

Form 5500

Annual Return/Report of Employee Benefit Plan

OMB Nos. 1210-0110 1210-0089

2024

This Form is Open to Public Inspection

Department of the Treasury Internal Revenue Service

Department of Labor Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

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

Complete all entries in accordance with the instructions to the Form 5500.

Part I Annual Report Identification Information

For calendar plan year 2024 or fiscal plan year beginning 07/01/2024 and ending 06/30/2025

- A This return/report is for: a multiemployer plan, a multiple-employer plan, a single-employer plan, a DFE (specify) M, B This return/report is: the first return/report, the final return/report, an amended return/report, a short plan year return/report, C If the plan is a collectively-bargained plan, check here, D Check box if filing under: Form 5558, automatic extension, the DFVC program, special extension, E If this is a retroactively adopted plan permitted by SECURE Act section 201, check here

Part II Basic Plan Information—enter all requested information

1a Name of plan: ELECTRICAL CONTRACTORS ASSOCIATION AND LOCAL UNION 134 IBEW JOINT PENSION TRUST OF CHICAGO
1b Three-digit plan number (PN): 001
1c Effective date of plan
2a Plan sponsor's name (employer, if for a single-employer plan): BD OF TTEES OF ELECTRICAL CONTRACTORS ASSN & LOCAL 134 IBEW JT PEN TST
2b Employer Identification Number (EIN): 51-6030753
2c Plan Sponsor's telephone number: 312-782-5442
2d Business code (see instructions)

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

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

Table with 4 columns: SIGN HERE, Signature, Date, and Name. Rows include ERIN KEANE (plan administrator), KENNETH BAUWENS (employer/plan sponsor), and a blank row for DFE.

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

Form 5500 (2024) v. 240311

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

**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:

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

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

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**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.

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**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 \_\_\_\_\_

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<b>SCHEDULE C</b> <b>(Form 5500)</b>  <small>Department of the Treasury Internal Revenue Service</small>  <small>Department of Labor Employee Benefits Security Administration</small>  <small>Pension Benefit Guaranty Corporation</small>	<b>Service Provider Information</b>  This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).  <b>▶ File as an attachment to Form 5500.</b>	<small>OMB No. 1210-0110</small>  <b>2024</b>  <b>This Form is Open to Public Inspection.</b>
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For calendar plan year 2024 or fiscal plan year beginning **07/01/2024** and ending **06/30/2025**

<b>A</b> Name of plan <b>ELECTRICAL CONTRACTORS ASSOCIATION AND LOCAL UNION 134 IBEW JOINT PENSION TRUST OF CHICAGO</b>	<b>B</b> Three-digit plan number (PN) ▶	<b>001</b>
<b>C</b> Plan sponsor's name as shown on line 2a of Form 5500 <b>BD OF TTEES OF ELECTRICAL CONTRACTORS ASSN &amp; LOCAL 134 IBEW JT PEN TST</b>	<b>D</b> Employer Identification Number (EIN) <b>51-6030753</b>	

**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

**NORTHERN TRUST CORPORATION**

**36-2723087**

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

**NORTHERN TRUST INVESTMENTS, INC**

**36-3608252**

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

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

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

GCM GROSVENOR L.P.

20-3979494

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51 62	NONE	1142037	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	0	Yes <input type="checkbox"/> No <input type="checkbox"/>

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

ULLICO INVESTMENT ADVISORS INC.

52-6435649

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	1086930	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

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

BLUE OWL

150 N. RIVERSIDE FLOOR 37  
CHICAGO, IL 60606

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51 62	NONE	964110	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	0	Yes <input type="checkbox"/> No <input type="checkbox"/>

**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)

50 SOUTH CAPITAL ADVISORS, LLC

36-4804094

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	826976	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

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

NATIONAL REAL ESTATE ADVISORS

85-3094723

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	644894	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

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

ASB CAPITAL MANAGEMENT, LLC

80-0618452

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	605370	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

**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?
28 51	NONE	602805	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

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

NORTHERN TRUST COMPANY

36-1561860

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
19 52 62	NONE	265875	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	0	Yes <input type="checkbox"/> No <input type="checkbox"/>

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

BAILLIE GIFFORD

22-3438530

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	129985	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

**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)

STATE STREET GLOBAL ADVISOR TRUST

81-4017137

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51 52	NONE	115705	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	0	Yes <input type="checkbox"/> No <input type="checkbox"/>

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

WILLIAM BLAIR

27-6331814

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	86893	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

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

PACIFIC INVESTMENT MANAGEMENT CO

33-0629048

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51 52	NONE	56797	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	0	Yes <input type="checkbox"/> No <input type="checkbox"/>

**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.

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

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

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

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

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

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<b>(a)</b> Enter name and EIN or address of service provider (see instructions)	<b>(b)</b> Nature of Service Code(s)	<b>(c)</b> 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)

<b>a</b> Name:	<b>b</b> EIN:
<b>c</b> Position:	
<b>d</b> Address:	<b>e</b> Telephone:

Explanation:

<b>a</b> Name:	<b>b</b> EIN:
<b>c</b> Position:	
<b>d</b> Address:	<b>e</b> Telephone:

Explanation:

<b>a</b> Name:	<b>b</b> EIN:
<b>c</b> Position:	
<b>d</b> Address:	<b>e</b> Telephone:

Explanation:

<b>a</b> Name:	<b>b</b> EIN:
<b>c</b> Position:	
<b>d</b> Address:	<b>e</b> Telephone:

Explanation:

<b>a</b> Name:	<b>b</b> EIN:
<b>c</b> Position:	
<b>d</b> Address:	<b>e</b> Telephone:

Explanation:

<b>SCHEDULE D</b> <b>(Form 5500)</b>  <small>Department of the Treasury Internal Revenue Service</small>  <small>Department of Labor Employee Benefits Security Administration</small>	<b>DFE/Participating Plan Information</b>  This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).  <b>▶ File as an attachment to Form 5500.</b>	OMB No. 1210-0110  <hr/> <b>2024</b>  <b>This Form is Open to Public Inspection.</b>
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For calendar plan year 2024 or fiscal plan year beginning <u>07/01/2024</u> and ending <u>06/30/2025</u>	
<b>A</b> Name of plan <u>ELECTRICAL CONTRACTORS ASSOCIATION AND LOCAL UNION 134 IBEW JOINT PENSION TRUST OF CHICAGO</u>	<b>B</b> Three-digit plan number (PN) <u>001</u>
<b>C</b> Plan or DFE sponsor's name as shown on line 2a of Form 5500 <u>BD OF TTEES OF ELECTRICAL CONTRACTORS ASSN &amp; LOCAL 134 IBEW JT PEN TST</u>	<b>D</b> Employer Identification Number (EIN) <u>51-6030753</u>

<b>Part I</b>	<b>Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs)</b> (Complete as many entries as needed to report all interests in DFEs)
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<b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: <u>NIS HIGH YIELD FUND</u>		
<b>b</b> Name of sponsor of entity listed in (a): <u>NATIONAL INVESTMENT SERVICES OF AMERICA, LLC</u>		
<b>c</b> EIN-PN <u>39-2021943-001</u>	<b>d</b> Entity code <u>C</u>	<b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>8893991</u>
<b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: <u>NT COLLECTIVE S&amp;P 500 IND FUND</u>		
<b>b</b> Name of sponsor of entity listed in (a): <u>NORTHERN TRUST INVESTMENTS, INC</u>		
<b>c</b> EIN-PN <u>45-6138589-001</u>	<b>d</b> Entity code <u>C</u>	<b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>147954326</u>
<b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: <u>NT COL DAILY RUSSEL 1000 VALUE EQ</u>		
<b>b</b> Name of sponsor of entity listed in (a): <u>NORTHERN TRUST INVESTMENTS, INC</u>		
<b>c</b> EIN-PN <u>45-6138589-008</u>	<b>d</b> Entity code <u>C</u>	<b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>149244809</u>
<b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: <u>NIS TOTAL ABSOLUTE RETURN FUND</u>		
<b>b</b> Name of sponsor of entity listed in (a): <u>NATIONAL INVESTMENT SERVICES OF AMERICA, LLC</u>		
<b>c</b> EIN-PN <u>45-4783986-001</u>	<b>d</b> Entity code <u>C</u>	<b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>19125804</u>
<b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: <u>HARDING LOEVNER COLLECTIVE INV TRST</u>		
<b>b</b> Name of sponsor of entity listed in (a): <u>GLOBAL TRUST COMPANY</u>		
<b>c</b> EIN-PN <u>27-6075499-001</u>	<b>d</b> Entity code <u>C</u>	<b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>0</u>
<b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: <u>WTC-CTF DYNAMIC GROWTH PORTFOLIO</u>		
<b>b</b> Name of sponsor of entity listed in (a): <u>WELLINGTON TRUST COMPANY</u>		
<b>c</b> EIN-PN <u>45-4516450-001</u>	<b>d</b> Entity code <u>C</u>	<b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>165383702</u>
<b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: <u>NTGI COLL ACWI EX-US FUND</u>		
<b>b</b> Name of sponsor of entity listed in (a): <u>NORTHERN TRUST INVESTMENTS, INC</u>		
<b>c</b> EIN-PN <u>45-6138589-103</u>	<b>d</b> Entity code <u>C</u>	<b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>45581255</u>

<b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: <b>ASB ALLEGIANCE REAL ESTATE FUND</b>		
<b>b</b> Name of sponsor of entity listed in (a): <b>CHEVY CHASE TRUST COMPANY</b>		
<b>c</b> EIN-PN <b>52-6257033-006</b>	<b>d</b> Entity code <b>C</b>	<b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <b>79648329</b>
<b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: <b>COHEN &amp; STEERS COLLECTIVE INV TRUST</b>		
<b>b</b> Name of sponsor of entity listed in (a): <b>SEI TRUST COMPANY</b>		
<b>c</b> EIN-PN <b>46-3411346-064</b>	<b>d</b> Entity code <b>C</b>	<b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <b>49163640</b>
<b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: <b>STATE STREET REAL ASSET NL FUND</b>		
<b>b</b> Name of sponsor of entity listed in (a): <b>STATE STREET GLOBAL ADVISORS TRUST CO</b>		
<b>c</b> EIN-PN <b>90-0337987-291</b>	<b>d</b> Entity code <b>C</b>	<b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <b>48764612</b>
<b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: <b>LSV INTERNATIONAL VALUE EQUITY TRST</b>		
<b>b</b> Name of sponsor of entity listed in (a): <b>LSV ASSET MANAGEMENT</b>		
<b>c</b> EIN-PN <b>20-0726879-001</b>	<b>d</b> Entity code <b>E</b>	<b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <b>200583197</b>
<b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: <b>ULLICO INFRASTRUCTURE TE FUND LP</b>		
<b>b</b> Name of sponsor of entity listed in (a): <b>ULLICO INVESTMENT ADVISORS INC.</b>		
<b>c</b> EIN-PN <b>90-0622302-001</b>	<b>d</b> Entity code <b>E</b>	<b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <b>74633987</b>
<b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: <b>NEUBERGER BERMAN HIGH INCOME FD LLC</b>		
<b>b</b> Name of sponsor of entity listed in (a): <b>NEUBERGER BERMAN INVESTMENT ADVISERS LLC</b>		
<b>c</b> EIN-PN <b>36-4196764-001</b>	<b>d</b> Entity code <b>E</b>	<b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <b>21574400</b>
<b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: <b>NT COL S&amp;P 600 IND FUND</b>		
<b>b</b> Name of sponsor of entity listed in (a): <b>NORTHERN TRUST INVESTMENTS, INC</b>		
<b>c</b> EIN-PN <b>45-6138589-244</b>	<b>d</b> Entity code <b>C</b>	<b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <b>21332682</b>
<b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: <b>WILLIAM BLAIR INT'L LEADERS CIT</b>		
<b>b</b> Name of sponsor of entity listed in (a): <b>GLOBAL TRUST COMPANY</b>		
<b>c</b> EIN-PN <b>27-6331814-012</b>	<b>d</b> Entity code <b>C</b>	<b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <b>97695172</b>
<b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: <b>RELIANCE TRUST INST RETIREMENT TRUS</b>		
<b>b</b> Name of sponsor of entity listed in (a): <b>RELIANCE TRUST COMPANY</b>		
<b>c</b> EIN-PN <b>82-6253445-011</b>	<b>d</b> Entity code <b>C</b>	<b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <b>97389915</b>
<b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE:		
<b>b</b> Name of sponsor of entity listed in (a):		
<b>c</b> EIN-PN	<b>d</b> Entity code	<b>e</b> 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.)

