA	SEMI-ANN. 5.534%	11/29/2045	400,105	390,782
			400,000.000		
46647PAA4	JPMORGAN CHASE & CO CALLABLE NOTES VARIA	SEMI-ANN. 4.260%	02/22/2048	33,565	37,289
			45,000.000		
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR			MACYS DB TEMPORARY COMPOSITE		PAGE 85 C 13254	
			BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
46647PAK2	JPMORGAN CHASE & CO CALLABLE NOTES VARIA	SEMI-ANN. 4.032% 07/24/2048			218,239	181,593
		230,000.000				
46647PAL0	JPMORGAN CHASE & CO CALLABLE NOTES VARIA	SEMI-ANN. 3.964% 11/15/2048			614,608	532,117
		680,000.000				
46647PAN6	JPMORGAN CHASE & CO CALLABLE NOTES VARIA	SEMI-ANN. 3.897% 01/23/2049			375,503	361,817
		470,000.000				
46647PBN5	JPMORGAN CHASE & CO CALLABLE NOTES VARIA	SEMI-ANN. 3.109% 04/22/2051			54,171	53,074
		80,000.000				
48126BAA1	JPMORGAN CHASE & CO NOTES FIXED 5.4% 06/	SEMI-ANN. 5.400% 01/06/2042			109,959	118,519
		120,000.000				
46625HJB7	JPMORGAN CHASE & CO NOTES FIXED 5.6% 15/	SEMI-ANN. 5.600% 07/15/2041			232,534	191,829
		190,000.000				
48305QAF0	KAISER FOUNDATION HOSPITALS CALLABLE BON	SEMI-ANN. 2.810% 06/01/2041			118,782	92,096
		130,000.000				
48305QAE3	KAISER FOUNDATION HOSPITALS CALLABLE BON	SEMI-ANN. 3.266% 11/01/2049			13,964	13,883
		20,000.000				
48305QAG8	KAISER FOUNDATION HOSPITALS CALLABLE BON	SEMI-ANN. 3.002% 06/01/2051			290,547	214,639
		330,000.000				
48305QAB9	KAISER FOUNDATION HOSPITALS CALLABLE NOT	SEMI-ANN. 4.875% 04/01/2042			82,987	78,686
		85,000.000				
48305QAD5	KAISER FOUNDATION HOSPITALS CALLABLE NOT	SEMI-ANN. 4.150% 05/01/2047			223,337	146,966
		180,000.000				
BNDKM12	KAIX0 BONDCO TELECOM SA CALLABLE NOTES F	SEMI-ANN. 5.125% 09/30/2029			104,887	105,469
		100,000.000				
487836CA4	KELLANOVA CALLABLE NOTES FIXED 5.75% 16/	SEMI-ANN. 5.750% 05/16/2054			599,094	588,454
		589,000.000				
491674BL0	KENTUCKY UTILITIES CO CALLABLE BOND FIXE	SEMI-ANN. 4.375% 10/01/2045			192,868	149,316
		180,000.000				
491674BJ5	KENTUCKY UTILITIES CO CALLABLE BOND FIXE	SEMI-ANN. 4.650% 11/15/2043			65,637	51,207
		60,000.000				
49177JAP7	KENVUE INC CALLABLE NOTES FIXED 5.05% 22	SEMI-ANN. 5.050% 03/22/2053			109,421	106,756
		115,000.000				

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		MACYS DB TEMPORARY COMPOSITE		PAGE 86 C 13254	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE
		SHARES / PAR			
49177JAR3 KENVUE INC CALLABLE NOTES FIXED 5.2% 22/		SEMI-ANN. 5.200% 03/22/2063		224,612	217,530
		235,000.000			
49271VAK6 KEURIG DR PEPPER INC CALLABLE NOTES FIXE		SEMI-ANN. 3.800% 05/01/2050		1,011,727	680,668
		924,000.000			
26138EAY5 KEURIG DR PEPPER INC CALLABLE NOTES FIXE		SEMI-ANN. 4.420% 12/15/2046		235,954	160,131
		195,000.000			
49271VAF7 KEURIG DR PEPPER INC CALLABLE NOTES FIXE		SEMI-ANN. 4.597% 05/25/2028		3,972,481	3,946,000
		3,981,000.000			
49326EEL3 KEYCORP CALLABLE MEDIUM TERM NOTE VARIAB		QUARTERLY FLOATING 05/23/2025		1,427,031	1,551,384
		1,550,000.000			
49338CAA1 KEYSpan GAS EAST CORP CALLABLE NOTES FIX		SEMI-ANN. 5.819% 04/01/2041		48,772	33,772
		35,000.000			
49427RAR3 KILROY REALTY LP CALLABLE NOTES FIXED 2.		SEMI-ANN. 2.650% 11/15/2033		399,828	306,064
		400,000.000			
49427RAS1 KILROY REALTY LP CALLABLE NOTES FIXED 6.		SEMI-ANN. 6.250% 01/15/2036		964,070	967,572
		975,000.000			
494368BW2 KIMBERLY-CLARK CORP CALLABLE NOTES FIXED		SEMI-ANN. 3.900% 05/04/2047		77,303	50,783
		65,000.000			
494368BG7 KIMBERLY-CLARK CORP CALLABLE NOTES FIXED		SEMI-ANN. 5.300% 03/01/2041		82,546	78,551
		80,000.000			
49446RAV1 KIMCO REALTY OP LLC CALLABLE NOTES FIXED		SEMI-ANN. 3.700% 10/01/2049		53,109	47,251
		65,000.000			
49446RAQ2 KIMCO REALTY OP LLC CALLABLE NOTES FIXED		SEMI-ANN. 4.125% 12/01/2046		163,481	118,092
		150,000.000			
49446RAT6 KIMCO REALTY OP LLC CALLABLE NOTES FIXED		SEMI-ANN. 4.450% 09/01/2047		50,576	37,107
		45,000.000			
49446RBA6 KIMCO REALTY OP LLC CALLABLE NOTES FIXED		SEMI-ANN. 4.600% 02/01/2033		2,212,318	2,118,524
		2,225,000.000			
494550AV8 KINDER MORGAN ENERGY PARTNERS LP CALLABL		SEMI-ANN. 6.500% 02/01/2037		37,084	31,364
RATINGS: BAA2 BBB		30,000.000			
494550AW6 KINDER MORGAN ENERGY PARTNERS LP CALLABL		SEMI-ANN. 6.950% 01/15/2038		118,988	103,025
RATINGS: BAA2 BBB		95,000.000			
JPMorgan Investor Services					
J.P.Morgan					

IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE
			SHARES / PAR			
494550BD7	KINDER MORGAN ENERGY PARTNERS LP	CALLABL	SEMI-ANN.	6.500% 09/01/2039	273,949	219,665
RATINGS: BAA2 BBB				210,000.000		
494550BF2	KINDER MORGAN ENERGY PARTNERS LP	CALLABL	SEMI-ANN.	6.550% 09/15/2040	271,235	233,907
				225,000.000		
28370TAD1	KINDER MORGAN ENERGY PARTNERS LP	CALLABL	SEMI-ANN.	7.500% 11/15/2040	56,977	45,034
				40,000.000		
494550BH8	KINDER MORGAN ENERGY PARTNERS LP	CALLABL	SEMI-ANN.	6.375% 03/01/2041	192,925	158,493
				155,000.000		
494550BN5	KINDER MORGAN ENERGY PARTNERS LP	CALLABL	SEMI-ANN.	5.000% 08/15/2042	34,562	26,151
				30,000.000		
28370TAF6	KINDER MORGAN ENERGY PARTNERS LP	CALLABL	SEMI-ANN.	4.700% 11/01/2042	277,868	260,722
				310,000.000		
494550BU9	KINDER MORGAN ENERGY PARTNERS LP	CALLABL	SEMI-ANN.	5.500% 03/01/2044	135,820	129,804
				140,000.000		
49456BAS0	KINDER MORGAN INC	CALLABLE NOTES FIXED 3	SEMI-ANN.	3.250% 08/01/2050	42,010	41,232
				65,000.000		
49456BAT8	KINDER MORGAN INC	CALLABLE NOTES FIXED 3	SEMI-ANN.	3.600% 02/15/2051	131,900	128,537
				190,000.000		
49456BAJ0	KINDER MORGAN INC	CALLABLE NOTES FIXED 5	SEMI-ANN.	5.050% 02/15/2046	30,046	30,462
				35,000.000		
49456BAX9	KINDER MORGAN INC	CALLABLE NOTES FIXED 5	SEMI-ANN.	5.200% 06/01/2033	884,753	879,676
				900,000.000		
49456BAG6	KINDER MORGAN INC	CALLABLE NOTES FIXED 5	SEMI-ANN.	5.300% 12/01/2034	105,495	87,809
				90,000.000		
49456BBA8	KINDER MORGAN INC	CALLABLE NOTES FIXED 5	SEMI-ANN.	5.950% 08/01/2054	163,249	160,455
				164,000.000		
482480AJ9	KLA CORP	CALLABLE NOTES FIXED 3.3% 01/MA	SEMI-ANN.	3.300% 03/01/2050	145,409	107,235
				155,000.000		
482480AM2	KLA CORP	CALLABLE NOTES FIXED 4.95% 15/J	SEMI-ANN.	4.950% 07/15/2052	98,253	95,575
				105,000.000		
482480AN0	KLA CORP	CALLABLE NOTES FIXED 5.25% 15/J	SEMI-ANN.	5.250% 07/15/2062	97,184	93,757
				100,000.000		

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		MACYS DB TEMPORARY COMPOSITE		PAGE 88 C 13254	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE
		SHARES / PAR			
482480AH3	KLA CORP CALLABLE NOTES FIXED 5% 15/MAR/	SEMI-ANN.	5.000% 03/15/2049	40,496	27,584
			30,000.000		
50077LBC9	KRAFT HEINZ FOODS CO CALLABLE NOTES FIXE	SEMI-ANN.	3.875% 05/15/2027	2,678,866	2,669,653
			2,725,000.000		
50077LAB2	KRAFT HEINZ FOODS CO CALLABLE NOTES FIXE	SEMI-ANN.	4.375% 06/01/2046	262,478	255,081
			315,000.000		
50077LAX4	KRAFT HEINZ FOODS CO CALLABLE NOTES FIXE	SEMI-ANN.	4.625% 10/01/2039	189,512	187,931
			210,000.000		
50077LAZ9	KRAFT HEINZ FOODS CO CALLABLE NOTES FIXE	SEMI-ANN.	4.875% 10/01/2049	71,181	68,485
			80,000.000		
50077LAM8	KRAFT HEINZ FOODS CO CALLABLE NOTES FIXE	SEMI-ANN.	5.200% 07/15/2045	30,049	31,656
			35,000.000		
50076QAR7	KRAFT HEINZ FOODS CO NOTES FIXED 6.875%	SEMI-ANN.	6.875% 01/26/2039	335,780	309,949
			281,000.000		
501044DF5	KROGER CO/THE CALLABLE NOTES FIXED 3.875	SEMI-ANN.	3.875% 10/15/2046	209,997	157,264
			210,000.000		
501044DG3	KROGER CO/THE CALLABLE NOTES FIXED 4.45%	SEMI-ANN.	4.450% 02/01/2047	96,889	70,016
			85,000.000		
501044CT6	KROGER CO/THE CALLABLE NOTES FIXED 5.15%	SEMI-ANN.	5.150% 08/01/2043	46,200	32,092
			35,000.000		
501044DM0	KROGER CO/THE CALLABLE NOTES FIXED 5.4%	SEMI-ANN.	5.400% 01/15/2049	49,697	32,931
			35,000.000		
501044DW8	KROGER CO/THE CALLABLE NOTES FIXED 5.5%	SEMI-ANN.	5.500% 09/15/2054	734,758	695,036
			737,000.000		
501044DX6	KROGER CO/THE CALLABLE NOTES FIXED 5.65%	SEMI-ANN.	5.650% 09/15/2064	154,141	145,993
			155,000.000		
501044DV0	KROGER CO/THE CALLABLE NOTES FIXED 5% 15	SEMI-ANN.	5.000% 09/15/2034	971,907	939,330
			971,000.000		
50168QAF2	LABL INC CALLABLE NOTES FIXED 8.625% 01/	SEMI-ANN.	8.625% 10/01/2031	173,438	161,889
			175,000.000		
50540RAZ5	LABORATORY CORP OF AMERICA HOLDINGS CALL	SEMI-ANN.	4.350% 04/01/2030	783,184	771,957
			800,000.000		
JPMorgan Investor Services					
J.P.Morgan					

IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE
			SHARES / PAR			
50540RBB7	LABORATORY CORP OF AMERICA HOLDINGS CALL	SEMI-ANN.	4.800%	10/01/2034	107,059	104,271
			110,000.000			
50540RAS1	LABORATORY CORP OF AMERICA HOLDINGS CALL	SEMI-ANN.	4.700%	02/01/2045	68,492	51,636
			60,000.000			
512807AT5	LAM RESEARCH CORP CALLABLE NOTES FIXED 4	SEMI-ANN.	4.875%	03/15/2049	103,774	85,444
			95,000.000			
50203UAA1	LBJ INFRASTRUCTURE GROUP LLC CALLABLE BO	SEMI-ANN.	3.797%	12/31/2057	65,819	63,880
			95,000.000			
05552BAA4	LBM ACQUISITION LLC CALLABLE NOTES FIXED	SEMI-ANN.	6.250%	01/15/2029	257,299	253,871
			276,000.000			
521865AZ8	LEAR CORP CALLABLE NOTES FIXED 5.25% 15/	SEMI-ANN.	5.250%	05/15/2049	34,513	25,828
			30,000.000			
524ESCR36	LEHMAN BROTHERS HOLDINGS INC MEDIUM TERM	QUARTERLY	0.000%	07/19/2017	288,330	0
			320,000.000			
524ESCS68	LEHMAN BRTH HLD ESCROW VAR 22/AUG/2009	QUARTERLY	0.000%	08/22/2049	173,710	529
			755,259.000			
85440KAA2	LELAND STANFORD JUNIOR UNIVERSITY/THE CA	SEMI-ANN.	3.647%	05/01/2048	144,470	135,356
			175,000.000			
85440KAD6	LELAND STANFORD JUNIOR UNIVERSITY/THE CA	SEMI-ANN.	2.413%	06/01/2050	46,198	44,570
			75,000.000			
526057CD4	LENNAR CORP CALLABLE NOTES FIXED 4.75% 2	SEMI-ANN.	4.750%	11/29/2027	1,028,557	942,123
			945,000.000			
527298BX0	LEVEL 3 FINANCING INC CALLABLE NOTES FIX	SEMI-ANN.	10.500%	04/15/2029	43,000	44,576
			40,000.000			
527298BT9	LEVEL 3 FINANCING INC CALLABLE NOTES FIX	SEMI-ANN.	3.750%	07/15/2029	96,688	116,020
			150,000.000			
527298CF8	LEVEL 3 FINANCING INC CALLABLE NOTES FIX	SEMI-ANN.	3.875%	10/15/2030	11,175	11,972
			15,000.000			
527298CB7	LEVEL 3 FINANCING INC CALLABLE NOTES FIX	SEMI-ANN.	4.875%	06/15/2029	21,625	21,750
			25,000.000			
527298CH4	LEVEL 3 FINANCING INC CALLABLE NOTES FIX	SEMI-ANN.	4.000%	04/15/2031	65,628	70,875
			90,000.000			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		MACYS DB TEMPORARY COMPOSITE		PAGE 90 C 13254	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE
		SHARES / PAR			
74005PBS2 LINDE INC/CT CALLABLE NOTES FIXED 2% 10/		SEMI-ANN. 2.000% 08/10/2050		59,988	39,104
		75,000.000			
539439BA6 LLOYDS BANKING GROUP PLC CALLABLE NOTES		SEMI-ANN. 5.590% 11/26/2035		600,000	594,796
		600,000.000			
539439AN9 LLOYDS BANKING GROUP PLC NOTES FIXED 5.3		SEMI-ANN. 5.300% 12/01/2045		352,438	226,397
		250,000.000			
539830BQ1 LOCKHEED MARTIN CORP CALLABLE NOTES FIXE		SEMI-ANN. 2.800% 06/15/2050		90,721	87,839
		140,000.000			
539830BD0 LOCKHEED MARTIN CORP CALLABLE NOTES FIXE		SEMI-ANN. 3.800% 03/01/2045		68,530	67,066
		85,000.000			
539830BB4 LOCKHEED MARTIN CORP CALLABLE NOTES FIXE		SEMI-ANN. 4.070% 12/15/2042		394,021	342,181
		410,000.000			
539830BN8 LOCKHEED MARTIN CORP CALLABLE NOTES FIXE		SEMI-ANN. 4.090% 09/15/2052		40,057	39,601
		50,000.000			
539830BS7 LOCKHEED MARTIN CORP CALLABLE NOTES FIXE		SEMI-ANN. 4.150% 06/15/2053		173,884	152,088
		190,000.000			
539830BT5 LOCKHEED MARTIN CORP CALLABLE NOTES FIXE		SEMI-ANN. 4.300% 06/15/2062		60,495	55,539
		70,000.000			
539830BL2 LOCKHEED MARTIN CORP CALLABLE NOTES FIXE		SEMI-ANN. 4.700% 05/15/2046		180,103	183,495
		205,000.000			
539830CD9 LOCKHEED MARTIN CORP CALLABLE NOTES FIXE		SEMI-ANN. 4.800% 08/15/2034		179,753	174,738
		180,000.000			
539830AW9 LOCKHEED MARTIN CORP CALLABLE NOTES FIXE		SEMI-ANN. FLOATING 06/01/2040		79,081	56,619
		55,000.000			
546676AZ0 LOUISVILLE GAS AND ELECTRIC CO CALLABLE		SEMI-ANN. 5.450% 04/15/2033		1,516,534	1,536,897
		1,520,000.000			
546676AY3 LOUISVILLE GAS AND ELECTRIC CO CALLABLE		SEMI-ANN. 4.250% 04/01/2049		64,640	51,692
		65,000.000			
548661ED5 LOWE'S COS INC CALLABLE NOTES FIXED 1.7%		SEMI-ANN. 1.700% 09/15/2028		947,882	850,098
		950,000.000			
548661EE3 LOWE'S COS INC CALLABLE NOTES FIXED 2.8%		SEMI-ANN. 2.800% 09/15/2041		399,576	274,714
		400,000.000			
JPMorgan Investor Services					
J.P.Morgan					

IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE
			SHARES / PAR			
548661DP9	LOWE'S COS INC	CALLABLE NOTES FIXED 3.1%	SEMI-ANN.	3.100% 05/03/2027	301,207	314,157
				325,000.000		
548661EB9	LOWE'S COS INC	CALLABLE NOTES FIXED 3.5%	SEMI-ANN.	3.500% 04/01/2051	570,842	375,707
				550,000.000		
548661DZ7	LOWE'S COS INC	CALLABLE NOTES FIXED 3% 1	SEMI-ANN.	3.000% 10/15/2050	218,189	164,914
				265,000.000		
548661DE4	LOWE'S COS INC	CALLABLE NOTES FIXED 4.25	SEMI-ANN.	4.250% 09/15/2044	23,927	18,600
				24,000.000		
548661EJ2	LOWE'S COS INC	CALLABLE NOTES FIXED 4.25	SEMI-ANN.	4.250% 04/01/2052	613,615	527,825
				675,000.000		
548661DJ3	LOWE'S COS INC	CALLABLE NOTES FIXED 4.37	SEMI-ANN.	4.375% 09/15/2045	67,176	45,419
				55,000.000		
548661EF0	LOWE'S COS INC	CALLABLE NOTES FIXED 4.45	SEMI-ANN.	4.450% 04/01/2062	143,509	143,541
				185,000.000		
548661DW4	LOWE'S COS INC	CALLABLE NOTES FIXED 5.12	SEMI-ANN.	5.125% 04/15/2050	95,685	62,731
				70,000.000		
548661EM5	LOWE'S COS INC	CALLABLE NOTES FIXED 5.62	SEMI-ANN.	5.625% 04/15/2053	94,914	91,434
				95,000.000		
50249AAH6	LYB INTERNATIONAL FINANCE III LLC	CALLAB	SEMI-ANN.	3.375% 10/01/2040	255,786	226,342
				310,000.000		
50249AAA1	LYB INTERNATIONAL FINANCE III LLC	CALLAB	SEMI-ANN.	4.200% 10/15/2049	167,430	127,939
				170,000.000		
50249AAD5	LYB INTERNATIONAL FINANCE III LLC	CALLAB	SEMI-ANN.	4.200% 05/01/2050	46,225	36,568
				49,000.000		
50249AAJ2	LYB INTERNATIONAL FINANCE III LLC	CALLAB	SEMI-ANN.	3.625% 04/01/2051	238,360	198,429
				295,000.000		
55261FAT1	M&T BANK CORP	CALLABLE NOTES VARIABLE 13	SEMI-ANN.	6.082% 03/13/2032	4,081,183	4,205,886
				4,100,000.000		
55261FAR5	M&T BANK CORP	CALLABLE NOTES VARIABLE 27	SEMI-ANN.	5.053% 01/27/2034	1,566,293	1,503,757
				1,570,000.000		
55261FAS3	M&T BANK CORP	CALLABLE NOTES VARIABLE 30	SEMI-ANN.	7.413% 10/30/2029	1,155,000	1,238,542
				1,155,000.000		

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		MACYS DB TEMPORARY COMPOSITE		PAGE 92 C 13254	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
55305BAV3 M/I HOMES INC CALLABLE NOTES FIXED 3.95%	SEMI-ANN.	3.950% 02/15/2030		99,357	94,716
		105,000.000			
55305BAS0 M/I HOMES INC CALLABLE NOTES FIXED 4.95%	SEMI-ANN.	4.950% 02/01/2028		38,912	38,641
		40,000.000			
55608JAR9 MACQUARIE GROUP LTD CALLABLE NOTES VARIA	SEMI-ANN.	1.340% 01/12/2027		550,000	530,071
		550,000.000			
55608JAK4 MACQUARIE GROUP LTD CALLABLE NOTES VARIA	SEMI-ANN.	3.763% 11/28/2028		1,105,110	964,289
		1,000,000.000			
56585ABE1 MARATHON PETROLEUM CORP CALLABLE NOTES F	SEMI-ANN.	4.500% 04/01/2048		414,501	363,581
		465,000.000			
56585AAH5 MARATHON PETROLEUM CORP CALLABLE NOTES F	SEMI-ANN.	4.750% 09/15/2044		37,215	37,382
		45,000.000			
56585AAM4 MARATHON PETROLEUM CORP CALLABLE NOTES F	SEMI-ANN.	5.850% 12/15/2045		119,183	99,946
		105,000.000			
56585AAJ1 MARATHON PETROLEUM CORP CALLABLE NOTES F	SEMI-ANN.	5.000% 09/15/2054		34,650	37,110
		45,000.000			
56585AAF9 MARATHON PETROLEUM CORP CALLABLE NOTES F	SEMI-ANN.	6.500% 03/01/2041		147,797	124,409
		120,000.000			
570535AQ7 MARKEL GROUP INC CALLABLE NOTES FIXED 5%	SEMI-ANN.	5.000% 04/05/2046		53,332	52,547
		60,000.000			
571903BD4 MARRIOTT INTERNATIONAL INC/MD CALLABLE N	SEMI-ANN.	5.750% 05/01/2025		342,225	325,653
		325,000.000			
571903BJ1 MARRIOTT INTERNATIONAL INC/MD CALLABLE N	SEMI-ANN.	5.000% 10/15/2027		892,152	907,270
		900,000.000			
571903BN2 MARRIOTT INTERNATIONAL INC/MD CALLABLE N	SEMI-ANN.	5.550% 10/15/2028		2,293,750	2,359,887
		2,310,000.000			
571903BL6 MARRIOTT INTERNATIONAL INC/MD CALLABLE N	SEMI-ANN.	4.900% 04/15/2029		765,173	773,590
		775,000.000			
571903BP7 MARRIOTT INTERNATIONAL INC/MD CALLABLE N	SEMI-ANN.	4.875% 05/15/2029		888,104	895,631
		899,000.000			
571748BH4 MARSH & MCLENNAN COS INC CALLABLE NOTES	SEMI-ANN.	4.750% 03/15/2039		239,041	162,068
		175,000.000			
JPMorgan Investor Services		J.P.Morgan			

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
	SHARES / PAR		
571748BC5 MARSH & MCLENNAN COS INC CALLABLE NOTES	SEMI-ANN. 4.350% 01/30/2047 60,000.000	51,516	50,133
571748BT8 MARSH & MCLENNAN COS INC CALLABLE NOTES	SEMI-ANN. 5.450% 03/15/2053 150,000.000	148,568	145,057
571748BQ4 MARSH & MCLENNAN COS INC CALLABLE NOTES	SEMI-ANN. 2.900% 12/15/2051 10,000.000	6,658	6,235
571748BD3 MARSH & MCLENNAN COS INC CALLABLE NOTES	SEMI-ANN. 4.200% 03/01/2048 80,000.000	65,017	64,944
573284BB1 MARTIN MARIETTA MATERIALS INC CALLABLE N	SEMI-ANN. 5.500% 12/01/2054 80,000.000	78,385	75,582
574599BS4 MASCO CORP CALLABLE NOTES FIXED 1.5% 15/	SEMI-ANN. 1.500% 02/15/2028 625,000.000	619,158	563,125
574599BR6 MASCO CORP CALLABLE NOTES FIXED 3.125% 1	SEMI-ANN. 3.125% 02/15/2051 125,000.000	124,978	78,525
575634AV2 MASSACHUSETTS ELECTRIC CO CALLABLE NOTES	SEMI-ANN. 5.867% 02/26/2054 45,000.000	45,599	44,913
575718AG6 MASSACHUSETTS INSTITUTE OF TECHNOLOGY CA	SEMI-ANN. 2.989% 07/01/2050 105,000.000	76,818	70,705
575718AH4 MASSACHUSETTS INSTITUTE OF TECHNOLOGY CA	SEMI-ANN. 2.294% 07/01/2051 45,000.000	26,830	25,892
575767AQ1 MASSACHUSETTS MUTUAL LIFE INSURANCE CO C	SEMI-ANN. 3.375% 04/15/2050 70,000.000	73,566	46,803
57636QAL8 MASTERCARD INC CALLABLE NOTES FIXED 3.65	SEMI-ANN. 3.650% 06/01/2049 275,000.000	281,026	207,782
57636QBC7 MASTERCARD INC CALLABLE NOTES FIXED 4.55	SEMI-ANN. 4.550% 01/15/2035 470,000.000	469,193	449,147
576485AG1 MATADOR RESOURCES CO CALLABLE NOTES FIXE	SEMI-ANN. 6.500% 04/15/2032 60,000.000	60,663	59,320
576485AF3 MATADOR RESOURCES CO CALLABLE NOTES FIXE	SEMI-ANN. 6.875% 04/15/2028 110,000.000	109,746	111,530
808541AC0 MATIV HOLDINGS INC CALLABLE NOTES FIXED	SEMI-ANN. 8.000% 10/01/2029 125,000.000	125,663	120,400

IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT			COST	CURRENT VALUE
			SHARES / PAR				
57763RAD9	MAUSER PACKAGING SOLUTIONS HOLDING CO CA	SEMI-ANN.	7.875%	04/15/2027	25,000.000	25,000	25,505
57763RAC1	MAUSER PACKAGING SOLUTIONS HOLDING CO CA	SEMI-ANN.	9.250%	04/15/2027	125,000.000	122,220	126,477
579063AB4	MCAFEE CORP CALLABLE NOTES FIXED 7.375%	SEMI-ANN.	7.375%	02/15/2030	200,000.000	169,285	194,245
XC095DE	MCAFEE CORP. TERM LOAN B LX256336 57906H	SEMI-ANN.	0.000%	03/01/2029	176,407.870	175,526	176,408
58013MEK6	MCDONALD'S CORP CALLABLE MEDIUM TERM NOT	SEMI-ANN.	4.875%	07/15/2040	525,000.000	665,541	487,601
58013MEN0	MCDONALD'S CORP CALLABLE MEDIUM TERM NOT	SEMI-ANN.	3.700%	02/15/2042	155,000.000	178,179	121,469
58013MER1	MCDONALD'S CORP CALLABLE MEDIUM TERM NOT	SEMI-ANN.	3.625%	05/01/2043	55,000.000	62,437	42,181
58013MFR0	MCDONALD'S CORP CALLABLE MEDIUM TERM NOT	SEMI-ANN.	4.200%	04/01/2050	1,400,000.000	1,636,908	1,107,550
58013MFT6	MCDONALD'S CORP CALLABLE MEDIUM TERM NOT	SEMI-ANN.	5.150%	09/09/2052	215,000.000	208,299	196,993
581557BC8	MCKESSON CORP CALLABLE NOTES FIXED 4.883	SEMI-ANN.	4.883%	03/15/2044	60,000.000	57,044	52,934
62482BAA0	MEDLINE BORROWER LP CALLABLE NOTES FIXED	SEMI-ANN.	3.875%	04/01/2029	288,000.000	276,122	266,684
62482BAB8	MEDLINE BORROWER LP CALLABLE NOTES FIXED	SEMI-ANN.	5.250%	10/01/2029	47,000.000	47,338	45,358
585055BU9	MEDTRONIC INC CALLABLE NOTES FIXED 4.625	SEMI-ANN.	4.625%	03/15/2045	55,000.000	50,743	48,873
586054AA6	MEMORIAL SLOAN-KETTERING CANCER CENTER C	SEMI-ANN.	5.000%	07/01/2042	85,000.000	114,968	80,152
586054AD0	MEMORIAL SLOAN-KETTERING CANCER CENTER C	SEMI-ANN.	2.955%	01/01/2050	50,000.000	51,602	32,826
58933YBA2	MERCK & CO INC CALLABLE NOTES FIXED 2.35	SEMI-ANN.	2.350%	06/24/2040	390,000.000	312,365	264,268