<b>a</b> Plan name	PENSION PLAN NO. 2	
<b>b</b> Name of plan sponsor	BD OF TTEES OF ELECTRI CONTR ASSN &	<b>c</b> EIN-PN 51-6030753-002

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

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

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

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

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

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

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

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

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

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

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

<b>SCHEDULE H</b> <b>(Form 5500)</b>  <small>Department of the Treasury Internal Revenue Service</small>  <small>Department of Labor Employee Benefits Security Administration</small>  <small>Pension Benefit Guaranty Corporation</small>	<b>Financial Information</b>  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).  ▶ <b>File as an attachment to Form 5500.</b>	OMB No. 1210-0110  <b>2024</b>  <b>This Form is Open to Public Inspection</b>
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For calendar plan year 2024 or fiscal plan year beginning <b>07/01/2024</b> and ending <b>06/30/2025</b>	
<b>A</b> Name of plan <b>ELECTRICAL CONTRACTORS ASSOCIATION AND LOCAL UNION 134 IBEW JOINT PENSION TRUST OF CHICAGO</b>	<b>B</b> Three-digit plan number (PN) ▶ <b>001</b>
<b>C</b> Plan sponsor's name as shown on line 2a of Form 5500 <b>BD OF TTEES OF ELECTRICAL CONTRACTORS ASSN &amp; LOCAL 134 IBEW JT PEN TST</b>	<b>D</b> Employer Identification Number (EIN) <b>51-6030753</b>

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

		(a) Beginning of Year	(b) End of Year
<b>Assets</b>			
<b>a</b> Total noninterest-bearing cash .....	<b>1a</b>	995000	0
<b>b</b> Receivables (less allowance for doubtful accounts):			
<b>(1)</b> Employer contributions .....	<b>1b(1)</b>		
<b>(2)</b> Participant contributions .....	<b>1b(2)</b>		
<b>(3)</b> Other .....	<b>1b(3)</b>	128469223	73136934
<b>c</b> General investments:			
<b>(1)</b> Interest-bearing cash (include money market accounts & certificates of deposit) .....	<b>1c(1)</b>	80636221	34687938
<b>(2)</b> U.S. Government securities .....	<b>1c(2)</b>	357592070	361054481
<b>(3)</b> Corporate debt instruments (other than employer securities):			
<b>(A)</b> Preferred .....	<b>1c(3)(A)</b>	618341	299450
<b>(B)</b> All other .....	<b>1c(3)(B)</b>	231122373	266198103
<b>(4)</b> Corporate stocks (other than employer securities):			
<b>(A)</b> Preferred .....	<b>1c(4)(A)</b>	740051	0
<b>(B)</b> Common .....	<b>1c(4)(B)</b>	142374503	67982201
<b>(5)</b> Partnership/joint venture interests .....	<b>1c(5)</b>	358172007	463021036
<b>(6)</b> Real estate (other than employer real property) .....	<b>1c(6)</b>		
<b>(7)</b> Loans (other than to participants) .....	<b>1c(7)</b>		
<b>(8)</b> Participant loans .....	<b>1c(8)</b>		
<b>(9)</b> Value of interest in common/collective trusts .....	<b>1c(9)</b>	750930057	930178237
<b>(10)</b> Value of interest in pooled separate accounts .....	<b>1c(10)</b>		
<b>(11)</b> Value of interest in master trust investment accounts .....	<b>1c(11)</b>		
<b>(12)</b> Value of interest in 103-12 investment entities .....	<b>1c(12)</b>	233827478	296791584
<b>(13)</b> Value of interest in registered investment companies (e.g., mutual funds) .....	<b>1c(13)</b>	155618242	144538286
<b>(14)</b> Value of funds held in insurance company general account (unallocated contracts) .....	<b>1c(14)</b>		
<b>(15)</b> Other .....	<b>1c(15)</b>	143913229	169649746

<b>1d</b> Employer-related investments:		<b>(a)</b> Beginning of Year	<b>(b)</b> End of Year
(1) Employer securities.....	<b>1d(1)</b>		
(2) Employer real property.....	<b>1d(2)</b>		
<b>e</b> Buildings and other property used in plan operation.....	<b>1e</b>		
<b>f</b> Total assets (add all amounts in lines 1a through 1e).....	<b>1f</b>	2585008795	2807537996
<b>Liabilities</b>			
<b>g</b> Benefit claims payable.....	<b>1g</b>		
<b>h</b> Operating payables.....	<b>1h</b>	791663	620110
<b>i</b> Acquisition indebtedness.....	<b>1i</b>		
<b>j</b> Other liabilities.....	<b>1j</b>	180868548	139537975
<b>k</b> Total liabilities (add all amounts in lines 1g through 1j).....	<b>1k</b>	181660211	140158085
<b>Net Assets</b>			
<b>l</b> Net assets (subtract line 1k from line 1f).....	<b>1l</b>	2403348584	2667379911

**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.

<b>Income</b>		<b>(a)</b> Amount	<b>(b)</b> Total
<b>a Contributions:</b>			
(1) Received or receivable in cash from: <b>(A)</b> Employers.....	<b>2a(1)(A)</b>		
<b>(B)</b> Participants.....	<b>2a(1)(B)</b>		
<b>(C)</b> Others (including rollovers).....	<b>2a(1)(C)</b>		
(2) Noncash contributions.....	<b>2a(2)</b>		
(3) Total contributions. Add lines <b>2a(1)(A)</b> , <b>(B)</b> , <b>(C)</b> , and line <b>2a(2)</b> .....	<b>2a(3)</b>		
<b>b Earnings on investments:</b>			
<b>(1) Interest:</b>			
<b>(A)</b> Interest-bearing cash (including money market accounts and certificates of deposit).....	<b>2b(1)(A)</b>	1619737	
<b>(B)</b> U.S. Government securities.....	<b>2b(1)(B)</b>	11891933	
<b>(C)</b> Corporate debt instruments.....	<b>2b(1)(C)</b>	11726633	
<b>(D)</b> Loans (other than to participants).....	<b>2b(1)(D)</b>		
<b>(E)</b> Participant loans.....	<b>2b(1)(E)</b>		
<b>(F)</b> Other.....	<b>2b(1)(F)</b>	1596437	
<b>(G)</b> Total interest. Add lines <b>2b(1)(A)</b> through <b>(F)</b> .....	<b>2b(1)(G)</b>		26834740
<b>(2) Dividends:</b>			
<b>(A)</b> Preferred stock.....	<b>2b(2)(A)</b>	680	
<b>(B)</b> Common stock.....	<b>2b(2)(B)</b>	1412929	
<b>(C)</b> Registered investment company shares (e.g. mutual funds).....	<b>2b(2)(C)</b>	6557978	
<b>(D)</b> Total dividends. Add lines <b>2b(2)(A)</b> , <b>(B)</b> , and <b>(C)</b> .....	<b>2b(2)(D)</b>		7971587
<b>(3)</b> Rents.....	<b>2b(3)</b>		
<b>(4) Net gain (loss) on sale of assets:</b>			
<b>(A)</b> Aggregate proceeds.....	<b>2b(4)(A)</b>	1959190869	
<b>(B)</b> Aggregate carrying amount (see instructions).....	<b>2b(4)(B)</b>	1945664329	
<b>(C)</b> Subtract line <b>2b(4)(B)</b> from line <b>2b(4)(A)</b> and enter result.....	<b>2b(4)(C)</b>		13526540
<b>(5) Unrealized appreciation (depreciation) of assets:</b>			
<b>(A)</b> Real estate.....	<b>2b(5)(A)</b>		
<b>(B)</b> Other.....	<b>2b(5)(B)</b>	61461110	
<b>(C)</b> Total unrealized appreciation of assets. Add lines <b>2b(5)(A)</b> and <b>(B)</b> .....	<b>2b(5)(C)</b>		

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts .....	<b>2b(6)</b>		105859105
(7) Net investment gain (loss) from pooled separate accounts .....	<b>2b(7)</b>		
(8) Net investment gain (loss) from master trust investment accounts .....	<b>2b(8)</b>		
(9) Net investment gain (loss) from 103-12 investment entities .....	<b>2b(9)</b>		49624641
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds) .....	<b>2b(10)</b>		5843013
<b>c</b> Other income .....	<b>2c</b>		9436325
<b>d</b> Total income. Add all <b>income</b> amounts in column (b) and enter total .....	<b>2d</b>		280557061

**Expenses**

<b>e</b> Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers .....	<b>2e(1)</b>		
(2) To insurance carriers for the provision of benefits .....	<b>2e(2)</b>		
(3) Other .....	<b>2e(3)</b>		
(4) Total benefit payments. Add lines <b>2e(1)</b> through <b>(3)</b> .....	<b>2e(4)</b>		
<b>f</b> Corrective distributions (see instructions) .....	<b>2f</b>		
<b>g</b> Certain deemed distributions of participant loans (see instructions) .....	<b>2g</b>		
<b>h</b> Interest expense .....	<b>2h</b>		
<b>i</b> Administrative expenses:			
(1) Salaries and allowances .....	<b>2i(1)</b>		
(2) Contract administrator fees .....	<b>2i(2)</b>		
(3) Recordkeeping fees .....	<b>2i(3)</b>		
(4) IQPA audit fees .....	<b>2i(4)</b>		
(5) Investment advisory and investment management fees .....	<b>2i(5)</b>	6265001	
(6) Bank or trust company trustee/custodial fees .....	<b>2i(6)</b>	265875	
(7) Actuarial fees .....	<b>2i(7)</b>		
(8) Legal fees .....	<b>2i(8)</b>		
(9) Valuation/appraisal fees .....	<b>2i(9)</b>		
(10) Other trustee fees and expenses .....	<b>2i(10)</b>		
(11) Other expenses .....	<b>2i(11)</b>	731268	
(12) Total administrative expenses. Add lines <b>2i(1)</b> through <b>(11)</b> .....	<b>2i(12)</b>		7262144
<b>j</b> Total expenses. Add all <b>expense</b> amounts in column (b) and enter total .....	<b>2j</b>		7262144

**Net Income and Reconciliation**

<b>k</b> Net income (loss). Subtract line <b>2j</b> from line <b>2d</b> .....	<b>2k</b>		273294917
<b>l</b> Transfers of assets:			
(1) To this plan .....	<b>2l(1)</b>		301693145
(2) From this plan .....	<b>2l(2)</b>		310956735

**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: LEGACY PROFESSIONALS LLP

(2) EIN: 32-0043599

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

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

**Part IV Compliance Questions**

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

During the plan year:

	Yes	No	Amount
<b>a</b> Was there a failure to transmit to the plan any participant contributions within the time period described in 29 CFR 2510.3-102? Continue to answer "Yes" for any prior year failures until fully corrected. (See instructions and DOL's Voluntary Fiduciary Correction Program.)			
<b>b</b> Were any loans by the plan or fixed income obligations due the plan in default as of the close of the plan year or classified during the year as uncollectible? Disregard participant loans secured by participant's account balance. (Attach Schedule G (Form 5500) Part I if "Yes" is checked.)		X	
<b>c</b> Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)		X	
<b>d</b> Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.)		X	
<b>e</b> Was this plan covered by a fidelity bond?			
<b>f</b> Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?			
<b>g</b> 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?			
<b>h</b> 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?			
<b>i</b> Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	X		
<b>j</b> Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked and see instructions for format requirements.)	X		
<b>k</b> Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?			
<b>l</b> Has the plan failed to provide any benefit when due under the plan?			
<b>m</b> If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)			
<b>n</b> If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.			

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

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

<b>5b(1)</b> Name of plan(s)	<b>5b(2)</b> EIN(s)	<b>5b(3)</b> 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 \_\_\_\_\_.

SCHEDULE H	OTHER RECEIVABLES	STATEMENT 1	
DESCRIPTION		BEGINNING	ENDING
PENDING TRADES RECEIVABLE		122,191,273.	66,000,612.
ACCRUED INTEREST & DIVIDENDS		6,277,950.	7,136,322.
TOTAL TO SCHEDULE H, LINE 1B(3)		<u>128,469,223.</u>	<u>73,136,934.</u>

SCHEDULE H	OTHER GENERAL INVESTMENTS	STATEMENT 2	
DESCRIPTION		BEGINNING	ENDING
STATE & MUNICIPAL BONDS		31,704,095.	43,503,343.
JOINT PENSION ALTERNATIVE STRATEGIES		112,209,134.	126,146,403.
TOTAL TO SCHEDULE H, LINE 1C(15)		<u>143,913,229.</u>	<u>169,649,746.</u>

SCHEDULE H	OTHER PLAN LIABILITIES	STATEMENT 3	
DESCRIPTION		BEGINNING	ENDING
PENDING TRADES PAYABLE		180,868,548.	139,537,975.
TOTAL TO SCHEDULE H, LINE 1J		<u>180,868,548.</u>	<u>139,537,975.</u>

SCHEDULE H	OTHER INCOME	STATEMENT 4	
DESCRIPTION		AMOUNT	
SECURITY LENDING INCOME		253,829.	
OTHER INVESTMENT INCOME		9,182,496.	
TOTAL TO SCHEDULE H, LINE 2C		<u>9,436,325.</u>	

SCHEDULE H

OTHER ADMINISTRATIVE EXPENSES

STATEMENT 5

DESCRIPTION

AMOUNT

PBGC FEES PAID

731,268.

TOTAL TO SCHEDULE H, LINE 2I(11)

731,268.

**5500 Supplemental Schedules**

30 JUN 25

Page 1 of 506

◆ **Current Value of Assets and Liabilities**

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<b><i>Non-Interest Bearing Cash - USD</i></b>						
AUD - Australian dollar	26,158.410	1.000000	26,158.41	26,158.41	0.00	0.00
BRL - Brazilian real	50,841.890	1.000000	50,841.89	50,841.89	0.00	0.00
CAD - Canadian dollar	8.890	1.000000	8.89	8.89	0.00	0.00
DKK - Danish krone	642.380	1.000000	642.38	642.38	0.00	0.00
EUR - Euro	- 59,699.960	1.000000	-59,699.96	-59,699.96	0.00	0.00
GBP - British pound sterling	190,597.740	1.000000	190,597.74	190,597.74	0.00	0.00
INR - Indian rupee	1.380	1.000000	1.38	1.38	0.00	0.00
JPY - Japanese yen	- 192,990.700	1.000000	-192,990.70	-192,990.70	0.00	0.00
MXN - Mexican peso	39,049.700	1.000000	39,049.70	39,049.70	0.00	0.00
NOK - Norwegian krone	776.820	1.000000	776.82	776.82	0.00	0.00
PLN - Polish zloty	454.350	1.000000	454.35	454.35	0.00	0.00
SEK - Swedish krona	- 62.910	1.000000	-62.91	-62.91	0.00	0.00
SGD - Singapore dollar	547.240	1.000000	547.24	547.24	0.00	0.00
USD - United States dollar	- 925,713.210	1.000000	-925,713.21	-925,713.21	0.00	0.00
USD - United States dollar	0.000	1.000000	0.00	0.00	0.00	0.00
ZAR - South African rand	21.120	1.000000	21.12	21.12	0.00	0.00
Total - all currencies			-869,366.86	-869,366.86	0.00	0.00
Total Non-Interest Bearing Cash - USD			(A) -869,366.86	-869,366.86	0.00	0.00

***Receivable Income - USD***

Income	0.000	0.000000	6,979,896.54	6,979,896.54	0.00	0.00
Total - all currencies			6,979,896.54	6,979,896.54	0.00	0.00
Total Receivable Income - USD			6,979,896.54	6,979,896.54	0.00	0.00

***Receivables - Other - USD***

Pending foreign exchange purchases: Australian dollar	0.000	0.000000	22,735.40	22,535.92	0.00	199.48
Pending foreign exchange purchases: Brazilian real	0.000	0.000000	2,394,186.30	2,288,814.14	0.00	105,372.16
Pending foreign exchange purchases: HK offshore Chinese Yuan Renminbi	0.000	0.000000	1,471,083.84	1,463,345.96	0.00	7,737.88

**5500 Supplemental Schedules**

30 JUN 25

Page 2 of 506

◆ **Current Value of Assets and Liabilities**

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<b>Receivables - Other - USD</b>						
Pending foreign exchange purchases: Euro	0.000	0.000000	1,802,117.12	1,783,516.66	0.00	18,600.46
Pending foreign exchange purchases: British pound sterling	0.000	0.000000	1,055,169.61	1,047,669.70	0.00	7,499.91
Pending foreign exchange purchases: Indian rupee	0.000	0.000000	376,147.98	374,542.00	0.00	1,605.98
Pending foreign exchange purchases: Japanese yen	0.000	0.000000	532,683.18	531,850.00	0.00	833.18
Pending foreign exchange purchases: Mexican peso	0.000	0.000000	15.11	14.93	0.00	0.18
Pending foreign exchange purchases: Peruvian nuevo sol	0.000	0.000000	607,678.86	607,501.33	0.00	177.53
Pending foreign exchange purchases: Polish zloty	0.000	0.000000	558,867.68	541,262.41	0.00	17,605.27
Pending foreign exchange purchases: United States dollar	0.000	0.000000	18,328,268.99	18,328,268.99	0.00	0.00
<b>Total - all currencies</b>			<b>27,148,954.07</b>	<b>26,989,322.04</b>	<b>0.00</b>	<b>159,632.03</b>
Pending trade sales: United States dollar	0.000	0.000000	4,104,625.41	4,104,625.41	0.00	0.00
<b>Total - all currencies</b>			<b>4,104,625.41</b>	<b>4,104,625.41</b>	<b>0.00</b>	<b>0.00</b>
Pending trade sales: United States dollar	0.000	0.000000	34,747,032.71	34,747,032.71	0.00	0.00
<b>Total - all currencies</b>			<b>34,747,032.71</b>	<b>34,747,032.71</b>	<b>0.00</b>	<b>0.00</b>
<b>Total Receivables - Other - USD</b>			<b>66,000,612.19</b>	<b>65,840,980.16</b>	<b>0.00</b>	<b>159,632.03</b>

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

CMO FEDERAL HOME LN MTG CORP SERIES K-1514 CLASS A1 2.48% 07-25-2034 C3137FQJY0	323,051.020	91.410190	295,301.55	283,244.32	0.00	12,057.23
CMO GNMA SER 2015-H10 CL FH FLTG RT DUE 04-20-2065 C38376RAM8	549,752.080	99.950640	549,480.72	547,834.54	0.00	1,646.18
CMO GNMA SER 2015-H10 CL FM FLTG RT DUE 04-20-2065 C38376RAT3	239,545.220	100.133080	239,864.01	238,783.75	0.00	1,080.26
FED HOME LN MTG FLTG RT 3.71% DUE 09-25-2032 C3137H9C98	395,000.000	95.726430	378,119.40	365,724.30	0.00	12,395.10
FED HOME LN MTG 2.5% DUE 02-01-2051 C3133KLA49	117,576.620	83.767364	98,490.84	97,099.05	0.00	1,391.79
FED HOME LN MTG 2.5% DUE 04-01-2052 C3132DWDJ9	246,517.440	83.120340	204,906.13	201,830.69	0.00	3,075.44
FED HOME LN MTG 3% DUE 01-01-2052 C3133KNKS1	104,613.440	86.576779	90,570.95	89,077.00	0.00	1,493.95

# 5500 Supplemental Schedules

30 JUN 25

## ◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>U.S. Government Securities</i>						
<b>United States - USD</b>						
FED HOME LN MTG 3% DUE 02-01-2052 C3132DM5W1	240,352.430	87.255369	209,720.40	205,973.28	0.00	3,747.12
FED HOME LN MTG 5% DUE 11-01-2052 C3132DPCV8	46,820.260	98.465576	46,101.84	45,281.34	0.00	820.50
FED HOME LN MTG 5% DUE 11-01-2052 C3132DPDS4	158,207.580	98.465574	155,780.00	153,056.52	0.00	2,723.48
FED NATL MTG ASSOC 3% DUE 02-01-2050 C3133A1QB1	45,543.700	87.894003	40,030.18	39,358.02	0.00	672.16
FEDERAL FARM CREDIT 3% 11-01-2048 C3132DMKK0	87,491.370	88.839730	77,727.10	76,485.13	0.00	1,241.97
FEDERAL HOME LN MTG CORP POOL #A97047 4.5% 02-01-2041 BEO C312945ZL5	124,332.020	99.710248	123,971.77	120,926.07	0.00	3,045.70
FEDERAL HOME LN MTG CORP POOL #A97348 4.5% 03-01-2041 BEO C312946EV4	75,854.860	99.401774	75,401.08	73,760.74	0.00	1,640.34
FEDERAL HOME LN MTG CORP POOL #G04633 5%01-01-2037 BEO C3128M6PS1	3,950.930	101.547518	4,012.07	3,905.36	0.00	106.71
FEDERAL HOME LN MTG CORP POOL #G07786 4%08-01-2044 BEO C3128M96X5	444,554.970	96.278141	428,009.26	420,688.57	0.00	7,320.69
FEDERAL HOME LN MTG CORP POOL #G08587 4.5% 05-01-2044 BEO C3128MJUM0	11,057.750	98.331948	10,873.30	10,700.24	0.00	173.06
FEDERAL HOME LN MTG CORP POOL #G08596 4.5% 07-01-2044 BEO C3128MJUW8	14,151.700	98.023099	13,871.93	13,694.11	0.00	177.82
FEDERAL HOME LN MTG CORP POOL #G08702 3.5% 04-01-2046 BEO C3128MJX88	22,563.330	92.502523	20,871.65	20,455.17	0.00	416.48
FEDERAL HOME LN MTG CORP POOL #G08735 4.5% 10-01-2046 BEO C3128MJY95	24,274.080	97.693421	23,714.18	23,436.73	0.00	277.45
FEDERAL HOME LN MTG CORP POOL #G08785 4%10-01-2047 BEO C3128MJ2T6	52,179.400	94.502692	49,310.94	48,384.50	0.00	926.44
FEDERAL HOME LN MTG CORP POOL #G08789 4%11-01-2047 BEO C3128MJ2X7	28,175.220	95.060292	26,783.45	26,390.42	0.00	393.03
FEDERAL HOME LN MTG CORP POOL #G08801 4%02-01-2048 BEO C3128MJ3K4	23,164.370	94.771455	21,953.21	21,594.63	0.00	358.58
FEDERAL HOME LN MTG CORP POOL #G08818 4.5% 06-01-2048 BEO C3128MJ4C1	6,606.250	97.379139	6,433.11	6,353.06	0.00	80.05
FEDERAL HOME LN MTG CORP POOL #G60876 4%03-01-2042 BEO C31335A6M5	110,080.400	97.374615	107,190.37	104,104.03	0.00	3,086.34
FEDERAL HOME LN MTG CORP POOL #G60985 3%05-01-2047 BEO C31335BCW4	760,343.260	89.485182	680,394.55	665,006.70	0.00	15,387.85
FEDERAL HOME LN MTG CORP POOL #G61228 4%08-01-2047 BEO C31335BLH7	33,590.030	94.496145	31,741.28	31,501.61	0.00	239.67
FEDERAL HOME LN MTG CORP POOL #G61467 4%11-01-2047 BEO C31335BTY2	40,122.050	94.559365	37,939.16	37,177.90	0.00	761.26

# 5500 Supplemental Schedules

30 JUN 25

## ◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>U.S. Government Securities</i>						
<b>United States - USD</b>						
FEDERAL HOME LN MTG CORP POOL #G61631 3.5% 11-01-2047 BEO C31335BY42	44,068.580	92.394592	40,716.98	39,939.27	0.00	777.71
FEDERAL HOME LN MTG CORP POOL #QA5549 3.0% DUE 12-01-2049 REG C3133A0EW0	91,084.270	87.588700	79,779.53	78,524.57	0.00	1,254.96
FEDERAL HOME LN MTG CORP POOL #QA8311 3%DUE 03-01-2050 BEO C3133A3GU6	97,928.100	88.558187	86,723.35	85,173.68	0.00	1,549.67
FEDERAL HOME LN MTG CORP POOL #QC-4235 2.5% DUE 07-01-2051 REG C3133ANV43	131,572.780	84.120888	110,680.19	108,865.61	0.00	1,814.58
FEDERAL HOME LN MTG CORP POOL #QD2128 2.5% 11-01-2051 BEO C3133AYLH1	97,599.320	83.242608	81,244.22	80,030.26	0.00	1,213.96
FEDERAL HOME LN MTG CORP POOL #QF4848 6%12-01-2052 BEO C3133BSL59	210,855.230	102.169390	215,429.50	211,575.62	0.00	3,853.88
FEDERAL HOME LN MTG CORP POOL #QF5422 4.0% 01-01-2053 C3133BTAX8	368,192.780	93.102044	342,795.00	352,596.08	0.00	-9,801.08
FEDERAL HOME LN MTG CORP POOL #QF7852 4.0% 02-01-2053 C3133BVWM3	287,602.760	93.132459	267,851.52	272,761.13	0.00	-4,909.61
FEDERAL HOME LN MTG CORP POOL #Q23073 4.5% 11-01-2043 BEO C3132M3CJ4	6,966.890	97.994864	6,827.19	6,734.32	0.00	92.87
FEDERAL HOME LN MTG CORP POOL #Q54463 4%02-01-2048 BEO C3132XW5Z0	31,649.600	94.524272	29,916.55	29,527.69	0.00	388.86
FEDERAL HOME LN MTG CORP POOL #RA5855 2.5% DUE 09-01-2051 REG C3133KMQG3	335,016.800	83.181599	278,672.33	274,883.68	0.00	3,788.65
FEDERAL HOME LN MTG CORP POOL #RJ1854 5.0% 06-01-2054 C3142GSBY3	52,748.920	98.225487	51,812.88	52,913.82	0.00	-1,100.94
FEDERAL HOME LN MTG CORP POOL #SC-0047 3.0% DUE 01-01-2040 REG C3132D9BQ6	493,739.260	93.305786	460,687.30	448,012.37	0.00	12,674.93
FEDERAL HOME LN MTG CORP POOL #SC0300 3.0% 07-01-2042 C3132D9KM5	619,934.620	91.007699	564,188.23	548,158.37	0.00	16,029.86
FEDERAL HOME LN MTG CORP POOL #SD1377 3.5% DUE 07-01-2052 BEO C3132DNQ63	203,436.700	90.643652	184,402.45	181,091.96	0.00	3,310.49
FEDERAL HOME LN MTG CORP POOL #SD1709 5.5% 09-01-2052 BEO C3132DN3S0	264,179.490	100.781461	266,243.95	261,164.46	0.00	5,079.49
FEDERAL HOME LN MTG CORP POOL #SD1719 5.5% 10-01-2052 BEO C3132DN4C4	276,039.210	100.219030	276,643.82	272,336.94	0.00	4,306.88
FEDERAL HOME LN MTG CORP POOL #SD1803 5.5% 09-01-2052 C3132DPAC2	91,744.510	100.862601	92,535.90	90,771.58	0.00	1,764.32
FEDERAL HOME LN MTG CORP POOL #SD1883 4%DUE 06-01-2052 C3132DPCU0	100,772.030	93.022131	93,740.29	92,368.91	0.00	1,371.38
FEDERAL HOME LN MTG CORP POOL #SD1971 5%12-01-2052 BEO C3132DPFL7	683,604.870	98.406324	672,710.42	663,480.44	0.00	9,229.98
FEDERAL HOME LN MTG CORP POOL #SD2174 6%01-01-2053 C3132DPMX3	180,859.370	102.001065	184,478.48	182,084.18	0.00	2,394.30