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR			MACYS DB TEMPORARY COMPOSITE		PAGE 95 C 13254	
			BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
58933YBB0	MERCK & CO INC	CALLABLE NOTES FIXED 2.45	SEMI-ANN.	2.450% 06/24/2050	151,984	138,335
				240,000.000		
58933YBF1	MERCK & CO INC	CALLABLE NOTES FIXED 2.75	SEMI-ANN.	2.750% 12/10/2051	325,429	300,535
				495,000.000		
58933YAV7	MERCK & CO INC	CALLABLE NOTES FIXED 3.9%	SEMI-ANN.	3.900% 03/07/2039	120,381	114,390
				135,000.000		
58933YAW5	MERCK & CO INC	CALLABLE NOTES FIXED 4% 0	SEMI-ANN.	4.000% 03/07/2049	88,166	74,537
				95,000.000		
59001ABE1	MERITAGE HOMES CORP	CONVERTIBLE BOND FIX	SEMI-ANN.	1.750% 05/15/2028	61,261	58,800
				60,000.000		
30303M8J4	META PLATFORMS INC	CALLABLE NOTES FIXED	SEMI-ANN.	4.450% 08/15/2052	357,409	302,236
				358,000.000		
30303M8K1	META PLATFORMS INC	CALLABLE NOTES FIXED	SEMI-ANN.	4.650% 08/15/2062	377,228	340,811
				400,000.000		
30303M8V7	META PLATFORMS INC	CALLABLE NOTES FIXED	SEMI-ANN.	5.400% 08/15/2054	94,979	92,058
				95,000.000		
30303M8W5	META PLATFORMS INC	CALLABLE NOTES FIXED	SEMI-ANN.	5.550% 08/15/2064	502,082	489,509
				500,000.000		
30303M8Q8	META PLATFORMS INC	CALLABLE NOTES FIXED	SEMI-ANN.	5.600% 05/15/2053	797,784	801,382
				800,000.000		
30303M8R6	META PLATFORMS INC	CALLABLE NOTES FIXED	SEMI-ANN.	5.750% 05/15/2063	536,553	546,203
				540,000.000		
591539AA9	METHODIST HOSPITAL/THE	CALLABLE BOND FIX	SEMI-ANN.	2.705% 12/01/2050	166,188	105,210
				170,000.000		
59156RAV0	METLIFE INC	CALLABLE BOND FIXED 10.75% 0	SEMI-ANN.	10.750% 08/01/2069	203,233	166,818
		RATINGS: BAA2 BBB		125,000.000		
59156RBL1	METLIFE INC	CALLABLE BOND FIXED 4.721% 1	QUARTERLY	FLOATING 12/15/2044	442,804	379,127
				429,000.000		
59156RBD9	METLIFE INC	CALLABLE NOTES FIXED 4.125%	SEMI-ANN.	4.125% 08/13/2042	40,415	37,362
				45,000.000		
59156RAY4	METLIFE INC	CALLABLE NOTES FIXED 5.875%	SEMI-ANN.	5.875% 02/06/2041	192,508	132,820
				130,000.000		
JPMorgan Investor Services			J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		MACYS DB TEMPORARY COMPOSITE		PAGE 96 C 13254	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
59217GER6 METROPOLITAN LIFE GLOBAL FUNDING I MEDIU		SEMI-ANN. 1.875% 01/11/2027		3,545,953	3,361,330
		3,550,000.000			
P6629MAC6 MEXICO CITY AIRPORT TRUST CALLABLE BOND		SEMI-ANN. 3.875% 04/30/2028		1,034,185	936,250
		1,000,000.000			
P6629MAA0 MEXICO CITY AIRPORT TRUST CALLABLE NOTES		SEMI-ANN. 4.250% 10/31/2026		625,250	596,303
		610,000.000			
552732AA7 MFA 2021-INV2 TRUST 2021-INV2 A1 VARIABL		MONTHLY FLOATING 11/25/2056		147,930	151,319
		174,469.430			
55916AAA2 MICHAELS COS INC/THE CALLABLE NOTES FIXE		SEMI-ANN. 5.250% 05/01/2028		42,057	33,975
		45,000.000			
595017BF0 MICROCHIP TECHNOLOGY INC PUTABLE CONVERT		SEMI-ANN. 0.750% 06/01/2030		60,643	55,170
		60,000.000			
594918CW2 MICROSOFT CORP CALLABLE NOTES FIXED 2.5%		SEMI-ANN. 2.500% 09/15/2050		169,945	121,218
		200,000.000			
594918CC6 MICROSOFT CORP CALLABLE NOTES FIXED 2.52		SEMI-ANN. 2.525% 06/01/2050		1,119,613	813,542
		1,318,000.000			
594918CD4 MICROSOFT CORP CALLABLE NOTES FIXED 2.67		SEMI-ANN. 2.675% 06/01/2060		2,593,183	1,508,771
		2,566,000.000			
594918BT0 MICROSOFT CORP CALLABLE NOTES FIXED 3.7%		SEMI-ANN. 3.700% 08/08/2046		403,276	340,498
		425,000.000			
594918BL7 MICROSOFT CORP CALLABLE NOTES FIXED 4.45		SEMI-ANN. 4.450% 11/03/2045		31,446	32,422
		35,000.000			
594918CU6 MICROSOFT CORP CALLABLE NOTES FIXED 4.5%		SEMI-ANN. 4.500% 06/15/2047		42,813	40,642
		45,000.000			
594918CB8 MICROSOFT CORP CALLABLE NOTES FIXED 4.5%		SEMI-ANN. 4.500% 02/06/2057		9,455	8,963
		10,000.000			
594918BM5 MICROSOFT CORP CALLABLE NOTES FIXED 4.75		SEMI-ANN. 4.750% 11/03/2055		137,801	143,174
		155,000.000			
59523UAS6 MID-AMERICA APARTMENTS LP CALLABLE NOTES		SEMI-ANN. 1.700% 02/15/2031		1,163,574	968,091
		1,175,000.000			
595620AW5 MIDAMERICAN ENERGY CO CALLABLE BOND FIXE		SEMI-ANN. 2.700% 08/01/2052		719,860	439,445
		725,000.000			
JPMorgan Investor Services					
J.P.Morgan					

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
	SHARES / PAR		
595620AS4 MIDAMERICAN ENERGY CO CALLABLE BOND FIXE	SEMI-ANN. 3.650% 08/01/2048 185,000.000	209,286	137,312
595620AR6 MIDAMERICAN ENERGY CO CALLABLE BOND FIXE	SEMI-ANN. 3.950% 08/01/2047 250,000.000	272,957	194,669
595620AP0 MIDAMERICAN ENERGY CO CALLABLE BOND FIXE	SEMI-ANN. 4.250% 05/01/2046 315,000.000	390,385	259,960
595620AU9 MIDAMERICAN ENERGY CO CALLABLE BOND FIXE	SEMI-ANN. 4.250% 07/15/2049 1,795,000.000	2,092,202	1,457,598
595620AN5 MIDAMERICAN ENERGY CO CALLABLE BOND FIXE	SEMI-ANN. 4.400% 10/15/2044 135,000.000	156,387	115,460
595620AL9 MIDAMERICAN ENERGY CO CALLABLE BOND FIXE	SEMI-ANN. 4.800% 09/15/2043 50,000.000	66,523	44,980
595620AZ8 MIDAMERICAN ENERGY CO CALLABLE BOND FIXE	SEMI-ANN. 5.300% 02/01/2055 210,000.000	209,110	198,696
595620AY1 MIDAMERICAN ENERGY CO CALLABLE BOND FIXE	SEMI-ANN. 5.850% 09/15/2054 215,000.000	216,324	218,984
596278AB7 MIDDLEBY CORP/THE CONVERTIBLE BOND FIXED	SEMI-ANN. 1.000% 09/01/2025 56,000.000	61,919	62,546
599191AA1 MILEAGE PLUS HOLDINGS LLC / MILEAGE PLUS	QUARTERLY 6.500% 06/20/2027 1,100,000.010	1,189,195	1,106,933
605417CD4 MISSISSIPPI POWER CO CALLABLE NOTES FIXE	SEMI-ANN. 3.100% 07/30/2051 115,000.000	90,355	74,769
605417BZ6 MISSISSIPPI POWER CO CALLABLE NOTES FIXE	SEMI-ANN. 4.250% 03/15/2042 135,000.000	154,127	112,506
606822DF8 MITSUBISHI UFJ FINANCIAL GROUP INC CALLA	SEMI-ANN. 5.426% 04/17/2035 255,000.000	255,000	255,440
606822AD6 MITSUBISHI UFJ FINANCIAL GROUP INC NOTES	SEMI-ANN. 3.850% 03/01/2026 2,950,000.000	3,399,597	2,919,076
606822BE3 MITSUBISHI UFJ FINANCIAL GROUP INC NOTES	SEMI-ANN. 4.153% 03/07/2039 150,000.000	183,656	135,119
60687YAG4 MIZUHO FINANCIAL GROUP INC BOND FIXED 2.	SEMI-ANN. 2.839% 09/13/2026 2,550,000.000	2,787,493	2,475,133

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		MACYS DB TEMPORARY COMPOSITE		PAGE 98 C 13254	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
60687YBH1 MIZUHO FINANCIAL GROUP INC CALLABLE NOTE		SEMI-ANN. 2.201% 07/10/2031 200,000.000		205,288	170,880
60871RAH3 MOLSON COORS BEVERAGE CO CALLABLE NOTES		SEMI-ANN. 4.200% 07/15/2046 75,000.000		61,732	59,944
60871RAD2 MOLSON COORS BEVERAGE CO CALLABLE NOTES		SEMI-ANN. 5.000% 05/01/2042 150,000.000		169,466	137,994
610202BP7 MONONGAHELA POWER CO CALLABLE BOND FIXED		SEMI-ANN. 5.400% 12/15/2043 1,700,000.000		2,229,139	1,607,078
615369AX3 MOODY'S CORP CALLABLE NOTES FIXED 3.1% 2		SEMI-ANN. 3.100% 11/29/2061 225,000.000		221,947	134,078
615369AT2 MOODY'S CORP CALLABLE NOTES FIXED 3.25%		SEMI-ANN. 3.250% 05/20/2050 95,000.000		66,073	63,269
615369AY1 MOODY'S CORP CALLABLE NOTES FIXED 3.75%		SEMI-ANN. 3.750% 02/25/2052 110,000.000		94,434	80,886
615369AQ8 MOODY'S CORP CALLABLE NOTES FIXED 4.875%		SEMI-ANN. 4.875% 12/17/2048 150,000.000		165,997	133,543
61747YDY8 MORGAN STANLEY CALLABLE MEDIUM TERM NOTE		SEMI-ANN. 4.300% 01/27/2045 150,000.000		126,543	123,749
61746BEG7 MORGAN STANLEY CALLABLE MEDIUM TERM NOTE		SEMI-ANN. 4.375% 01/22/2047 290,000.000		251,562	242,451
61747YET8 MORGAN STANLEY CALLABLE MEDIUM TERM NOTE		SEMI-ANN. 4.679% 07/17/2026 1,585,000.000		1,585,000	1,583,353
61747YFD2 MORGAN STANLEY CALLABLE MEDIUM TERM NOTE		SEMI-ANN. 5.164% 04/20/2029 2,440,000.000		2,440,000	2,446,665
6174468G7 MORGAN STANLEY CALLABLE MEDIUM TERM NOTE		SEMI-ANN. 4.431% 01/23/2030 600,000.000		729,183	584,130
61747YEU5 MORGAN STANLEY CALLABLE MEDIUM TERM NOTE		SEMI-ANN. 4.889% 07/20/2033 3,318,000.000		3,050,527	3,215,203
61744YAL2 MORGAN STANLEY CALLABLE MEDIUM TERM NOTE		SEMI-ANN. FLOATING 07/22/2038 230,000.000		276,032	195,689
6174468N2 MORGAN STANLEY CALLABLE MEDIUM TERM NOTE		SEMI-ANN. 5.597% 03/24/2051 135,000.000		133,718	133,654
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		MACYS DB TEMPORARY COMPOSITE		PAGE 99 C 13254	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
61746BEF9 MORGAN STANLEY CALLABLE NOTES FIXED 3.62		SEMI-ANN. 3.625% 01/20/2027		5,720,985	4,934,118
		5,025,000.000			
61747YEF8 MORGAN STANLEY CALLABLE NOTES VARIABLE 1		SEMI-ANN. 2.484% 09/16/2036		1,675,000	1,362,629
		1,675,000.000			
61747YFL4 MORGAN STANLEY CALLABLE NOTES VARIABLE 1		SEMI-ANN. 5.466% 01/18/2035		1,080,692	1,074,074
		1,080,000.000			
61747YFY7 MORGAN STANLEY CALLABLE NOTES VARIABLE 1		SEMI-ANN. 6.342% 10/18/2033		1,484,014	1,481,381
		1,400,000.000			
61747YFB6 MORGAN STANLEY CALLABLE NOTES VARIABLE 1		SEMI-ANN. 5.948% 01/19/2038		30,000	30,082
		30,000.000			
61747YFT7 MORGAN STANLEY CALLABLE NOTES VARIABLE 1		SEMI-ANN. 5.320% 07/19/2035		2,724,783	2,661,628
		2,705,000.000			
61747YFV2 MORGAN STANLEY CALLABLE NOTES VARIABLE 1		SEMI-ANN. 5.516% 11/19/2055		1,387,380	1,342,512
		1,390,000.000			
61747YER2 MORGAN STANLEY CALLABLE NOTES VARIABLE 2		SEMI-ANN. 4.210% 04/20/2028		5,342,875	5,311,959
		5,390,000.000			
61744YAR9 MORGAN STANLEY CALLABLE NOTES VARIABLE 2		SEMI-ANN. 4.457% 04/22/2039		255,008	179,169
		200,000.000			
61772BAC7 MORGAN STANLEY CALLABLE NOTES VARIABLE 2		SEMI-ANN. 3.217% 04/22/2042		499,614	500,121
		675,000.000			
61747YEZ4 MORGAN STANLEY CALLABLE NOTES VARIABLE 2		SEMI-ANN. 5.050% 01/28/2027		3,434,217	3,442,012
		3,430,000.000			
61747YFE0 MORGAN STANLEY NOTES		SEMI-ANN. 5.250% 04/21/2034		5,000	4,922
		5,000.000			
623115AE2 MOUNT SINAI HOSPITAL/THE CALLABLE BOND F		SEMI-ANN. 3.737% 07/01/2049		51,428	45,985
		70,000.000			
623115AF9 MOUNT SINAI HOSPITAL/THE CALLABLE BOND F		SEMI-ANN. 3.391% 07/01/2050		70,762	41,982
		70,000.000			
55336VBR0 MPLX LP CALLABLE NOTES FIXED 1.75% 01/MA		SEMI-ANN. 1.750% 03/01/2026		1,162,708	1,110,248
		1,150,000.000			
55336VBN9 MPLX LP CALLABLE NOTES FIXED 4.25% 01/DE		SEMI-ANN. 4.250% 12/01/2027		2,500,278	2,165,186
		2,200,000.000			
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR			MACYS DB TEMPORARY COMPOSITE		PAGE 100 C 13254	
			BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
55336VAM2 MPLX LP CALLABLE NOTES FIXED 4.5% 15/APR			SEMI-ANN. 4.500% 04/15/2038 894,000.000		952,088	779,427
55336VAN0 MPLX LP CALLABLE NOTES FIXED 4.7% 15/APR			SEMI-ANN. 4.700% 04/15/2048 220,000.000		185,168	180,519
55336VBU3 MPLX LP CALLABLE NOTES FIXED 4.95% 01/SE			SEMI-ANN. 4.950% 09/01/2032 700,000.000		696,031	675,254
55336VBT6 MPLX LP CALLABLE NOTES FIXED 4.95% 14/MA			SEMI-ANN. 4.950% 03/14/2052 500,000.000		494,910	420,932
55336VBP4 MPLX LP CALLABLE NOTES FIXED 5.2% 01/DEC			SEMI-ANN. 5.200% 12/01/2047 365,000.000		404,649	323,036
55336VAL4 MPLX LP CALLABLE NOTES FIXED 5.2% 01/MAR			SEMI-ANN. 5.200% 03/01/2047 800,000.000		733,864	713,120
55336VAT7 MPLX LP CALLABLE NOTES FIXED 5.5% 15/FEB			SEMI-ANN. 5.500% 02/15/2049 30,000.000		35,056	27,582
55336VBW9 MPLX LP CALLABLE NOTES FIXED 5.65% 01/MA			SEMI-ANN. 5.650% 03/01/2053 140,000.000		139,350	130,685
55354GAQ3 MSCI INC CALLABLE NOTES FIXED 3.25% 15/A			SEMI-ANN. 3.250% 08/15/2033 630,000.000		501,658	532,259
55354GAL4 MSCI INC CALLABLE NOTES FIXED 3.875% 15/			SEMI-ANN. 3.875% 02/15/2031 36,000.000		31,806	32,983
628530BJ5 MYLAN INC CALLABLE NOTES FIXED 5.2% 15/A			SEMI-ANN. 5.200% 04/15/2048 95,000.000		87,592	78,733
62957HAP0 NABORS INDUSTRIES INC CALLABLE NOTES FIX			SEMI-ANN. 9.125% 01/31/2030 80,000.000		81,310	81,357
63111XAE1 NASDAQ INC CALLABLE NOTES FIXED 2.5% 21/			SEMI-ANN. 2.500% 12/21/2040 100,000.000		72,314	67,209
63111XAL5 NASDAQ INC CALLABLE NOTES FIXED 6.1% 28/			SEMI-ANN. 6.100% 06/28/2063 265,000.000		263,152	270,070
636180BP5 NATIONAL FUEL GAS CO CALLABLE NOTES FIXE			SEMI-ANN. 4.750% 09/01/2028 400,000.000		444,432	394,224
637432NT8 NATIONAL RURAL UTILITIES COOPERATIVE FIN			SEMI-ANN. 4.300% 03/15/2049 30,000.000		38,712	24,281
JPMorgan Investor Services			J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		MACYS DB TEMPORARY COMPOSITE		PAGE 101 C 13254	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
63861CAG4	NATIONSTAR MORTGAGE HOLDINGS INC CALLABL	SEMI-ANN.	6.500% 08/01/2029 50,000.000	50,242	49,915
63861CAD1	NATIONSTAR MORTGAGE HOLDINGS INC CALLABL	SEMI-ANN.	5.125% 12/15/2030 145,000.000	135,785	135,290
63861CAF6	NATIONSTAR MORTGAGE HOLDINGS INC CALLABL	SEMI-ANN.	7.125% 02/01/2032 80,000.000	81,379	81,002
63902HBF5	NATURE CONSERVANCY/THE CALLABLE BOND FIX	SEMI-ANN.	3.957% 03/01/2052 40,000.000	40,268	31,937
780097BG5	NATWEST GROUP PLC CALLABLE NOTES VARIABL	SEMI-ANN.	4.892% 05/18/2029 975,000.000	1,143,135	965,417
639057AD0	NATWEST GROUP PLC CALLABLE NOTES VARIABL	QUARTERLY	4.600% 12/31/2164 200,000.000	188,100	169,883
63946BAJ9	NBCUNIVERSAL MEDIA LLC CALLABLE NOTES FI	SEMI-ANN.	4.450% 01/15/2043 80,000.000	85,032	68,202
62886HBN0	NCL CORP LTD CALLABLE NOTES FIXED 8.125%	SEMI-ANN.	8.125% 01/15/2029 20,000.000	20,000	21,077
62886HBL4	NCL CORP LTD CALLABLE NOTES FIXED 8.375%	SEMI-ANN.	8.375% 02/01/2028 110,000.000	110,095	115,013
62886HBK6	NCL CORP LTD CONVERTIBLE BOND FIXED 2.5%	SEMI-ANN.	2.500% 02/15/2027 75,000.000	80,441	78,475
641062AL8	NESTLE HOLDINGS INC CALLABLE NOTES FIXED	SEMI-ANN.	3.900% 09/24/2038 50,000.000	44,093	43,089
641062AN4	NESTLE HOLDINGS INC CALLABLE NOTES FIXED	SEMI-ANN.	4.000% 09/24/2048 40,000.000	32,953	31,855
64110LAS5	NETFLIX INC CALLABLE NOTES FIXED 4.875%	SEMI-ANN.	4.875% 04/15/2028 1,540,000.000	1,548,070	1,546,161
64110LAU0	NETFLIX INC CALLABLE NOTES FIXED 5.375%	SEMI-ANN.	5.375% 11/15/2029 1,225,000.000	1,251,534	1,248,528
64110LAT3	NETFLIX INC CALLABLE NOTES FIXED 5.875%	SEMI-ANN.	5.875% 11/15/2028 3,375,000.000	3,544,733	3,497,661
64110LAX4	NETFLIX INC CALLABLE NOTES FIXED 6.375%	SEMI-ANN.	6.375% 05/15/2029 1,750,000.000	1,885,625	1,852,979
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		MACYS DB TEMPORARY COMPOSITE		PAGE 102 C 13254	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
64128XAE0 NEUBERGER BERMAN GROUP LLC / NEUBERGER B	SEMI-ANN.	4.875% 04/15/2045		857,246	825,750
		1,000,000.000			
641423CF3 NEVADA POWER CO CALLABLE BOND FIXED 5.9%	SEMI-ANN.	5.900% 05/01/2053		89,228	85,402
		85,000.000			
641423CG1 NEVADA POWER CO CALLABLE BOND FIXED 6% 1	SEMI-ANN.	6.000% 03/15/2054		131,227	132,954
		130,000.000			
641423BZ0 NEVADA POWER CO CALLABLE NOTES FIXED 5.3	SEMI-ANN.	5.375% 09/15/2040		200,070	156,029
		162,000.000			
641423BP2 NEVADA POWER CO CALLABLE NOTES FIXED 6.6	SEMI-ANN.	6.650% 04/01/2036		609,559	456,102
RATINGS: BAA3 BBB		425,000.000			
644188BF0 NEW ENGLAND POWER CO CALLABLE NOTES FIXE	SEMI-ANN.	3.800% 12/05/2047		246,357	166,970
		225,000.000			
649322AE4 NEW YORK AND PRESBYTERIAN HOSPITAL/THE C	SEMI-ANN.	4.763% 08/01/2116		95,038	72,850
		90,000.000			
64952GAT5 NEW YORK LIFE INSURANCE CO CALLABLE NOTE	SEMI-ANN.	3.750% 05/15/2050		178,844	109,221
		150,000.000			
649840CW3 NEW YORK STATE ELECTRIC & GAS CORP CALLA	SEMI-ANN.	5.300% 08/15/2034		79,802	78,807
		80,000.000			
651229BF2 NEWELL BRANDS INC CALLABLE NOTES FIXED 6	SEMI-ANN.	6.375% 05/15/2030		60,000	60,099
		60,000.000			
651229BE5 NEWELL BRANDS INC CALLABLE NOTES FIXED 6	SEMI-ANN.	6.625% 05/15/2032		40,000	40,223
		40,000.000			
65163LAF6 NEWMONT CORP / NEWCREST FINANCE PTY LTD	SEMI-ANN.	4.200% 05/13/2050		154,961	100,987
		125,000.000			
651639AV8 NEWMONT CORP CALLABLE NOTES FIXED 5.45%	SEMI-ANN.	5.450% 06/09/2044		28,244	19,329
		20,000.000			
651639AM8 NEWMONT CORP CALLABLE NOTES FIXED 6.25%	SEMI-ANN.	6.250% 10/01/2039		278,955	226,268
RATINGS: BAA2 BBB+		215,000.000			
65339KBW9 NEXTERA ENERGY CAPITAL HOLDINGS INC CALL	SEMI-ANN.	1.900% 06/15/2028		3,363,015	3,048,088
		3,365,000.000			
65339KBY5 NEXTERA ENERGY CAPITAL HOLDINGS INC CALL	SEMI-ANN.	1.875% 01/15/2027		380,222	401,560
		425,000.000			
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		MACYS DB TEMPORARY COMPOSITE		PAGE 103 C 13254	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
65339KCM0	NEXTERA ENERGY CAPITAL HOLDINGS INC CALL	SEMI-ANN.	4.900% 02/28/2028 425,000.000	432,735	425,559
65339KCV0	NEXTERA ENERGY CAPITAL HOLDINGS INC CALL	SEMI-ANN.	5.550% 03/15/2054 20,000.000	19,256	19,184
65364UAS5	NIAGARA MOHAWK POWER CORP CALLABLE NOTES	SEMI-ANN.	5.783% 09/16/2052 190,000.000	189,403	186,817
654106AE3	NIKE INC CALLABLE NOTES FIXED 3.875% 01/	SEMI-ANN.	3.875% 11/01/2045 35,000.000	28,783	27,623
65473QBE2	NISOURCE INC CALLABLE NOTES FIXED 3.49%	SEMI-ANN.	3.490% 05/15/2027 3,100,000.000	3,495,238	3,017,784
65473QBF9	NISOURCE INC CALLABLE NOTES FIXED 4.375%	SEMI-ANN.	4.375% 05/15/2047 160,000.000	180,639	130,952
65473QBC6	NISOURCE INC CALLABLE NOTES FIXED 4.8% 1	SEMI-ANN.	4.800% 02/15/2044 215,000.000	245,835	189,841
65473QBB8	NISOURCE INC CALLABLE NOTES FIXED 5.25%	SEMI-ANN.	5.250% 02/15/2043 40,000.000	53,977	37,289
65473QBD4	NISOURCE INC CALLABLE NOTES FIXED 5.65%	SEMI-ANN.	5.650% 02/01/2045 590,000.000	724,151	576,660
65473QAX1	NISOURCE INC CALLABLE NOTES FIXED 5.95%	SEMI-ANN.	5.950% 06/15/2041 55,000.000	76,734	55,642
654744AB7	NISSAN MOTOR CO LTD CALLABLE NOTES FIXED	SEMI-ANN.	3.522% 09/17/2025 1,400,000.000	1,400,000	1,379,781
654744AC5	NISSAN MOTOR CO LTD CALLABLE NOTES FIXED	SEMI-ANN.	4.345% 09/17/2027 300,000.000	329,388	288,849
637417AN6	NNN REIT INC CALLABLE NOTES FIXED 2.5% 1	SEMI-ANN.	2.500% 04/15/2030 200,000.000	202,720	175,119
637417AS5	NNN REIT INC CALLABLE NOTES FIXED 5.6% 1	SEMI-ANN.	5.600% 10/15/2033 745,000.000	727,686	751,293
65505PAA5	NOBLE FINANCE II LLC CALLABLE NOTES FIXE	SEMI-ANN.	8.000% 04/15/2030 179,000.000	181,038	180,784
65535HBV0	NOMURA HOLDINGS INC NOTES FIXED 5.783% 0	SEMI-ANN.	5.783% 07/03/2034 500,000.000	500,000	505,547
JPMorgan Investor Services		J.P.Morgan			

IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE
			SHARES / PAR			
655663AA0	NORDSON CORP	CALLABLE NOTES FIXED 5.6% 1	SEMI-ANN.	5.600% 09/15/2028 900,000.000	899,802	919,207
655844BH0	NORFOLK SOUTHERN CORP	CALLABLE BOND FIXE	SEMI-ANN.	4.837% 10/01/2041 175,000.000	192,879	159,789
655844CF3	NORFOLK SOUTHERN CORP	CALLABLE NOTES FIX	SEMI-ANN.	3.050% 05/15/2050 305,000.000	262,345	197,502
655844CH9	NORFOLK SOUTHERN CORP	CALLABLE NOTES FIX	SEMI-ANN.	3.155% 05/15/2055 55,000.000	36,456	34,831
655844CD8	NORFOLK SOUTHERN CORP	CALLABLE NOTES FIX	SEMI-ANN.	3.400% 11/01/2049 90,000.000	81,650	62,293
655844BX5	NORFOLK SOUTHERN CORP	CALLABLE NOTES FIX	SEMI-ANN.	3.942% 11/01/2047 150,000.000	161,341	115,446
655844BM9	NORFOLK SOUTHERN CORP	CALLABLE NOTES FIX	SEMI-ANN.	3.950% 10/01/2042 60,000.000	49,514	48,240
655844BV9	NORFOLK SOUTHERN CORP	CALLABLE NOTES FIX	SEMI-ANN.	4.050% 08/15/2052 50,000.000	42,214	38,427
655844CJ5	NORFOLK SOUTHERN CORP	CALLABLE NOTES FIX	SEMI-ANN.	4.100% 05/15/2121 1,430,000.000	1,417,743	991,855
655844BY3	NORFOLK SOUTHERN CORP	CALLABLE NOTES FIX	SEMI-ANN.	4.150% 02/28/2048 90,000.000	74,655	71,698
655844CP1	NORFOLK SOUTHERN CORP	CALLABLE NOTES FIX	SEMI-ANN.	4.550% 06/01/2053 100,000.000	87,175	83,900
665501AN2	NORTHERN NATURAL GAS CO	CALLABLE NOTES F	SEMI-ANN.	5.625% 02/01/2054 149,000.000	148,978	142,938
665501AM4	NORTHERN NATURAL GAS CO	CALLABLE NOTES F	SEMI-ANN.	3.400% 10/16/2051 2,300,000.000	2,279,668	1,521,078
665530AB7	NORTHERN OIL & GAS INC	CALLABLE NOTES FI	SEMI-ANN.	8.750% 06/15/2031 80,000.000	81,032	82,576
665531AJ8	NORTHERN OIL & GAS INC	CONVERTIBLE BOND	SEMI-ANN.	3.625% 04/15/2029 50,000.000	52,698	58,525
665772CS6	NORTHERN STATES POWER CO/MN	CALLABLE BON	SEMI-ANN.	2.600% 06/01/2051 122,000.000	102,251	72,921