# 5500 Supplemental Schedules

30 JUN 25

## ◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>U.S. Government Securities</i>						
<b>United States - USD</b>						
FEDERAL HOME LN MTG CORP POOL #SD3609 2.5% 04-01-2052 BEO C3132E0AJ1	110,526.620	83.275959	92,042.10	90,735.76	0.00	1,306.34
FEDERAL HOME LN MTG CORP POOL #SD3817 6%09-01-2053 BEO C3132E0G22	50,979.920	102.309792	52,157.45	51,323.83	0.00	833.62
FEDERAL HOME LN MTG CORP POOL #SD3879 5%05-01-2053 BEO C3132E0JY9	127,032.630	98.815705	125,528.19	122,871.51	0.00	2,656.68
FEDERAL HOME LN MTG CORP POOL #SD8074 3.0% DUE 07-01-2050 C3132DV6K6	79,805.470	86.909665	69,358.67	68,898.34	0.00	460.33
FEDERAL HOME LN MTG CORP POOL #SD8075 3.5% DUE 07-01-2050 BEO C3132DV6L4	141,109.910	91.054554	128,487.00	126,482.55	0.00	2,004.45
FEDERAL HOME LN MTG CORP POOL #SD8084 3.0% DUE 08-01-2050 C3132DV6V2	117,552.450	87.504198	102,863.33	101,182.46	0.00	1,680.87
FEDERAL HOME LN MTG CORP POOL #SD8128 2.0% 02-01-2051 C3132DWA52	209,017.200	79.634530	166,449.86	164,107.54	0.00	2,342.32
FEDERAL HOME LN MTG CORP POOL #SD8129 2.5% DUE 01-01-2051 REG C3132DWA60	99,957.420	83.604757	83,569.16	82,348.07	0.00	1,221.09
FEDERAL HOME LN MTG CORP POOL #SD8147 2.5% DUE 04-01-2051 REG C3132DWBQ5	364,043.290	83.509259	304,009.85	299,771.10	0.00	4,238.75
FEDERAL HOME LN MTG CORP POOL #SD8156 2.5% DUE 07-01-2051 BEO C3132DWBZ5	249,863.610	83.472647	208,567.77	205,208.93	0.00	3,358.84
FEDERAL HOME LN MTG CORP POOL #SD8231 4.5% 07-01-2052 BEO C3132DWEC3	81,238.800	95.718109	77,760.24	76,697.21	0.00	1,063.03
FEDERAL HOME LN MTG CORP POOL #SD8258 5%DUE 10-01-2052 BEO C3132DWE74	230,025.240	98.486206	226,543.13	222,781.24	0.00	3,761.89
FEDERAL HOME LN MTG CORP POOL #SD8268 5.5% 11-01-2052 BEO C3132DWFH1	136,687.280	100.327795	137,135.33	135,300.14	0.00	1,835.19
FEDERAL HOME LN MTG CORP POOL #SD8290 6%01-01-2053 BEO C3132DWF73	165,965.470	101.960013	169,218.41	166,706.71	0.00	2,511.70
FEDERAL HOME LN MTG CORP POOL #SD8309 6.0% 03-01-2053 C3132DWGS6	180,961.110	101.744944	184,118.78	181,736.70	0.00	2,382.08
FEDERAL HOME LN MTG CORP POOL #SD8316 5.5% 04-01-2053 C3132DWGZ0	182,917.170	100.160427	183,210.62	180,550.09	0.00	2,660.53
FEDERAL HOME LN MTG CORP POOL #SD8317 6%04-01-2053 BEO C3132DWG23	101,629.370	101.943448	103,604.48	102,117.12	0.00	1,487.36
FEDERAL HOME LN MTG CORP POOL #SD8348 5.0% 08-01-2053 C3132DWHZ9	396,654.480	98.217910	389,585.74	383,485.56	0.00	6,100.18
FEDERAL HOME LN MTG CORP POOL #SD8475 5.5% DUE 11-01-2054 REG C3132DWMY6	149,790.950	100.018791	149,819.10	149,287.75	0.00	531.35
FEDERAL HOME LN MTG CORP POOL #SL0628 6%04-01-2055 BEO C31427MIVW8	282,710.230	101.675357	287,446.64	286,608.55	0.00	838.09
FEDERAL HOME LN MTG CORP POOL #SL1338 6%06-01-2055 BEO C31427NPY9	94,918.350	101.650367	96,484.85	95,526.42	0.00	958.43

# 5500 Supplemental Schedules

30 JUN 25

## ◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>U.S. Government Securities</i>						
<b>United States - USD</b>						
FEDERAL HOME LN MTG CORP POOL #S1-3653 4.5% 12-15-2043 BEO C31325VBW3	276,947.010	20.182083	55,893.68	57,429.70	0.00	-1,536.02
FEDERAL HOME LN MTG CORP POOL #ZA5250 4%01-01-2048 BEO C31329NZP6	44,402.040	94.362408	41,898.83	41,178.45	0.00	720.38
FEDERAL HOME LN MTG CORP POOL #ZA5783 4.5% DUE 10-01-2048 BEO C31329PM83	10,449.220	97.234409	10,160.24	10,009.66	0.00	150.58
FEDERAL HOME LN MTG CORP POOL #ZM1990 3%11-01-2046 BEO C3131XVF75	185,765.350	88.364230	164,150.12	161,516.07	0.00	2,634.05
FEDERAL HOME LN MTG CORP POOL #ZT0029 3%05-01-2047 BEO C3132ACA67	371,441.170	89.372257	331,965.36	324,436.77	0.00	7,528.59
FEDERAL HOME LN MTG CORP POOL #ZT1345 3.5% 11-01-2033 BEO C3132ADP69	482,218.560	98.352655	474,274.76	460,599.08	0.00	13,675.68
FEDERAL HOME LN MTG CORP POOL #ZT1455 3.5% 07-01-2042 BEO C3132ADTL2	439,600.650	93.903118	412,798.72	403,298.81	0.00	9,499.91
FEDERAL HOME LN MTG CORP POOL #1J1214 6.8% DUE 09-01-2035 BEO C3128NHK36	17,423.840	102.124774	17,794.06	17,658.59	0.00	135.47
FEDERAL HOME LN MTG CORP #SD-8155 2.0% DUE 06-01-2051 C3132DWBY8	158,022.660	79.539552	125,690.52	124,336.22	0.00	1,354.30
FEDERAL HOME LOAN BANKS 2.5% 10-01-2050 C3132DV7L3	102,489.210	83.844436	85,931.50	84,454.86	0.00	1,476.64
FEDERAL HOME LOAN MORTGAGE CORP #FR SD8288 5.0% 01-01-2053 SBQWP5V0	706,363.140	98.475864	695,597.21	683,404.52	0.00	12,192.69
FEDERAL HOME LOAN MORTGAGE CORP POOL #SD1382 4.0% DUE 08-01-2052 REG C3132DNRB1	60,170.110	93.254067	56,111.07	55,151.36	0.00	959.71
FEDERAL HOME LOAN MORTGAGE CORP POOL #SD2642 5.5% DUE 04-01-2053 C3132DP5B0	125,807.940	100.677195	126,659.91	124,217.50	0.00	2,442.41
FEDERAL HOME LOAN MORTGAGE CORP POOL #SD8233 5.0% DUE 06-01-2052 REG C3132DWEE9	211,913.940	98.604845	208,957.41	205,288.58	0.00	3,668.83
FEDERAL HOME LOAN MORTGAGE CORP POOL #SD8446 5.5% 07-01-2054 BEO C3132DWL35	361,324.440	100.018781	361,392.30	356,666.77	0.00	4,725.53
FEDERAL HOME LOAN MORTGAGE CORP POOL NO SD1117 4.5% DUE 06-01-2052 REG C3132DNG23	130,655.680	96.080224	125,534.27	123,666.17	0.00	1,868.10
FEDERAL HOME LOAN MORTGAGE CORP 2.5% 05-01-2052 C3132DWDR1	168,249.770	83.189642	139,966.38	137,864.94	0.00	2,101.44
FEDERAL HOME LOAN MORTGAGE CORP 2.5% 09-01-2051 C3132DWCC5	200,470.910	83.217937	166,827.76	164,539.55	0.00	2,288.21
FEDERAL HOME LOAN MORTGAGE CORP 2.5% 12-01-2051 C3132DM2M6	149,867.310	83.975459	125,851.76	123,786.64	0.00	2,065.12
FEDERAL HOME LOAN MORTGAGE CORP 3.5% 09-01-2051 C3132DWCE1	32,416.260	90.393001	29,302.03	28,803.77	0.00	498.26
FEDERAL HOME LOAN MORTGAGE CORP 3% 01-01-2051 C3132DWAY9	205,133.940	87.121831	178,716.44	175,466.05	0.00	3,250.39

# 5500 Supplemental Schedules

30 JUN 25

## ◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>U.S. Government Securities</i>						
United States - USD						
FEDERAL HOME LOAN MORTGAGE CORP 3% 05-01-2052 C3132DWDS9	62,277.880	86.679878	53,982.39	53,034.16	0.00	948.23
FEDERAL HOME LOAN MORTGAGE CORP 3% 10-01-2049 C3133USGS4	254,310.530	87.618964	222,824.25	219,552.24	0.00	3,272.01
FEDERAL HOME LOAN MORTGAGE CORP 4.5% 08-01-2052 C3132DNU68	55,471.270	96.181007	53,352.83	52,375.56	0.00	977.27
FEDERAL HOME LOAN MORTGAGE CORP 4% 01-01-2053 C3133BUJA6	335,658.660	93.122494	312,573.72	311,832.30	0.00	741.42
FEDERAL HOME LOAN MORTGAGE CORP 5.5% 01-01-2053 C3132DWF65	220,596.680	100.289213	221,234.67	217,872.38	0.00	3,362.29
FEDERAL HOME LOAN MORTGAGE CORP 5.5% 01-01-2055 C3132DWNK5	215,423.960	100.018796	215,464.45	215,003.22	0.00	461.23
FEDERAL HOME LOAN MORTGAGE CORP 5.5% 02-01-2053 C3132DWGH0	35,936.050	100.211939	36,012.21	35,473.38	0.00	538.83
FEDERAL HOME LOAN MORTGAGE CORP 5.5% 02-01-2054 C3132DWKN2	285,143.960	100.018770	285,197.48	285,523.96	0.00	-326.48
FEDERAL HOME LOAN MORTGAGE CORP 5.5% 04-01-2054 C3132DWK93	148,958.100	100.018773	148,986.06	146,932.40	0.00	2,053.66
FEDERAL HOME LOAN MORTGAGE CORP 5.5% 10-01-2054 C3132DWMS9	190,064.390	100.018789	190,100.10	189,264.05	0.00	836.05
FEDERAL HOME LOAN MORTGAGE CORP 5% 02-01-2053 C3132DWGG2	364,901.900	98.341964	358,851.70	353,017.15	0.00	5,834.55
FEDERAL HOME LOAN MORTGAGE CORP 5% 02-01-2053 C3132DPSX7	151,174.350	98.478732	148,874.58	146,264.24	0.00	2,610.34
FEDERAL HOME LOAN MORTGAGE CORP 5% 05-01-2053 C3132DQSF4	135,028.490	98.815710	133,429.36	130,522.05	0.00	2,907.31
FEDERAL HOME LOAN MORTGAGE CORP 5% 06-01-2053 C3132DWHE6	771,211.310	98.217936	757,467.83	745,418.35	0.00	12,049.48
FEDERAL HOME LOAN MORTGAGE CORP 5% 08-01-2052 C3132DNXD0	290,702.340	98.475854	286,271.61	281,353.45	0.00	4,918.16
FEDERAL HOME LOAN MORTGAGE CORP 5% 10-01-2054 C3132DUKD8	113,932.290	98.032086	111,690.20	109,962.49	0.00	1,727.71
FEDERAL HOME LOAN MORTGAGE CORP 5% 11-01-2053 C3132DSQ62	73,088.860	98.217924	71,786.36	72,540.75	0.00	-754.39
FEDERAL HOME LOAN MORTGAGE CORP 5% 12-01-2054 C3132DWNG4	277,943.380	98.039739	272,494.96	270,842.09	0.00	1,652.87
FEDERAL HOME LOAN MORTGAGE CORP 6.5% 02-01-2055 C3132DWNZ2	64,356.720	103.285116	66,470.91	66,237.17	0.00	233.74
FEDERAL HOME LOAN MORTGAGE CORP 6.5% 07-01-2053 C3132DWHV8	228,804.820	103.618051	237,083.10	233,279.90	0.00	3,803.20
FEDERAL HOME LOAN MORTGAGE CORP 6% 01-01-2054 C3132DWKH5	236,504.610	101.739986	240,619.76	237,208.53	0.00	3,411.23

# 5500 Supplemental Schedules

30 JUN 25

## ◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss	
<i>U.S. Government Securities</i>							
<b>United States - USD</b>							
FEDERAL HOME LOAN MORTGAGE CORP 6% C3132DWKP7	02-01-2054	31,473.980	101.716966	32,014.38	31,793.68	0.00	220.70
FEDERAL HOME LOAN MORTGAGE CORP 6% C3132DWN5	02-01-2055	179,508.850	101.654366	182,478.58	180,700.93	0.00	1,777.65
FEDERAL HOME LOAN MORTGAGE CORP 6% C3132DWN90	03-01-2055	147,332.820	101.659513	149,777.83	149,519.80	0.00	258.03
FEDERAL HOME LOAN MORTGAGE CORP 6% C3132DWL43	07-01-2054	76,631.420	101.676018	77,915.78	77,319.96	0.00	595.82
FEDERAL HOME LOAN MORTGAGE CORP 6% C3132DWM6	10-01-2053	565,077.700	101.743324	574,928.84	566,759.42	0.00	8,169.42
FEDERAL NATIONAL MORTGAGE ASSOC POOL 07-01-2051 REG C3140QLD94	#CB1027 2.5% DUE	209,509.800	83.203682	174,319.87	171,473.33	0.00	2,846.54
FEDERAL NATIONAL MORTGAGE ASSOC 2.5% C3140MHS59	03-01-2052	148,203.120	83.688544	124,029.03	122,433.53	0.00	1,595.50
FEDERAL NATIONAL MORTGAGE ASSOC 2.5% C3140L6UV4	04-01-2051	287,430.310	83.509559	240,031.78	236,213.83	0.00	3,817.95
FEDERAL NATIONAL MORTGAGE ASSOC 2.5% C3140LQXS4	05-01-2051	157,669.170	83.472559	131,610.49	129,491.85	0.00	2,118.64
FEDERAL NATIONAL MORTGAGE ASSOC 2.5% C3140LPPZ9	07-01-2051	227,048.430	83.158019	188,808.98	185,724.26	0.00	3,084.72
FEDERAL NATIONAL MORTGAGE ASSOC 2.5% C3140QLEL6	07-01-2051	135,023.530	83.766734	113,104.80	111,507.22	0.00	1,597.58
FEDERAL NATIONAL MORTGAGE ASSOC 2.5% C3140LWB97	09-01-2051	120,652.330	82.981090	100,118.62	99,028.58	0.00	1,090.04
FEDERAL NATIONAL MORTGAGE ASSOC 2.5% C3133ACV62	11-01-2050	83,328.410	83.755160	69,791.84	68,612.93	0.00	1,178.91
FEDERAL NATIONAL MORTGAGE ASSOC 2% C3140L06D4	02-01-2051	124,631.260	80.209462	99,966.06	99,254.65	0.00	711.41
FEDERAL NATIONAL MORTGAGE ASSOC 2% C3140L2QD8	02-01-2051	141,928.200	80.201738	113,828.88	112,605.19	0.00	1,223.69
FEDERAL NATIONAL MORTGAGE ASSOC 3% C3140M2QC9	02-01-2052	27,271.830	86.652151	23,631.63	23,218.88	0.00	412.75
FEDERAL NATIONAL MORTGAGE ASSOC 3% C3140QNGC0	02-01-2052	1,150,458.150	86.711490	997,579.40	980,133.40	0.00	17,446.00
FEDERAL NATIONAL MORTGAGE ASSOC 3% C3140QDXQ2	06-01-2050	218,438.520	87.504068	191,142.59	188,136.39	0.00	3,006.20
FEDERAL NATIONAL MORTGAGE ASSOC 3% C3140KEFG8	07-01-2050	41,810.250	87.504184	36,585.72	35,967.14	0.00	618.58
FEDERAL NATIONAL MORTGAGE ASSOC 4.5% C3140QQ6W0	12-01-2052	183,696.260	95.848466	176,070.05	179,304.85	0.00	-3,234.80
FEDERAL NATIONAL MORTGAGE ASSOC 4% C3140QR7K3	05-01-2053	92,944.100	93.074916	86,507.64	85,067.05	0.00	1,440.59