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		MACYS DB TEMPORARY COMPOSITE		PAGE 105 C 13254	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
665772CN7	NORTHERN STATES POWER CO/MN CALLABLE BON	SEMI-ANN.	4.000% 08/15/2045 217,000.000	199,974	172,644
666807BN1	NORTHROP GRUMMAN CORP CALLABLE NOTES FIX	SEMI-ANN.	3.250% 01/15/2028 1,850,000.000	2,088,077	1,768,040
666807BJ0	NORTHROP GRUMMAN CORP CALLABLE NOTES FIX	SEMI-ANN.	3.850% 04/15/2045 225,000.000	250,175	176,072
666807BP6	NORTHROP GRUMMAN CORP CALLABLE NOTES FIX	SEMI-ANN.	4.030% 10/15/2047 320,000.000	283,041	251,405
666807BH4	NORTHROP GRUMMAN CORP CALLABLE NOTES FIX	SEMI-ANN.	4.750% 06/01/2043 250,000.000	256,986	224,241
666807BT8	NORTHROP GRUMMAN CORP CALLABLE NOTES FIX	SEMI-ANN.	5.150% 05/01/2040 370,000.000	483,371	354,292
666807BU5	NORTHROP GRUMMAN CORP CALLABLE NOTES FIX	SEMI-ANN.	5.250% 05/01/2050 600,000.000	814,396	562,660
667274AC8	NORTHWELL HEALTHCARE INC CALLABLE BOND F	SEMI-ANN.	4.260% 11/01/2047 1,100,000.000	1,100,000	880,379
667274AA2	NORTHWELL HEALTHCARE INC CALLABLE NOTES	SEMI-ANN.	3.979% 11/01/2046 40,000.000	44,205	30,567
668103AC8	NORTHWESTERN MEMORIAL HEALTHCARE OBLIGAT	SEMI-ANN.	2.633% 07/15/2051 100,000.000	100,000	61,342
668138AE0	NORTHWESTERN MUTUAL LIFE INSURANCE CO/TH	SEMI-ANN.	3.450% 03/30/2051 900,000.000	896,868	618,658
668444AS1	NORTHWESTERN UNIVERSITY CALLABLE BOND FI	SEMI-ANN.	2.640% 12/01/2050 135,000.000	89,408	83,980
668444AQ5	NORTHWESTERN UNIVERSITY CALLABLE BOND FI	SEMI-ANN.	3.662% 12/01/2057 45,000.000	34,258	33,062
66977WAT6	NOVA CHEMICALS CORP	SEMI-ANN.	8.500% 11/15/2028 75,000.000	75,463	79,440
66988AAH7	NOVANT HEALTH INC CALLABLE BOND FIXED 3.	SEMI-ANN.	3.168% 11/01/2051 450,000.000	456,001	297,758
66988AAJ3	NOVANT HEALTH INC CALLABLE BOND FIXED 3.	SEMI-ANN.	3.318% 11/01/2061 145,000.000	145,000	92,155
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		MACYS DB TEMPORARY COMPOSITE		PAGE 106 C 13254	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
66989HAF5	NOVARTIS CAPITAL CORP CALLABLE NOTES FIX	SEMI-ANN.	3.700% 09/21/2042	35,799	24,182
			30,000.000		
66989HAH1	NOVARTIS CAPITAL CORP CALLABLE NOTES FIX	SEMI-ANN.	4.400% 05/06/2044	92,479	83,408
			95,000.000		
66989HAW8	NOVARTIS CAPITAL CORP CALLABLE NOTES FIX	SEMI-ANN.	4.700% 09/18/2054	231,247	203,324
			230,000.000		
66989HAK4	NOVARTIS CAPITAL CORP CALLABLE NOTES FIX	SEMI-ANN.	4.000% 11/20/2045	106,363	69,839
			85,000.000		
670001AG1	NOVELIS CORP CALLABLE NOTES FIXED 3.25%	SEMI-ANN.	3.250% 11/15/2026	50,000	47,625
			50,000.000		
670001AE6	NOVELIS CORP CALLABLE NOTES FIXED 4.75%	SEMI-ANN.	4.750% 01/30/2030	87,671	83,072
			90,000.000		
1H0826B	NOVOLEX HOLDINGS (FLEX ACQUISITION) T/L	SEMI-ANN.	0.000% 03/30/2029	80,185	81,588
			81,333.330		
629377CL4	NRG ENERGY INC CALLABLE NOTES FIXED 4.45	SEMI-ANN.	4.450% 06/15/2029	929,936	787,888
			825,000.000		
670346AU9	NUCOR CORP CALLABLE NOTES FIXED 2.979% 1	SEMI-ANN.	2.979% 12/15/2055	48,768	29,744
			50,000.000		
670346AW5	NUCOR CORP CALLABLE NOTES FIXED 3.85% 01	SEMI-ANN.	3.850% 04/01/2052	253,431	189,003
			255,000.000		
670346AX3	NUCOR CORP CALLABLE NOTES FIXED 3.95% 23	SEMI-ANN.	3.950% 05/23/2025	674,568	672,556
			675,000.000		
670346AY1	NUCOR CORP CALLABLE NOTES FIXED 4.3% 23/	SEMI-ANN.	4.300% 05/23/2027	1,896,960	1,884,717
			1,900,000.000		
670346AQ8	NUCOR CORP CALLABLE NOTES FIXED 4.4% 01/	SEMI-ANN.	4.400% 05/01/2048	137,563	87,543
			105,000.000		
67077MAN8	NUTRIEN LTD CALLABLE NOTES FIXED 4.125%	SEMI-ANN.	4.125% 03/15/2035	34,947	26,565
			30,000.000		
67080LAD7	NUVEEN LLC CALLABLE NOTES FIXED 5.85% 15	SEMI-ANN.	5.850% 04/15/2034	99,864	101,264
			100,000.000		
67066GAH7	NVIDIA CORP CALLABLE NOTES FIXED 3.5% 01	SEMI-ANN.	3.500% 04/01/2050	184,398	167,449
			225,000.000		
JPMorgan Investor Services					
J.P.Morgan					

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		MACYS DB TEMPORARY COMPOSITE		PAGE 107 C 13254	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE
		SHARES / PAR			
62944TAF2 NVR INC CALLABLE NOTES FIXED 3% 15/MAY/2		SEMI-ANN. 3.000% 05/15/2030		299,430	270,803
		300,000.000			
62954HBE7 NXP BV / NXP FUNDING LLC / NXP USA INC C		SEMI-ANN. 4.400% 06/01/2027		848,691	840,506
		850,000.000			
62954HAV0 NXP BV / NXP FUNDING LLC / NXP USA INC C		SEMI-ANN. 4.300% 06/18/2029		828,800	846,991
		875,000.000			
62954HAY4 NXP BV / NXP FUNDING LLC / NXP USA INC C		SEMI-ANN. 3.400% 05/01/2030		496,074	435,428
		475,000.000			
62954HBB3 NXP BV / NXP FUNDING LLC / NXP USA INC C		SEMI-ANN. 5.000% 01/15/2033		2,389,156	2,454,553
		2,517,000.000			
62954HAU2 NXP BV / NXP FUNDING LLC / NXP USA INC C		SEMI-ANN. 3.250% 05/11/2041		202,775	148,883
		205,000.000			
62954HAL2 NXP BV / NXP FUNDING LLC / NXP USA INC C		SEMI-ANN. 3.125% 02/15/2042		49,454	34,848
		50,000.000			
62954HAN8 NXP BV / NXP FUNDING LLC / NXP USA INC C		SEMI-ANN. 3.250% 11/30/2051		222,233	144,002
		225,000.000			
62952EAB3 NYU LANGONE HOSPITALS CALLABLE NOTES FIX		SEMI-ANN. 5.750% 07/01/2043		120,004	91,711
		90,000.000			
67115QAA1 OBX 2022-J2 TRUST 2022-J2 A1 VARIABLE 25		MONTHLY FLOATING 08/25/2052		446,373	450,564
		517,402.290			
67118TAA2 OBX 2024-NQM4 TRUST 2024-NQM4 A1 STEP 25		MONTHLY FLOATING 01/25/2064		501,165	503,697
		501,174.450			
674599DZ5 OCCIDENTAL PETROLEUM CORP CALLABLE NOTES		SEMI-ANN. 8.500% 07/15/2027		4,674,909	4,560,443
		4,268,000.000			
674599EA9 OCCIDENTAL PETROLEUM CORP CALLABLE NOTES		SEMI-ANN. 8.875% 07/15/2030		578,400	571,026
		500,000.000			
674599DD4 OCCIDENTAL PETROLEUM CORP CALLABLE NOTES		SEMI-ANN. 7.500% 05/01/2031		118,923	119,169
		109,000.000			
674599DH5 OCCIDENTAL PETROLEUM CORP CALLABLE NOTES		SEMI-ANN. 7.950% 06/15/2039		277,089	279,444
		245,000.000			
674599DJ1 OCCIDENTAL PETROLEUM CORP CALLABLE NOTES		SEMI-ANN. 6.200% 03/15/2040		61,686	59,139
		60,000.000			
JPMorgan Investor Services					
J.P.Morgan					

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT			COST	CURRENT VALUE
		SHARES / PAR				
674599CF0	OCCIDENTAL PETROLEUM CORP CALLABLE NOTES	SEMI-ANN.	4.625%	06/15/2045	42,746	41,644
			55,000.000			
674599CJ2	OCCIDENTAL PETROLEUM CORP CALLABLE NOTES	SEMI-ANN.	4.400%	04/15/2046	149,658	144,693
			195,000.000			
67555JAA4	OCHSNER LSU HEALTH SYSTEM OF NORTH LOUIS	SEMI-ANN.	2.510%	05/15/2031	700,000	540,414
			700,000.000			
677050AQ9	OGLETHORPE POWER CORP CALLABLE BOND FIXE	SEMI-ANN.	3.750%	08/01/2050	54,624	53,448
			75,000.000			
677050AN6	OGLETHORPE POWER CORP CALLABLE BOND FIXE	SEMI-ANN.	5.050%	10/01/2048	280,777	218,605
			248,000.000			
677050AH9	OGLETHORPE POWER CORP CALLABLE BOND FIXE	SEMI-ANN.	5.250%	09/01/2050	41,184	40,482
			45,000.000			
677415CR0	OHIO POWER CO CALLABLE NOTES FIXED 4% 01	SEMI-ANN.	4.000%	06/01/2049	50,983	33,791
			45,000.000			
67777JAK4	OHIOHEALTH CORP CALLABLE BOND FIXED 3.04	SEMI-ANN.	3.042%	11/15/2050	47,735	30,262
			45,000.000			
BRBMSD2	OLYMPUS WATER US HOLDING CORP CALLABLE N	SEMI-ANN.	9.625%	11/15/2028	116,539	110,275
			100,000.000			
681639AD2	OLYMPUS WATER US HOLDING CORP CALLABLE N	SEMI-ANN.	7.250%	06/15/2031	199,750	203,148
			200,000.000			
682189AU9	ON SEMICONDUCTOR CORP CONVERTIBLE BOND F	SEMI-ANN.	0.500%	03/01/2029	75,407	70,613
			75,000.000			
68233JCD4	ONCOR ELECTRIC DELIVERY CO LLC CALLABLE	SEMI-ANN.	2.700%	11/15/2051	166,986	121,061
			205,000.000			
68233JCM4	ONCOR ELECTRIC DELIVERY CO LLC CALLABLE	SEMI-ANN.	4.950%	09/15/2052	255,486	246,044
			275,000.000			
68233JCT9	ONCOR ELECTRIC DELIVERY CO LLC CALLABLE	SEMI-ANN.	5.550%	06/15/2054	349,990	340,334
			350,000.000			
68233JAH7	ONCOR ELECTRIC DELIVERY CO LLC CALLABLE	SEMI-ANN.	5.250%	09/30/2040	6,676	5,831
			6,000.000			
68233JAT1	ONCOR ELECTRIC DELIVERY CO LLC CALLABLE	SEMI-ANN.	4.550%	12/01/2041	95,862	65,867
			75,000.000			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		MACYS DB TEMPORARY COMPOSITE		PAGE 109 C 13254	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
68233JBB9 ONCOR ELECTRIC DELIVERY CO LLC CALLABLE		SEMI-ANN. 3.750% 04/01/2045		19,836	19,228
		25,000.000			
68233JBG8 ONCOR ELECTRIC DELIVERY CO LLC CALLABLE		SEMI-ANN. 4.100% 11/15/2048		159,105	130,641
		165,000.000			
68233JBR4 ONCOR ELECTRIC DELIVERY CO LLC CALLABLE		SEMI-ANN. 3.100% 09/15/2049		96,798	78,813
		120,000.000			
68233JBV5 ONCOR ELECTRIC DELIVERY CO LLC NOTES		SEMI-ANN. 3.700% 05/15/2050		72,058	69,546
		95,000.000			
68236JAA9 ONE BRYANT PARK TRUST 2019-OBP 2019-OBP		MONTHLY 2.516% 09/15/2054		1,204,000	1,222,433
		1,400,000.000			
85172FAR0 ONEMAIN FINANCE CORP CALLABLE NOTES FIXE		SEMI-ANN. 5.375% 11/15/2029		130,011	139,401
		145,000.000			
682691AE0 ONEMAIN FINANCE CORP CALLABLE NOTES FIXE		SEMI-ANN. 7.875% 03/15/2030		76,516	78,237
		75,000.000			
682680BX0 ONEOK INC CALLABLE BOND FIXED 4.25% 15/S		SEMI-ANN. 4.250% 09/15/2046		52,960	38,449
		50,000.000			
682680CA9 ONEOK INC CALLABLE NOTES FIXED 3.95% 01/		SEMI-ANN. 3.950% 03/01/2050		159,972	160,320
		222,000.000			
682680AZ6 ONEOK INC CALLABLE NOTES FIXED 4.45% 01/		SEMI-ANN. 4.450% 09/01/2049		38,752	42,949
		55,000.000			
682680AU7 ONEOK INC CALLABLE NOTES FIXED 4.55% 15/		SEMI-ANN. 4.550% 07/15/2028		3,224,375	3,302,131
		3,350,000.000			
682680AT0 ONEOK INC CALLABLE NOTES FIXED 4.95% 13/		SEMI-ANN. 4.950% 07/13/2047		119,438	135,486
		160,000.000			
682680BV4 ONEOK INC CALLABLE NOTES FIXED 5.15% 15/		SEMI-ANN. 5.150% 10/15/2043		44,180	33,060
		37,000.000			
682680AV5 ONEOK INC CALLABLE NOTES FIXED 5.2% 15/J		SEMI-ANN. 5.200% 07/15/2048		940,176	793,723
		900,000.000			
682680BF9 ONEOK INC CALLABLE NOTES FIXED 7.15% 15/		SEMI-ANN. 7.150% 01/15/2051		199,264	217,401
		200,000.000			
68268NAM5 ONEOK PARTNERS LP CALLABLE NOTES FIXED 6		SEMI-ANN. 6.200% 09/15/2043		270,851	224,721
		225,000.000			
JPMorgan Investor Services					
J.P.Morgan					

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
	SHARES / PAR		
683715AC0 OPEN TEXT CORP CALLABLE NOTES FIXED 3.87	SEMI-ANN. 3.875% 02/15/2028 155,000.000	151,317	145,377
683715AD8 OPEN TEXT CORP CALLABLE NOTES FIXED 3.87	SEMI-ANN. 3.875% 12/01/2029 25,000.000	23,069	22,614
683720AC0 OPEN TEXT HOLDINGS INC CALLABLE NOTES FI	SEMI-ANN. 4.125% 12/01/2031 80,000.000	80,000	70,936
68389XBT1 ORACLE CORP CALLABLE NOTES FIXED 2.5% 01	SEMI-ANN. 2.500% 04/01/2025 3,050,000.000	3,272,647	3,032,466
68389XBU8 ORACLE CORP CALLABLE NOTES FIXED 2.8% 01	SEMI-ANN. 2.800% 04/01/2027 2,575,000.000	2,829,018	2,472,704
68389XBV6 ORACLE CORP CALLABLE NOTES FIXED 2.95% 0	SEMI-ANN. 2.950% 04/01/2030 403,000.000	326,861	364,010
68389XBW4 ORACLE CORP CALLABLE NOTES FIXED 3.6% 01	SEMI-ANN. 3.600% 04/01/2040 670,000.000	623,362	524,605
68389XBX2 ORACLE CORP CALLABLE NOTES FIXED 3.6% 01	SEMI-ANN. 3.600% 04/01/2050 5,680,000.000	5,630,243	3,982,935
68389XBZ7 ORACLE CORP CALLABLE NOTES FIXED 3.65% 2	SEMI-ANN. 3.650% 03/25/2041 400,000.000	364,230	312,227
68389XBY0 ORACLE CORP CALLABLE NOTES FIXED 3.85% 0	SEMI-ANN. 3.850% 04/01/2060 1,800,000.000	1,831,076	1,238,928
68389XBH7 ORACLE CORP CALLABLE NOTES FIXED 3.85% 1	SEMI-ANN. 3.850% 07/15/2036 190,000.000	157,484	162,831
68389XCA1 ORACLE CORP CALLABLE NOTES FIXED 3.95% 2	SEMI-ANN. 3.950% 03/25/2051 1,450,000.000	1,092,863	1,074,903
68389XCB9 ORACLE CORP CALLABLE NOTES FIXED 4.1% 25	SEMI-ANN. 4.100% 03/25/2061 115,000.000	85,337	82,818
68389XBF1 ORACLE CORP CALLABLE NOTES FIXED 4.125%	SEMI-ANN. 4.125% 05/15/2045 155,000.000	168,078	122,377
68389XBG9 ORACLE CORP CALLABLE NOTES FIXED 4.375%	SEMI-ANN. 4.375% 05/15/2055 226,000.000	187,991	177,152
68389XCM5 ORACLE CORP CALLABLE NOTES FIXED 4.5% 06	SEMI-ANN. 4.500% 05/06/2028 1,000,000.000	998,060	990,036

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR			MACYS DB TEMPORARY COMPOSITE		PAGE 111 C 13254	
			BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
68389XAW5	ORACLE CORP	CALLABLE NOTES FIXED 4.5% 08	SEMI-ANN.	4.500% 07/08/2044 60,000.000	48,433	50,655
68389XCN3	ORACLE CORP	CALLABLE NOTES FIXED 4.65% 0	SEMI-ANN.	4.650% 05/06/2030 125,000.000	124,603	123,231
68389XBJ3	ORACLE CORP	CALLABLE NOTES FIXED 4% 15/J	SEMI-ANN.	4.000% 07/15/2046 1,140,000.000	1,215,157	878,259
68389XBQ7	ORACLE CORP	CALLABLE NOTES FIXED 4% 15/N	SEMI-ANN.	4.000% 11/15/2047 1,261,000.000	958,757	962,010
68389XAM7	ORACLE CORP	CALLABLE NOTES FIXED 5.375%	SEMI-ANN.	5.375% 07/15/2040 60,000.000	60,748	57,825
68389XCV5	ORACLE CORP	CALLABLE NOTES FIXED 5.5% 27	SEMI-ANN.	5.500% 09/27/2064 395,000.000	393,781	362,080
68389XCJ2	ORACLE CORP	CALLABLE NOTES FIXED 6.25% 0	SEMI-ANN.	6.250% 11/09/2032 5,587,000.000	5,577,167	5,924,417
68389XCK9	ORACLE CORP	CALLABLE NOTES FIXED 6.9% 09	SEMI-ANN.	6.900% 11/09/2052 400,000.000	399,748	448,885
686514AF7	ORLANDO HEALTH	OBLIGATED GROUP CALLABLE	SEMI-ANN.	4.089% 10/01/2048 40,000.000	46,442	32,047
686514AH3	ORLANDO HEALTH	OBLIGATED GROUP CALLABLE	SEMI-ANN.	3.327% 10/01/2050 60,000.000	63,277	41,876
68902VAH0	OTIS WORLDWIDE CORP	CALLABLE NOTES FIXED	SEMI-ANN.	2.056% 04/05/2025 1,725,000.000	1,809,792	1,711,706
68902VAJ6	OTIS WORLDWIDE CORP	CALLABLE NOTES FIXED	SEMI-ANN.	2.293% 04/05/2027 50,000.000	53,501	47,375
68902VAL1	OTIS WORLDWIDE CORP	CALLABLE NOTES FIXED	SEMI-ANN.	3.112% 02/15/2040 550,000.000	595,873	411,777
690742AQ4	OWENS CORNING	CALLABLE NOTES FIXED 5.95%	SEMI-ANN.	5.950% 06/15/2054 160,000.000	163,313	158,344
69073TAU7	OWENS-BROCKWAY GLASS	CONTAINER INC CALLA	SEMI-ANN.	7.250% 05/15/2031 150,000.000	147,563	145,983
69073TAV5	OWENS-BROCKWAY GLASS	CONTAINER INC CALLA	SEMI-ANN.	7.375% 06/01/2032 55,000.000	55,157	52,594
JPMorgan Investor Services			J.P.Morgan			

IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT			COST	CURRENT VALUE
			SHARES / PAR				
694308HL4	PACIFIC GAS AND ELECTRIC CO	CALLABLE BON	SEMI-ANN.	4.300%	03/15/2045	46,603	47,943
				60,000.000			
694308JN8	PACIFIC GAS AND ELECTRIC CO	CALLABLE BON	SEMI-ANN.	4.950%	07/01/2050	322,199	325,128
				375,000.000			
694308KH9	PACIFIC GAS AND ELECTRIC CO	CALLABLE BON	SEMI-ANN.	6.750%	01/15/2053	2,557,464	2,837,652
				2,600,000.000			
694308JW8	PACIFIC GAS AND ELECTRIC CO	CALLABLE BON	SEMI-ANN.	3.000%	06/15/2028	1,144,354	1,077,354
				1,150,000.000			
694308HR1	PACIFIC GAS AND ELECTRIC CO	CALLABLE BON	SEMI-ANN.	4.000%	12/01/2046	49,497	48,989
				65,000.000			
694308GY7	PACIFIC GAS AND ELECTRIC CO	CALLABLE NOT	SEMI-ANN.	4.500%	12/15/2041	64,013	73,367
				90,000.000			
694308GZ4	PACIFIC GAS AND ELECTRIC CO	CALLABLE NOT	SEMI-ANN.	4.450%	04/15/2042	40,783	45,639
				55,000.000			
694308HA8	PACIFIC GAS AND ELECTRIC CO	CALLABLE NOT	SEMI-ANN.	3.750%	08/15/2042	231,422	251,996
				335,000.000			
694308HD2	PACIFIC GAS AND ELECTRIC CO	CALLABLE NOT	SEMI-ANN.	4.600%	06/15/2043	125,221	135,019
				160,000.000			
694308HH3	PACIFIC GAS AND ELECTRIC CO	CALLABLE NOT	SEMI-ANN.	4.750%	02/15/2044	224,518	239,259
				280,000.000			
694308HN0	PACIFIC GAS AND ELECTRIC CO	CALLABLE NOT	SEMI-ANN.	4.250%	03/15/2046	50,492	51,437
				65,000.000			
694308HY6	PACIFIC GAS AND ELECTRIC CO	CALLABLE NOT	SEMI-ANN.	3.950%	12/01/2047	752,541	572,085
				765,000.000			
695114CY2	PACIFICORP	CALLABLE BOND FIXED 2.9% 15/J	SEMI-ANN.	2.900%	06/15/2052	44,829	38,725
				65,000.000			
695114CX4	PACIFICORP	CALLABLE BOND FIXED 3.3% 15/M	SEMI-ANN.	3.300%	03/15/2051	77,196	48,878
				75,000.000			
695114CN6	PACIFICORP	CALLABLE BOND FIXED 4.1% 01/F	SEMI-ANN.	4.100%	02/01/2042	157,184	104,810
				130,000.000			
695114CT3	PACIFICORP	CALLABLE BOND FIXED 4.125% 15	SEMI-ANN.	4.125%	01/15/2049	267,539	182,604
				235,000.000			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		MACYS DB TEMPORARY COMPOSITE		PAGE 113 C 13254	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
695114CV8 PACIFICORP CALLABLE BOND FIXED 4.15% 15/		SEMI-ANN. 4.150% 02/15/2050		402,179	274,283
		355,000.000			
695114DD7 PACIFICORP CALLABLE BOND FIXED 5.45% 15/		SEMI-ANN. 5.450% 02/15/2034		1,327,619	1,321,716
		1,330,000.000			
695114DE5 PACIFICORP CALLABLE BOND FIXED 5.8% 15/J		SEMI-ANN. 5.800% 01/15/2055		959,933	939,599
		965,000.000			
695156AV1 PACKAGING CORP OF AMERICA CALLABLE NOTES		SEMI-ANN. 4.050% 12/15/2049		376,806	230,555
		300,000.000			
695156AW9 PACKAGING CORP OF AMERICA CALLABLE NOTES		SEMI-ANN. 3.050% 10/01/2051		223,814	144,561
		225,000.000			
92553PAW2 PARAMOUNT GLOBAL CALLABLE BOND FIXED 5.2		SEMI-ANN. 5.250% 04/01/2044		124,220	116,674
		150,000.000			
92553PAP7 PARAMOUNT GLOBAL CALLABLE NOTES FIXED 4.		SEMI-ANN. 4.375% 03/15/2043		144,308	120,230
		165,000.000			
124857AN3 PARAMOUNT GLOBAL CALLABLE NOTES FIXED 4.		SEMI-ANN. 4.600% 01/15/2045		44,531	29,320
		40,000.000			
925524AX8 PARAMOUNT GLOBAL CALLABLE NOTES FIXED 6.		SEMI-ANN. 6.875% 04/30/2036		211,782	222,801
RATINGS: BAA2 BBB		220,000.000			
701094AN4 PARKER-HANNIFIN CORP CALLABLE NOTES FIXE		SEMI-ANN. 3.250% 06/14/2029		1,017,393	842,599
		900,000.000			
70450YAE3 PAYPAL HOLDINGS INC CALLABLE NOTES FIXED		SEMI-ANN. 2.850% 10/01/2029		1,494,450	1,234,101
		1,350,000.000			
70450YAM5 PAYPAL HOLDINGS INC CALLABLE NOTES FIXED		SEMI-ANN. 5.050% 06/01/2052		498,385	462,461
		500,000.000			
70450YAQ6 PAYPAL HOLDINGS INC CALLABLE NOTES FIXED		SEMI-ANN. 5.500% 06/01/2054		73,980	68,427
		70,000.000			
70462GAC2 PEACEHEALTH OBLIGATED GROUP CALLABLE BON		SEMI-ANN. 3.218% 11/15/2050		152,301	95,751
		150,000.000			
70462GAA6 PEACEHEALTH OBLIGATED GROUP CALLABLE NOT		SEMI-ANN. 4.787% 11/15/2048		62,791	59,354
		70,000.000			
70510LAA7 PEBBLEBROOK HOTEL LP / PEB FINANCE CORP		SEMI-ANN. 6.375% 10/15/2029		140,395	138,015
		140,000.000			
JPMorgan Investor Services					
J.P.Morgan					

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR			MACYS DB TEMPORARY COMPOSITE		PAGE 114 C 13254	
			BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
693304BA4	PECO ENERGY CO	CALLABLE BOND FIXED 3.05%	SEMI-ANN.	3.050% 03/15/2051	45,283	29,138
				45,000.000		
693304AV9	PECO ENERGY CO	CALLABLE BOND FIXED 3.7%	SEMI-ANN.	3.700% 09/15/2047	187,957	127,505
				170,000.000		
693304AW7	PECO ENERGY CO	CALLABLE BOND FIXED 3.9%	SEMI-ANN.	3.900% 03/01/2048	232,961	178,632
				230,000.000		
693304AS6	PECO ENERGY CO	CALLABLE BOND FIXED 4.15%	SEMI-ANN.	4.150% 10/01/2044	194,067	152,660
				185,000.000		
693304BG1	PECO ENERGY CO	CALLABLE BOND FIXED 5.25%	SEMI-ANN.	5.250% 09/15/2054	232,920	222,722
				235,000.000		
70932MAB3	PENNYMAC FINANCIAL SERVICES INC	CALLABLE	SEMI-ANN.	4.250% 02/15/2029	50,000	46,339
				50,000.000		
70932MAD9	PENNYMAC FINANCIAL SERVICES INC	CALLABLE	SEMI-ANN.	7.875% 12/15/2029	20,472	20,954
				20,000.000		
70932MAE7	PENNYMAC FINANCIAL SERVICES INC	CALLABLE	SEMI-ANN.	7.125% 11/15/2030	127,320	126,589
				125,000.000		
70932MAC1	PENNYMAC FINANCIAL SERVICES INC	CALLABLE	SEMI-ANN.	5.750% 09/15/2031	18,125	19,049
				20,000.000		
709599BN3	PENSKE TRUCK LEASING CO LP / PTL FINANCE		SEMI-ANN.	4.400% 07/01/2027	3,839,336	3,800,634
				3,850,000.000		
713448FG8	PEPSICO INC	CALLABLE NOTES FIXED 2.75% 2	SEMI-ANN.	2.750% 10/21/2051	29,680	28,112
				45,000.000		
713448EP9	PEPSICO INC	CALLABLE NOTES FIXED 2.875%	SEMI-ANN.	2.875% 10/15/2049	132,844	127,499
				195,000.000		
713448EU8	PEPSICO INC	CALLABLE NOTES FIXED 3.625%	SEMI-ANN.	3.625% 03/19/2050	77,850	67,108
				90,000.000		
713448FN3	PEPSICO INC	CALLABLE NOTES FIXED 4.2% 18	SEMI-ANN.	4.200% 07/18/2052	179,850	163,441
				200,000.000		
713448BS6	PEPSICO INC	CALLABLE NOTES FIXED 4.875%	SEMI-ANN.	4.875% 11/01/2040	54,191	56,549
				60,000.000		
713448BZ0	PEPSICO INC	CALLABLE NOTES FIXED 4% 05/M	SEMI-ANN.	4.000% 03/05/2042	386,775	375,913
				450,000.000		
JPMorgan Investor Services			J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		MACYS DB TEMPORARY COMPOSITE		PAGE 115 C 13254	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
713466AD2	PEPSICO SINGAPORE FINANCING I PTE LTD CA	SEMI-ANN.	4.700% 02/16/2034 120,000.000	117,982	116,162
69346VAA7	PERFORMANCE FOOD GROUP INC CALLABLE NOTE	SEMI-ANN.	5.500% 10/15/2027 70,000.000	69,953	69,408
71376LAF7	PERFORMANCE FOOD GROUP INC CALLABLE NOTE	SEMI-ANN.	6.125% 09/15/2032 20,000.000	20,000	19,999
27034RAA1	PERMIAN RESOURCES OPERATING LLC CALLABLE	SEMI-ANN.	8.000% 04/15/2027 110,000.000	108,525	112,325
71424VAB6	PERMIAN RESOURCES OPERATING LLC CALLABLE	SEMI-ANN.	6.250% 02/01/2033 45,000.000	45,000	44,418
71677KAB4	PETSMART INC / PETSMART FINANCE CORP CAL	SEMI-ANN.	7.750% 02/15/2029 250,000.000	243,750	241,665
717081EU3	PFIZER INC CALLABLE NOTES FIXED 3.9% 15/	SEMI-ANN.	3.900% 03/15/2039 235,000.000	231,654	198,414
717081DE0	PFIZER INC CALLABLE NOTES FIXED 4.3% 15/	SEMI-ANN.	4.300% 06/15/2043 125,000.000	161,675	106,590
716973AG7	PFIZER INVESTMENT ENTERPRISES PTE LTD CA	SEMI-ANN.	5.300% 05/19/2053 1,860,000.000	1,855,446	1,744,306
716973AH5	PFIZER INVESTMENT ENTERPRISES PTE LTD CA	SEMI-ANN.	5.340% 05/19/2063 760,000.000	742,027	698,776
71710TAF5	PG&E RECOVERY FUNDING LLC NOTES FIXED 5.	SEMI-ANN.	5.536% 07/15/2049 250,000.000	255,308	249,108
693342AB3	PG&E WILDFIRE RECOVERY FUNDING LLC BOND	SEMI-ANN.	4.263% 06/01/2038 190,000.000	186,559	178,406
693342AH0	PG&E WILDFIRE RECOVERY FUNDING LLC BOND	SEMI-ANN.	5.081% 06/01/2043 185,000.000	185,489	180,551
693342AD9	PG&E WILDFIRE RECOVERY FUNDING LLC BOND	SEMI-ANN.	4.451% 12/01/2049 810,000.000	741,557	704,451
693342AJ6	PG&E WILDFIRE RECOVERY FUNDING LLC BOND	SEMI-ANN.	5.212% 12/01/2049 130,000.000	130,548	124,603
693342AE7	PG&E WILDFIRE RECOVERY FUNDING LLC BOND	SEMI-ANN.	4.674% 12/01/2053 60,000.000	60,962	53,349
JPMorgan Investor Services		J.P.Morgan			