# 5500 Supplemental Schedules

30 JUN 25

## ◆ Current Value of Assets and Liabilities

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<i>U.S. Government Securities</i>							
United States - USD							
FEDERAL NATIONAL MORTGAGE ASSOC 4% C3140QPK48	06-01-2052	198,234.490	93.187138	184,729.05	181,721.94	0.00	3,007.11
FEDERAL NATIONAL MORTGAGE ASSOC 5% C3140NK74	04-01-2053	234,303.280	98.579055	230,973.96	226,826.81	0.00	4,147.15
FEDERAL NATIONAL MORTGAGE ASSOC 5% C3140NHMP0	05-01-2053	356,807.200	98.377778	351,019.00	344,977.40	0.00	6,041.60
FEDERAL NATIONAL MORTGAGE ASSOC 5% C3140QP3N5	08-01-2052	227,799.080	98.486194	224,350.64	220,628.34	0.00	3,722.30
FEDERAL NATIONAL MORTGAGE ASSOC 5% C3140MSKP9	09-01-2052	247,803.790	98.486232	244,052.62	239,920.59	0.00	4,132.03
FEDERAL NATIONAL MORTGAGE ASSOC 6.5% C3140QW54	01-01-2054	70,154.630	103.599133	72,679.59	71,512.73	0.00	1,166.86
FEDERAL NATL MTG ASSN GTD MTG POOL 04-01-2041 BEO C3138EGCB8	#AL0065 4.5%	5,557.560	99.525941	5,531.21	5,398.41	0.00	132.80
FEDERAL NATL MTG ASSN GTD MTG POOL 07-01-2037 BEO SB7DX4G8	#AL0251 5%	32,130.660	100.963744	32,440.32	31,694.50	0.00	745.82
FEDERAL NATL MTG ASSN GTD MTG POOL 11-01-2041 BEO C3138EHWH1	#AL1547 4.5%	17,646.700	99.402554	17,541.27	17,141.56	0.00	399.71
FEDERAL NATL MTG ASSN GTD MTG POOL 07-01-2044 BEO C3138EN6J3	#AL6272 4.5%	25,860.850	98.209316	25,397.76	24,992.33	0.00	405.43
FEDERAL NATL MTG ASSN GTD MTG POOL 06-01-2042 BEO C3138EPAB0	#AL6301 4.5% DUE	8,023.060	99.063349	7,947.91	7,790.17	0.00	157.74
FEDERAL NATL MTG ASSN GTD MTG POOL 01-01-2036 BEO C3138EP6V1	#AL7183 ADJ RT DUE	97,765.330	103.311819	101,003.14	100,506.28	0.00	496.86
FEDERAL NATL MTG ASSN GTD MTG POOL 01-01-2043 BEO C3138EREH9	#AL9135 4%	149,057.440	96.573912	143,950.60	140,672.45	0.00	3,278.15
FHLMC FR SD8363 6% 09-01-2053 C3132DWJG9		311,345.360	101.728397	316,726.64	312,304.25	0.00	4,422.39
FHLMC GOLD G08721 3 09-01-2046 C3128MJYT1		17,704.310	88.940174	15,746.24	15,487.59	0.00	258.65
FHLMC GOLD G61281 3.5% 01-01-2048 C31335BM60		34,072.360	91.851870	31,296.10	30,836.89	0.00	459.21
FHLMC GOLD POOL# G67710 3.5% 03-01-2048 C3132XCR72		61,766.040	91.986426	56,816.37	56,168.61	0.00	647.76
FHLMC GOLD POOL#V83204 4.5% 05-01-2047 C3132L8RZ2		17,408.330	96.932506	16,874.33	16,671.44	0.00	202.89
FHLMC GOLD Q49394 4.5% 07-01-2047 C3132WPNL7		29,584.760	97.475594	28,837.92	28,541.97	0.00	295.95
FHLMC GOLD Q61549 4.5% 02-01-2049 C3132VMWK7		8,597.000	97.317678	8,366.40	8,221.54	0.00	144.86
FHLMC MULTICLASS SER 2206 CL Z 7.5 01-15-2030 C3133TN4S0		17,030.460	104.365140	17,773.86	17,537.92	0.00	235.94

# 5500 Supplemental Schedules

30 JUN 25

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<b>United States - USD</b>						
FHLMC MULTICLASS SER 4459 CL IB 4.0% DUE08-15-2043 C3137BHTM9	865,450.950	18.926500	163,799.57	156,111.92	0.00	7,687.65
FHLMC MULTICLASS SER 4620 CL AF 11-15-2042 C3137BSAE3	61,194.750	99.251440	60,736.67	61,039.84	0.00	-303.17
FHLMC MULTICLASS 1.238% SRS K-1516 CL A1 DUE 01-25-2035 C3137FUZH0	168,098.750	84.344580	141,782.18	134,062.94	0.00	7,719.24
FHLMC PC GOLD Q49100 4.0% 07-01-2047 C3132WVPE4	23,742.280	94.501943	22,436.92	22,086.28	0.00	350.64
FHLMC POOL #QA7325 3.0% 02-01-2050 REG C3133A2D64	88,349.260	87.600386	77,394.29	76,275.02	0.00	1,119.27
FHLMC POOL #QB1146 3.0% 07-01-2050 C3133A7HX0	260,220.790	87.603200	227,961.74	224,656.99	0.00	3,304.75
FHLMC POOL #QB2682 2.5% DUE 08-01-2050 REG C3133A86T9	122,808.440	83.900379	103,036.75	101,172.57	0.00	1,864.18
FHLMC POOL #QB4785 2.5% DUE 10-01-2050 REGFHLMC POOL #QB4785 2.5% 10-01-2050 C3133ABJ68	131,277.270	83.827757	110,046.79	108,121.74	0.00	1,925.05
FHLMC POOL #QB9401 2.0% DUE 03-01-2051 C3133AGNS4	193,799.180	80.195427	155,418.08	154,337.55	0.00	1,080.53
FHLMC POOL #QC8520 2.5% 10-01-2051 C3133ATPD7	136,849.570	82.991392	113,573.36	112,134.03	0.00	1,439.33
FHLMC POOL #QD9196 3.0% 03-01-2052 C3133B7GD4	1,240,921.640	86.700632	1,075,886.90	1,056,927.11	0.00	18,959.79
FHLMC POOL #QF7085 5.5% 02-01-2053 C3133BU2S5	429,292.020	100.358256	430,829.98	424,331.82	0.00	6,498.16
FHLMC POOL #RA-3484 3.0% 09-01-2050 C3133KJ2R2	63,421.620	87.391074	55,424.83	54,498.37	0.00	926.46
FHLMC POOL #RA1313 3 08-01-2049 C3133KGN61	40,905.020	87.630755	35,845.38	35,307.14	0.00	538.24
FHLMC POOL #RA6614 2.5% 01-01-2052 C3133KNK36	429,456.350	83.074527	356,768.83	357,455.37	0.00	-686.54
FHLMC POOL #SD1060 4% DUE 07-01-2052 REG C3132DNE90	760,377.540	93.021883	707,317.51	697,119.17	0.00	10,198.34
FHLMC POOL #SD1345 2.5% 10-01-2051 C3132DNP64	229,577.760	82.960614	190,459.12	187,877.11	0.00	2,582.01
FHLMC POOL #SD2913 5.5% 05-01-2053 C3132DQGW0	77,926.710	100.245965	78,118.38	77,043.89	0.00	1,074.49
FHLMC POOL #SD3136 5.5% 06-01-2053 C3132DQPV2	104,368.780	100.455086	104,843.75	103,561.42	0.00	1,282.33
FHLMC POOL #SD3582 3.5% 10-01-2049 C3132DQ6T8	985,580.060	92.309184	909,780.91	891,990.60	0.00	17,790.31
FHLMC POOL #SD6686 6.0% 10-01-2054 C3132DUNB9	229,493.690	101.666170	233,317.45	231,501.77	0.00	1,815.68

# 5500 Supplemental Schedules

30 JUN 25

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<b>United States - USD</b>						
FHLMC POOL #SD8189 2.5% 12-01-2051 C3132DWC27	473,693.040	83.151391	393,882.35	388,201.15	0.00	5,681.20
FHLMC POOL #SD8242 3% DUE 08-01-2052 REG C3132DWEP4	196,317.040	86.669218	170,146.44	167,026.09	0.00	3,120.35
FHLMC POOL #SD8331 5.5% 06-01-2053 C3132DWHG1	290,193.030	100.147553	290,621.22	286,247.15	0.00	4,374.07
FHLMC POOL #ZA7141 3.0% 06-01-2049 C31329Q5A5	36,342.590	87.625528	31,845.39	31,369.18	0.00	476.21
FHLMC POOL #1G1115 ADJ RT 09-01-2035 C3128QJGY6	7,451.770	101.769741	7,583.65	7,482.95	0.00	100.70
FHLMC POOL #788799 ADJ RT 05-01-2031 C31295MX47	1,785.720	101.581362	1,813.96	1,783.26	0.00	30.70
FHLMC POOL G0-8768 4.5% DUE 06-01-2047 C3128MJ2A7	5,797.570	97.481759	5,651.57	5,584.65	0.00	66.92
FHLMC POOL# QC5082 2.5% 08-01-2051 C3133APUF4	328,961.710	83.399737	274,353.20	269,829.80	0.00	4,523.40
FHLMC POOL# SD8342 5.5% 07-01-2053 C3132DWH3	105,994.780	100.204728	106,211.78	105,497.98	0.00	713.80
FHLMC POOL#QF9524 5.0% 03-01-2053 C3133BXS4	115,207.520	98.313545	113,264.60	111,614.54	0.00	1,650.06
FHLMC POOL#SD3010 5.5% 06-01-2053 C3132DQKX3	256,174.780	100.306239	256,959.29	253,310.74	0.00	3,648.55
FHLMC POOL#SD3392 5.5% 07-01-2053 C3132DQXV3	161,237.770	100.667951	162,314.76	159,638.05	0.00	2,676.71
FHLMC POOL#SD5136 6.0% 04-01-2054 C3132DSV58	414,730.180	102.353894	424,492.49	417,656.20	0.00	6,836.29
FHLMC SD6016 2.5% 25/09/2024 2.5% 11-01-2050 C3132DTVH0	888,576.360	85.498283	759,717.53	790,277.65	0.00	-30,560.12
FHLMC SER K117 CL A2 1.406% DUE 08-25-2030 C3137FX3Q9	215,000.000	87.424970	187,963.69	177,188.62	0.00	10,775.07
FHLMC SER K119 CL A2 1.566% 09-25-2030 C3137F63Z8	280,000.000	87.884630	246,076.96	232,400.50	0.00	13,676.46
FHLMC SUPER 30Y FIXED 4.5% 12-01-2052 C3132DSGV8	183,842.510	95.719017	175,972.24	173,554.63	0.00	2,417.61
FHLMC SUPER 30Y FIXED 4% 10-01-2052 C3132DWE58	50,994.940	93.166173	47,510.03	46,648.43	0.00	861.60
FHLMC SUPER 30Y FIXED 5.5% 10-01-2054 C3132DUJZ1	239,771.550	100.456571	240,866.28	241,457.49	0.00	-591.21
FHLMC UMBS 30Y FIXED 2.5% 02-01-2052 C3133B5NK4	198,047.910	83.732592	165,830.65	164,138.69	0.00	1,691.96
FHLMC UMBS 30Y FIXED 2.5% 04-01-2051 C3133AKBN9	333,944.350	83.563981	279,057.19	274,609.92	0.00	4,447.27