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT			COST	CURRENT VALUE
		SHARES / PAR				
693342AK3	PG&E WILDFIRE RECOVERY FUNDING LLC BOND	SEMI-ANN.	5.099%	06/01/2054	351,485	321,516
				340,000.000		
X0AB59A	PHILIP MORRIS INTERNATIONAL INC CALLABLE	ANNUAL	3.750%	01/15/2031	322,500	316,778
				300,000.000		
718172AU3	PHILIP MORRIS INTERNATIONAL INC NOTES FI	SEMI-ANN.	3.875%	08/21/2042	367,002	281,046
				355,000.000		
718172AW9	PHILIP MORRIS INTERNATIONAL INC NOTES FI	SEMI-ANN.	4.125%	03/04/2043	35,432	24,399
				30,000.000		
718172AM1	PHILIP MORRIS INTERNATIONAL INC NOTES FI	SEMI-ANN.	4.375%	11/15/2041	83,755	63,876
				75,000.000		
718172AP4	PHILIP MORRIS INTERNATIONAL INC NOTES FI	SEMI-ANN.	4.500%	03/20/2042	55,602	43,379
				50,000.000		
718172BD0	PHILIP MORRIS INTERNATIONAL INC NOTES FI	SEMI-ANN.	4.875%	11/15/2043	169,919	125,502
				140,000.000		
71845JAB4	PHILLIPS EDISON GROCERY CENTER OPERATING	SEMI-ANN.	5.750%	07/15/2034	271,084	275,571
				275,000.000		
718546AZ7	PHILLIPS 66 CALLABLE NOTES FIXED 1.3% 15	SEMI-ANN.	1.300%	02/15/2026	1,457,583	1,397,152
				1,450,000.000		
718546BA1	PHILLIPS 66 CALLABLE NOTES FIXED 3.3% 15	SEMI-ANN.	3.300%	03/15/2052	109,188	70,974
				110,000.000		
718546AK0	PHILLIPS 66 CALLABLE NOTES FIXED 4.65% 1	SEMI-ANN.	4.650%	11/15/2034	51,410	41,963
				45,000.000		
718546AL8	PHILLIPS 66 CALLABLE NOTES FIXED 4.875%	SEMI-ANN.	4.875%	11/15/2044	66,516	47,562
				55,000.000		
718547AP7	PHILLIPS 66 CO CALLABLE NOTES FIXED 4.9%	SEMI-ANN.	4.900%	10/01/2046	131,164	116,208
				135,000.000		
720186AK1	PIEDMONT NATURAL GAS CO INC CALLABLE NOT	SEMI-ANN.	3.640%	11/01/2046	67,486	46,687
				65,000.000		
723787AT4	PIIONEER NATURAL RESOURCES CO CALLABLE NO	SEMI-ANN.	1.125%	01/15/2026	1,919,792	1,858,263
				1,925,000.000		
72650RAR3	PLAINS ALL AMERICAN PIPELINE LP / PAA FI	SEMI-ANN.	6.650%	01/15/2037	50,414	47,204
	RATINGS: BAA3 BBB-			45,000.000		

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		MACYS DB TEMPORARY COMPOSITE		PAGE 117 C 13254	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
72650RBA9 PLAINS ALL AMERICAN PIPELINE LP / PAA FI	SEMI-ANN.	5.150% 06/01/2042		57,435	57,739
		65,000.000			
72650RBC5 PLAINS ALL AMERICAN PIPELINE LP / PAA FI	SEMI-ANN.	4.300% 01/31/2043		1,079,977	990,398
		1,250,000.000			
72702AAA5 PLANET FINANCIAL GROUP LLC CALLABLE NOTE	SEMI-ANN.	10.500% 12/15/2029		76,425	76,341
		75,000.000			
69349LAQ1 PNC BANK NA CALLABLE NOTES FIXED 4.2% 01	SEMI-ANN.	4.200% 11/01/2025		3,577,982	3,112,862
		3,125,000.000			
693475BW4 PNC FINANCIAL SERVICES GROUP INC/THE CAL	SEMI-ANN.	5.676% 01/22/2035		1,650,000	1,669,510
		1,650,000.000			
693475BZ7 PNC FINANCIAL SERVICES GROUP INC/THE CAL	SEMI-ANN.	5.401% 07/23/2035		2,163,666	2,100,903
		2,115,000.000			
73730EAD5 POSCO NOTES FIXED 5.75% 17/JAN/2028 USD	SEMI-ANN.	5.750% 01/17/2028		388,081	396,900
		390,000.000			
737446AX2 POST HOLDINGS INC CALLABLE NOTES FIXED 6	SEMI-ANN.	6.250% 10/15/2034		105,000	102,285
		105,000.000			
737446AV6 POST HOLDINGS INC CALLABLE NOTES FIXED 6	SEMI-ANN.	6.375% 03/01/2033		100,121	97,886
		100,000.000			
737679DE7 POTOMAC ELECTRIC POWER CO CALLABLE BOND	SEMI-ANN.	4.150% 03/15/2043		41,556	33,098
		40,000.000			
69352PAM5 PPL CAPITAL FUNDING INC CALLABLE NOTES F	SEMI-ANN.	4.000% 09/15/2047		44,856	31,646
		45,000.000			
69351UAV5 PPL ELECTRIC UTILITIES CORP CALLABLE BON	SEMI-ANN.	4.150% 06/15/2048		69,703	60,646
		75,000.000			
740189AH8 PRECISION CASTPARTS CORP CALLABLE NOTES	SEMI-ANN.	3.900% 01/15/2043		37,631	36,234
		45,000.000			
74071PAB9 PRESBYTERIAN HEALTHCARE SERVICES CALLABL	SEMI-ANN.	4.875% 08/01/2052		200,000	181,263
		200,000.000			
740816AP8 PRESIDENT AND FELLOWS OF HARVARD COLLEGE	SEMI-ANN.	2.517% 10/15/2050		60,182	57,477
		95,000.000			
74251VAF9 PRINCIPAL FINANCIAL GROUP INC CALLABLE N	SEMI-ANN.	4.625% 09/15/2042		36,718	30,874
		35,000.000			
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		MACYS DB TEMPORARY COMPOSITE		PAGE 118 C 13254	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
74251VAN2	PRINCIPAL FINANCIAL GROUP INC CALLABLE N	SEMI-ANN.	4.300% 11/15/2046 200,000.000	254,690	164,749
743315AQ6	PROGRESSIVE CORP/THE CALLABLE NOTES FIXE	SEMI-ANN.	3.700% 01/26/2045 85,000.000	67,293	65,437
743315AS2	PROGRESSIVE CORP/THE CALLABLE NOTES FIXE	SEMI-ANN.	4.125% 04/15/2047 140,000.000	183,292	112,906
743315AT0	PROGRESSIVE CORP/THE CALLABLE NOTES FIXE	SEMI-ANN.	4.200% 03/15/2048 205,000.000	252,138	167,574
74340XBZ3	PROLOGIS LP CALLABLE NOTES FIXED 1.75% 0	SEMI-ANN.	1.750% 07/01/2030 1,050,000.000	1,053,165	885,802
74340XCB5	PROLOGIS LP CALLABLE NOTES FIXED 2.25% 1	SEMI-ANN.	2.250% 01/15/2032 400,000.000	395,292	332,968
74340XBJ9	PROLOGIS LP CALLABLE NOTES FIXED 4.375%	SEMI-ANN.	4.375% 09/15/2048 35,000.000	46,563	28,950
74340XCF6	PROLOGIS LP CALLABLE NOTES FIXED 5.25% 1	SEMI-ANN.	5.250% 06/15/2053 109,000.000	105,943	101,879
N7163RAA1	PROSUS NV CALLABLE NOTES FIXED 3.68% 21/	SEMI-ANN.	3.680% 01/21/2030 1,340,000.000	1,457,580	1,209,134
74365PAE8	PROSUS NV CALLABLE NOTES FIXED 3.832% 08	SEMI-ANN.	3.832% 02/08/2051 600,000.000	599,952	387,885
74432QCA1	PRUDENTIAL FINANCIAL INC CALLABLE MEDIUM	SEMI-ANN.	4.600% 05/15/2044 330,000.000	410,402	288,654
74432QCD5	PRUDENTIAL FINANCIAL INC CALLABLE MEDIUM	SEMI-ANN.	4.418% 03/27/2048 315,000.000	320,625	260,385
74432QCF0	PRUDENTIAL FINANCIAL INC CALLABLE MEDIUM	SEMI-ANN.	3.700% 03/13/2051 35,000.000	27,092	25,368
744320AY8	PRUDENTIAL FINANCIAL INC CALLABLE NOTES	SEMI-ANN.	3.905% 12/07/2047 240,000.000	220,918	183,106
744320BA9	PRUDENTIAL FINANCIAL INC CALLABLE NOTES	SEMI-ANN.	3.935% 12/07/2049 290,000.000	255,107	218,949
744448CK5	PUBLIC SERVICE CO OF COLORADO CALLABLE B	SEMI-ANN.	4.300% 03/15/2044 20,000.000	21,691	16,446
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		MACYS DB TEMPORARY COMPOSITE		PAGE 119 C 13254	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
744448CN9 PUBLIC SERVICE CO OF COLORADO CALLABLE B	SEMI-ANN.	3.800% 06/15/2047		744,831	564,765
		760,000.000			
744448CR0 PUBLIC SERVICE CO OF COLORADO CALLABLE B	SEMI-ANN.	4.050% 09/15/2049		158,506	107,349
		140,000.000			
744448CX7 PUBLIC SERVICE CO OF COLORADO CALLABLE B	SEMI-ANN.	4.500% 06/01/2052		50,010	41,397
		50,000.000			
744482BM1 PUBLIC SERVICE CO OF NEW HAMPSHIRE CALLA	SEMI-ANN.	3.600% 07/01/2049		52,547	32,763
		45,000.000			
74456QAZ9 PUBLIC SERVICE ELECTRIC AND GAS CO CALLA	SEMI-ANN.	3.950% 05/01/2042		79,024	52,981
		65,000.000			
74456QBA3 PUBLIC SERVICE ELECTRIC AND GAS CO CALLA	SEMI-ANN.	3.650% 09/01/2042		51,877	50,688
		65,000.000			
74456QBQ8 PUBLIC SERVICE ELECTRIC AND GAS CO CALLA	SEMI-ANN.	3.800% 03/01/2046		84,960	54,275
		70,000.000			
74456QBZ8 PUBLIC SERVICE ELECTRIC AND GAS CO CALLA	SEMI-ANN.	3.850% 05/01/2049		256,789	164,938
		215,000.000			
74456QCA2 PUBLIC SERVICE ELECTRIC AND GAS CO CALLA	SEMI-ANN.	3.200% 08/01/2049		188,546	139,950
		205,000.000			
744573AP1 PUBLIC SERVICE ENTERPRISE GROUP INC CALL	SEMI-ANN.	0.800% 08/15/2025		2,468,986	2,414,573
		2,475,000.000			
744573AQ9 PUBLIC SERVICE ENTERPRISE GROUP INC CALL	SEMI-ANN.	1.600% 08/15/2030		122,615	104,116
		125,000.000			
74460WAH0 PUBLIC STORAGE OPERATING CO CALLABLE NOT	SEMI-ANN.	5.350% 08/01/2053		154,098	148,543
		156,000.000			
745332CH7 PUGET SOUND ENERGY INC CALLABLE BOND FIX	SEMI-ANN.	4.223% 06/15/2048		162,236	108,305
		135,000.000			
745332CN4 PUGET SOUND ENERGY INC CALLABLE BOND FIX	SEMI-ANN.	5.685% 06/15/2054		285,925	279,718
		285,000.000			
745332CJ3 PUGET SOUND ENERGY INC CALLABLE NOTES FI	SEMI-ANN.	3.250% 09/15/2049		55,396	33,456
		50,000.000			
747525AV5 QUALCOMM INC CALLABLE NOTES FIXED 4.3% 2	SEMI-ANN.	4.300% 05/20/2047		79,981	82,746
		100,000.000			
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		MACYS DB TEMPORARY COMPOSITE		PAGE 120 C 13254	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
747525AK9	QUALCOMM INC CALLABLE NOTES FIXED 4.8% 2	SEMI-ANN.	4.800% 05/20/2045 260,000.000	241,386	235,191
747525BT9	QUALCOMM INC CALLABLE NOTES FIXED 6% 20/	SEMI-ANN.	6.000% 05/20/2053 245,000.000	253,580	256,310
74825QAB6	QUEEN'S HEALTH SYSTEMS/THE CALLABLE BOND	SEMI-ANN.	4.810% 07/01/2052 110,000.000	110,000	99,107
75281ABK4	RANGE RESOURCES CORP CALLABLE NOTES FIXE	SEMI-ANN.	4.750% 02/15/2030 73,000.000	70,476	68,511
75420NAA1	RAVEN ACQUISITION HOLDINGS LLC CALLABLE	SEMI-ANN.	6.875% 11/15/2031 50,000.000	50,000	49,498
754730AH2	RAYMOND JAMES FINANCIAL INC CALLABLE NOT	SEMI-ANN.	3.750% 04/01/2051 40,000.000	39,757	29,009
756109CD4	REALTY INCOME CORP CALLABLE NOTES FIXED	SEMI-ANN.	3.200% 02/15/2031 85,000.000	87,141	76,261
756109BH6	REALTY INCOME CORP CALLABLE NOTES FIXED	SEMI-ANN.	3.400% 01/15/2028 500,000.000	540,030	479,735
756109BG8	REALTY INCOME CORP CALLABLE NOTES FIXED	SEMI-ANN.	3.950% 08/15/2027 525,000.000	581,947	516,077
756109CB8	REALTY INCOME CORP CALLABLE NOTES FIXED	SEMI-ANN.	4.000% 07/15/2029 975,000.000	1,083,976	937,298
756109CQ5	REALTY INCOME CORP CALLABLE NOTES FIXED	SEMI-ANN.	5.375% 09/01/2054 156,000.000	154,178	148,321
758750AN3	REGAL REXNORD CORP CALLABLE NOTES FIXED	SEMI-ANN.	6.300% 02/15/2030 2,405,000.000	2,485,928	2,473,667
75884RAZ6	REGENCY CENTERS LP CALLABLE NOTES FIXED	SEMI-ANN.	2.950% 09/15/2029 825,000.000	866,373	755,987
75884RAY9	REGENCY CENTERS LP CALLABLE NOTES FIXED	SEMI-ANN.	4.650% 03/15/2049 200,000.000	199,322	169,355
75884RBC6	REGENCY CENTERS LP CALLABLE NOTES FIXED	SEMI-ANN.	5.100% 01/15/2035 410,000.000	409,233	400,435
75886FAF4	REGENERON PHARMACEUTICALS INC CALLABLE N	SEMI-ANN.	2.800% 09/15/2050 45,000.000	30,315	26,571
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		MACYS DB TEMPORARY COMPOSITE		PAGE 121 C 13254	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
7591EPAT7	REGIONS FINANCIAL CORP CALLABLE NOTES FI	SEMI-ANN. 1.800%	08/12/2028	1,521,111	1,358,248
		1,525,000.000			
7591EPAU4	REGIONS FINANCIAL CORP CALLABLE NOTES VA	SEMI-ANN. 5.722%	06/06/2030	2,565,000	2,600,063
		2,565,000.000			
Y72570AS6	RELIANCE INDUSTRIES LTD CALLABLE NOTES F	SEMI-ANN. 2.875%	01/12/2032	714,636	662,853
		780,000.000			
759470BB2	RELIANCE INDUSTRIES LTD CALLABLE NOTES F	SEMI-ANN. 2.875%	01/12/2032	1,007,556	858,502
		1,010,000.000			
760759BC3	REPUBLIC SERVICES INC CALLABLE NOTES FIX	SEMI-ANN. 5.000%	04/01/2034	84,566	82,927
		85,000.000			
76132FAC1	RETAIL OPPORTUNITY INVESTMENTS PARTNERSH	SEMI-ANN. 6.750%	10/15/2028	1,645,912	1,753,634
		1,654,000.000			
714046AM1	REVVITY INC CALLABLE NOTES FIXED 1.9% 15	SEMI-ANN. 1.900%	09/15/2028	982,783	1,020,412
		1,140,000.000			
714046AG4	REVVITY INC CALLABLE NOTES FIXED 3.3% 15	SEMI-ANN. 3.300%	09/15/2029	949,884	784,150
		850,000.000			
714046AJ8	REVVITY INC CALLABLE NOTES FIXED 3.625%	SEMI-ANN. 3.625%	03/15/2051	374,996	255,266
		375,000.000			
22303XAA3	REORLD HOLDING CORP CALLABLE NOTES FIXE	SEMI-ANN. 4.875%	12/01/2029	22,679	23,120
		25,000.000			
22282EAJ1	REORLD HOLDING CORP CALLABLE NOTES FIXE	SEMI-ANN. 5.000%	09/01/2030	63,612	64,552
		70,000.000			
76169XAD6	REXFORD INDUSTRIAL REALTY LP CONVERTIBLE	SEMI-ANN. 4.375%	03/15/2027	30,130	29,280
		30,000.000			
76169XAE4	REXFORD INDUSTRIAL REALTY LP CONVERTIBLE	SEMI-ANN. 4.125%	03/15/2029	80,701	77,640
		80,000.000			
761713BG0	REYNOLDS AMERICAN INC CALLABLE NOTES FIX	SEMI-ANN. 4.450%	06/12/2025	1,595,533	1,396,117
		1,400,000.000			
761713BA3	REYNOLDS AMERICAN INC CALLABLE NOTES FIX	SEMI-ANN. 5.700%	08/15/2035	268,022	214,672
		214,000.000			
761713BB1	REYNOLDS AMERICAN INC CALLABLE NOTES FIX	SEMI-ANN. 5.850%	08/15/2045	114,020	119,201
		125,000.000			
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		MACYS DB TEMPORARY COMPOSITE		PAGE 122 C 13254	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE
		SHARES / PAR			
761713AZ9	REYNOLDS AMERICAN INC CALLABLE NOTES FIX	SEMI-ANN.	6.150% 09/15/2043	95,546	74,246
			75,000.000		
749571AJ4	RHP HOTEL PROPERTIES LP / RHP FINANCE CO	SEMI-ANN.	7.250% 07/15/2028	100,313	102,683
			100,000.000		
749571AK1	RHP HOTEL PROPERTIES LP / RHP FINANCE CO	SEMI-ANN.	6.500% 04/01/2032	30,445	30,151
			30,000.000		
767201AL0	RIO TINTO FINANCE USA LTD CALLABLE NOTES	SEMI-ANN.	5.200% 11/02/2040	33,800	24,128
			25,000.000		
76720AAG1	RIO TINTO FINANCE USA PLC CALLABLE NOTES	SEMI-ANN.	4.125% 08/21/2042	50,372	33,501
			40,000.000		
76720AAP1	RIO TINTO FINANCE USA PLC CALLABLE NOTES	SEMI-ANN.	5.125% 03/09/2053	306,777	287,291
			310,000.000		
771049AA1	ROBLOX CORP CALLABLE NOTES FIXED 3.875%	SEMI-ANN.	3.875% 05/01/2030	163,217	157,701
			175,000.000		
771196CL4	ROCHE HOLDINGS INC CALLABLE NOTES FIXED	SEMI-ANN.	4.985% 03/08/2034	191,602	188,239
			190,000.000		
74970WAA8	ROCK TRUST 2024-CNTR 2024-CNTR A 5.38834	MONTHLY	5.388% 11/13/2041	2,450,000	2,442,876
			2,450,000.000		
77310VAA2	ROCKEFELLER FOUNDATION/THE CALLABLE NOTE	SEMI-ANN.	2.492% 10/01/2050	58,600	54,517
			90,000.000		
77314EAA6	ROCKET SOFTWARE INC CALLABLE NOTES FIXED	SEMI-ANN.	6.500% 02/15/2029	73,301	75,326
			80,000.000		
77340RAS6	ROCKIES EXPRESS PIPELINE LLC CALLABLE NO	SEMI-ANN.	3.600% 05/15/2025	199,760	197,959
			200,000.000		
775109CF6	ROGERS COMMUNICATIONS INC CALLABLE NOTES	SEMI-ANN.	2.950% 03/15/2025	1,399,076	1,392,313
			1,400,000.000		
775109CG4	ROGERS COMMUNICATIONS INC CALLABLE NOTES	SEMI-ANN.	3.200% 03/15/2027	905,818	927,193
			960,000.000		
775109CJ8	ROGERS COMMUNICATIONS INC CALLABLE NOTES	SEMI-ANN.	4.500% 03/15/2042	197,994	169,024
			200,000.000		
775109BG5	ROGERS COMMUNICATIONS INC CALLABLE NOTES	SEMI-ANN.	4.300% 02/15/2048	43,170	27,399
			35,000.000		
JPMorgan Investor Services					
J.P.Morgan					

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		MACYS DB TEMPORARY COMPOSITE		PAGE 123 C 13254	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
775109BP5 ROGERS COMMUNICATIONS INC CALLABLE NOTES	SEMI-ANN.	3.700% 11/15/2049		156,565	94,672
		135,000.000			
775109CK5 ROGERS COMMUNICATIONS INC CALLABLE NOTES	SEMI-ANN.	4.550% 03/15/2052		593,502	480,693
		600,000.000			
776743AD8 ROPER TECHNOLOGIES INC CALLABLE NOTES FI	SEMI-ANN.	3.800% 12/15/2026		1,350,984	1,156,756
		1,175,000.000			
776696AJ5 ROPER TECHNOLOGIES INC CALLABLE NOTES FI	SEMI-ANN.	4.900% 10/15/2034		169,524	163,454
		170,000.000			
780153BJ0 ROYAL CARIBBEAN CRUISES LTD CALLABLE NOT	SEMI-ANN.	5.500% 08/31/2026		206,733	209,793
		210,000.000			
780153BV3 ROYAL CARIBBEAN CRUISES LTD CALLABLE NOT	SEMI-ANN.	6.000% 02/01/2033		25,000	24,941
		25,000.000			
78081BAH6 ROYALTY PHARMA PLC CALLABLE NOTES FIXED	SEMI-ANN.	1.200% 09/02/2025		1,763,236	1,706,701
		1,750,000.000			
78081BAK9 ROYALTY PHARMA PLC CALLABLE NOTES FIXED	SEMI-ANN.	2.200% 09/02/2030		1,991,295	1,987,407
		2,339,000.000			
78081BAL7 ROYALTY PHARMA PLC CALLABLE NOTES FIXED	SEMI-ANN.	3.300% 09/02/2040		239,937	202,601
		280,000.000			
78081BAP8 ROYALTY PHARMA PLC CALLABLE NOTES FIXED	SEMI-ANN.	3.350% 09/02/2051		42,605	41,326
		65,000.000			
78081BAM5 ROYALTY PHARMA PLC CALLABLE NOTES FIXED	SEMI-ANN.	3.550% 09/02/2050		942,100	666,893
		1,000,000.000			
78081BAS2 ROYALTY PHARMA PLC CALLABLE NOTES FIXED	SEMI-ANN.	5.900% 09/02/2054		273,064	261,433
		275,000.000			
749685AU7 RPM INTERNATIONAL INC CALLABLE NOTES FIX	SEMI-ANN.	5.250% 06/01/2045		126,787	99,606
		107,000.000			
913017CA5 RTX CORP CALLABLE BOND FIXED 4.15% 15/MA	SEMI-ANN.	4.150% 05/15/2045		163,857	129,170
		160,000.000			
75513ECL3 RTX CORP CALLABLE NOTES FIXED 2.82% 01/S	SEMI-ANN.	2.820% 09/01/2051		165,983	164,044
		270,000.000			
75513ECP4 RTX CORP CALLABLE NOTES FIXED 3.03% 15/M	SEMI-ANN.	3.030% 03/15/2052		165,528	164,745
		260,000.000			
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR			MACYS DB TEMPORARY COMPOSITE		PAGE 124 C 13254	
			BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
913017CJ6 RTX CORP CALLABLE NOTES FIXED 3.75% 01/N			SEMI-ANN. 3.750% 11/01/2046 35,000.000		41,479	26,451
913017CP2 RTX CORP CALLABLE NOTES FIXED 4.05% 04/M			SEMI-ANN. 4.050% 05/04/2047 160,000.000		165,060	125,777
75513ECK5 RTX CORP CALLABLE NOTES FIXED 4.35% 15/A			SEMI-ANN. 4.350% 04/15/2047 450,000.000		511,267	369,999
913017CW7 RTX CORP CALLABLE NOTES FIXED 4.45% 16/N			SEMI-ANN. 4.450% 11/16/2038 290,000.000		328,884	258,131
913017BT5 RTX CORP CALLABLE NOTES FIXED 4.5% 01/JU			SEMI-ANN. 4.500% 06/01/2042 55,000.000		71,017	47,654
75513ECB5 RTX CORP CALLABLE NOTES FIXED 4.7% 15/DE			SEMI-ANN. 4.700% 12/15/2041 75,000.000		67,307	66,638
75513ECJ8 RTX CORP CALLABLE NOTES FIXED 4.8% 15/DE			SEMI-ANN. 4.800% 12/15/2043 135,000.000		156,796	119,894
75513ECA7 RTX CORP CALLABLE NOTES FIXED 4.875% 15/			SEMI-ANN. 4.875% 10/15/2040 225,000.000		207,033	207,351
75513ECX7 RTX CORP CALLABLE NOTES FIXED 6.4% 15/MA			SEMI-ANN. 6.400% 03/15/2054 440,000.000		452,205	479,329
749983AB8 RWE FINANCE US LLC CALLABLE NOTES FIXED			SEMI-ANN. 6.250% 04/16/2054 505,000.000		504,253	499,359
78409VAQ7 S&P GLOBAL INC CALLABLE NOTES FIXED 3.25			SEMI-ANN. 3.250% 12/01/2049 75,000.000		80,719	51,814
78516FAB5 SABAL TRAIL TRANSMISSION LLC CALLABLE NO			SEMI-ANN. 4.682% 05/01/2038 225,000.000		238,143	198,417
785592AM8 SABINE PASS LIQUEFACTION LLC CALLABLE NO			SEMI-ANN. 5.625% 03/01/2025 44,000.000		50,852	44,017
785592AS5 SABINE PASS LIQUEFACTION LLC CALLABLE NO			SEMI-ANN. 5.000% 03/15/2027 1,400,000.000		1,617,112	1,402,870
79466LAK0 SALESFORCE INC CALLABLE NOTES FIXED 2.7%			SEMI-ANN. 2.700% 07/15/2041 240,000.000		228,849	169,507
79466LAL8 SALESFORCE INC CALLABLE NOTES FIXED 2.9%			SEMI-ANN. 2.900% 07/15/2051 130,000.000		85,739	83,233
JPMorgan Investor Services			J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		MACYS DB TEMPORARY COMPOSITE		PAGE 125 C 13254	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
79466LAM6	SALESFORCE INC CALLABLE NOTES FIXED 3.05	SEMI-ANN.	3.050% 07/15/2061 185,000.000	116,955	114,342
79588TAD2	SAMMONS FINANCIAL GROUP INC CALLABLE NOT	SEMI-ANN.	3.350% 04/16/2031 100,000.000	99,772	85,957
797440BM5	SAN DIEGO GAS & ELECTRIC CO CALLABLE BON	SEMI-ANN.	4.500% 08/15/2040 30,000.000	36,872	26,916
797440CD4	SAN DIEGO GAS & ELECTRIC CO CALLABLE BON	SEMI-ANN.	5.350% 04/01/2053 600,000.000	593,688	566,865
797440CF9	SAN DIEGO GAS & ELECTRIC CO CALLABLE BON	SEMI-ANN.	5.550% 04/15/2054 210,000.000	206,561	203,846
80007RAE5	SANDS CHINA LTD CALLABLE NOTES FIXED 5.4	SEMI-ANN.	FLOATING 08/08/2028 300,000.000	299,175	296,654
80281LAP0	SANTANDER UK GROUP HOLDINGS PLC CALLABLE	SEMI-ANN.	2.896% 03/15/2032 900,000.000	900,000	769,616
803014AA7	SANTOS FINANCE LTD CALLABLE NOTES FIXED	SEMI-ANN.	3.649% 04/29/2031 1,800,000.000	1,812,420	1,585,258
81104PAA7	SCRIPPS ESCROW INC CALLABLE NOTES FIXED	SEMI-ANN.	5.875% 07/15/2027 120,000.000	106,694	96,841
816851BJ7	SEMPRA CALLABLE NOTES FIXED 4% 01/FEB/20	SEMI-ANN.	4.000% 02/01/2048 240,000.000	190,550	181,719
817565CF9	SERVICE CORP INTERNATIONAL/US CALLABLE N	SEMI-ANN.	3.375% 08/15/2030 75,000.000	62,176	65,625
822905AH8	SHELL FINANCE US INC CALLABLE NOTES FIXE	SEMI-ANN.	3.750% 09/12/2046 310,000.000	279,878	233,155
822905AA3	SHELL FINANCE US INC CALLABLE NOTES FIXE	SEMI-ANN.	4.375% 05/11/2045 235,000.000	204,944	196,719
822905AD7	SHELL FINANCE US INC CALLABLE NOTES FIXE	SEMI-ANN.	4.550% 08/12/2043 221,000.000	267,821	193,304
822905AE5	SHELL FINANCE US INC CALLABLE NOTES FIXE	SEMI-ANN.	4.000% 05/10/2046 190,000.000	165,319	148,964
822582AT9	SHELL INTERNATIONAL FINANCE BV CALLABLE	SEMI-ANN.	3.625% 08/21/2042 235,000.000	242,771	183,141
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		MACYS DB TEMPORARY COMPOSITE		PAGE 126 C 13254	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
822582CE0 SHELL INTERNATIONAL FINANCE BV CALLABLE	SEMI-ANN.	3.125% 11/07/2049		87,055	79,171
		120,000.000			
824348AW6 SHERWIN-WILLIAMS CO/THE CALLABLE NOTES F	SEMI-ANN.	3.450% 06/01/2027		1,673,395	1,434,114
		1,475,000.000			
824348AS5 SHERWIN-WILLIAMS CO/THE CALLABLE NOTES F	SEMI-ANN.	4.550% 08/01/2045		460,610	317,861
		375,000.000			
82453AAB3 SHIFT4 PAYMENTS LLC / SHIFT4 PAYMENTS FI	SEMI-ANN.	6.750% 08/15/2032		86,164	86,450
		85,000.000			
826418BQ7 SIERRA PACIFIC POWER CO CALLABLE NOTES F	SEMI-ANN.	5.900% 03/15/2054		151,297	150,265
		150,000.000			
827048AX7 SILGAN HOLDINGS INC CALLABLE BOND FIXED	SEMI-ANN.	1.400% 04/01/2026		824,546	785,927
		825,000.000			
828807DH7 SIMON PROPERTY GROUP LP CALLABLE NOTES F	SEMI-ANN.	3.250% 09/13/2049		103,711	76,027
		113,000.000			
828807CZ8 SIMON PROPERTY GROUP LP CALLABLE NOTES F	SEMI-ANN.	4.250% 11/30/2046		38,139	28,581
		35,000.000			
82967NBL1 SIRIUS XM RADIO LLC CALLABLE NOTES FIXED	SEMI-ANN.	3.125% 09/01/2026		53,017	52,831
		55,000.000			
82967NBG2 SIRIUS XM RADIO LLC CALLABLE NOTES FIXED	SEMI-ANN.	4.125% 07/01/2030		72,670	74,184
		85,000.000			
83088MAK8 SKYWORKS SOLUTIONS INC CALLABLE NOTES FI	SEMI-ANN.	1.800% 06/01/2026		874,580	838,043
		875,000.000			
78454LAW0 SM ENERGY CO CALLABLE NOTES FIXED 6.5% 1	SEMI-ANN.	6.500% 07/15/2028		43,736	44,719
		45,000.000			
78454LAX8 SM ENERGY CO CALLABLE NOTES FIXED 6.75%	SEMI-ANN.	6.750% 08/01/2029		85,319	84,139
		85,000.000			
78454LAY6 SM ENERGY CO CALLABLE NOTES FIXED 7% 01/	SEMI-ANN.	7.000% 08/01/2032		60,881	59,157
		60,000.000			
83272GAA9 SMURFIT KAPPA TREASURY ULC CALLABLE NOTE	SEMI-ANN.	5.200% 01/15/2030		1,063,722	1,068,637
		1,065,000.000			
83272GAC5 SMURFIT KAPPA TREASURY ULC CALLABLE NOTE	SEMI-ANN.	5.438% 04/03/2034		400,000	399,728
		400,000.000			
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		MACYS DB TEMPORARY COMPOSITE		PAGE 127 C 13254	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
83272GAB7 SMURFIT KAPPA TREASURY ULC CALLABLE NOTE	SEMI-ANN.	5.777% 04/03/2054		320,580	316,705
		320,000.000			
83272YAA0 SMURFIT WESTROCK FINANCING DAC CALLABLE	SEMI-ANN.	5.418% 01/15/2035		224,973	223,659
		225,000.000			
833034AL5 SNAP-ON INC CALLABLE NOTES FIXED 4.1% 01	SEMI-ANN.	4.100% 03/01/2048		398,900	322,241
		400,000.000			
83368RBY7 SOCIETE GENERALE SA CALLABLE NOTES VARIA	SEMI-ANN.	7.132% 01/19/2055		256,703	243,190
		255,000.000			
83444MAC5 SOLVENTUM CORP CALLABLE NOTES FIXED 5.4%	SEMI-ANN.	5.400% 03/01/2029		2,197,885	2,205,560
		2,200,000.000			
83444MAG6 SOLVENTUM CORP CALLABLE NOTES FIXED 5.6%	SEMI-ANN.	5.600% 03/23/2034		3,044,126	3,027,143
		3,040,000.000			
83444MAJ0 SOLVENTUM CORP CALLABLE NOTES FIXED 5.9%	SEMI-ANN.	5.900% 04/30/2054		866,064	847,558
		870,000.000			
83444MAL5 SOLVENTUM CORP CALLABLE NOTES FIXED 6% 1	SEMI-ANN.	6.000% 05/15/2064		117,048	117,242
		120,000.000			
842329AA2 SOUTHERN BAPTIST HOSPITAL OF FLORIDA INC	SEMI-ANN.	4.857% 07/15/2045		94,978	71,196
		80,000.000			
842400FT5 SOUTHERN CALIFORNIA EDISON CO CALLABLE B	SEMI-ANN.	3.900% 12/01/2041		397,771	304,064
		390,000.000			
842400GE7 SOUTHERN CALIFORNIA EDISON CO CALLABLE B	SEMI-ANN.	3.600% 02/01/2045		34,671	36,968
		50,000.000			
842400GG2 SOUTHERN CALIFORNIA EDISON CO CALLABLE B	SEMI-ANN.	4.000% 04/01/2047		233,502	192,615
		250,000.000			
842400GK3 SOUTHERN CALIFORNIA EDISON CO CALLABLE B	SEMI-ANN.	4.125% 03/01/2048		69,372	46,763
		60,000.000			
842400GY3 SOUTHERN CALIFORNIA EDISON CO CALLABLE B	SEMI-ANN.	2.950% 02/01/2051		3,078,517	1,948,709
		3,100,000.000			
842400HN6 SOUTHERN CALIFORNIA EDISON CO CALLABLE B	SEMI-ANN.	3.450% 02/01/2052		157,795	117,861
		174,000.000			
842400HR7 SOUTHERN CALIFORNIA EDISON CO CALLABLE B	SEMI-ANN.	5.450% 06/01/2052		63,440	61,156
		65,000.000			
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		MACYS DB TEMPORARY COMPOSITE		PAGE 128 C 13254	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
842400HX4 SOUTHERN CALIFORNIA EDISON CO CALLABLE B	SEMI-ANN.	5.875% 12/01/2053		71,525	69,630
		70,000.000			
842434CK6 SOUTHERN CALIFORNIA GAS CO CALLABLE BOND	SEMI-ANN.	3.750% 09/15/2042		165,638	117,629
		150,000.000			
842434CL4 SOUTHERN CALIFORNIA GAS CO CALLABLE BOND	SEMI-ANN.	4.450% 03/15/2044		654,149	471,831
		560,000.000			
842434CT7 SOUTHERN CALIFORNIA GAS CO CALLABLE BOND	SEMI-ANN.	3.950% 02/15/2050		104,469	64,662
		85,000.000			
842434CY6 SOUTHERN CALIFORNIA GAS CO CALLABLE BOND	SEMI-ANN.	5.750% 06/01/2053		132,453	134,336
		135,000.000			
001192AK9 SOUTHERN CO GAS CAPITAL CORP CALLABLE NO	SEMI-ANN.	4.400% 06/01/2043		42,111	29,480
		35,000.000			
8426EPAB4 SOUTHERN CO GAS CAPITAL CORP CALLABLE NO	SEMI-ANN.	3.950% 10/01/2046		121,577	81,330
		105,000.000			
842587CV7 SOUTHERN CO/THE CALLABLE NOTES FIXED 3.2	SEMI-ANN.	3.250% 07/01/2026		1,480,789	1,298,075
		1,325,000.000			
842587CW5 SOUTHERN CO/THE CALLABLE NOTES FIXED 4.2	SEMI-ANN.	4.250% 07/01/2036		446,589	346,027
		385,000.000			
84265VAG0 SOUTHERN COPPER CORP CALLABLE NOTES FIXE	SEMI-ANN.	5.250% 11/08/2042		209,717	144,665
		160,000.000			
84265VAJ4 SOUTHERN COPPER CORP CALLABLE NOTES FIXE	SEMI-ANN.	5.875% 04/23/2045		112,459	78,111
		80,000.000			
84265VAA3 SOUTHERN COPPER CORP CALLABLE NOTES FIXE	SEMI-ANN.	7.500% 07/27/2035		417,118	318,842
RATINGS: BAA2 BBB-		280,000.000			
843646AW0 SOUTHERN POWER CO CALLABLE NOTES FIXED 0	SEMI-ANN.	0.900% 01/15/2026		174,515	168,091
		175,000.000			
843646AH3 SOUTHERN POWER CO CALLABLE NOTES FIXED 5	SEMI-ANN.	5.150% 09/15/2041		516,877	397,444
		425,000.000			
845437BR2 SOUTHWESTERN ELECTRIC POWER CO CALLABLE	SEMI-ANN.	4.100% 09/15/2028		350,280	291,106
		300,000.000			
845437BL5 SOUTHWESTERN ELECTRIC POWER CO CALLABLE	SEMI-ANN.	6.200% 03/15/2040		42,282	30,902
RATINGS: BAA3 BBB		30,000.000			
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR			MACYS DB TEMPORARY COMPOSITE		PAGE 129 C 13254	
			BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
845437BN1	SOUTHWESTERN ELECTRIC POWER CO	CALLABLE	SEMI-ANN.	3.900% 04/01/2045 125,000.000	138,657	93,117
845437BQ4	SOUTHWESTERN ELECTRIC POWER CO	CALLABLE	SEMI-ANN.	3.850% 02/01/2048 50,000.000	52,761	36,024
845437BT8	SOUTHWESTERN ELECTRIC POWER CO	CALLABLE	SEMI-ANN.	3.250% 11/01/2051 200,000.000	201,436	126,976
845743BQ5	SOUTHWESTERN PUBLIC SERVICE CO	CALLABLE	SEMI-ANN.	3.400% 08/15/2046 225,000.000	213,159	156,938
845743BR3	SOUTHWESTERN PUBLIC SERVICE CO	CALLABLE	SEMI-ANN.	3.700% 08/15/2047 40,000.000	37,472	29,084
845743BS1	SOUTHWESTERN PUBLIC SERVICE CO	CALLABLE	SEMI-ANN.	4.400% 11/15/2048 100,000.000	124,865	81,143
845743BT9	SOUTHWESTERN PUBLIC SERVICE CO	CALLABLE	SEMI-ANN.	3.750% 06/15/2049 45,000.000	47,978	32,737
845743BU6	SOUTHWESTERN PUBLIC SERVICE CO	CALLABLE	SEMI-ANN.	3.150% 05/01/2050 2,200,000.000	2,197,844	1,427,254
84749AAC1	SPECIALTY BUILDING PRODUCTS HOLDINGS LLC		SEMI-ANN.	7.750% 10/15/2029 131,000.000	132,086	132,930
W6E38D8	SPECIALTY BUILDING PRODUCTS HOLDINGS LLC		SEMI-ANN.	0.000% 10/16/2028 99,743.580	98,776	99,427
84756NAG4	SPECTRA ENERGY PARTNERS LP	CALLABLE NOTE	SEMI-ANN.	4.500% 03/15/2045 175,000.000	132,855	144,034
84779MAA2	SPEEDWAY MOTORSPORTS LLC / SPEEDWAY FUND		SEMI-ANN.	4.875% 11/01/2027 159,000.000	153,794	154,585
85205TAN0	SPIRIT AEROSYSTEMS INC	CALLABLE NOTES FI	SEMI-ANN.	9.375% 11/30/2029 170,000.000	175,490	181,984
853191AA2	STANDARD BUILDING SOLUTIONS INC	CALLABLE	SEMI-ANN.	6.500% 08/15/2032 50,000.000	50,688	50,080
853496AD9	STANDARD INDUSTRIES INC/NY	CALLABLE NOTE	SEMI-ANN.	4.750% 01/15/2028 50,000.000	46,500	47,840
853496AG2	STANDARD INDUSTRIES INC/NY	CALLABLE NOTE	SEMI-ANN.	4.375% 07/15/2030 50,000.000	43,619	45,810
JPMorgan Investor Services			J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		MACYS DB TEMPORARY COMPOSITE		PAGE 130 C 13254	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
85434VAA6 STANFORD HEALTH CARE CALLABLE BOND FIXED		SEMI-ANN. 3.795% 11/15/2048		241,640	165,251
		215,000.000			
854502AN1 STANLEY BLACK & DECKER INC CALLABLE NOTE		SEMI-ANN. 2.750% 11/15/2050		62,969	37,426
		65,000.000			
855030AQ5 STAPLES INC CALLABLE NOTES FIXED 10.75%		SEMI-ANN. 10.750% 09/01/2029		138,840	142,649
		145,000.000			
855244AX7 STARBUCKS CORP CALLABLE NOTES FIXED 3.35		SEMI-ANN. 3.350% 03/12/2050		106,127	96,991
		145,000.000			
855244BA6 STARBUCKS CORP CALLABLE NOTES FIXED 3.5%		SEMI-ANN. 3.500% 11/15/2050		60,341	58,853
		85,000.000			
855244AH2 STARBUCKS CORP CALLABLE NOTES FIXED 4.3%		SEMI-ANN. 4.300% 06/15/2045		116,527	77,007
		95,000.000			
855244AU3 STARBUCKS CORP CALLABLE NOTES FIXED 4.45		SEMI-ANN. 4.450% 08/15/2049		47,377	45,084
		55,000.000			
855244AS8 STARBUCKS CORP CALLABLE NOTES FIXED 4.5%		SEMI-ANN. 4.500% 11/15/2048		471,939	390,420
		472,000.000			
857691AJ8 STATION CASINOS LLC CALLABLE NOTES FIXED		SEMI-ANN. 6.625% 03/15/2032		140,550	139,124
		140,000.000			
858119BN9 STEEL DYNAMICS INC CALLABLE NOTES FIXED		SEMI-ANN. 1.650% 10/15/2027		969,725	874,018
		950,000.000			
85917PAA5 STERIS IRISH FINCO UNLTD CO CALLABLE NOT		SEMI-ANN. 2.700% 03/15/2031		871,818	791,142
		916,000.000			
85917PAB3 STERIS IRISH FINCO UNLTD CO CALLABLE NOT		SEMI-ANN. 3.750% 03/15/2051		1,926,802	1,448,090
		2,050,000.000			
861036AB7 STL HOLDING CO LLC CALLABLE NOTES FIXED		SEMI-ANN. 8.750% 02/15/2029		105,965	111,008
		105,000.000			
863667BA8 STRYKER CORP CALLABLE NOTES FIXED 1.15%		SEMI-ANN. 1.150% 06/15/2025		2,283,144	2,214,037
		2,250,000.000			
863667AJ0 STRYKER CORP CALLABLE NOTES FIXED 4.625%		SEMI-ANN. 4.625% 03/15/2046		692,258	606,828
		700,000.000			
863667BC4 STRYKER CORP CALLABLE NOTES FIXED 4.85%		SEMI-ANN. 4.850% 12/08/2028		1,298,739	1,303,625
		1,300,000.000			
JPMorgan Investor Services					
J.P.Morgan					

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		MACYS DB TEMPORARY COMPOSITE		PAGE 131 C 13254	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE
		SHARES / PAR			
865033AC8	SUGARHOUSE HSP GAMING PROP MEZZ LP / SUG	SEMI-ANN.	5.875% 05/15/2025	81,437	84,808
			85,000.000		
86562MCD0	SUMITOMO MITSUI FINANCIAL GROUP INC NOTE	SEMI-ANN.	0.948% 01/12/2026	800,000	770,381
			800,000.000		
86562MAF7	SUMITOMO MITSUI FINANCIAL GROUP INC NOTE	SEMI-ANN.	2.632% 07/14/2026	2,005,653	1,793,099
			1,850,000.000		
86562MDQ0	SUMITOMO MITSUI FINANCIAL GROUP INC NOTE	SEMI-ANN.	5.836% 07/09/2044	194,697	181,851
			180,000.000		
86564UAA8	SUMMA HEALTH CALLABLE NOTES FIXED 3.511%	SEMI-ANN.	3.511% 11/15/2051	230,000	163,528
			230,000.000		
867224AE7	SUNCOR ENERGY INC CALLABLE NOTES FIXED 3	SEMI-ANN.	3.750% 03/04/2051	18,250	17,552
			25,000.000		
867224AB3	SUNCOR ENERGY INC CALLABLE NOTES FIXED 4	SEMI-ANN.	4.000% 11/15/2047	104,678	107,680
			145,000.000		
71644EAJ1	SUNCOR ENERGY INC CALLABLE NOTES FIXED 6	SEMI-ANN.	6.800% 05/15/2038	100,974	78,801
	RATINGS: BAA2 BBB+		74,000.000		
86765KAC3	SUNOCO LP CALLABLE NOTES FIXED 7.25% 01/	SEMI-ANN.	7.250% 05/01/2032	70,169	72,309
			70,000.000		
86765KAB5	SUNOCO LP CALLABLE NOTES FIXED 7% 01/MAY	SEMI-ANN.	7.000% 05/01/2029	65,619	66,737
			65,000.000		
90320BAA7	SUNRISE FINCO I BV CALLABLE NOTES FIXED	SEMI-ANN.	4.875% 07/15/2031	173,500	181,412
			200,000.000		
86881WAF9	SURGERY CENTER HOLDINGS INC CALLABLE NOT	SEMI-ANN.	7.250% 04/15/2032	85,981	86,708
			85,000.000		
86944BAG8	SUTTER HEALTH CALLABLE BOND FIXED 2.294%	SEMI-ANN.	2.294% 08/15/2030	1,086,171	921,474
			1,060,000.000		
86944BAH6	SUTTER HEALTH CALLABLE BOND FIXED 3.161%	SEMI-ANN.	3.161% 08/15/2040	83,006	59,933
			80,000.000		
86944BAJ2	SUTTER HEALTH CALLABLE BOND FIXED 3.361%	SEMI-ANN.	3.361% 08/15/2050	241,462	158,399
			225,000.000		
86944BAL7	SUTTER HEALTH CALLABLE BOND FIXED 5.547%	SEMI-ANN.	5.547% 08/15/2053	25,000	24,985
			25,000.000		
JPMorgan Investor Services					
J.P.Morgan					

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		MACYS DB TEMPORARY COMPOSITE		PAGE 132 C 13254	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
87157DAH2 SYNAPTICS INC CONVERTIBLE BOND FIXED 0.7		SEMI-ANN. 0.750% 12/01/2031		75,165	75,402
		75,000.000			
87165BAR4 SYNCHRONY FINANCIAL CALLABLE NOTES FIXED		SEMI-ANN. 2.875% 10/28/2031		423,147	352,623
		425,000.000			
871829BJ5 SYSCO CORP CALLABLE NOTES FIXED 3.3% 15/		SEMI-ANN. 3.300% 02/15/2050		29,782	26,942
		40,000.000			
871829BH9 SYSCO CORP CALLABLE NOTES FIXED 4.45% 15		SEMI-ANN. 4.450% 03/15/2048		150,177	114,462
		140,000.000			
871829AY3 SYSCO CORP CALLABLE NOTES FIXED 4.85% 01		SEMI-ANN. 4.850% 10/01/2045		450,368	337,673
		385,000.000			
871829BL0 SYSCO CORP CALLABLE NOTES FIXED 5.95% 01		SEMI-ANN. 5.950% 04/01/2030		757,927	600,004
		576,000.000			
871829BM8 SYSCO CORP CALLABLE NOTES FIXED 6.6% 01/		SEMI-ANN. 6.600% 04/01/2040		144,317	118,712
		110,000.000			
871829BN6 SYSCO CORP CALLABLE NOTES FIXED 6.6% 01/		SEMI-ANN. 6.600% 04/01/2050		484,551	461,033
		420,000.000			
871911AV5 SYSTEM ENERGY RESOURCES INC CALLABLE BON		SEMI-ANN. 5.300% 12/15/2034		34,919	34,282
		35,000.000			
87264ABZ7 T-MOBILE USA INC CALLABLE NOTES FIXED 1.		SEMI-ANN. 1.500% 02/15/2026		5,915,675	5,668,289
		5,875,000.000			
87264ABN4 T-MOBILE USA INC CALLABLE NOTES FIXED 3.		SEMI-ANN. 3.300% 02/15/2051		4,155,353	3,029,097
		4,585,000.000			
87264ACT0 T-MOBILE USA INC CALLABLE NOTES FIXED 3.		SEMI-ANN. 3.400% 10/15/2052		321,768	294,158
		440,000.000			
87264ABB0 T-MOBILE USA INC CALLABLE NOTES FIXED 3.		SEMI-ANN. 3.500% 04/15/2025		4,722,532	4,267,656
		4,287,000.000			
87264ABY0 T-MOBILE USA INC CALLABLE NOTES FIXED 3.		SEMI-ANN. 3.600% 11/15/2060		1,105,577	973,553
		1,470,000.000			
87264ABD6 T-MOBILE USA INC CALLABLE NOTES FIXED 3.		SEMI-ANN. 3.750% 04/15/2027		5,147,738	4,733,885
		4,846,000.000			
87264ABL8 T-MOBILE USA INC CALLABLE NOTES FIXED 3%		SEMI-ANN. 3.000% 02/15/2041		405,316	289,223
		405,000.000			
JPMorgan Investor Services					
J.P.Morgan					

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR			MACYS DB TEMPORARY COMPOSITE		PAGE 133 C 13254	
			BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
87264AAX3	T-MOBILE USA INC	CALLABLE NOTES FIXED 4.	SEMI-ANN.	4.375% 04/15/2040 900,000.000	1,022,080	780,720
87264AAV7	T-MOBILE USA INC	CALLABLE NOTES FIXED 4.	SEMI-ANN.	4.750% 02/01/2028 675,000.000	660,569	670,593
87264ADG7	T-MOBILE USA INC	CALLABLE NOTES FIXED 5.	SEMI-ANN.	5.500% 01/15/2055 302,000.000	301,686	284,513
87264ACW3	T-MOBILE USA INC	CALLABLE NOTES FIXED 5.	SEMI-ANN.	5.650% 01/15/2053 335,000.000	326,893	324,964
87264ADB8	T-MOBILE USA INC	CALLABLE NOTES FIXED 5.	SEMI-ANN.	5.750% 01/15/2054 125,000.000	126,499	122,395
87264ACX1	T-MOBILE USA INC	CALLABLE NOTES FIXED 5.	SEMI-ANN.	5.800% 09/15/2062 80,000.000	79,995	77,344
87264ADD4	T-MOBILE USA INC	CALLABLE NOTES FIXED 6%	SEMI-ANN.	6.000% 06/15/2054 470,000.000	475,203	477,351
87264ACA1	T-MOBILE USA INC	NOTES	SEMI-ANN.	2.050% 02/15/2028 4,175,000.000	4,297,149	3,833,338
874060AY2	TAKEDA PHARMACEUTICAL CO	LTD CALLABLE NO	SEMI-ANN.	3.025% 07/09/2040 85,000.000	65,018	61,889
874060AZ9	TAKEDA PHARMACEUTICAL CO	LTD CALLABLE NO	SEMI-ANN.	3.175% 07/09/2050 110,000.000	81,257	71,402
874060BD7	TAKEDA PHARMACEUTICAL CO	LTD CALLABLE NO	SEMI-ANN.	3.375% 07/09/2060 800,000.000	800,000	508,213
87485LAE4	TALOS PRODUCTION INC	CALLABLE NOTES FIXE	SEMI-ANN.	9.375% 02/01/2031 90,000.000	93,594	91,745
87485LAD6	TALOS PRODUCTION INC	CALLABLE NOTES FIXE	SEMI-ANN.	9.000% 02/01/2029 50,000.000	51,900	51,297
875127BA9	TAMPA ELECTRIC CO	CALLABLE NOTES FIXED 4	SEMI-ANN.	4.100% 06/15/2042 65,000.000	56,527	53,322
87612EBN5	TARGET CORP	CALLABLE NOTES FIXED 2.95% 1	SEMI-ANN.	2.950% 01/15/2052 50,000.000	46,989	31,911
87612EBG0	TARGET CORP	CALLABLE NOTES FIXED 3.9% 15	SEMI-ANN.	3.900% 11/15/2047 65,000.000	81,609	50,602
JPMorgan Investor Services			J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		MACYS DB TEMPORARY COMPOSITE		PAGE 134 C 13254	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
87724RAB8	TAYLOR MORRISON COMMUNITIES INC CALLABLE	SEMI-ANN.	5.750% 01/15/2028 75,000.000	75,367	74,503
87162WAH3	TD SYNnex CORP CALLABLE NOTES FIXED 2.37	SEMI-ANN.	2.375% 08/09/2028 1,000,000.000	991,730	907,169
878091BD8	TEACHERS INSURANCE & ANNUITY ASSOCIATION	SEMI-ANN.	4.900% 09/15/2044 40,000.000	52,578	35,751
878091BF3	TEACHERS INSURANCE & ANNUITY ASSOCIATION	SEMI-ANN.	4.270% 05/15/2047 45,000.000	38,143	36,061
878091BG1	TEACHERS INSURANCE & ANNUITY ASSOCIATION	SEMI-ANN.	3.300% 05/15/2050 135,000.000	140,505	90,116
V3E9556	TEVA PHARMACEUTICAL FINANCE NETHERLANDS	SEMI-ANN.	7.875% 09/15/2031 100,000.000	106,715	125,807
882384AE0	TEXAS EASTERN TRANSMISSION LP CALLABLE N	SEMI-ANN.	4.150% 01/15/2048 160,000.000	160,455	123,328
88240TAC5	TEXAS ELECTRIC MARKET STABILIZATION FUND	SEMI-ANN.	5.057% 08/01/2048 110,000.000	109,989	102,905
882484AC2	TEXAS HEALTH RESOURCES CALLABLE NOTES FI	SEMI-ANN.	2.328% 11/15/2050 95,000.000	86,992	53,814
882508BD5	TEXAS INSTRUMENTS INC CALLABLE NOTES FIX	SEMI-ANN.	4.150% 05/15/2048 85,000.000	76,499	69,144
882926AA6	TEXAS INSTRUMENTS INC CALLABLE NOTES FIX	SEMI-ANN.	5.050% 05/18/2063 125,000.000	122,189	112,836
882508CJ1	TEXAS INSTRUMENTS INC CALLABLE NOTES FIX	SEMI-ANN.	5.150% 02/08/2054 105,000.000	104,403	98,504
882508CC6	TEXAS INSTRUMENTS INC CALLABLE NOTES FIX	SEMI-ANN.	5.000% 03/14/2053 95,000.000	89,718	87,161
134429BR9	THE CAMPBELL'S COMPANY CALLABLE NOTES FI	SEMI-ANN.	5.250% 10/13/2054 898,000.000	897,759	812,567
883556CM2	THERMO FISHER SCIENTIFIC INC CALLABLE NO	SEMI-ANN.	2.800% 10/15/2041 215,000.000	195,438	151,384
883556CY6	THERMO FISHER SCIENTIFIC INC CALLABLE NO	SEMI-ANN.	5.404% 08/10/2043 55,000.000	53,468	54,132
JPMorgan Investor Services		J.P.Morgan			

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
	SHARES / PAR		
88444NAS7 THOMAS JEFFERSON UNIVERSITY CALLABLE BON	SEMI-ANN. 3.847% 11/01/2057 111,000.000	96,916	77,467
88731EAJ9 TIME WARNER CABLE ENTERPRISES LLC BOND F RATINGS: BAA2 BBB	SEMI-ANN. 8.375% 07/15/2033 225,000.000	330,282	253,112
88732JBD9 TIME WARNER CABLE LLC CALLABLE BOND FIXE	SEMI-ANN. 4.500% 09/15/2042 60,000.000	47,300	44,927
88732JAY4 TIME WARNER CABLE LLC CALLABLE BOND FIXE	SEMI-ANN. 5.875% 11/15/2040 940,000.000	1,122,209	841,276
88732JAJ7 TIME WARNER CABLE LLC CALLABLE BOND FIXE RATINGS: BAA2 BBB	SEMI-ANN. 6.550% 05/01/2037 250,000.000	341,655	241,631
88732JBB3 TIME WARNER CABLE LLC CALLABLE NOTES FIX	SEMI-ANN. 5.500% 09/01/2041 350,000.000	392,739	297,571
88732JAU2 TIME WARNER CABLE LLC CALLABLE NOTES FIX RATINGS: BAA2 BBB	SEMI-ANN. 6.750% 06/15/2039 525,000.000	635,946	514,901
92537VAA8 TK ELEVATOR HOLDCO GMBH CALLABLE NOTES F	SEMI-ANN. 7.625% 07/15/2028 200,000.000	201,500	199,846
89115A2H4 TORONTO-DOMINION BANK/THE CALLABLE MEDIU	SEMI-ANN. 4.693% 09/15/2027 2,430,000.000	2,430,000	2,424,590
89153VAX7 TOTALENERGIES CAPITAL INTERNATIONAL SA C	SEMI-ANN. 2.986% 06/29/2041 75,000.000	70,525	53,899
89153VAV1 TOTALENERGIES CAPITAL INTERNATIONAL SA C	SEMI-ANN. 3.127% 05/29/2050 230,000.000	211,043	150,906
89157XAB7 TOTALENERGIES CAPITAL SA CALLABLE NOTES	SEMI-ANN. 5.488% 04/05/2054 150,000.000	149,079	144,012
89157XAE1 TOTALENERGIES CAPITAL SA CALLABLE NOTES	SEMI-ANN. 5.275% 09/10/2054 300,000.000	300,000	277,807
89157XAC5 TOTALENERGIES CAPITAL SA CALLABLE NOTES	SEMI-ANN. 5.638% 04/05/2064 345,000.000	343,632	330,540
89157XAF8 TOTALENERGIES CAPITAL SA CALLABLE NOTES	SEMI-ANN. 5.425% 09/10/2064 435,000.000	436,276	403,890
89236TMK8 TOYOTA MOTOR CREDIT CORP CALLABLE MEDIUM	SEMI-ANN. 4.550% 08/09/2029 100,000.000	99,797	98,817

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		MACYS DB TEMPORARY COMPOSITE		PAGE 136 C 13254	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE
		SHARES / PAR			
45687AAG7	TRANE TECHNOLOGIES GLOBAL HOLDING CO LTD	SEMI-ANN.	5.750% 06/15/2043	42,816	30,320
			30,000.000		
893521AB0	TRANSATLANTIC HOLDINGS INC CALLABLE NOTE	SEMI-ANN.	8.000% 11/30/2039	191,803	154,320
	RATINGS: BAA1 BBB+		125,000.000		
893526DJ9	TRANSCANADA PIPELINES LTD CALLABLE BOND	SEMI-ANN.	6.100% 06/01/2040	67,648	50,845
			50,000.000		
893574AF0	TRANSCONTINENTAL GAS PIPE LINE CO LLC CA	SEMI-ANN.	4.450% 08/01/2042	99,218	76,049
			90,000.000		
893647BL0	TRANSDIGM INC CALLABLE NOTES FIXED 5.5%	SEMI-ANN.	5.500% 11/15/2027	133,625	132,656
			135,000.000		
893647BR7	TRANSDIGM INC CALLABLE NOTES FIXED 6.75%	SEMI-ANN.	6.750% 08/15/2028	79,650	80,698
			80,000.000		
893647BT3	TRANSDIGM INC CALLABLE NOTES FIXED 7.125	SEMI-ANN.	7.125% 12/01/2031	54,588	56,318
			55,000.000		
893830BZ1	TRANSOCEAN INC CALLABLE NOTES FIXED 8.5%	SEMI-ANN.	8.500% 05/15/2031	110,342	107,837
			110,000.000		
893830BX6	TRANSOCEAN INC CALLABLE NOTES FIXED 8.75	SEMI-ANN.	8.750% 02/15/2030	170,755	170,942
			165,750.000		
89417EAR0	TRAVELERS COS INC/THE CALLABLE NOTES FIX	SEMI-ANN.	3.050% 06/08/2051	77,995	73,142
			112,000.000		
89417EAN9	TRAVELERS COS INC/THE CALLABLE NOTES FIX	SEMI-ANN.	4.050% 03/07/2048	721,101	576,994
			720,000.000		
89417EAP4	TRAVELERS COS INC/THE CALLABLE NOTES FIX	SEMI-ANN.	4.100% 03/04/2049	61,954	59,935
			75,000.000		
89417EAK5	TRAVELERS COS INC/THE CALLABLE NOTES FIX	SEMI-ANN.	4.300% 08/25/2045	110,479	75,120
			90,000.000		
89566EAD0	TRI-STATE GENERATION & TRANSMISSION ASSO	SEMI-ANN.	6.000% 06/15/2040	102,593	72,241
			75,000.000		
89788KAA4	TRUIST BANK CALLABLE NOTES FIXED 2.25% 1	SEMI-ANN.	2.250% 03/11/2030	938,764	794,220
			925,000.000		
07330MAC1	TRUIST BANK CALLABLE NOTES VARIABLE 17/S	SEMI-ANN.	4.632% 09/17/2029	1,299,323	1,259,940
			1,305,000.000		
JPMorgan Investor Services		J.P.Morgan			