# 5500 Supplemental Schedules

30 JUN 25

## ◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>U.S. Government Securities</i>						
<b>United States - USD</b>						
FHLMC UMBS 30Y FIXED 2.5% 07-01-2050 C3133KJJP8	105,017.160	83.804737	88,009.35	86,431.34	0.00	1,578.01
FHLMC UMBS 30Y FIXED 2.5% 07-01-2051 C3133ANKU7	195,589.470	83.982642	164,261.20	161,883.90	0.00	2,377.30
FHLMC UMBS 30Y FIXED 2.5% 08-01-2051 C3133AQUB1	221,383.980	83.700237	185,298.92	182,095.98	0.00	3,202.94
FHLMC UMBS 30Y FIXED 2% 06-01-2051 C3133ALZ68	173,119.270	79.549976	137,716.34	136,304.02	0.00	1,412.32
FNMA #BP6481 4.5% 07-01-2050 C3140KEFX1	42,337.310	96.891287	41,021.16	40,348.88	0.00	672.28
FNMA CAS 2022-R07 1M2 PVTPL FLTG RT 06-25-2042 C20754MCB1	421,000.000	106.607160	448,816.14	456,259.26	0.00	-7,443.12
FNMA FN POOL #CB6985 4.0% 05-01-2053 C3140QSXP1	1,508,880.980	93.157568	1,405,636.82	1,384,470.27	0.00	21,166.55
FNMA FNMA # MA4841 5% 12-01-2052 C31418ELX6	164,861.090	98.595633	162,545.84	159,749.91	0.00	2,795.93
FNMA FNMA # MA5190 5.5% 11-01-2053 C31418EXU9	371,568.640	100.108913	371,973.33	366,515.82	0.00	5,457.51
FNMA POOL # CA4140 3.0% 02-01-2048 C3140QBS66	35,536.680	88.242910	31,358.60	30,931.32	0.00	427.28
FNMA POOL #AB9149 3.5% 04-01-2043 BEO C31417GEX0	198,985.830	93.757631	186,564.40	180,962.75	0.00	5,601.65
FNMA POOL #AD8033 4% 08-01-2040 BEO C31418V4T6	90,160.810	96.655717	87,145.58	85,084.55	0.00	2,061.03
FNMA POOL #AD8529 4.5% 08-01-2040 BEO C31418WPP9	22,732.340	98.534428	22,399.18	21,825.19	0.00	573.99
FNMA POOL #AE1611 4.5% 10-01-2040 BEO C31419BYH2	29,010.480	99.669854	28,914.70	28,179.50	0.00	735.20
FNMA POOL #AE9758 4% 12-01-2040 BEO C31419LZY2	67,956.230	96.593696	65,641.43	64,129.87	0.00	1,511.56
FNMA POOL #AQ0413 3.5% 10-01-2042 BEO C3138MFN78	215,669.850	93.882544	202,476.34	197,993.31	0.00	4,483.03
FNMA POOL #AS0830 4.5% 10-01-2043 BEO C3138W94Q0	17,780.700	98.044413	17,432.98	17,183.50	0.00	249.48
FNMA POOL #AS2328 4.5% 05-01-2044 BEO C3138WBSS5	12,686.170	98.127014	12,448.56	12,260.13	0.00	188.43
FNMA POOL #AS5602 4.5% 08-01-2045 BEO C3138WFGL4	20,578.200	97.673303	20,099.41	19,887.07	0.00	212.34
FNMA POOL #AS6532 4.5% 01-01-2046 BEO C3138WGHJ6	25,187.320	97.673117	24,601.24	24,341.28	0.00	259.96
FNMA POOL #AS7580 3% 07-01-2046 BEO C3138WHM66	62,200.190	88.281674	54,911.37	54,013.46	0.00	897.91

# 5500 Supplemental Schedules

30 JUN 25

Page 13 of 506

## ◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>U.S. Government Securities</i>						
<b>United States - USD</b>						
FNMA POOL #AS8056 3% 10-01-2046 BEO C3138WH5S7	35,163.990	88.703658	31,191.75	30,704.07	0.00	487.68
FNMA POOL #AS8269 3% 11-01-2046 BEO C3138WJFK9	124,593.420	88.703728	110,519.01	109,015.31	0.00	1,503.70
FNMA POOL #AS9831 4% 06-01-2047 BEO C3138WK4R3	27,771.550	94.693741	26,297.92	25,956.46	0.00	341.46
FNMA POOL #AU0949 3.5% 08-01-2043 BEO C3138X0BT4	31,745.850	93.820416	29,784.09	29,023.15	0.00	760.94
FNMA POOL #AU2270 3% DUE 08-01-2043 REG C3138X1QY5	86,002.230	90.213566	77,585.68	75,850.20	0.00	1,735.48
FNMA POOL #AU3195 3% 08-01-2043 BEO C3138X2RR7	185,555.530	90.233888	167,433.97	163,638.77	0.00	3,795.20
FNMA POOL #AU3735 3% DUE 08-01-2043 REG C3138X3EH1	563,730.510	90.276091	508,913.87	497,153.61	0.00	11,760.26
FNMA POOL #AV0664 4.5% 12-01-2043 BEO C3138XBW26	24,877.940	98.373803	24,473.38	24,042.44	0.00	430.94
FNMA POOL #AV0692 4% 12-01-2043 BEO C3138XBW9	239,190.760	96.158893	230,003.19	224,389.38	0.00	5,613.81
FNMA POOL #AW2799 4.5% 03-01-2044 BEO C3138XSDD6	16,817.240	96.705989	16,263.28	16,058.36	0.00	204.92
FNMA POOL #BD2150 4.5% 06-01-2047 BEO C3140F9L86	15,309.750	97.006071	14,851.39	14,660.28	0.00	191.11
FNMA POOL #BE3702 4% 06-01-2047 BEO C3140FPDG1	47,728.680	94.709387	45,203.54	44,485.10	0.00	718.44
FNMA POOL #BE3767 3.5% 07-01-2047 BEO C3140FPFH7	43,869.770	92.111652	40,409.17	39,707.92	0.00	701.25
FNMA POOL #BF0214 3.5% 02-01-2052 BEO C3140FXGY2	590,678.960	92.319179	545,309.97	531,712.48	0.00	13,597.49
FNMA POOL #BF0394 4.5% 07-01-2051 BEO C3140FXNL2	557,607.790	97.428385	543,268.26	535,437.85	0.00	7,830.41
FNMA POOL #BH4019 4% 09-01-2047 C3140GSPD8	40,998.210	94.919103	38,915.13	38,356.10	0.00	559.03
FNMA POOL #BK3044 2.5% DUE 09-01-2050 BEO C3140HGL21	220,922.570	83.900293	185,354.68	182,003.59	0.00	3,351.09
FNMA POOL #BM1257 2.5% DUE 04-01-2037 REG C3140J5MF3	414,701.710	92.893892	385,232.56	372,278.69	0.00	12,953.87
FNMA POOL #BM3322 3% 12-01-2037 BEO C3140J7VQ5	377,970.520	94.120686	355,748.45	344,002.65	0.00	11,745.80
FNMA POOL #BM3392 4% 01-01-2048 BEO C3140J7XW0	24,817.010	94.971498	23,569.09	23,199.83	0.00	369.26
FNMA POOL #BM3484 3% 02-01-2048 BEO C3140J72S3	460,403.780	89.341653	411,332.35	402,013.28	0.00	9,319.07

# 5500 Supplemental Schedules

30 JUN 25

## ◆ Current Value of Assets and Liabilities

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<i>U.S. Government Securities</i>						
<b>United States - USD</b>						
FNMA POOL #BM3491 4.5% 01-01-2038 BEO C3140J72Z7	141,740.740	101.086946	143,281.39	139,147.73	0.00	4,133.66
FNMA POOL #BM5024 3% 11-01-2048 BEO C3140J9SN2	34,771.640	88.179416	30,661.43	30,243.90	0.00	417.53
FNMA POOL #BM5179 3% 07-01-2047 BEO C3140J9XH9	38,979.580	88.790855	34,610.30	34,045.76	0.00	564.54
FNMA POOL #BM5347 3.5% 05-01-2047 BEO C3140J95H0	53,714.750	92.262767	49,558.71	48,619.25	0.00	939.46
FNMA POOL #BN8330 3.5% 09-01-2049 C3140JRHG9	41,045.290	91.062720	37,376.96	36,793.92	0.00	583.04
FNMA POOL #BO2201 3.0% 09-01-2049 C3140JWNT3	96,620.150	87.481387	84,524.65	83,267.88	0.00	1,256.77
FNMA POOL #BO6164 3% DUE 01-01-2050 REG C3140K1Z66	19,441.400	87.597787	17,030.24	16,784.73	0.00	245.51
FNMA POOL #BO8947 3.0% DUE 01-01-2050 C3140K45H9	48,381.030	87.836147	42,496.03	41,770.31	0.00	725.72
FNMA POOL #BP2099 3.0% DUE 02-01-2050 C3140K9KM0	140,665.060	87.634954	123,271.76	121,444.08	0.00	1,827.68
FNMA POOL #BP6716 2.5% DUE 09-01-2050 C3140KEPA0	191,534.560	83.791819	160,490.29	157,733.22	0.00	2,757.07
FNMA POOL #BR4029 2.0% DUE 02-01-2051 REG C3140L2PP2	193,304.630	80.209417	155,048.52	153,361.44	0.00	1,687.08
FNMA POOL #BR4515 2.0% DUE 02-01-2051 REG C3140L3AR2	129,679.650	79.936911	103,661.91	102,485.94	0.00	1,175.97
FNMA POOL #BT0417 2.5% DUE 06-01-2051 BEO C3140LNPB7	120,621.270	83.472711	100,685.84	99,065.03	0.00	1,620.81
FNMA POOL #BU8667 4% 05-01-2052 BEO C3140MATZ7	172,404.170	93.022181	160,374.12	158,043.57	0.00	2,330.55
FNMA POOL #BV2558 5% 06-01-2052 BEO C3140MFZY2	255,292.790	98.472481	251,393.14	247,583.32	0.00	3,809.82
FNMA POOL #BV2634 4% 07-01-2052 BEO C3140MF4U4	73,202.710	93.181792	68,211.60	67,084.16	0.00	1,127.44
FNMA POOL #BV7959 5% 08-01-2052 BEO C3140MMZZ4	230,435.100	98.506862	226,994.39	223,412.85	0.00	3,581.54
FNMA POOL #BV8055 4.5% 09-01-2052 C3140MM5R5	245,558.100	95.830516	235,319.59	231,834.59	0.00	3,485.00
FNMA POOL #BW0036 4.5% 07-01-2052 BEO C3140MRBE6	110,450.910	96.341998	106,410.61	105,190.32	0.00	1,220.29
FNMA POOL #BW4908 6.0% 04-01-2053 C3140MWN28	142,461.160	101.803631	145,030.63	143,274.97	0.00	1,755.66
FNMA POOL #BW6232 5% 09-01-2052 BEO C3140MX4S0	301,148.610	98.481008	296,574.19	291,467.16	0.00	5,107.03

# 5500 Supplemental Schedules

30 JUN 25

## ◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>U.S. Government Securities</i>						
<b>United States - USD</b>						
FNMA POOL #BX1766 5% 11-01-2052 C3140N56C3	189,868.360	98.486178	186,994.09	183,602.01	0.00	3,392.08
FNMA POOL #BX5715 5.0% 02-01-2053 C3140NAK51	663,662.230	98.320151	652,513.71	641,991.35	0.00	10,522.36
FNMA POOL #CA2922 3.933% 12-01-2048 C3140QAG87	31,949.930	88.148115	28,163.26	27,769.64	0.00	393.62
FNMA POOL #CA3517 4.5% 05-01-2049 C3140QA4B3	28,732.940	96.992859	27,868.90	27,423.74	0.00	445.16
FNMA POOL #CA5221 3.5% 02-01-2050 C3140QCYT7	65,684.910	91.018676	59,785.54	58,881.47	0.00	904.07
FNMA POOL #CA5559 3.5% 04-01-2050 C3140QDE91	70,422.080	91.018470	64,097.10	63,105.91	0.00	991.19
FNMA POOL #CA5668 3% DUE 05-01-2050 BEO C3140QDJN5	102,115.860	87.524809	89,376.71	88,002.98	0.00	1,373.73
FNMA POOL #CA8817 2.0% DUE 02-01-2051 REG C3140QGY6	328,723.850	79.581787	261,604.31	259,042.65	0.00	2,561.66
FNMA POOL #CB3622 4% 05-01-2052 BEO C3140QPAY3	175,842.320	93.254962	163,981.69	161,196.68	0.00	2,785.01
FNMA POOL #FA1879 3% 04-01-2048 BEO C3140W2CR0	445,000.000	90.311851	401,887.74	398,553.12	0.00	3,334.62
FNMA POOL #FM0040 3% 10-01-2041 BEO C3140X3BJ6	49,833.390	90.657143	45,177.53	44,096.64	0.00	1,080.89
FNMA POOL #FM1000 3% 04-01-2047 BEO C3140X4DE3	174,778.290	88.709584	155,045.09	152,564.82	0.00	2,480.27
FNMA POOL #FM1370 3% 04-01-2046 BEO C3140X4QY5	19,436.650	89.765477	17,447.40	17,127.58	0.00	319.82
FNMA POOL #FM1467 3% 12-01-2047 BEO C3140X4TZ9	40,614.240	88.948898	36,125.92	35,564.31	0.00	561.61
FNMA POOL #FM1572 3% 09-01-2048 BEO C3140X4XA9	124,141.310	88.668059	110,073.69	108,363.38	0.00	1,710.31
FNMA POOL #FM1647 4% 07-01-2038 BEO C3140X4ZM1	72,328.450	98.405859	71,175.43	69,211.13	0.00	1,964.30
FNMA POOL #FM2239 3% 12-01-2048 BEO C3140X5PZ0	69,993.250	88.583984	62,002.81	61,043.01	0.00	959.80
FNMA POOL #FM2385 3% 09-01-2048 BEO C3140X5UK7	87,747.200	88.333587	77,510.25	76,374.78	0.00	1,135.47
FNMA POOL #FM2897 3% 02-01-2048 BEO C3140X6GF2	75,637.730	88.936852	67,269.82	66,123.76	0.00	1,146.06
FNMA POOL #FM2915 3% 11-01-2048 BEO C3140X6GZ8	40,230.250	88.863674	35,750.08	35,171.48	0.00	578.60
FNMA POOL #FM3079 4% 02-01-2043 BEO C3140X6M57	536,668.270	96.523739	518,012.28	506,488.38	0.00	11,523.90