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
	SHARES / PAR		
89788MAN2 TRUIST FINANCIAL CORP CALLABLE MEDIUM TE	SEMI-ANN. 6.047% 06/08/2027 1,010,000.000	1,010,000	1,026,743
89788MAM4 TRUIST FINANCIAL CORP CALLABLE MEDIUM TE	SEMI-ANN. 5.122% 01/26/2034 175,000.000	174,123	170,082
89788MAP7 TRUIST FINANCIAL CORP CALLABLE MEDIUM TE	SEMI-ANN. 5.867% 06/08/2034 120,000.000	120,000	122,201
89788MAS1 TRUIST FINANCIAL CORP CALLABLE MEDIUM TE	SEMI-ANN. 5.711% 01/24/2035 3,695,000.000	3,865,909	3,724,049
89838QAA1 TRUSTEES OF BOSTON UNIVERSITY CALLABLE B	SEMI-ANN. 4.061% 10/01/2048 50,000.000	63,411	41,292
89837LAH8 TRUSTEES OF PRINCETON UNIVERSITY/THE CAL	SEMI-ANN. 4.201% 03/01/2052 350,000.000	350,000	294,894
91481CAA8 TRUSTEES OF THE UNIVERSITY OF PENNSYLVAN	SEMI-ANN. 4.674% 09/01/2112 105,000.000	98,945	86,826
25468PCX2 TWDC ENTERPRISES 18 CORP CALLABLE MEDIUM	SEMI-ANN. 3.700% 12/01/2042 65,000.000	51,789	51,015
25468PCP9 TWDC ENTERPRISES 18 CORP CALLABLE NOTES	SEMI-ANN. 4.375% 08/16/2041 380,000.000	343,045	328,346
25468PCR5 TWDC ENTERPRISES 18 CORP CALLABLE NOTES	SEMI-ANN. 4.125% 12/01/2041 35,000.000	42,551	29,350
902494BH5 TYSON FOODS INC CALLABLE NOTES FIXED 5.1	SEMI-ANN. 5.100% 09/28/2048 140,000.000	122,175	124,402
90353TAQ3 UBER TECHNOLOGIES INC CALLABLE NOTES FIX	SEMI-ANN. 5.350% 09/15/2054 267,000.000	266,482	248,286
90353TAM2 UBER TECHNOLOGIES INC CONVERTIBLE BOND F	SEMI-ANN. 0.875% 12/01/2028 84,000.000	92,899	92,400
902674A26 UBS AG/LONDON NOTES FIXED 4.5% 26/JUN/20	SEMI-ANN. 4.500% 06/26/2048 110,000.000	95,812	93,633
22550L2G5 UBS AG/STAMFORD CT NOTES FIXED 1.25% 07/	SEMI-ANN. 1.250% 08/07/2026 2,140,000.000	2,135,142	2,024,599
225401AC2 UBS GROUP AG CALLABLE NOTES FIXED 4.282%	SEMI-ANN. 4.282% 01/09/2028 2,592,000.000	2,901,135	2,534,312

IDENTITY OF ISSUE, BORROWER, LESSOR								DESCRIPTION OF INVESTMENT			COST	CURRENT VALUE
								SHARES / PAR				
902613BE7	UBS GROUP AG	CALLABLE NOTES VARIABLE USD						SEMI-ANN.	9.250%	12/31/2164	515,000	590,209
225401AP3	UBS GROUP AG	CALLABLE NOTES VARIABLE 01/						SEMI-ANN.	4.194%	04/01/2031	1,680,702	1,347,513
902613BM9	UBS GROUP AG	CALLABLE NOTES VARIABLE 06/						SEMI-ANN.	5.379%	09/06/2045	400,000	381,489
902613BH0	UBS GROUP AG	CALLABLE NOTES VARIABLE 08/						SEMI-ANN.	5.699%	02/08/2035	599,952	604,080
902613AH1	UBS GROUP AG	CALLABLE NOTES VARIABLE 10/						SEMI-ANN.	1.494%	08/10/2027	1,290,000	1,220,482
225401AZ1	UBS GROUP AG	CALLABLE NOTES VARIABLE 12/						SEMI-ANN.	6.537%	08/12/2033	950,652	1,060,860
902613AP3	UBS GROUP AG	CALLABLE NOTES VARIABLE 12/						SEMI-ANN.	4.751%	05/12/2028	1,740,000	1,728,960
225401BB3	UBS GROUP AG	CALLABLE NOTES VARIABLE 15/						SEMI-ANN.	9.016%	11/15/2033	1,475,000	1,789,242
902613AC2	UBS GROUP AG	CALLABLE NOTES VARIABLE 30/						SEMI-ANN.	1.364%	01/30/2027	2,695,750	2,572,444
902613AY4	UBS GROUP AG	NOTES						SEMI-ANN.	4.875%	05/15/2045	1,051,580	699,153
902613BB3	UBS GROUP AG	NOTES FIXED 4.55% 17/APR/20						SEMI-ANN.	4.550%	04/17/2026	1,404,612	1,194,687
90265EAS9	UDR INC	CALLABLE MEDIUM TERM NOTE FIXED						SEMI-ANN.	3.100%	11/01/2034	49,320	36,658
90279XAA0	UKG INC	CALLABLE NOTES FIXED 6.875% 01/F						SEMI-ANN.	6.875%	02/01/2031	220,000	223,197
90407JAA6	UMASS MEMORIAL HEALTH CARE OBLIGATED GRO							SEMI-ANN.	5.363%	07/01/2052	227,248	204,255
904764BV8	UNILEVER CAPITAL CORP	CALLABLE NOTES FIX						SEMI-ANN.	4.625%	08/12/2034	173,424	163,782
906548CS9	UNION ELECTRIC CO	CALLABLE BOND FIXED 2.						SEMI-ANN.	2.625%	03/15/2051	50,277	44,340

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR			MACYS DB TEMPORARY COMPOSITE		PAGE 139 C 13254	
			BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
906548CU4 UNION ELECTRIC CO CALLABLE BOND FIXED 3.			SEMI-ANN. 3.900% 04/01/2052		75,104	72,861
					95,000.000	
906548CN0 UNION ELECTRIC CO CALLABLE BOND FIXED 4%			SEMI-ANN. 4.000% 04/01/2048		97,165	62,208
					80,000.000	
906548CX8 UNION ELECTRIC CO CALLABLE BOND FIXED 5.			SEMI-ANN. 5.250% 01/15/2054		84,368	79,374
					85,000.000	
906548CL4 UNION ELECTRIC CO CALLABLE NOTES FIXED 3			SEMI-ANN. 3.650% 04/15/2045		110,475	79,417
					105,000.000	
906548CJ9 UNION ELECTRIC CO CALLABLE NOTES FIXED 3			SEMI-ANN. 3.900% 09/15/2042		30,688	24,011
					30,000.000	
907818FW3 UNION PACIFIC CORP CALLABLE NOTES FIXED			SEMI-ANN. 2.950% 03/10/2052		155,649	145,492
					230,000.000	
907818FT0 UNION PACIFIC CORP CALLABLE NOTES FIXED			SEMI-ANN. 3.200% 05/20/2041		29,885	29,963
					40,000.000	
907818FK9 UNION PACIFIC CORP CALLABLE NOTES FIXED			SEMI-ANN. 3.250% 02/05/2050		56,368	54,699
					80,000.000	
907818EK0 UNION PACIFIC CORP CALLABLE NOTES FIXED			SEMI-ANN. 3.350% 08/15/2046		207,154	143,073
					200,000.000	
907818FV5 UNION PACIFIC CORP CALLABLE NOTES FIXED			SEMI-ANN. 3.550% 05/20/2061		859,772	577,560
					865,000.000	
907818EQ7 UNION PACIFIC CORP CALLABLE NOTES FIXED			SEMI-ANN. 3.600% 09/15/2037		250,774	193,058
					230,000.000	
907818FG8 UNION PACIFIC CORP CALLABLE NOTES FIXED			SEMI-ANN. 3.839% 03/20/2060		165,282	146,577
					205,000.000	
907818FE3 UNION PACIFIC CORP CALLABLE NOTES FIXED			SEMI-ANN. 3.950% 08/15/2059		84,336	54,619
					75,000.000	
907818EF1 UNION PACIFIC CORP CALLABLE NOTES FIXED			SEMI-ANN. 4.050% 11/15/2045		95,080	68,420
					85,000.000	
907818DZ8 UNION PACIFIC CORP CALLABLE NOTES FIXED			SEMI-ANN. 4.150% 01/15/2045		356,044	243,462
					305,000.000	
907818EN4 UNION PACIFIC CORP CALLABLE NOTES FIXED			SEMI-ANN. 4.000% 04/15/2047		179,185	138,481
					175,000.000	
JPMorgan Investor Services			J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		MACYS DB TEMPORARY COMPOSITE		PAGE 140 C 13254	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
W95D87E	UNITED GROUP BV CALLABLE BOND FIXED 6.75	SEMI-ANN.	6.750% 02/15/2031 100,000.000	108,440	106,963
W97328A	UNITED GROUP BV CALLABLE BOND VARIABLE 1	QUARTERLY	FLOATING 02/15/2031 100,000.000	108,305	103,550
911312AN6	UNITED PARCEL SERVICE INC CALLABLE NOTES	SEMI-ANN.	4.875% 11/15/2040 190,000.000	248,464	177,161
911312AR7	UNITED PARCEL SERVICE INC CALLABLE NOTES	SEMI-ANN.	3.625% 10/01/2042 60,000.000	66,976	46,748
911312BN5	UNITED PARCEL SERVICE INC CALLABLE NOTES	SEMI-ANN.	3.750% 11/15/2047 35,000.000	41,170	26,512
911312BS4	UNITED PARCEL SERVICE INC CALLABLE NOTES	SEMI-ANN.	3.400% 09/01/2049 80,000.000	59,538	56,434
911312CF1	UNITED PARCEL SERVICE INC CALLABLE NOTES	SEMI-ANN.	5.600% 05/22/2064 55,000.000	55,057	53,412
911365BG8	UNITED RENTALS NORTH AMERICA INC CALLABL	SEMI-ANN.	4.875% 01/15/2028 125,000.000	123,816	121,654
911363AM1	UNITED RENTALS NORTH AMERICA INC CALLABL	SEMI-ANN.	3.875% 02/15/2031 20,000.000	17,554	17,867
913229AA8	UNITED WHOLESALE MORTGAGE LLC CALLABLE N	SEMI-ANN.	5.500% 04/15/2029 175,000.000	156,244	168,569
91324PDY5	UNITEDHEALTH GROUP INC CALLABLE NOTES FI	SEMI-ANN.	2.750% 05/15/2040 270,000.000	261,492	191,045
91324PDZ2	UNITEDHEALTH GROUP INC CALLABLE NOTES FI	SEMI-ANN.	2.900% 05/15/2050 95,000.000	57,792	59,068
91324PEE8	UNITEDHEALTH GROUP INC CALLABLE NOTES FI	SEMI-ANN.	3.050% 05/15/2041 435,000.000	321,073	314,729
91324PEF5	UNITEDHEALTH GROUP INC CALLABLE NOTES FI	SEMI-ANN.	3.250% 05/15/2051 130,000.000	87,616	85,959
91324PDT6	UNITEDHEALTH GROUP INC CALLABLE NOTES FI	SEMI-ANN.	3.500% 08/15/2039 545,000.000	596,427	431,205
91324PDU3	UNITEDHEALTH GROUP INC CALLABLE NOTES FI	SEMI-ANN.	3.700% 08/15/2049 120,000.000	92,372	87,424
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR			MACYS DB TEMPORARY COMPOSITE		PAGE 141 C 13254	
			BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
91324PDF6	UNITEDHEALTH GROUP INC	CALLABLE NOTES FI	SEMI-ANN.	3.750% 10/15/2047 90,000.000	101,620	67,161
91324PCA8	UNITEDHEALTH GROUP INC	CALLABLE NOTES FI	SEMI-ANN.	3.950% 10/15/2042 10,000.000	8,035	8,034
91324PCX8	UNITEDHEALTH GROUP INC	CALLABLE NOTES FI	SEMI-ANN.	4.200% 01/15/2047 140,000.000	141,415	113,239
91324PCZ3	UNITEDHEALTH GROUP INC	CALLABLE NOTES FI	SEMI-ANN.	4.250% 04/15/2047 45,000.000	39,223	36,506
91324PDL3	UNITEDHEALTH GROUP INC	CALLABLE NOTES FI	SEMI-ANN.	4.250% 06/15/2048 425,000.000	497,743	341,479
91324PEK4	UNITEDHEALTH GROUP INC	CALLABLE NOTES FI	SEMI-ANN.	4.750% 05/15/2052 150,000.000	137,196	128,743
91324PEH1	UNITEDHEALTH GROUP INC	CALLABLE NOTES FI	SEMI-ANN.	4.000% 05/15/2029 3,525,000.000	3,512,275	3,408,402
91324PEW8	UNITEDHEALTH GROUP INC	CALLABLE NOTES FI	SEMI-ANN.	5.050% 04/15/2053 1,068,000.000	1,042,187	963,261
91324PEX6	UNITEDHEALTH GROUP INC	CALLABLE NOTES FI	SEMI-ANN.	5.200% 04/15/2063 398,000.000	393,988	358,642
91324PEQ1	UNITEDHEALTH GROUP INC	CALLABLE NOTES FI	SEMI-ANN.	5.300% 02/15/2030 6,125,000.000	6,115,996	6,222,412
91324PFC1	UNITEDHEALTH GROUP INC	CALLABLE NOTES FI	SEMI-ANN.	5.375% 04/15/2054 175,000.000	180,524	164,330
91324PFD9	UNITEDHEALTH GROUP INC	CALLABLE NOTES FI	SEMI-ANN.	5.500% 04/15/2064 250,000.000	249,045	233,993
91324PFL1	UNITEDHEALTH GROUP INC	CALLABLE NOTES FI	SEMI-ANN.	5.625% 07/15/2054 45,000.000	46,640	43,764
91324PBN1	UNITEDHEALTH GROUP INC	CALLABLE NOTES FI	SEMI-ANN.	5.700% 10/15/2040 45,000.000	54,636	45,029
91324PFM9	UNITEDHEALTH GROUP INC	CALLABLE NOTES FI	SEMI-ANN.	5.750% 07/15/2064 355,000.000	358,092	346,183
91324PES7	UNITEDHEALTH GROUP INC	CALLABLE NOTES FI	SEMI-ANN.	5.875% 02/15/2053 225,000.000	223,292	225,924
JPMorgan Investor Services			J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		MACYS DB TEMPORARY COMPOSITE		PAGE 142 C 13254	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
91324PET5 UNITEDHEALTH GROUP INC CALLABLE NOTES FI	SEMI-ANN.	6.050% 02/15/2063		345,870	357,865
		350,000.000			
91412NBD1 UNIVERSITY OF CHICAGO/THE CALLABLE BOND	SEMI-ANN.	2.761% 04/01/2045		29,986	30,375
		40,000.000			
91412NBE9 UNIVERSITY OF CHICAGO/THE CALLABLE NOTES	SEMI-ANN.	2.547% 04/01/2050		199,640	131,359
		205,000.000			
914453AA3 UNIVERSITY OF MIAMI CALLABLE BOND FIXED	SEMI-ANN.	4.063% 04/01/2052		197,050	171,889
		215,000.000			
914886AC0 UNIVERSITY OF SOUTHERN CALIFORNIA CALLAB	SEMI-ANN.	3.841% 10/01/2047		16,436	12,076
		15,000.000			
914886AF3 UNIVERSITY OF SOUTHERN CALIFORNIA CALLAB	SEMI-ANN.	2.945% 10/01/2051		63,245	58,932
		90,000.000			
914886AE6 UNIVERSITY OF SOUTHERN CALIFORNIA CALLAB	SEMI-ANN.	2.805% 10/01/2050		111,779	67,071
		105,000.000			
914906AZ5 UNIVISION COMMUNICATIONS INC CALLABLE NO	SEMI-ANN.	8.500% 07/31/2031		154,500	151,977
		155,000.000			
91159HJM3 US BANCORP CALLABLE NOTES VARIABLE 12/JU	SEMI-ANN.	5.775% 06/12/2029		1,815,000	1,856,320
		1,815,000.000			
91159HJJ0 US BANCORP CALLABLE NOTES VARIABLE 21/OC	SEMI-ANN.	5.850% 10/21/2033		1,475,000	1,508,081
		1,475,000.000			
91159HJR2 US BANCORP CALLABLE NOTES VARIABLE 23/JA	SEMI-ANN.	5.678% 01/23/2035		1,885,000	1,902,205
		1,885,000.000			
902973BC9 US BANCORP CALLABLE NOTES VARIABLE 31/DE	QUARTERLY	3.700% 12/31/2164		250,000	236,437
		250,000.000			
91740PAG3 USA COMPRESSION PARTNERS LP / USA COMPRE	SEMI-ANN.	7.125% 03/15/2029		120,297	122,118
		120,000.000			
91911TAS2 VALE OVERSEAS LTD CALLABLE NOTES FIXED 6	SEMI-ANN.	6.400% 06/28/2054		119,636	117,990
		120,000.000			
91911TAK9 VALE OVERSEAS LTD CALLABLE NOTES FIXED 6	SEMI-ANN.	6.875% 11/10/2039		66,375	62,588
RATINGS: BAA2 BBB+		59,000.000			
91913YBD1 VALERO ENERGY CORP CALLABLE NOTES FIXED	SEMI-ANN.	3.650% 12/01/2051		135,502	118,148
		175,000.000			
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		MACYS DB TEMPORARY COMPOSITE		PAGE 143 C 13254	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
91913YAT7 VALERO ENERGY CORP CALLABLE NOTES FIXED	SEMI-ANN.	4.900% 03/15/2045		143,414	109,790
		125,000.000			
91913YAL4 VALERO ENERGY CORP CALLABLE NOTES FIXED	SEMI-ANN.	6.625% 06/15/2037		139,737	115,389
RATINGS: BAA2 BBB		110,000.000			
92332YAC5 VENTURE GLOBAL LNG INC CALLABLE NOTES FI	SEMI-ANN.	9.500% 02/01/2029		102,250	110,527
		100,000.000			
92332YAD3 VENTURE GLOBAL LNG INC CALLABLE NOTES FI	SEMI-ANN.	9.875% 02/01/2032		101,875	109,728
		100,000.000			
92338CAD5 VERALTO CORP CALLABLE NOTES FIXED 5.35%	SEMI-ANN.	5.350% 09/18/2028		3,872,481	3,923,723
		3,875,000.000			
92343EAM4 VERISIGN INC CALLABLE NOTES FIXED 2.7% 1	SEMI-ANN.	2.700% 06/15/2031		797,696	686,021
		800,000.000			
92343VER1 VERIZON COMMUNICATIONS INC CALLABLE NOTE	SEMI-ANN.	4.329% 09/21/2028		818,737	663,307
		676,000.000			
92343VGJ7 VERIZON COMMUNICATIONS INC CALLABLE NOTE	SEMI-ANN.	2.550% 03/21/2031		544,154	560,124
		650,000.000			
92343VCV4 VERIZON COMMUNICATIONS INC CALLABLE NOTE	SEMI-ANN.	4.272% 01/15/2036		948,749	719,706
		800,000.000			
92343VDR2 VERIZON COMMUNICATIONS INC CALLABLE NOTE	SEMI-ANN.	4.812% 03/15/2039		835,661	604,626
		655,000.000			
92343VFT6 VERIZON COMMUNICATIONS INC CALLABLE NOTE	SEMI-ANN.	2.650% 11/20/2040		634,424	468,923
		685,000.000			
92343VGK4 VERIZON COMMUNICATIONS INC CALLABLE NOTE	SEMI-ANN.	3.400% 03/22/2041		544,566	541,341
		715,000.000			
92343VGL2 VERIZON COMMUNICATIONS INC CALLABLE NOTE	SEMI-ANN.	2.850% 09/03/2041		123,617	93,410
		135,000.000			
92343VBG8 VERIZON COMMUNICATIONS INC CALLABLE NOTE	SEMI-ANN.	3.850% 11/01/2042		175,386	169,358
		215,000.000			
92343VDC5 VERIZON COMMUNICATIONS INC CALLABLE NOTE	SEMI-ANN.	4.125% 08/15/2046		147,783	111,020
		140,000.000			
92343VGB4 VERIZON COMMUNICATIONS INC CALLABLE NOTE	SEMI-ANN.	3.550% 03/22/2051		480,591	350,366
		495,000.000			
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		MACYS DB TEMPORARY COMPOSITE		PAGE 144 C 13254	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
92343VFW9 VERIZON COMMUNICATIONS INC CALLABLE NOTE	SEMI-ANN.	2.987% 10/30/2056		447,746	314,389
		529,000.000			
92343VFB1 VERIZON COMMUNICATIONS INC CALLABLE NOTE	SEMI-ANN.	3.000% 11/20/2060		104,795	98,533
		170,000.000			
92556VAE6 VIATRIS INC CALLABLE NOTES FIXED 3.85% 2	SEMI-ANN.	3.850% 06/22/2040		128,148	104,973
		140,000.000			
92556VAF3 VIATRIS INC CALLABLE NOTES FIXED 4% 22/J	SEMI-ANN.	4.000% 06/22/2050		132,924	98,942
		145,000.000			
92564RAK1 VICI PROPERTIES LP / VICI NOTE CO INC CA	SEMI-ANN.	4.500% 01/15/2028		600,000	586,794
		600,000.000			
925650AE3 VICI PROPERTIES LP CALLABLE NOTES FIXED	SEMI-ANN.	5.625% 05/15/2052		253,416	237,251
		255,000.000			
92660FAT1 VIDEOTRON LTD CALLABLE NOTES FIXED 5.7%	SEMI-ANN.	5.700% 01/15/2035		2,035,778	1,999,269
		2,037,000.000			
92676XAD9 VIKING CRUISES LTD CALLABLE NOTES FIXED	SEMI-ANN.	5.875% 09/15/2027		46,125	49,624
		50,000.000			
92676XAG2 VIKING CRUISES LTD CALLABLE NOTES FIXED	SEMI-ANN.	9.125% 07/15/2031		96,458	102,150
		95,000.000			
92769XAP0 VIRGIN MEDIA SECURED FINANCE PLC CALLABL	SEMI-ANN.	5.500% 05/15/2029		203,500	187,589
		200,000.000			
92769XAR6 VIRGIN MEDIA SECURED FINANCE PLC CALLABL	SEMI-ANN.	4.500% 08/15/2030		205,000	177,055
		205,000.000			
927804FX7 VIRGINIA ELECTRIC AND POWER CO CALLABLE	SEMI-ANN.	3.500% 03/15/2027		199,807	170,575
		175,000.000			
927804FY5 VIRGINIA ELECTRIC AND POWER CO CALLABLE	SEMI-ANN.	3.800% 09/15/2047		44,101	41,216
		55,000.000			
927804GJ7 VIRGINIA ELECTRIC AND POWER CO CALLABLE	SEMI-ANN.	4.625% 05/15/2052		40,806	37,928
		45,000.000			
927804GS7 VIRGINIA ELECTRIC AND POWER CO CALLABLE	SEMI-ANN.	5.550% 08/15/2054		184,073	179,100
		185,000.000			
92826CAK8 VISA INC CALLABLE NOTES FIXED 2.7% 15/AP	SEMI-ANN.	2.700% 04/15/2040		273,226	244,372
		335,000.000			
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		MACYS DB TEMPORARY COMPOSITE		PAGE 145 C 13254	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
92826CAF9 VISA INC CALLABLE NOTES FIXED 4.3% 14/DE		SEMI-ANN. 4.300% 12/14/2045		160,915	154,149
		180,000.000			
92837KAD3 VISIO 2020-1 TRUST 2020-1 M1 VARIABLE 25		MONTHLY FLOATING 08/25/2055		228,799	227,632
		250,000.000			
92840VAE2 VISTRA OPERATIONS CO LLC CALLABLE NOTES		SEMI-ANN. 4.300% 07/15/2029		1,143,012	978,100
		1,025,000.000			
516806AH9 VITAL ENERGY INC CALLABLE NOTES FIXED 7.		SEMI-ANN. 7.750% 07/31/2029		24,878	24,762
		25,000.000			
516806AK2 VITAL ENERGY INC CALLABLE NOTES FIXED 7.		SEMI-ANN. 7.875% 04/15/2032		40,582	38,488
		40,000.000			
516806AJ5 VITAL ENERGY INC CALLABLE NOTES FIXED 9.		SEMI-ANN. 9.750% 10/15/2030		85,661	89,617
		85,000.000			
928563AK1 VMWARE LLC CALLABLE NOTES FIXED 1.8% 15/		SEMI-ANN. 1.800% 08/15/2028		795,848	717,665
		800,000.000			
91831UAA5 VND0 TRUST 2016-350P 2016-350P A 3.805%		MONTHLY 3.805% 01/10/2035		1,544,933	1,452,842
		1,500,000.000			
92857WBU3 VODAFONE GROUP PLC CALLABLE NOTES FIXED		SEMI-ANN. 4.250% 09/17/2050		678,243	498,496
		641,000.000			
92857WBT6 VODAFONE GROUP PLC CALLABLE NOTES FIXED		SEMI-ANN. 5.125% 06/19/2059		886,743	779,932
		900,000.000			
92857WCB4 VODAFONE GROUP PLC CALLABLE NOTES FIXED		SEMI-ANN. 5.875% 06/28/2064		304,546	305,435
		315,000.000			
929089AB6 VOYA FINANCIAL INC CALLABLE NOTES FIXED		SEMI-ANN. 3.650% 06/15/2026		2,223,500	1,917,231
		1,950,000.000			
931142EB5 WALMART INC CALLABLE NOTES FIXED 3.95% 2		SEMI-ANN. 3.950% 06/28/2038		90,100	89,642
		100,000.000			
931142EC3 WALMART INC CALLABLE NOTES FIXED 4.05% 2		SEMI-ANN. 4.050% 06/29/2048		45,092	41,132
		50,000.000			
931142CY7 WALMART INC NOTES FIXED 5% 25/OCT/2040 U		SEMI-ANN. 5.000% 10/25/2040		72,139	68,609
		70,000.000			
254687FM3 WALT DISNEY CO/THE CALLABLE NOTES FIXED		SEMI-ANN. 2.750% 09/01/2049		731,200	574,927
		920,000.000			
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		MACYS DB TEMPORARY COMPOSITE		PAGE 146 C 13254	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
254687FY7 WALT DISNEY CO/THE CALLABLE NOTES FIXED		SEMI-ANN. 3.500% 05/13/2040		51,422	52,166
		65,000.000			
254687FZ4 WALT DISNEY CO/THE CALLABLE NOTES FIXED		SEMI-ANN. 3.600% 01/13/2051		1,536,042	1,119,726
		1,520,000.000			
254687EV4 WALT DISNEY CO/THE CALLABLE NOTES FIXED		SEMI-ANN. 4.750% 09/15/2044		131,244	112,017
		125,000.000			
254687FB7 WALT DISNEY CO/THE CALLABLE NOTES FIXED		SEMI-ANN. 4.750% 11/15/2046		59,562	62,248
		70,000.000			
254687ET9 WALT DISNEY CO/THE CALLABLE NOTES FIXED		SEMI-ANN. 5.400% 10/01/2043		370,032	265,412
		270,000.000			
254687EB8 WALT DISNEY CO/THE CALLABLE NOTES FIXED		SEMI-ANN. 6.400% 12/15/2035		169,492	120,899
		110,000.000			
254687EH5 WALT DISNEY CO/THE CALLABLE NOTES FIXED		SEMI-ANN. 6.650% 11/15/2037		99,049	94,802
		85,000.000			
92926SAB2 WAMU ASSET-BACKED CERTIFICATES WAMU SERI		MONTHLY FLOATING 04/25/2037		1,268	467
RATINGS: VMG1 CCC		1,268.370			
55903VBA0 WARNERMEDIA HOLDINGS INC CALLABLE NOTES		SEMI-ANN. 3.755% 03/15/2027		5,695,000	5,486,462
		5,695,000.000			
55903VBD4 WARNERMEDIA HOLDINGS INC CALLABLE NOTES		SEMI-ANN. 5.050% 03/15/2042		1,229,243	1,032,626
		1,282,000.000			
55903VBE2 WARNERMEDIA HOLDINGS INC CALLABLE NOTES		SEMI-ANN. 5.141% 03/15/2052		662,436	638,290
		855,000.000			
55903VBF9 WARNERMEDIA HOLDINGS INC CALLABLE NOTES		SEMI-ANN. 5.391% 03/15/2062		510,969	443,016
		600,000.000			
93884PDY3 WASHINGTON GAS LIGHT CO CALLABLE MEDIUM		SEMI-ANN. 3.650% 09/15/2049		448,491	319,760
		445,000.000			
940663AD9 WASHINGTON UNIVERSITY/THE CALLABLE BOND		SEMI-ANN. 4.349% 04/15/2122		320,214	270,981
		350,000.000			
94106BAD3 WASTE CONNECTIONS INC CALLABLE NOTES FIX		SEMI-ANN. 2.950% 01/15/2052		186,619	128,113
		205,000.000			
94106BAB7 WASTE CONNECTIONS INC CALLABLE NOTES FIX		SEMI-ANN. 3.050% 04/01/2050		125,834	77,354
		120,000.000			
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		MACYS DB TEMPORARY COMPOSITE		PAGE 147 C 13254	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
94106BAF8 WASTE CONNECTIONS INC CALLABLE NOTES FIX		SEMI-ANN. 4.200% 01/15/2033 600,000.000		598,368	557,793
94106LBE8 WASTE MANAGEMENT INC CALLABLE NOTES FIXE		SEMI-ANN. 3.150% 11/15/2027 775,000.000		719,797	745,628
94106LBC2 WASTE MANAGEMENT INC CALLABLE NOTES FIXE		SEMI-ANN. 4.100% 03/01/2045 40,000.000		33,701	32,975
94106LCD9 WASTE MANAGEMENT INC CALLABLE NOTES FIXE		SEMI-ANN. 4.800% 03/15/2032 543,000.000		541,398	534,310
94106LCE7 WASTE MANAGEMENT INC CALLABLE NOTES FIXE		SEMI-ANN. 4.950% 03/15/2035 260,000.000		258,445	253,559
94106LCF4 WASTE MANAGEMENT INC CALLABLE NOTES FIXE		SEMI-ANN. 5.350% 10/15/2054 809,000.000		808,728	778,354
92943PAA9 WB COMMERCIAL MORTGAGE TRUST 2024-HQ 202		MONTHLY FLOATING 03/15/2040 175,000.000		173,630	175,523
947075AU1 WEATHERFORD INTERNATIONAL LTD CALLABLE N		SEMI-ANN. 8.625% 04/30/2030 200,000.000		190,719	206,468
95000U2V4 WELLS FARGO & CO CALLABLE MEDIUM TERM NO		SEMI-ANN. 3.526% 03/24/2028 1,550,000.000		1,498,959	1,503,128
95000U2S1 WELLS FARGO & CO CALLABLE MEDIUM TERM NO		SEMI-ANN. 2.393% 06/02/2028 4,500,000.000		4,749,289	4,238,222
95000U3A9 WELLS FARGO & CO CALLABLE MEDIUM TERM NO		SEMI-ANN. 4.808% 07/25/2028 1,720,000.000		1,695,817	1,713,810
95000U2J1 WELLS FARGO & CO CALLABLE MEDIUM TERM NO		SEMI-ANN. 2.572% 02/11/2031 1,100,000.000		1,100,000	970,138
95000U2U6 WELLS FARGO & CO CALLABLE MEDIUM TERM NO		SEMI-ANN. 3.350% 03/02/2033 2,000,000.000		2,000,000	1,753,691
95000U3B7 WELLS FARGO & CO CALLABLE MEDIUM TERM NO		SEMI-ANN. 4.897% 07/25/2033 3,280,000.000		3,255,510	3,167,214
95000U2N2 WELLS FARGO & CO CALLABLE NOTES VARIABLE		SEMI-ANN. 2.188% 04/30/2026 1,600,000.000		1,673,952	1,585,544
95000U3D3 WELLS FARGO & CO CALLABLE NOTES VARIABLE		SEMI-ANN. 5.389% 04/24/2034 900,000.000		900,000	890,201
JPMorgan Investor Services					
J.P.Morgan					

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		MACYS DB TEMPORARY COMPOSITE		PAGE 148 C 13254	
		BASE CURRENCY: USD		AS OF DECEMBER 31,2024	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
95000U2Q5 WELLS FARGO & CO CALLABLE NOTES VARIABLE		SEMI-ANN. 3.068% 04/30/2041 2,000,000.000		1,707,142	1,457,098
94974BGT1 WELLS FARGO & CO MEDIUM TERM NOTE FIXED		SEMI-ANN. 4.400% 06/14/2046 204,000.000		229,716	163,998
94974BGE4 WELLS FARGO & CO MEDIUM TERM NOTE FIXED		SEMI-ANN. 4.650% 11/04/2044 90,000.000		68,945	75,637
94974BGU8 WELLS FARGO & CO MEDIUM TERM NOTE FIXED		SEMI-ANN. 4.750% 12/07/2046 140,000.000		180,957	118,351
94974BGQ7 WELLS FARGO & CO MEDIUM TERM NOTE FIXED		SEMI-ANN. 4.900% 11/17/2045 245,000.000		319,054	212,585
94974BGK0 WELLS FARGO & CO NOTES FIXED 3.9% 01/MAY		SEMI-ANN. 3.900% 05/01/2045 400,000.000		410,728	310,832
949746RF0 WELLS FARGO & CO NOTES FIXED 5.606% 15/J		SEMI-ANN. 5.606% 01/15/2044 35,000.000		48,226	33,521
95040QAF1 WELLTOWER OP LLC CALLABLE NOTES FIXED 4.		SEMI-ANN. 4.950% 09/01/2048 50,000.000		62,956	44,969
95765PAA7 WESTERN & SOUTHERN LIFE INSURANCE CO/THE		SEMI-ANN. 5.150% 01/15/2049 500,000.000		497,435	444,386
960413AY8 WESTLAKE CORP CALLABLE NOTES FIXED 2.875		SEMI-ANN. 2.875% 08/15/2041 40,000.000		26,925	26,871
960413BA9 WESTLAKE CORP CALLABLE NOTES FIXED 3.375		SEMI-ANN. 3.375% 08/15/2061 70,000.000		45,107	42,120
960413AS1 WESTLAKE CORP CALLABLE NOTES FIXED 5% 15		SEMI-ANN. 5.000% 08/15/2046 50,000.000		59,905	43,637
961214EY5 WESTPAC BANKING CORP NOTES FIXED 3.133%		SEMI-ANN. 3.133% 11/18/2041 400,000.000		400,000	287,165
961214EG4 WESTPAC BANKING CORP NOTES FIXED 4.421%		SEMI-ANN. 4.421% 07/24/2039 125,000.000		161,384	110,796
962166CB8 WEYERHAEUSER CO CALLABLE NOTES FIXED 4%		SEMI-ANN. 4.000% 03/09/2052 85,000.000		83,526	64,148
96950FAP9 WILLIAMS COS INC/THE CALLABLE NOTES FIXE		SEMI-ANN. 4.900% 01/15/2045 225,000.000		206,561	196,693
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		MACYS DB TEMPORARY COMPOSITE		PAGE 149 C 13254	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE
		SHARES / PAR			
96950FAN4 WILLIAMS COS INC/THE CALLABLE NOTES FIXE		SEMI-ANN. 5.400% 03/04/2044		134,086	112,523
		120,000.000			
969457CJ7 WILLIAMS COS INC/THE CALLABLE NOTES FIXE		SEMI-ANN. 5.650% 03/15/2033		1,048,856	1,059,578
		1,050,000.000			
969457BV1 WILLIAMS COS INC/THE CALLABLE NOTES FIXE		SEMI-ANN. 5.750% 06/24/2044		45,266	48,489
		50,000.000			
96950FAK0 WILLIAMS COS INC/THE CALLABLE NOTES FIXE		SEMI-ANN. 5.800% 11/15/2043		145,099	127,028
		130,000.000			
969457CN8 WILLIAMS COS INC/THE CALLABLE NOTES FIXE		SEMI-ANN. 5.800% 11/15/2054		31,931	31,348
		32,000.000			
96950FAF1 WILLIAMS COS INC/THE NOTES FIXED 6.3% 15		SEMI-ANN. 6.300% 04/15/2040		295,929	234,501
		225,000.000			
96950GAE2 WILLIAMS SCOTSMAN INC CALLABLE NOTES FIX		SEMI-ANN. 4.625% 08/15/2028		126,690	118,396
		124,000.000			
970648AJ0 WILLIS NORTH AMERICA INC CALLABLE NOTES		SEMI-ANN. 2.950% 09/15/2029		524,880	431,985
		475,000.000			
970648AH4 WILLIS NORTH AMERICA INC CALLABLE NOTES		SEMI-ANN. 5.050% 09/15/2048		55,094	35,335
		40,000.000			
970648AK7 WILLIS NORTH AMERICA INC CALLABLE NOTES		SEMI-ANN. 3.875% 09/15/2049		157,419	102,923
		140,000.000			
97068LAA6 WILLIS-KNIGHTON MEDICAL CENTER CALLABLE		SEMI-ANN. 4.813% 09/01/2048		96,582	64,158
		75,000.000			
97360AAA5 WINDSOR HOLDINGS III LLC CALLABLE NOTES		SEMI-ANN. 8.500% 06/15/2030		136,474	142,051
		135,000.000			
976843BH4 WISCONSIN PUBLIC SERVICE CORP CALLABLE N		SEMI-ANN. 3.671% 12/01/2042		66,261	46,591
		60,000.000			
976843BM3 WISCONSIN PUBLIC SERVICE CORP CALLABLE N		SEMI-ANN. 3.300% 09/01/2049		77,480	48,138
		70,000.000			
980236AR4 WOODSIDE FINANCE LTD CALLABLE NOTES FIXE		SEMI-ANN. 5.100% 09/12/2034		99,744	95,107
		100,000.000			
980236AS2 WOODSIDE FINANCE LTD CALLABLE NOTES FIXE		SEMI-ANN. 5.700% 09/12/2054		199,288	186,862
		200,000.000			
JPMorgan Investor Services					
J.P.Morgan					

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		MACYS DB TEMPORARY COMPOSITE		PAGE 150 C 13254	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE
		SHARES / PAR			
98138HAG6 WORKDAY INC CALLABLE NOTES FIXED 3.5% 01		SEMI-ANN. 3.500% 04/01/2027		1,274,248	1,242,717
		1,275,000.000			
98138HAH4 WORKDAY INC CALLABLE NOTES FIXED 3.7% 01		SEMI-ANN. 3.700% 04/01/2029		1,324,921	1,260,088
		1,325,000.000			
98138HAJ0 WORKDAY INC CALLABLE NOTES FIXED 3.8% 01		SEMI-ANN. 3.800% 04/01/2032		24,946	22,764
		25,000.000			
92936UAJ8 WP CAREY INC CALLABLE NOTES FIXED 2.45%		SEMI-ANN. 2.450% 02/01/2032		1,114,290	927,268
		1,125,000.000			
92940PAG9 WRKCO INC CALLABLE NOTES FIXED 3% 15/JUN		SEMI-ANN. 3.000% 06/15/2033		64,585	50,398
		60,000.000			
983130AX3 WYNN LAS VEGAS LLC / WYNN LAS VEGAS CAPI		SEMI-ANN. 5.250% 05/15/2027		49,688	49,460
		50,000.000			
983133AC3 WYNN RESORTS FINANCE LLC / WYNN RESORTS		SEMI-ANN. 7.125% 02/15/2031		221,055	229,110
		220,000.000			
983133AD1 WYNN RESORTS FINANCE LLC / WYNN RESORTS		SEMI-ANN. 6.250% 03/15/2033		55,000	54,037
		55,000.000			
98388MAB3 XCEL ENERGY INC CALLABLE NOTES FIXED 1.7		SEMI-ANN. 1.750% 03/15/2027		2,777,894	2,879,226
		3,075,000.000			
98389BAX8 XCEL ENERGY INC CALLABLE NOTES FIXED 3.5		SEMI-ANN. 3.500% 12/01/2049		106,067	103,378
		150,000.000			
98389BAH3 XCEL ENERGY INC CALLABLE NOTES FIXED 6.5		SEMI-ANN. 6.500% 07/01/2036		159,236	158,200
RATINGS: BAA1 BBB		148,000.000			
98459LAC7 YALE UNIVERSITY CALLABLE BOND FIXED 2.40		SEMI-ANN. 2.402% 04/15/2050		103,908	65,625
		110,000.000			
988498AP6 YUM BRANDS INC CALLABLE NOTES FIXED 4.6		SEMI-ANN. 4.625% 01/31/2032		34,359	36,037
		39,000.000			
988498AL5 YUM BRANDS INC CALLABLE NOTES FIXED 4.7		SEMI-ANN. 4.750% 01/15/2030		24,566	23,908
		25,000.000			
988498AR2 YUM BRANDS INC CALLABLE NOTES FIXED 5.3		SEMI-ANN. 5.375% 04/01/2032		53,494	56,171
		58,000.000			
98978VAL7 ZOETIS INC CALLABLE NOTES FIXED 3% 12/SE		SEMI-ANN. 3.000% 09/12/2027		1,417,149	1,221,786
		1,275,000.000			
JPMorgan Investor Services					
J.P.Morgan					

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT	COST	CURRENT VALUE
	SHARES / PAR		
98978VAH6 ZOETIS INC CALLABLE NOTES FIXED 4.7% 01/	SEMI-ANN. 4.700% 02/01/2043	113,587	76,522
	86,000.000		
68245XAH2 1011778 BC ULC / NEW RED FINANCE INC CAL	SEMI-ANN. 3.875% 01/15/2028	166,705	160,764
	170,000.000		
68245XAJ8 1011778 BC ULC / NEW RED FINANCE INC CAL	SEMI-ANN. 4.375% 01/15/2028	98,546	95,521
	100,000.000		
88579YAZ4 3M C0 CALLABLE MEDIUM TERM NOTE FIXED 3.	SEMI-ANN. 3.625% 10/15/2047	141,298	87,363
	120,000.000		
88579YBK6 3M C0 CALLABLE NOTES FIXED 3.25% 26/AUG/	SEMI-ANN. 3.250% 08/26/2049	66,286	50,808
	75,000.000		
817826AF7 7-ELEVEN INC CALLABLE NOTES FIXED 2.5% 1	SEMI-ANN. 2.500% 02/10/2041	381,457	283,734
	440,000.000		
TOTAL CORPORATE DEBT INSTRUMENTS: ALL OTHER		1,212,087,865	1,093,952,122
COMMON			

465996320 JPM POOLED CORPORATE - MACY'S		14,917,764	0
	57,260.900		
465992543 JPM POOLED VENTURE CAPITAL - MACY'S		19,180,690	0
	40,129.490		
465990265 JPM POOLED VENTURE CAPITAL III		19,817,008	5,135,219
	26,293.310		
732990007 JPM US POOLED CORPORATE FINANCE INST III		22,980,125	1,425,061
	37,472.530		
TOTAL COMMON		76,895,588	6,560,280
PARTNERSHIP/JOINT VENTURE INTERESTS			

109993162 ADAM STREET PARTNERS PRIVATE EQUITY		29,401,004	39,310,902
	1.000		
G11993543 BLACKSTONE REAL ESTATE PARTNERS VII LP		20,394,457	5,440,970
	1.000		

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		MACYS DB TEMPORARY COMPOSITE		PAGE 152 C 13254	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
G89997483 SIXTH STREET OPPORTUNITIES PARTNERS II		1.000		65,678	246,539
TOTAL PARTNERSHIP/JOINT VENTURE INTERESTS VALUE OF INTEREST IN COMMON/COLLECTIVE TRUSTS -----				49,861,139	44,998,411
46699W744 JP MORGAN GLOBAL PRIVATE EQUITY INSTITUT		INVESTORS V LLC OPEN-END FUND USD		38,278,432	35,043,654
ABE9907J4 MACYS INC DB-NT COLLECTIVE EAFE INDEX FU		25,662.940		18,991,506	24,613,451
ABE9921J6 MACYS INC DB-NT COLLECTIVE S&P 500 INDEX		55,729.030		34,669,365	63,161,290
ABH9922Y9 PRUDENTIAL PRIVATE PLACEMENT MUTUAL FUND		2,786.400		123,890,937	121,130,633
ABE9986R0 RUSSELL 2000 ALPHA TILTS FUND		2,969.790		10,163,757	12,002,006
ABJ9989D3 VOYA PRIVATE CREDIT TRUST FUND		26,630.190		106,363,055	120,635,174
AEY9989W8 WTC-CIF II OPPORTUNISTIC EMG MKT DEBT		10,709,269.220		27,200,078	27,569,177
ABE9942E2 525 MARKET STREET FUND LLC		3,125,756.980		10,012,645	8,024,252
TOTAL VALUE OF INTEREST IN COMMON/COLLECTIVE TRUSTS VALUE OF INTEREST IN REGISTERED INVESTMENT COMPANIES -----		481,417.440		369,569,775	412,179,636
89199Q528 JOHN HANCOCK GAC-150		1.000		0	1
46699A9A6 JPMORGAN US GOVT MMKT FUND CAPITAL SHARE		MONTHLY VARIABLE 12/31/2049		155,442,238	155,442,238
72201P878 PIMCO FDS LONG DUR CP BD		155,442,237.630		8,872,756	8,369,971
		908,791.630			
		</			

IDENTITY OF ISSUE, BORROWER, LESSOR	DESCRIPTION OF INVESTMENT SHARES / PAR	COST	CURRENT VALUE
72201P613 PIMCO FDS STRM FLT OPEN-END FUND	310,719.280	3,112,476	3,112,475
008997108 UBS TRUMBULL PROPERTY FUND	720.790	4,807,672	6,253,041
TOTAL VALUE OF INTEREST IN REGISTERED INVESTMENT COMPANIES		172,235,142	173,177,726
VALUE OF FUNDS HELD IN INSURANCE CO. GENERAL ACCT			

89399Z161 EQUITABLE GAC-635	1.000	0	1
TOTAL VALUE OF FUNDS HELD IN INSURANCE CO. GENERAL ACCT		0	1
GENERAL INVESTMENTS - OTHER			
=====			
STATE AND MUNICIPAL SECURITIES			

02765UEK6 AMERICAN MUN PWR OHIO INC REV REV BDS 20	SEMI-ANN. 8.084% 02/15/2050 255,000.000	468,827	321,460
072024ND0 BAY AREA TOLL AUTH CALIF TOLL BRDG REV R	SEMI-ANN. 6.263% 04/01/2049 35,000.000	37,986	36,992
072024PY2 BAY AREA TOLL AUTH CALIF TOLL BRDG REV T	SEMI-ANN. 6.907% 10/01/2050 715,000.000	1,155,998	811,575
13063BFR8 CALIFORNIA ST GO BDS 01/APR/2010 01/MAR/	SEMI-ANN. 7.625% 03/01/2040 150,000.000	195,600	176,750
13063BJC7 CALIFORNIA ST GO BDS 01/DEC/2010 01/NOV/	SEMI-ANN. 7.600% 11/01/2040 465,000.000	731,192	553,741
13063BBU5 CALIFORNIA ST GO BDS 10/NOV/2009 01/NOV/	SEMI-ANN. 7.350% 11/01/2039 755,000.000	1,089,382	863,344
13063A5G5 CALIFORNIA ST GO BDS 28/APR/2009 01/APR/	SEMI-ANN. 7.550% 04/01/2039 365,000.000	443,568	431,441
13077DBY7 CALIFORNIA ST UNIV REV SYSTEMWIDE REVENU	SEMI-ANN. 3.899% 11/01/2047 65,000.000	51,800	53,093

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT			COST	CURRENT VALUE
		SHARES / PAR				
20281PKG6	COMMONWEALTH FING AUTH PA REV TAXABLE BD	SEMI-ANN.	4.144%	06/01/2038	234,320	180,840
			200,000.000			
20281PNE8	COMMONWEALTH FING AUTH PA REV TAXABLE BD	SEMI-ANN.	2.991%	06/01/2042	164,965	117,863
			160,000.000			
234667JL8	DALLAS CNTY TEX HOSP DIST LTD TAX BDS 20	SEMI-ANN.	5.621%	08/15/2044	79,879	54,116
			55,000.000			
23503CAP2	DALLAS FORT WORTH TEX INTL ARPT REV TAXA	SEMI-ANN.	4.087%	11/01/2051	313,072	265,030
			320,000.000			
235241LS3	DALLAS TEX AREA RAPID TRAN SALES TAX REV	SEMI-ANN.	5.999%	12/01/2044	92,368	86,374
			85,000.000			
235241WM4	DALLAS TEX AREA RAPID TRAN SALES TAX REV	SEMI-ANN.	2.613%	12/01/2048	120,000	79,631
			120,000.000			
341271AF1	FLORIDA ST BRD ADMIN FIN CORP REV TAXABL	SEMI-ANN.	2.154%	07/01/2030	1,401,808	1,163,701
			1,350,000.000			
341271AH7	FLORIDA ST BRD ADMIN FIN CORP REV TAXABL	SEMI-ANN.	5.526%	07/01/2034	1,510,000	1,525,129
			1,510,000.000			
38122NB50	GOLDEN ST TOB SECURITIZATION CORP CALIF	SEMI-ANN.	2.746%	06/01/2034	426,745	357,680
			425,000.000			
38122ND58	GOLDEN ST TOB SECURITIZATION CORP CALIF	SEMI-ANN.	3.714%	06/01/2041	500,000	385,327
			500,000.000			
4423313K8	HOUSTON TEX TAXABLE PENSION OBLG BDS 201	SEMI-ANN.	3.961%	03/01/2047	277,248	197,748
			235,000.000			
452151LF8	ILLINOIS ST TAXABLE PENSION FDG GO BDS 2	SEMI-ANN.	5.100%	06/01/2033	1,721,820	1,619,180
			1,642,352.940			
45506ECL5	INDIANA ST FIN AUTH REV REF TAXABLE BDS	SEMI-ANN.	3.051%	01/01/2051	110,000	78,951
			110,000.000			
47770VBQ2	JOBSOHIO BEVERAGE SYS OHIO STATEWIDE LIQ	SEMI-ANN.	2.833%	01/01/2038	42,686	31,758
			40,000.000			
485429Z72	KANSAS ST DEV FIN AUTH REV TAXABLE BDS 2	SEMI-ANN.	4.927%	04/15/2045	37,084	33,033
			35,000.000			
48542RSV7	KANSAS ST DEV FIN AUTH REV TAXABLE BDS 2	SEMI-ANN.	2.774%	05/01/2051	180,000	121,541
			180,000.000			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		MACYS DB TEMPORARY COMPOSITE		PAGE 155 C 13254	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
54438CPA4	LOS ANGELES CALIF CMNTY COLLEGE DIST GO	SEMI-ANN.	6.750% 08/01/2049 70,000.000	83,013	77,876
54445CAK9	LOS ANGELES CALIF DEPT ARPTS CUSTOMER FA	SEMI-ANN.	4.242% 05/15/2048 60,000.000	60,000	51,202
54627RAN0	LOUISIANA LOC GOVT ENVIRONMENTAL FACS &	SEMI-ANN.	4.275% 02/01/2036 390,000.000	390,000	369,158
54627RAP5	LOUISIANA LOC GOVT ENVIRONMENTAL FACS &	SEMI-ANN.	4.475% 08/01/2039 450,000.000	450,000	419,090
546475VT8	LOUISIANA ST GAS & FUELS TAX REV TAXABLE	SEMI-ANN.	2.952% 05/01/2041 45,000.000	45,000	33,901
574205JJ0	MARYLAND ST ECONOMIC DEV CORP REV TAXABL	SEMI-ANN.	5.433% 05/31/2056 370,000.000	377,020	355,462
57421CAV6	MARYLAND ST HEALTH & HIGHER EDL FACS AUT	SEMI-ANN.	3.052% 07/01/2040 120,000.000	121,246	88,387
57421CAW4	MARYLAND ST HEALTH & HIGHER EDL FACS AUT	SEMI-ANN.	3.197% 07/01/2050 230,000.000	231,621	155,754
57582PUE8	MASSACHUSETTS ST GO BDS 2009 E 08/DEC/20	SEMI-ANN.	5.456% 12/01/2039 70,000.000	68,600	69,611
576000KV4	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED	SEMI-ANN.	5.715% 08/15/2039 55,000.000	56,647	55,780
57582RYY6	MASSACHUSETTS ST TAXABLE CONSOLIDATED LN	SEMI-ANN.	2.900% 09/01/2049 155,000.000	165,142	104,982
59261A2P1	METROPOLITAN TRANSN AUTH N Y REV TAXABLE	SEMI-ANN.	5.175% 11/15/2049 5,000.000	6,428	4,294
592643AA8	METROPOLITAN WASH D C ARPTS AUTH DULLES	SEMI-ANN.	7.462% 10/01/2046 90,000.000	109,368	106,577
59447TXX6	MICHIGAN FIN AUTH REV TAXABLE HOSP REF B	SEMI-ANN.	3.384% 12/01/2040 255,000.000	258,629	203,913
594712WY3	MICHIGAN ST UNIV REVS TAXABLE GEN BDS 20	SEMI-ANN.	4.165% 08/15/2122 175,000.000	156,841	128,908
60636AMQ3	MISSOURI ST HEALTH & EDL FACS AUTH EDL F	SEMI-ANN.	3.651% 01/15/2046 215,000.000	239,783	167,371
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR			MACYS DB TEMPORARY COMPOSITE		PAGE 156 C 13254	
			BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
60636APP2 MISSOURI ST HEALTH & EDL FACS AUTH EDL F			SEMI-ANN. 3.652% 08/15/2057		124,439	73,764
			100,000.000			
626207YM0 MUNICIPAL ELEC AUTH GA BDS 2010-A 12/MAR			SEMI-ANN. 6.655% 04/01/2057		154,751	116,933
			109,000.000			
626207YF5 MUNICIPAL ELEC AUTH GA TAXABLE BDS 2010-			SEMI-ANN. 6.637% 04/01/2057		488,423	356,371
			334,000.000			
646139X83 NEW JERSEY ST TPK AUTH TPK REV REV BDS 2			SEMI-ANN. 7.102% 01/01/2041		370,414	329,450
			295,000.000			
646139W35 NEW JERSEY ST TPK AUTH TPK REV TPK REV B			SEMI-ANN. 7.414% 01/01/2040		60,816	45,824
			40,000.000			
64972FL20 NEW YORK N Y CITY MUN WTR FIN AUTH WTR &			SEMI-ANN. 6.011% 06/15/2042		49,523	45,585
			45,000.000			
64966H4K3 NEW YORK N Y GO BDS 2011 C-1 20/OCT/2010			SEMI-ANN. 5.517% 10/01/2037		83,024	74,416
			75,000.000			
64966JAR7 NEW YORK N Y GO BDS 2011 F-1 21/DEC/2010			SEMI-ANN. 6.271% 12/01/2037		138,314	136,457
			130,000.000			
64966Q7G9 NEW YORK N Y GO TAXABLE BDS FISCAL 2024B			SEMI-ANN. 5.828% 10/01/2053		35,000	36,636
			35,000.000			
64990FMV3 NEW YORK ST DORM AUTH ST PERS INCOME TAX			SEMI-ANN. 5.427% 03/15/2039		242,680	197,475
			200,000.000			
649902T37 NEW YORK ST DORM AUTH ST PERS INCOME TAX			SEMI-ANN. 5.600% 03/15/2040		67,698	49,612
			50,000.000			
650035TD0 NEW YORK ST URBAN DEV CORP REV INCOME TA			SEMI-ANN. 5.770% 03/15/2039		243,555	222,171
			220,000.000			
66285WFB7 NORTH TEX TWY AUTH REV FIRST TIER REV BD			SEMI-ANN. 6.718% 01/01/2049		495,776	350,079
			315,000.000			
677704A65 OHIO UNIV GEN RCPTS ATHENS GEN RCPTS BDS			SEMI-ANN. 5.590% 12/01/2114		90,000	81,669
			90,000.000			
6789084E1 OKLAHOMA DEV FIN AUTH REV TAXABLE RATEPA			SEMI-ANN. 4.714% 05/01/2052		234,267	213,892
			235,000.000			
709235T70 PENNSYLVANIA ST UNIV TAXABLE BDS 2020 D			SEMI-ANN. 2.790% 09/01/2043		215,355	153,397
			205,000.000			
JPMorgan Investor Services			J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		MACYS DB TEMPORARY COMPOSITE		PAGE 157 C 13254	
		BASE CURRENCY: USD		AS OF DECEMBER 31,2024	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
709235T88	PENNSYLVANIA ST UNIV TAXABLE BDS 2020 D	SEMI-ANN.	2.840% 09/01/2050 105,000.000	106,472	70,592
73358WX90	PORT AUTH N Y & N J CONS TAXABLE BDS TWO	SEMI-ANN.	4.031% 09/01/2048 300,000.000	286,164	243,027
73358WRQ9	PORT AUTH N Y & N J CONSOLIDATED BDS 182	SEMI-ANN.	5.310% 08/01/2046 250,000.000	244,283	238,688
73358WXQ2	PORT AUTH N Y & N J CONSOLIDATED BDS 192	SEMI-ANN.	4.810% 10/15/2065 170,000.000	191,260	152,634
73358WJA3	PORT AUTH N Y & N J CONSOLIDATED BONDS 1	SEMI-ANN.	4.458% 10/01/2062 20,000.000	26,299	16,800
73358W3L6	PORT AUTH N Y & N J TAXABLE CONS BDS TWO	SEMI-ANN.	3.287% 08/01/2069 150,000.000	138,115	95,391
759136QP2	REGIONAL TRANSN DIST COLO SALES TAX REV	SEMI-ANN.	5.844% 11/01/2050 35,000.000	37,306	35,443
79467BAR6	SALES TAX SECURITIZATION CORP ILL TAXABL	SEMI-ANN.	3.587% 01/01/2043 40,000.000	41,283	32,837
79467BBN4	SALES TAX SECURITIZATION CORP ILL TAXABL	SEMI-ANN.	3.820% 01/01/2048 295,000.000	307,389	233,101
79467BCM5	SALES TAX SECURITIZATION CORP ILL TAXABL	SEMI-ANN.	4.637% 01/01/2040 700,000.000	709,520	659,266
796253Y30	SAN ANTONIO TEX ELEC & GAS REV REF JR LI	SEMI-ANN.	5.808% 02/01/2041 55,000.000	57,503	55,045
796253T93	SAN ANTONIO TEX ELEC & GAS REV REV BDS 2	SEMI-ANN.	5.985% 02/01/2039 120,000.000	163,157	124,109
797400FN3	SAN DIEGO CNTY CALIF REGL TRANSN COMMN S	SEMI-ANN.	5.911% 04/01/2048 115,000.000	119,522	116,681
79765RTL3	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL	SEMI-ANN.	6.950% 11/01/2050 45,000.000	66,764	49,814
837151AA7	SOUTH CAROLINA ST PUB SVCS AUTH REV TAXA	SEMI-ANN.	6.454% 01/01/2050 25,000.000	39,216	26,622
8821175V2	TEXAS A & M UNIV PERM UNIV FD FD BDS 201	SEMI-ANN.	3.660% 07/01/2047 60,000.000	46,756	48,479
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR			MACYS DB TEMPORARY COMPOSITE		PAGE 158 C 13254	
			BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
88258MAB1 TEXAS NAT GAS SECURITIZATION FIN CORP RE			SEMI-ANN. 5.169% 04/01/2041		507,247	492,395
			500,000.000			
882667AZ1 TEXAS PRIVATE ACTIVITY BD SURFACE TRANSN			SEMI-ANN. 3.922% 12/31/2049		45,734	31,647
			40,000.000			
882722KF7 TEXAS ST G O BDS 2009A 26/AUG/2009 01/AP			SEMI-ANN. 5.517% 04/01/2039		228,275	209,937
			210,000.000			
913366EP1 UNIV CALIF REGTS MED CTR POOLED REV POOL			SEMI-ANN. 6.548% 05/15/2048		382,076	289,972
			270,000.000			
913366DF4 UNIV CALIF REGTS MED CTR POOLED REV REV			SEMI-ANN. 6.583% 05/15/2049		332,694	236,219
			220,000.000			
913366KB5 UNIV CALIF REGTS MED CTR POOLED REV TAXA			SEMI-ANN. 3.006% 05/15/2050		553,421	346,443
			530,000.000			
914455UJ7 UNIVERSITY MICH UNIV REVS TAXABLE GEN RE			SEMI-ANN. 4.454% 04/01/2122		231,526	172,625
			220,000.000			
9151375R0 UNIVERSITY TEX UNIV REVS FING SYS REV BD			SEMI-ANN. 4.794% 08/15/2046		81,656	74,974
			80,000.000			
915217RY1 UNIVERSITY VA UNIV REVS TAXABLE GEN REV			SEMI-ANN. 6.200% 09/01/2039		198,724	147,439
			140,000.000			
TOTAL STATE AND MUNICIPAL SECURITIES					22,442,080	18,622,472
FOREIGN GOVERNMENT AND AGENCY SECURITIES						