# 5500 Supplemental Schedules

30 JUN 25

## ◆ Current Value of Assets and Liabilities

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<i>U.S. Government Securities</i>						
<b>United States - USD</b>						
FNMA POOL #FM3249 3% 03-01-2050 BEO C3140X6TF8	113,184.470	88.498172	100,166.19	98,127.33	0.00	2,038.86
FNMA POOL #FM3619 FIXED 4.5% DUE 01-01-2050 BEO C3140X7AV1	41,824.650	97.219646	40,661.78	39,578.62	0.00	1,083.16
FNMA POOL #FM4334 3% 04-01-2050 BEO C3140X7Y86	88,482.130	87.835589	77,718.80	76,391.49	0.00	1,327.31
FNMA POOL #FM5316 2% 12-01-2050 BEO C3140X84A2	142,836.850	79.981908	114,243.64	112,704.45	0.00	1,539.19
FNMA POOL #FM5923 3.5% 03-01-2048 BEO C3140X9SM8	187,051.590	91.724224	171,571.62	169,085.94	0.00	2,485.68
FNMA POOL #FM6111 2.5% 01-01-2051 BEO C3140X9YH2	107,889.130	83.749287	90,356.38	89,080.07	0.00	1,276.31
FNMA POOL #FM6672 2.5% 03-01-2051 BEO C3140XAMW9	103,219.930	83.250083	85,930.68	84,881.03	0.00	1,049.65
FNMA POOL #FM7151 2% 05-01-2051 BEO C3140XA5M0	117,820.980	79.972795	94,224.73	93,367.27	0.00	857.46
FNMA POOL #FM7189 2.5% 05-01-2051 BEO C3140XA7B2	119,718.320	84.122466	100,710.00	99,231.75	0.00	1,478.25
FNMA POOL #FM7592 3.5% 03-01-2050 BEO C3140XBNJ5	210,658.850	91.055036	191,815.49	188,855.93	0.00	2,959.56
FNMA POOL #FM7607 3% 04-01-2038 BEO C3140XBNZ9	391,754.310	96.207871	376,898.48	367,114.01	0.00	9,784.47
FNMA POOL #FM7738 2.5% 06-01-2051 BEO C3140XBS43	200,174.460	83.748431	167,642.97	165,274.57	0.00	2,368.40
FNMA POOL #FM8178 2.5% 07-01-2051 BEO C3140XCCQ9	141,919.670	83.312058	118,236.20	116,446.97	0.00	1,789.23
FNMA POOL #FM8360 2.5% 08-01-2051 BEO C3140XCJE9	193,512.250	83.990981	162,532.84	160,276.29	0.00	2,256.55
FNMA POOL #FM8422 2.5% 08-01-2051 BEO C3140XCLC0	248,793.790	82.921988	206,304.76	204,176.15	0.00	2,128.61
FNMA POOL #FM8442 2.5% 08-01-2051 BEO C3140XCLY2	218,828.360	83.244601	182,162.80	179,324.77	0.00	2,838.03
FNMA POOL #FM8821 3% 09-01-2051 BEO C3140XCYT9	119,527.460	87.321072	104,372.66	102,709.91	0.00	1,662.75
FNMA POOL #FN CA6291 3% DUE 07-01-2050 REG C3140QD7D0	66,033.150	87.421195	57,726.97	56,770.68	0.00	956.29
FNMA POOL #FS0121 2% 01-01-2052 BEO C3140XFD32	265,027.560	79.903751	211,766.96	209,206.25	0.00	2,560.71
FNMA POOL #FS1203 3% 01-01-2048 BEO C3140XGKR9	764,642.450	89.097151	681,274.64	668,492.85	0.00	12,781.79
FNMA POOL #FS1550 2.5% 07-01-2051 BEO C3140XGWL9	134,601.030	83.799888	112,795.51	110,861.03	0.00	1,934.48

# 5500 Supplemental Schedules

30 JUN 25

## ◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>U.S. Government Securities</i>						
<b>United States - USD</b>						
FNMA POOL #FS2119 4% 03-01-2046 BEO C3140XHK97	540,510.480	96.517984	521,689.82	510,095.07	0.00	11,594.75
FNMA POOL #FS2535 2.5% 08-01-2052 BEO C3140XHY92	238,010.970	82.952055	197,434.99	194,897.88	0.00	2,537.11
FNMA POOL #FS2603 4.5% 08-01-2052 BEO C3140XH3M7	230,941.330	95.706653	221,026.22	218,034.98	0.00	2,991.24
FNMA POOL #FS3298 2.5% 10-01-2051 BEO C3140XJUY7	73,492.430	82.953975	60,964.89	60,082.62	0.00	882.27
FNMA POOL #FS3389 3% 08-01-2048 BEO C3140XJXT5	390,504.140	88.313164	344,866.56	339,369.23	0.00	5,497.33
FNMA POOL #FS3446 3% 05-01-2042 BEO C3140XJZL0	631,591.350	91.077726	575,239.04	558,658.09	0.00	16,580.95
FNMA POOL #FS3462 2.5% 09-01-2042 BEO C3140XJZ48	312,267.110	89.793836	280,396.62	272,565.61	0.00	7,831.01
FNMA POOL #FS3569 3% 02-01-2052 BEO C3140XJ6F5	47,800.290	86.721909	41,453.32	40,727.29	0.00	726.03
FNMA POOL #FS3642 5% 11-01-2052 BEO C3140XKBL3	124,145.730	98.475837	122,253.55	120,157.88	0.00	2,095.67
FNMA POOL #FS4084 2.5% 02-01-2042 BEO C3140XKRE2	713,079.830	89.638534	639,194.31	621,087.84	0.00	18,106.47
FNMA POOL #FS4110 2.5% 03-01-2052 BEO C3140XKR85	500,197.740	83.307263	416,701.05	410,547.76	0.00	6,153.29
FNMA POOL #FS4190 5% 04-01-2053 BEO C3140XKUQ1	165,142.880	98.382965	162,472.46	159,625.43	0.00	2,847.03
FNMA POOL #FS4357 5.5% 04-01-2053 BEO C3140XKZX1	266,288.280	100.862637	268,585.38	263,411.71	0.00	5,173.67
FNMA POOL #FS4537 3% 12-01-2047 BEO C3140XLB4	786,833.180	90.207316	709,781.09	694,025.31	0.00	15,755.78
FNMA POOL #FS4874 5.5% 06-01-2053 BEO C3140XLMY1	565,515.260	100.862686	570,393.88	558,903.34	0.00	11,490.54
FNMA POOL #FS5235 5.5% 07-01-2053 BEO C3140XLY93	288,642.370	100.245952	289,352.29	284,801.93	0.00	4,550.36
FNMA POOL #FS5673 4% 02-01-2053 BEO C3140XMJT4	354,695.540	93.117296	330,282.90	324,939.57	0.00	5,343.33
FNMA POOL #FS5846 2.5% 09-01-2052 BEO C3140XMP83	123,084.860	83.046641	102,217.84	101,006.02	0.00	1,211.82
FNMA POOL #FS5953 6% 10-01-2043 BEO C3140XMTK2	408,241.690	102.385535	417,980.44	412,971.86	0.00	5,008.58
FNMA POOL #FS6288 5.5% 10-01-2053 BEO C3140XM7A8	30,974.700	100.479184	31,123.13	30,652.13	0.00	471.00
FNMA POOL #FS6471 3% 05-01-2052 BEO C3140XNFM1	49,244.980	86.701128	42,695.95	41,946.68	0.00	749.27

# 5500 Supplemental Schedules

30 JUN 25

## ◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>U.S. Government Securities</i>						
<b>United States - USD</b>						
FNMA POOL #FS6838 5.5% 11-01-2053 BEO C3140XNS47	84,429.450	100.121797	84,532.28	83,297.75	0.00	1,234.53
FNMA POOL #FS6909 4% 08-01-2049 BEO C3140XNVB7	446,305.450	95.051130	424,218.37	424,914.18	0.00	-695.81
FNMA POOL #FS7228 3.0% 08-01-2049 C3140XPA66	518,824.640	90.207779	468,020.18	457,544.90	0.00	10,475.28
FNMA POOL #FS7252 5% 11-01-2053 BEO C3140XPBW8	427,645.460	98.217929	420,024.51	413,357.31	0.00	6,667.20
FNMA POOL #FS7907 6% 05-01-2044 BEO C3140XPYD5	537,490.840	103.924611	558,585.26	554,035.52	0.00	4,549.74
FNMA POOL #FS8139 2% 04-01-2047 BEO C3140XQBH9	597,980.730	81.489187	487,289.64	487,541.22	0.00	-251.58
FNMA POOL #FS8824 3% 06-01-2052 BEO C3140XQYW1	90,035.930	86.691060	78,053.10	81,348.92	0.00	-3,295.82
FNMA POOL #FS9641 3.5% 07-01-2050 BEO C3140XRWB7	264,985.180	93.106571	246,718.61	242,927.24	0.00	3,791.37
FNMA POOL #FS9735 6% 04-01-2044 BEO C3140XRY90	459,272.250	102.385359	470,227.54	470,538.81	0.00	-311.27
FNMA POOL #MA0494 5% 08-01-2030 BEO C31417YRQ2	102,827.250	101.564422	104,435.90	102,810.72	0.00	1,625.18
FNMA POOL #MA0792 4.5% 07-01-2031 BEO C31417Y3A3	174,251.940	100.430080	175,001.36	171,678.72	0.00	3,322.64
FNMA POOL #MA1926 4.5% 06-01-2044 BEO C31418BD86	9,022.780	97.962219	8,838.92	8,719.74	0.00	119.18
FNMA POOL #MA2737 3% DUE 09-01-2046 BEO C31418CBF0	55,355.000	88.827410	49,170.41	48,080.61	0.00	1,089.80
FNMA POOL #MA2771 3% 10-01-2046 BEO C31418CCH5	65,757.550	88.786289	58,383.69	57,434.24	0.00	949.45
FNMA POOL #MA2819 4% 11-01-2036 BEO C31418CDZ4	121,890.800	98.827198	120,461.26	117,481.12	0.00	2,980.14
FNMA POOL #MA2833 3% 12-01-2046 BEO C31418CEF7	655,011.780	88.703647	581,019.34	571,762.66	0.00	9,256.68
FNMA POOL #MA2914 4% 02-01-2037 BEO C31418CGY4	71,181.290	98.761351	70,299.60	68,545.12	0.00	1,754.48
FNMA POOL #MA2937 4% 03-01-2037 BEO C31418CHP2	40,844.810	98.744406	40,331.97	39,329.04	0.00	1,002.93
FNMA POOL #MA3182 3.5% 11-01-2047 BEO C31418CRC0	43,294.730	91.935901	39,803.40	39,160.34	0.00	643.06
FNMA POOL #MA3210 3.5% 12-01-2047 BEO C31418CR89	47,853.970	91.801694	43,930.76	43,062.20	0.00	868.56
FNMA POOL #MA3211 4% DUE 12-01-2047 BEO C31418CR97	5,398.370	94.909434	5,123.56	5,045.28	0.00	78.28

# 5500 Supplemental Schedules

30 JUN 25

## ◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>U.S. Government Securities</i>						
<b>United States - USD</b>						
FNMA POOL #MA3440 3.5% 08-01-2038 BEO C31418CZE7	39,563.530	96.181025	38,052.61	37,016.52	0.00	1,036.09
FNMA POOL #MA3992 3.5% 04-01-2050 BEO C31418DNJ7	295,031.530	91.018454	268,533.14	263,914.64	0.00	4,618.50
FNMA POOL #MA4048 3% 06-01-2050 BEO C31418DQA3	38,407.770	87.587259	33,640.31	33,112.84	0.00	527.47
FNMA POOL #MA4121 3% 09-01-2050 BEO C31418DSK9	215,258.020	87.483437	188,315.11	185,174.90	0.00	3,140.21
FNMA POOL #MA4160 3% 10-01-2050 BEO C31418DTS1	198,211.920	87.441877	173,320.22	170,306.09	0.00	3,014.13
FNMA POOL #MA4171 3.5% 10-01-2050 BEO C31418DT51	111,176.150	91.890822	102,160.68	100,515.96	0.00	1,644.72
FNMA POOL #MA4237 2% DUE 01-01-2051 BEO C31418DV74	137,666.860	79.728185	109,759.29	108,926.83	0.00	832.46
FNMA POOL #MA4256 2.5% 02-01-2051 BEO C31418DWS7	76,690.500	83.489192	64,028.28	62,965.72	0.00	1,062.56
FNMA POOL #MA4282 2.5% 03-01-2051 BEO C31418DXL1	95,944.040	83.403038	80,020.24	78,994.07	0.00	1,026.17
FNMA POOL #MA4306 2.5% 04-01-2051 BEO C31418DYC0	257,036.060	83.495150	214,612.64	211,476.00	0.00	3,136.64
FNMA POOL #MA4307 3% 04-01-2051 BEO C31418DYD8	256,604.680	87.224524	223,822.21	219,737.69	0.00	4,084.52
FNMA POOL #MA4326 2.5% 05-01-2051 BEO C31418DYY2	385,723.840	83.289566	321,267.71	317,092.00	0.00	4,175.71
FNMA POOL #MA4356 2.5% 06-01-2051 BEO C31418DZW5	544,988.140	83.461316	454,854.27	447,735.19	0.00	7,119.08
FNMA POOL #MA4357 3% 06-01-2051 BEO C31418DZX3	425,314.470	87.076192	370,347.64	363,500.93	0.00	6,846.71
FNMA POOL #MA4399 2.5% 08-01-2051 BEO C31418D3H3	610,915.400	83.196036	508,257.40	501,579.37	0.00	6,678.03
FNMA POOL #MA4401 3.5% 08-01-2051 BEO C31418D3K6	50,606.050	90.722252	45,910.95	45,132.60	0.00	778.35
FNMA POOL #MA4466 2.5% 11-01-2051 BEO C31418D6C1	533,802.410	83.007420	443,095.61	437,854.48	0.00	5,241.13
FNMA POOL #MA4468 3.5% 11-01-2051 BEO C31418D6E7	303,250.920	90.355030	274,002.46	270,450.43	0.00	3,552.03
FNMA POOL #MA4492 2% DUE 12-01-2051 BEO C31418D7E6	832,662.450	79.398514	661,121.61	652,904.09	0.00	8,217.52
FNMA POOL #MA4493 2.5% 12-01-2051 BEO C31418D7F3	542,210.740	83.075776	450,445.78	444,483.35	0.00	5,962.43
FNMA POOL #MA4548 2.5% DUE 02-01-2052 BEO C31418EBS8	359,594.910	83.177525	299,102.15	294,613.07	0.00	4,489.08