268317AK0 ELECTRICITE DE FRANCE SA BOND FIXED 4.87			SEMI-ANN. 4.875% 01/22/2044		483,630	432,259
			500,000.000			
268317AL8 ELECTRICITE DE FRANCE SA BOND FIXED 6% 2			SEMI-ANN. 6.000% 01/22/2114		223,816	188,274
			200,000.000			
268317AQ7 ELECTRICITE DE FRANCE SA CALLABLE BOND F			SEMI-ANN. 4.950% 10/13/2045		18,013	17,614
			20,000.000			
28504DAD5 ELECTRICITE DE FRANCE SA CALLABLE BOND F			SEMI-ANN. 6.900% 05/23/2053		42,608	42,951
			40,000.000			
268317BB9 ELECTRICITE DE FRANCE SA CALLABLE BOND F			SEMI-ANN. 6.000% 04/22/2064		246,582	246,736
			255,000.000			
JPMorgan Investor Services			J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR			MACYS DB TEMPORARY COMPOSITE		PAGE 159 C 13254	
			BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
29446MAC6	EQUINOR ASA	CALLABLE BOND FIXED 3.25% 18	SEMI-ANN.	3.250% 11/18/2049 160,000.000	136,781	109,505
29446MAH5	EQUINOR ASA	CALLABLE BOND FIXED 3.7% 06/	SEMI-ANN.	3.700% 04/06/2050 95,000.000	74,215	70,474
85771PAC6	EQUINOR ASA	CALLABLE BOND FIXED 5.1% 17/	SEMI-ANN.	5.100% 08/17/2040 155,000.000	154,312	149,426
BNDQR71	EUROPEAN UNION	BOND FIXED 1.25% 04/FEB/2	ANNUAL	1.250% 02/04/2043 400,000.000	308,021	301,242
105756CJ7	FEDERATIVE REPUBLIC OF BRAZIL	CALLABLE B	SEMI-ANN.	7.125% 05/13/2054 500,000.000	498,535	462,034
BNZJFF2	HUNGARY	BOND FIXED 2.125% 22/SEP/2031 US	SEMI-ANN.	2.125% 09/22/2031 2,760,000.000	2,183,160	2,187,714
445545AN6	HUNGARY	BOND FIXED 3.125% 21/SEP/2051 US	SEMI-ANN.	3.125% 09/21/2051 200,000.000	127,900	117,000
445545AP1	HUNGARY	BOND FIXED 5.25% 16/JUN/2029 USD	SEMI-ANN.	5.250% 06/16/2029 200,000.000	196,486	196,624
445545AQ9	HUNGARY	BOND FIXED 5.5% 16/JUN/2034 USD	SEMI-ANN.	5.500% 06/16/2034 135,000.000	132,469	128,673
445545AU0	HUNGARY	BOND FIXED 5.5% 26/MAR/2036 USD	SEMI-ANN.	5.500% 03/26/2036 460,000.000	450,262	430,426
BNNT8Q6	HUNGARY	BOND FIXED 6.125% 22/MAY/2028 US	SEMI-ANN.	6.125% 05/22/2028 910,000.000	918,454	925,050
BDFT8M0	KINGDOM OF SAUDI ARABIA	MEDIUM TERM NOTE	SEMI-ANN.	4.500% 10/26/2046 200,000.000	227,500	161,459
80413TBH1	KINGDOM OF SAUDI ARABIA	MEDIUM TERM NOTE	SEMI-ANN.	5.750% 01/16/2054 755,000.000	740,611	704,882
760942BD3	ORIENTAL REPUBLIC OF URUGUAY	BOND FIXED	SEMI-ANN.	4.975% 04/20/2055 110,000.000	135,190	97,239
760942BG6	ORIENTAL REPUBLIC OF URUGUAY	CALLABLE BO	SEMI-ANN.	5.250% 09/10/2060 330,000.000	327,749	300,295
110709EC2	PROVINCE OF BRITISH COLUMBIA CANADA	BOND	SEMI-ANN.	7.250% 09/01/2036 80,000.000	123,322	94,312
JPMorgan Investor Services			J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR			MACYS DB TEMPORARY COMPOSITE		PAGE 160 C 13254	
			BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
168863BP2	REPUBLIC OF CHILE BOND FIXED 3.625% 30/0	SEMI-ANN.	3.625% 10/30/2042		43,500	37,732
			50,000.000			
168863CE6	REPUBLIC OF CHILE BOND FIXED 3.86% 21/JU	SEMI-ANN.	3.860% 06/21/2047		306,643	291,340
			390,000.000			
168863DQ8	REPUBLIC OF CHILE CALLABLE BOND FIXED 3.	SEMI-ANN.	3.100% 01/22/2061		567,925	335,972
			570,000.000			
168863DV7	REPUBLIC OF CHILE CALLABLE BOND FIXED 3.	SEMI-ANN.	3.500% 01/31/2034		26,325	25,792
			30,000.000			
168863DL9	REPUBLIC OF CHILE CALLABLE BOND FIXED 3.	SEMI-ANN.	3.500% 01/25/2050		255,797	154,442
			225,000.000			
195325CU7	REPUBLIC OF COLOMBIA CALLABLE BOND FIXED	SEMI-ANN.	5.000% 06/15/2045		319,350	202,200
			300,000.000			
195325EM3	REPUBLIC OF COLOMBIA CALLABLE BOND FIXED	SEMI-ANN.	8.750% 11/14/2053		426,512	403,956
			400,000.000			
455780CX2	REPUBLIC OF INDONESIA BOND FIXED 3.35% 1	SEMI-ANN.	3.350% 03/12/2071		395,176	249,820
			400,000.000			
455780CN4	REPUBLIC OF INDONESIA BOND FIXED 3.7% 30	SEMI-ANN.	3.700% 10/30/2049		221,926	148,266
			200,000.000			
455780DX1	REPUBLIC OF INDONESIA CALLABLE BOND FIXE	SEMI-ANN.	4.750% 09/10/2034		734,824	697,701
			735,000.000			
BJ04J85	REPUBLIC OF INDONESIA MEDIUM TERM NOTE F	SEMI-ANN.	6.750% 01/15/2044		408,375	339,209
			300,000.000			
698299BL7	REPUBLIC OF PANAMA CALLABLE BOND FIXED 3	SEMI-ANN.	3.870% 07/23/2060		648,318	287,205
			550,000.000			
698299BH6	REPUBLIC OF PANAMA CALLABLE BOND FIXED 4	SEMI-ANN.	4.500% 04/16/2050		157,158	135,635
			220,000.000			
698299BM5	REPUBLIC OF PANAMA CALLABLE BOND FIXED 4	SEMI-ANN.	4.500% 04/01/2056		559,737	279,268
			475,000.000			
715638DQ2	REPUBLIC OF PERU CALLABLE BOND FIXED 2.7	SEMI-ANN.	2.780% 12/01/2060		62,150	57,805
			110,000.000			
715638DR0	REPUBLIC OF PERU CALLABLE BOND FIXED 3.2	SEMI-ANN.	3.230% 07/28/2121		445,325	246,703
			470,000.000			
JPMorgan Investor Services			J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		MACYS DB TEMPORARY COMPOSITE		PAGE 161 C 13254	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
715638EB4	REPUBLIC OF PERU CALLABLE BOND FIXED 5.3	SEMI-ANN.	5.375% 02/08/2035 780,000.000	774,180	748,937
715638EC2	REPUBLIC OF PERU CALLABLE BOND FIXED 5.8	SEMI-ANN.	5.875% 08/08/2054 490,000.000	501,718	466,892
731011AX0	REPUBLIC OF POLAND CALLABLE BOND FIXED 4	SEMI-ANN.	4.625% 03/18/2029 1,490,000.000	1,478,721	1,472,999
731011AZ5	REPUBLIC OF POLAND CALLABLE BOND FIXED 5	SEMI-ANN.	5.500% 03/18/2054 915,000.000	899,071	843,377
718286CH8	REPUBLIC OF THE PHILIPPINES BOND FIXED 2	SEMI-ANN.	2.950% 05/05/2045 300,000.000	320,067	200,727
718286CP0	REPUBLIC OF THE PHILIPPINES BOND FIXED 3	SEMI-ANN.	3.200% 07/06/2046 300,000.000	244,080	207,967
718286CA3	REPUBLIC OF THE PHILIPPINES BOND FIXED 3	SEMI-ANN.	3.700% 03/01/2041 200,000.000	233,694	159,145
718286DB0	REPUBLIC OF THE PHILIPPINES BOND FIXED 5	SEMI-ANN.	5.600% 05/14/2049 430,000.000	430,303	423,484
718286BG1	REPUBLIC OF THE PHILIPPINES BOND FIXED 6	SEMI-ANN.	6.375% 10/23/2034 175,000.000	256,358	188,213
BMVVYM5	ROMANIA BOND FIXED 3% 14/FEB/2031 USD 20	SEMI-ANN.	3.000% 02/14/2031 2,710,000.000	2,870,081	2,190,485
5G5244B	ROMANIA MEDIUM TERM NOTE FIXED 1.75% 13/	ANNUAL	1.750% 07/13/2030 1,300,000.000	1,533,168	1,124,839
5G5231B	ROMANIA MEDIUM TERM NOTE FIXED 2.875% 13	ANNUAL	2.875% 04/13/2042 1,300,000.000	1,506,600	871,705
80414L2P9	SAUDI ARABIAN OIL CO CALLABLE MEDIUM TER	SEMI-ANN.	5.750% 07/17/2054 200,000.000	197,040	187,045
46513JXN6	STATE OF ISRAEL BOND FIXED 3.375% 15/JAN	SEMI-ANN.	3.375% 01/15/2050 285,000.000	235,716	184,814
46513JB42	STATE OF ISRAEL BOND FIXED 3.875% 03/JUL	SEMI-ANN.	3.875% 07/03/2050 270,000.000	327,397	190,780
46513YJJ8	STATE OF ISRAEL BOND FIXED 4.125% 17/JAN	SEMI-ANN.	4.125% 01/17/2048 35,000.000	29,680	26,519
JPMorgan Investor Services		J.P.Morgan			

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR		MACYS DB TEMPORARY COMPOSITE		PAGE 162 C 13254	
		BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT SHARES / PAR		COST	CURRENT VALUE
46514BRM1	STATE OF ISRAEL BOND FIXED 5.75% 12/MAR/	SEMI-ANN.	5.750% 03/12/2054 340,000.000	325,688	310,810
BPSNBB3	UNITED KINGDOM OF GREAT BRITAIN AND NORT	SEMI-ANN.	4.375% 07/31/2054 600,000.000	750,295	664,799
91087BAM2	UNITED MEXICAN STATES CALLABLE BOND FIXE	SEMI-ANN.	2.659% 05/24/2031 1,270,000.000	1,277,607	1,030,400
91087BAR1	UNITED MEXICAN STATES CALLABLE BOND FIXE	SEMI-ANN.	3.500% 02/12/2034 1,990,000.000	1,708,192	1,583,076
BM9RCD2	UNITED MEXICAN STATES CALLABLE BOND FIXE	SEMI-ANN.	3.750% 04/19/2071 590,000.000	564,512	326,376
91087BAN0	UNITED MEXICAN STATES CALLABLE BOND FIXE	SEMI-ANN.	3.771% 05/24/2061 1,155,000.000	831,755	653,667
91087BAQ3	UNITED MEXICAN STATES CALLABLE BOND FIXE	SEMI-ANN.	4.280% 08/14/2041 675,000.000	526,639	494,995
91087BAS9	UNITED MEXICAN STATES CALLABLE BOND FIXE	SEMI-ANN.	4.400% 02/12/2052 1,486,000.000	1,480,145	1,003,566
W917033	UNITED MEXICAN STATES CALLABLE BOND FIXE	ANNUAL	4.489% 05/25/2032 400,000.000	434,060	419,472
91086QBF4	UNITED MEXICAN STATES CALLABLE BOND FIXE	SEMI-ANN.	4.600% 01/23/2046 490,000.000	393,294	354,167
91087BAD2	UNITED MEXICAN STATES CALLABLE BOND FIXE	SEMI-ANN.	4.600% 02/10/2048 335,000.000	269,943	239,874
91087BAK6	UNITED MEXICAN STATES CALLABLE BOND FIXE	SEMI-ANN.	4.750% 04/27/2032 415,000.000	490,738	375,988
91087BAY6	UNITED MEXICAN STATES CALLABLE BOND FIXE	SEMI-ANN.	5.000% 05/07/2029 2,840,000.000	2,830,230	2,739,221
91087BAX8	UNITED MEXICAN STATES CALLABLE BOND FIXE	SEMI-ANN.	6.338% 05/04/2053 1,355,000.000	1,349,919	1,205,700
91087BAV2	UNITED MEXICAN STATES CALLABLE BOND FIXE	SEMI-ANN.	6.350% 02/09/2035 200,000.000	199,264	195,350
91087BBA7	UNITED MEXICAN STATES CALLABLE BOND FIXE	SEMI-ANN.	6.400% 05/07/2054 620,000.000	598,404	555,202
JPMorgan Investor Services		J.P.Morgan			

IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT			COST	CURRENT VALUE
			SHARES / PAR				
91087BAZ3	UNITED MEXICAN STATES CALLABLE BOND	FIXE	SEMI-ANN.	6.000%	05/07/2036	257,884	244,668
			260,000.000				
91086QAV0	UNITED MEXICAN STATES CALLABLE MEDIUM TE		SEMI-ANN.	6.050%	01/11/2040	48,525	46,235
			50,000.000				
91086QBB3	UNITED MEXICAN STATES CALLABLE MEDIUM TE		SEMI-ANN.	4.750%	03/08/2044	841,097	742,068
			978,000.000				
91086QAZ1	UNITED MEXICAN STATES CALLABLE MEDIUM TE		SEMI-ANN.	5.750%	10/12/2110	131,478	119,395
			156,000.000				
TOTAL FOREIGN GOVERNMENT AND AGENCY SECURITIES RIGHTS, WARRANTS AND SUBSCRIPTIONS						40,476,198	34,050,190

513990218	LISTERINE ROYALTY LAMBERT AGREEMENT					3,033,164	3,033,164
			30,331.640				
TOTAL RIGHTS, WARRANTS AND SUBSCRIPTIONS PURCHASED OPTIONS						3,033,164	3,033,164

014872MY	SWAPTION - SOP	3.50	CALL SCTY	EX	02/24/2025	17,700	5,073
			5,000,000.000				
TOTAL PURCHASED OPTIONS						17,700	5,073
FOREIGN CURRENCY CONTRACTS (WITH GAINS)							

CCTUSD	CURRENCY CONTRACT - USD		VALUE	DATE:	01/15/2025	0	93,358
CCTUSD	CURRENCY CONTRACT - USD		VALUE	DATE:	01/31/2025	0	6,741
TOTAL FOREIGN CURRENCY CONTRACTS (WITH GAINS)						0	100,098

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR			MACYS DB TEMPORARY COMPOSITE			PAGE 164 C 13254	
			BASE CURRENCY: USD			AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT SHARES / PAR			COST	CURRENT VALUE
OTHER SECURITIES -----							
BMTR890	CANARY WHARF GROUP INVESTMENT HOLDINGS P	SEMI-ANN. 3.375% 04/23/2028				92,825	111,376
		100,000.000					
880136MY	CREDIT DEFAULT SWAP - CDS	INDON 2.15 07/@1 %USD 20/DEC/2029				0	21,431
		2,320,000.000					
880137MY	CREDIT DEFAULT SWAP - CDS	PHILIP 9.5 02F@1 %USD 20/DEC/2029				0	31,693
		2,320,000.000					
880138MY	CREDIT DEFAULT SWAP - CDS	PERU 8 3/4 11/@1 %USD 20/DEC/2029				0	3,994
		720,000.000					
880139MY	CREDIT DEFAULT SWAP - CDS	CHILE 3.24 06F@1 %USD 20/DEC/2029				0	10,862
		700,000.000					
014099MY	CREDIT DEFAULT SWAP, CMBX - CDSCMBX	CMBX.NA.AAA.17@0.5 %USD 15/DEC/2056				0	(34,107)
		1,900,000.000					
013308MY	CREDIT INDEX SWAP - CDI	CDX.NA.IG.38-V@1 %USD 20/JUN/2027				0	73,927
		4,200,000.000					
013309MY	CREDIT INDEX SWAP - CDI	CDX.NA.IG.38-V@1 %USD 20/JUN/2027				0	93,289
		5,300,000.000					
013320MY	CREDIT INDEX SWAP - CDI	CDX.NA.IG.38-V@1 %USD 20/JUN/2027				0	388,996
		22,100,000.000					
013339MY	CREDIT INDEX SWAP - CDI	CDX.NA.IG.38-V@1 %USD 20/JUN/2027				0	100,329
		5,700,000.000					
013348MY	CREDIT INDEX SWAP - CDI	CDX.NA.IG.38-V@1 %USD 20/JUN/2027				0	225,301
		12,800,000.000					
013370MY	CREDIT INDEX SWAP - CDI	CDX.NA.IG.38-V@1 %USD 20/JUN/2027				0	269,305
		15,300,000.000					
013371MY	CREDIT INDEX SWAP - CDI	CDX.NA.IG.38-V@1 %USD 20/JUN/2027				0	269,305
		15,300,000.000					
013666MY	CREDIT INDEX SWAP - CDI	CDX.NA.IG.40-V@1 %USD 20/JUN/2028				0	81,794
		3,800,000.000					
014694MY	CREDIT INDEX SWAP - CDI	CDX.NA.IG.43-V@1 %USD 20/DEC/2029				0	6,696
		300,000.000					
JPMorgan Investor Services			J.P.Morgan				

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR			MACYS DB TEMPORARY COMPOSITE			PAGE 165 C 13254	
			BASE CURRENCY: USD			AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT			COST	CURRENT VALUE
			SHARES / PAR				
014699MY	CREDIT INDEX SWAP - CDI		CDX.NA.IG.43-V@1	%USD	20/DEC/2029	0	20,089
			900,000.000				
014700MY	CREDIT INDEX SWAP - CDI		CDX.NA.IG.43-V@1	%USD	20/DEC/2029	0	17,857
			800,000.000				
014701MY	CREDIT INDEX SWAP - CDI		CDX.NA.IG.43-V@1	%USD	20/DEC/2029	0	6,696
			300,000.000				
014714MY	CREDIT INDEX SWAP - CDI		CDX.NA.IG.43-V@1	%USD	20/DEC/2029	0	6,696
			300,000.000				
014793MY	CREDIT INDEX SWAP - CDI		CDX.NA.IG.43-V@1	%USD	20/DEC/2029	0	176,335
			7,900,000.000				
880020MY	CREDIT INDEX SWAP - CDI		CDX.NA.IG.36-V@1	%USD	20/JUN/2026	0	548,959
			46,385,000.000				
880032MY	CREDIT INDEX SWAP - CDI		CDX.NA.IG.37-V@1	%USD	20/DEC/2026	0	273,333
			18,425,000.000				
880091MY	CREDIT INDEX SWAP - CDI		CDX.NA.IG.41-V@1	%USD	20/DEC/2028	0	110,844
			4,964,668.000				
880115MY	CREDIT INDEX SWAP - CDI		CDX.NA.IG.42-V@1	%USD	20/JUN/2029	0	6,804,624
			304,905,032.000				
880132MY	CREDIT INDEX SWAP - CDI		CDX.NA.IG.43-V@1	%USD	20/DEC/2034	0	(402,211)
			52,800,000.000				
880135MY	CREDIT INDEX SWAP - CDI		CDX.NA.IG.43-V@1	%USD	20/DEC/2029	0	1,260,638
			56,750,221.000				
014841MY	DTRS SHELL PROXY		DTRSSHELL USD 20/03/25			0	(199,697)
			1,571,987.420				
013938MY	INFLATION SWAP, USCPI, ZERO COUPON - USC	2.62	/USCPI 0.0000	USD	17/OCT/2033	0	(13,879)
			1,160,000.000				
013939MY	INFLATION SWAP, USCPI, ZERO COUPON - USC	2.62	/USCPI 0.0000	USD	17/OCT/2033	0	(6,102)
			510,000.000				
013940MY	INFLATION SWAP, USCPI, ZERO COUPON - USC	2.57	/USCPI 0.0000	USD	17/OCT/2028	0	1,373
			510,000.000				
013941MY	INFLATION SWAP, USCPI, ZERO COUPON - USC	2.62	/USCPI 0.0000	USD	17/OCT/2033	0	(16,033)
			1,340,000.000				
JPMorgan Investor Services			J.P.Morgan				

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR			MACYS DB TEMPORARY COMPOSITE			PAGE 166 C 13254	
			BASE CURRENCY: USD			AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT			COST	CURRENT VALUE	
		SHARES / PAR					
013942MY	INFLATION SWAP, USCPI, ZERO COUPON - USC	2.57	/USCPI	0.0000 USD 17/OCT/2028	0	3,607	
		1,340,000.000					
013943MY	INFLATION SWAP, USCPI, ZERO COUPON - USC	2.57	/USCPI	0.0000 USD 17/OCT/2028	0	565	
		210,000.000					
013944MY	INFLATION SWAP, USCPI, ZERO COUPON - USC	2.62	/USCPI	0.0000 USD 17/OCT/2033	0	(4,547)	
		380,000.000					
013945MY	INFLATION SWAP, USCPI, ZERO COUPON - USC	2.57	/USCPI	0.0000 USD 17/OCT/2028	0	2,773	
		1,030,000.000					
013946MY	INFLATION SWAP, USCPI, ZERO COUPON - USC	2.62	/USCPI	0.0000 USD 17/OCT/2033	0	(13,340)	
		1,115,000.000					
013947MY	INFLATION SWAP, USCPI, ZERO COUPON - USC	2.62	/USCPI	0.0000 USD 17/OCT/2033	0	(13,340)	
		1,115,000.000					
013948MY	INFLATION SWAP, USCPI, ZERO COUPON - USC	2.57	/USCPI	0.0000 USD 17/OCT/2028	0	2,773	
		1,030,000.000					
013949MY	INFLATION SWAP, USCPI, ZERO COUPON - USC	2.62	/USCPI	0.0000 USD 17/OCT/2033	0	(13,460)	
		1,125,000.000					
013950MY	INFLATION SWAP, USCPI, ZERO COUPON - USC	2.57	/USCPI	0.0000 USD 17/OCT/2028	0	2,773	
		1,030,000.000					
013951MY	INFLATION SWAP, USCPI, ZERO COUPON - USC	2.57	/USCPI	0.0000 USD 17/OCT/2028	0	2,853	
		1,060,000.000					
013956MY	INFLATION SWAP, USCPI, ZERO COUPON - USC	2.62	/USCPI	0.0000 USD 17/OCT/2033	0	(13,460)	
		1,125,000.000					
013957MY	INFLATION SWAP, USCPI, ZERO COUPON - USC	2.57	/USCPI	0.0000 USD 17/OCT/2028	0	2,786	
		1,035,000.000					
013958MY	INFLATION SWAP, USCPI, ZERO COUPON - USC	2.62	/USCPI	0.0000 USD 17/OCT/2033	0	(13,460)	
		1,125,000.000					
013959MY	INFLATION SWAP, USCPI, ZERO COUPON - USC	2.57	/USCPI	0.0000 USD 17/OCT/2028	0	2,786	
		1,035,000.000					
014356MY	INFLATION SWAP, USCPI, ZERO COUPON - USC	2.62	/USCPI	0.0000 USD 17/OCT/2033	0	(13,400)	
		1,120,000.000					
014357MY	INFLATION SWAP, USCPI, ZERO COUPON - USC	2.62	/USCPI	0.0000 USD 17/OCT/2033	0	(13,400)	
		1,120,000.000					
JPMorgan Investor Services			J.P.Morgan				

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR			MACYS DB TEMPORARY COMPOSITE			PAGE 167 C 13254	
			BASE CURRENCY: USD			AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT			COST	CURRENT VALUE	
		SHARES / PAR					
014358MY	INFLATION SWAP, USCPI, ZERO COUPON - USC	2.57	/USCPI	0.0000 USD 17/OCT/2028	0	3,015	
		1,120,000.000					
014359MY	INFLATION SWAP, USCPI, ZERO COUPON - USC	2.57	/USCPI	0.0000 USD 17/OCT/2028	0	3,042	
		1,130,000.000					
014614MY	INFLATION SWAP, USCPI, ZERO COUPON - USC	2.62	/USCPI	0.0000 USD 17/OCT/2033	0	(14,597)	
		1,220,000.000					
014615MY	INFLATION SWAP, USCPI, ZERO COUPON - USC	2.62	/USCPI	0.0000 USD 17/OCT/2033	0	(14,716)	
		1,230,000.000					
014616MY	INFLATION SWAP, USCPI, ZERO COUPON - USC	2.62	/USCPI	0.0000 USD 17/OCT/2033	0	(14,716)	
		1,230,000.000					
014617MY	INFLATION SWAP, USCPI, ZERO COUPON - USC	2.57	/USCPI	0.0000 USD 17/OCT/2028	0	3,499	
		1,300,000.000					
014618MY	INFLATION SWAP, USCPI, ZERO COUPON - USC	2.57	/USCPI	0.0000 USD 17/OCT/2028	0	3,499	
		1,300,000.000					
014619MY	INFLATION SWAP, USCPI, ZERO COUPON - USC	2.57	/USCPI	0.0000 USD 17/OCT/2028	0	3,499	
		1,300,000.000					
014685MY	INFLATION SWAP, USCPI, ZERO COUPON - USC	2.57	/USCPI	0.0000 USD 17/OCT/2028	0	1,265	
		470,000.000					
014686MY	INFLATION SWAP, USCPI, ZERO COUPON - USC	2.57	/USCPI	0.0000 USD 17/OCT/2028	0	1,265	
		470,000.000					
014687MY	INFLATION SWAP, USCPI, ZERO COUPON - USC	2.57	/USCPI	0.0000 USD 17/OCT/2028	0	9,663	
		3,590,000.000					
014688MY	INFLATION SWAP, USCPI, ZERO COUPON - USC	2.57	/USCPI	0.0000 USD 17/OCT/2028	0	1,265	
		470,000.000					
014689MY	INFLATION SWAP, USCPI, ZERO COUPON - USC	2.62	/USCPI	0.0000 USD 17/OCT/2033	0	(5,264)	
		440,000.000					
014690MY	INFLATION SWAP, USCPI, ZERO COUPON - USC	2.62	/USCPI	0.0000 USD 17/OCT/2033	0	(5,264)	
		440,000.000					
014691MY	INFLATION SWAP, USCPI, ZERO COUPON - USC	2.62	/USCPI	0.0000 USD 17/OCT/2033	0	(5,264)	
		440,000.000					
014692MY	INFLATION SWAP, USCPI, ZERO COUPON - USC	2.62	/USCPI	0.0000 USD 17/OCT/2033	0	(40,321)	
		3,370,000.000					
JPMorgan Investor Services			J.P.Morgan				

FD491 SCHEDULE H (FORM 5500 - 4I-1) SCHEDULE OF ASSETS HELD FOR INVESTMENT PURPOSES AT END OF YEAR			MACYS DB TEMPORARY COMPOSITE		PAGE 168 C 13254	
			BASE CURRENCY: USD		AS OF DECEMBER 31, 2024	
IDENTITY OF ISSUE, BORROWER, LESSOR			DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE
			SHARES / PAR			
014845MY	INFLATION SWAP, USCPI, ZERO COUPON - USC	2.62	/USCPI	0.0000 USD 17/OCT/2033	0	(5,145)
			430,000.000			
014846MY	INFLATION SWAP, USCPI, ZERO COUPON - USC	2.57	/USCPI	0.0000 USD 17/OCT/2028	0	1,238
			460,000.000			
90099BH01	J.P. MORGAN EUROPEAN POOLED CORP. FINANC	III			9,416,460	96,482
			13,013.650			
880094MY	OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /4.28%	USD 17/OCT/203	0	93,309
			5,995,000.000			
880095MY	OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /4.36%	USD 17/OCT/202	0	(61,829)
			5,850,000.000			
880143MY	OVERNIGHT INDEX SWAP - OIS	FEDERAL_	+0% /4.39582%	USD 19/MAR/202	0	34,667
			325,210,000.000			
880145MY	OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /3.35586%	USD 13/DEC/205	0	41,703
			2,780,000.000			
880147MY	OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /3.25%	USD 19/MAR/203	0	64,176
			1,340,000.000			
880148MY	OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /3%	USD 19/MAR/202	0	(154,965)
			7,830,000.000			
880150MY	OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /3.25%	USD 19/MAR/203	0	63,262
			950,000.000			
880151MY	OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /3.94408%	USD 13/DEC/203	0	(48,464)
			5,580,000.000			
880152MY	OVERNIGHT INDEX SWAP - OIS	SOFR	+0% /3.69535%	USD 31/MAY/202	0	145,061
			11,250,000.000			
ABE9948I7	ROBECO GLOBAL EMERGING MARKETS EQUITY FU				9,126,144	8,688,114
			502,002.920			
TOTAL OTHER SECURITIES					18,635,430	19,053,700
TOTAL GENERAL INVESTMENTS - OTHER					84,604,573	74,864,697
					=====	=====
TOTAL GENERAL INVESTMENTS					2,030,408,965	1,864,640,928
					-----	-----
					-----	-----
JPMorgan Investor Services			J.P.Morgan			

IDENTITY OF ISSUE, BORROWER, LESSOR		DESCRIPTION OF INVESTMENT		COST	CURRENT VALUE
		SHARES / PAR			
OTHER LIABILITIES					

OVERDRAFTS					

BCHS	BILATERAL SWAPS COLLATERAL	HSBC BANK USA, N.A.????		(60,000)	(60,000)
		(60,000.000)			
EUVM	EUR VM FOR CENTRAL CLEARING BROKER MS			(425)	(408)
		(394.390)			
CASH	U. S. DOLLAR			(68,923)	(68,923)
		(68,922.880)			
USDC	USD CASH AT BROKER			(1)	(1)
		(.920)			
USVL	USD VM FOR CENTRAL CLEARING BROKER BAML			(5,592,999)	(5,592,999)
		(5,592,998.780)			
USVM	USD VM FOR CENTRAL CLEARING BROKER MS			(1,036,417)	(1,036,417)
		(1,036,416.720)			
TOTAL OVERDRAFTS				(6,758,764)	(6,758,748)
FUTURES CONTRACTS					

USH5COM	US LONG BOND(CBT) BOND 20/MAR/2025 USH5	EXPIRES 03/20/2025	SIZE 100,000.0	0	(2,662,816)
		824.000			
WNH5COM	US ULTRA BOND CBT BOND 20/MAR/2025 WNH5	EXPIRES 03/20/2025	SIZE 100,000.0	0	(797,850)
		195.000			
TYH5COM	US 10YR NOTE (CBT) BOND 20/MAR/2025 TYH5	EXPIRES 03/20/2025	SIZE 100,000.0	0	235,338
		(177.000)			
UXYH5CO	US 10YR ULTRA FUT BOND 20/MAR/2025 UXYH5	EXPIRES 03/20/2025	SIZE 100,000.0	0	(1,865,523)
		1,014.000			
TUH5COM	US 2YR NOTE (CBT) BOND 31/MAR/2025 TUH5	EXPIRES 03/31/2025	SIZE 200,000.0	0	(22,397)
		(650.000)			

J.P.Morgan