# 5500 Supplemental Schedules

30 JUN 25

## ◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>U.S. Government Securities</i>						
<b>United States - USD</b>						
FNMA POOL #MA4570 2% 03-01-2042 BEO C31418ECG3	640,166.510	85.893581	549,861.94	534,929.49	0.00	14,932.45
FNMA POOL #MA4578 2.5% DUE 04-01-2052 BEO C31418ECQ1	919,487.910	83.130242	764,372.52	763,421.20	0.00	951.32
FNMA POOL #MA4587 2.5% 04-01-2042 BEO C31418ECZ1	697,557.820	87.942305	613,448.43	601,643.32	0.00	11,805.11
FNMA POOL #MA4598 2.5% DUE 04-01-2052 BEO C31418EDC1	109,539.570	83.130364	91,060.64	94,888.70	0.00	-3,828.06
FNMA POOL #MA4600 3.5% 05-01-2052 BEO C31418EDE7	96,604.060	90.200011	87,136.87	85,564.64	0.00	1,572.23
FNMA POOL #MA4624 3% 06-01-2052 BEO C31418ED64	216,201.380	86.611090	187,254.37	186,034.58	0.00	1,219.79
FNMA POOL #MA4632 3% 06-01-2042 BEO C31418EEE6	462,904.710	90.433904	418,622.80	410,027.29	0.00	8,595.51
FNMA POOL #MA4644 4% 05-01-2052 BEO C31418EE55	85,494.850	93.177052	79,661.58	78,369.20	0.00	1,292.38
FNMA POOL #MA4653 3% 07-01-2052 BEO C31418EE30	923,380.880	86.610658	799,746.26	795,025.85	0.00	4,720.41
FNMA POOL #MA4656 4.5% 07-01-2052 BEO C31418EE63	100,659.170	95.827046	96,458.71	95,033.76	0.00	1,424.95
FNMA POOL #MA4730 3% 09-01-2052 BEO C31418EHG8	120,626.920	86.659626	104,534.84	102,715.11	0.00	1,819.73
FNMA POOL #MA4733 4.5% 09-01-2052 BEO C31418EHK9	220,850.180	95.834038	211,649.65	208,376.47	0.00	3,273.18
FNMA POOL #MA4768 2.5% 09-01-2052 BEO C31418EJN1	67,401.420	83.044384	55,973.09	55,932.67	0.00	40.42
FNMA POOL #MA4782 3.5% 10-01-2052 BEO C31418EJ43	91,363.070	90.184193	82,395.05	80,901.82	0.00	1,493.23
FNMA POOL #MA4785 5% 10-01-2052 BEO C31418EJ76	232,600.500	98.486201	229,079.40	225,200.81	0.00	3,878.59
FNMA POOL #MA4805 4.5% 11-01-2052 BEO C31418EKT6	248,287.330	95.841273	237,961.74	234,190.64	0.00	3,771.10
FNMA POOL #MA4842 5.5% 12-01-2052 BEO C31418ELY4	377,146.400	100.289188	378,237.06	372,153.59	0.00	6,083.47
FNMA POOL #MA4868 5% 01-01-2053 BEO C31418EMS6	577,715.510	98.486198	568,970.04	559,143.14	0.00	9,826.90
FNMA POOL #MA4918 5% 02-01-2053 BEO C31418EPC8	757,706.950	98.341962	745,143.88	733,035.62	0.00	12,108.26
FNMA POOL #MA4919 5.5% 02-01-2053 BEO C31418EPD6	214,597.150	100.250580	215,134.89	211,808.90	0.00	3,325.99
FNMA POOL #MA4941 5.5% 03-01-2053 BEO C31418EP38	241,962.990	100.211942	242,475.81	238,871.18	0.00	3,604.63

# 5500 Supplemental Schedules

30 JUN 25

## ◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>U.S. Government Securities</i>						
<b>United States - USD</b>						
FNMA POOL #MA4978 5% 04-01-2053 BEO C31418EQ86	2,658,264.970	98.326051	2,613,766.97	2,571,298.49	0.00	42,468.48
FNMA POOL #MA5010 5.5% 05-01-2053 BEO C31418ER85	244,108.250	100.160429	244,499.87	240,857.09	0.00	3,642.78
FNMA POOL #MA5038 5% 06-01-2053 BEO C31418ES43	419,417.410	98.217949	411,943.18	405,404.40	0.00	6,538.78
FNMA POOL #MA5040 6% 06-01-2053 BEO C31418ES68	95,874.290	101.820536	97,619.72	96,303.82	0.00	1,315.90
FNMA POOL #MA5071 5% 07-01-2053 BEO C31418ET59	157,621.760	98.255897	154,872.67	152,827.28	0.00	2,045.39
FNMA POOL #MA5073 6% 07-01-2053 BEO C31418ET75	195,519.950	101.797510	199,034.44	196,220.82	0.00	2,813.62
FNMA POOL #MA5106 5% 08-01-2053 BEO C31418EU81	162,730.290	98.254220	159,889.38	157,335.18	0.00	2,554.20
FNMA POOL #MA5107 5.5% 08-01-2053 BEO C31418EU99	142,444.050	100.132349	142,632.57	140,507.05	0.00	2,125.52
FNMA POOL #MA5108 6% 08-01-2053 BEO C31418EVA5	331,534.440	101.797516	337,493.82	332,623.45	0.00	4,870.37
FNMA POOL #MA5127 4% 08-01-2053 BEO C31418EVV9	1,504,385.290	93.083108	1,400,328.58	1,376,886.77	0.00	23,441.81
FNMA POOL #MA5138 5.5% 09-01-2053 BEO C31418EV80	431,754.810	100.140081	432,359.62	425,883.47	0.00	6,476.15
FNMA POOL #MA5164 5% 10-01-2053 BEO C31418EW22	202,645.160	98.341680	199,284.65	198,623.93	0.00	660.72
FNMA POOL #MA5165 5.5% 10-01-2053 BEO C31418EW30	148,684.900	100.108920	148,846.85	146,662.98	0.00	2,183.87
FNMA POOL #MA5215 5.5% 12-01-2053 BEO C31418EYM6	139,381.430	100.083158	139,497.34	137,486.23	0.00	2,011.11
FNMA POOL #MA5216 6% 12-01-2053 BEO C31418EYN4	279,978.480	101.751482	284,882.25	280,841.84	0.00	4,040.41
FNMA POOL #MA5217 6.5% 12-01-2053 BEO C31418EYP9	113,713.000	103.285116	117,448.60	115,771.45	0.00	1,677.15
FNMA POOL #MA5271 5.5% 02-01-2054 BEO C31418E2D1	135,795.280	100.031649	135,838.26	134,203.94	0.00	1,634.32
FNMA POOL #MA5272 6% 02-01-2054 BEO C31418E2E9	419,790.030	101.716974	426,997.72	424,479.89	0.00	2,517.83
FNMA POOL #MA5389 6% 06-01-2054 BEO C31418E7B0	138,028.010	101.675999	140,341.36	138,439.55	0.00	1,901.81
FNMA POOL #MA5445 6% 08-01-2054 BEO C31418FBP1	73,977.790	101.676032	75,217.68	75,330.25	0.00	-112.57
FNMA POOL #MA5498 6% 10-01-2054 BEO C31418FDC8	430,289.290	101.646751	437,375.08	436,071.33	0.00	1,303.75

# 5500 Supplemental Schedules

30 JUN 25

## ◆ Current Value of Assets and Liabilities

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<i>U.S. Government Securities</i>						
<b>United States - USD</b>						
FNMA POOL #SD8323 5.0% 05-01-2053 C3132DWG80	7,852,756.390	98.217946	7,712,816.03	7,590,774.29	0.00	122,041.74
FNMA POOL #256152 6% 03-01-2036 BEO C31371MQD2	1,542.120	104.828807	1,616.59	1,576.05	0.00	40.54
FNMA POOL #3140MMZB7 4% DUE 08-01-2052 REG C3140MMZB7	222,993.140	93.197449	207,823.92	204,086.76	0.00	3,737.16
FNMA POOL #540206 ADJ RT DUE 05-01-2030 REG C31385CDK6	2,567.250	100.402347	2,577.58	2,575.76	0.00	1.82
FNMA POOL #544860 ADJ RT DUE 09-01-2034 BEO C31385HJD5	523.970	99.198308	519.77	521.38	0.00	-1.61
FNMA POOL #725229 6% 03-01-2034 BEO C31402CVW9	72,683.520	103.637317	75,327.25	73,890.75	0.00	1,436.50
FNMA POOL #725407 6.5% 01-01-2034 BEO C31402C3Q3	7,290.880	103.458333	7,543.02	7,421.40	0.00	121.62
FNMA POOL #735643 5.421% 08-01-2042 BEO C31402RHU6	10,587.510	100.595543	10,650.56	10,477.76	0.00	172.80
FNMA POOL #837329 6.168% 09-01-2035 BEO C31407QHE9	8,808.900	101.846196	8,971.53	8,917.59	0.00	53.94
FNMA POOL #841068 ADJ RT DUE 11-01-2034 BEO SB0MJ1W3	16,306.320	103.933658	16,947.75	16,802.28	0.00	145.47
FNMA POOL #844214 5.89% 11-01-2035 BEO C31407X3X7	3,905.710	101.637662	3,969.67	3,894.33	0.00	75.34
FNMA POOL #890310 4.5% 12-01-2040 BEO C31410LDP4	12,570.520	99.680131	12,530.31	12,210.77	0.00	319.54
FNMA POOL #914019 6% 02-01-2037 BEO C31411SPC4	1,641.190	102.527020	1,682.66	1,655.32	0.00	27.34
FNMA POOL #970770 5.5% 11-01-2038 BEO SB3LM782	27,425.860	102.228991	28,037.18	27,526.61	0.00	510.57
FNMA POOL BM5784 3.5% 05-01-2047 REG C3140JANA2	55,837.020	92.283243	51,528.21	50,540.11	0.00	988.10
FNMA POOL CA3683 4.5% 06-01-2049 REG C3140QBCV8	14,033.340	97.075285	13,622.90	13,393.96	0.00	228.94
FNMA POOL# CB5906 5.5% 03-01-2053 C3140QRR47	231,617.950	100.322625	232,365.21	229,022.25	0.00	3,342.96
FNMA POOL#CB6031 5.0% 04-01-2053 C3140QRVZ3	71,570.610	98.376502	70,408.66	69,378.36	0.00	1,030.30
FNMA POOL#CB6201 6.0% 05-01-2053 C3140QR3K7	413,994.920	101.848523	421,647.71	415,636.99	0.00	6,010.72
FNMA REMIC SER 13-6 CL SB FLTG 02-25-2043 REG C3136ABT94	305,528.830	11.182720	34,166.43	36,388.58	0.00	-2,222.15
FNMA REMIC TR 2012-80 CL-DB 3.5% 08-25-2042 C3136A7WD0	520,907.180	94.642530	492,999.73	477,732.44	0.00	15,267.29

# 5500 Supplemental Schedules

30 JUN 25

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<i>U.S. Government Securities</i>						
<b>United States - USD</b>						
FNMA REMIC TR 2021-66 CL-WA VAR 5.50261%08-25-2049 C3136BG5Z0	117,302.470	102.777820	120,560.92	118,181.08	0.00	2,379.84
FNMA SER 2019-M1 CL A2 FLTG 01-25-2028 REG C3136B3XY1	223,151.900	98.430740	219,650.07	212,990.37	0.00	6,659.70
FNMA SER 2019-M4 CL A2 3.61% 02-25-2031 REG C3136B35Z9	361,497.130	96.807300	349,955.61	339,792.61	0.00	10,163.00
FNMA SER 21-M17 CL A2 1.714% 06-25-2031 C3136BGFQ9	340,000.000	86.575420	294,356.43	276,670.51	0.00	17,685.92
FNMA SINGLE FAMILY MORTGAGE 0.0% 30 YEARS SETTLES AUGUST SB3MY3N4	1,400,000.000	97.943141	1,371,203.97	1,357,890.63	0.00	13,313.34
FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEARS SETTLES AUGUST SBJXBKZ7	-2,300,000.000	82.920501	-1,907,171.52	-1,893,277.34	0.00	-13,894.18
FNMA SINGLE FAMILY MORTGAGE 2% 30 YEARS SETTLES AUGUST SBMF70G5	1,000,000.000	79.185635	791,856.35	785,585.94	0.00	6,270.41
FNMA SINGLE FAMILY MORTGAGE 3.0% MAT 30 YEARS SETTLES JULY SB87DSZ8	14,300,000.000	86.514054	12,371,509.72	12,129,835.94	0.00	241,673.78
FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES JULY SB8DM4S4	20,800,000.000	95.642148	19,893,566.78	19,729,898.23	0.00	163,668.55
FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES AUGUST SB3YV6G7	10,100,000.000	95.610898	9,656,700.70	9,563,441.41	0.00	93,259.29
FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES AUGUST SB8184D9	2,900,000.000	92.960963	2,695,867.93	2,666,703.13	0.00	29,164.80
FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JULY SB01DWZ6	8,100,000.000	97.990016	7,937,191.30	7,795,617.19	0.00	141,574.11
FNMA SMBS TR 000418 CL C 24 4 I/O DUE 08-01-2043 C31395Q3Q1	323,924.920	18.338797	59,403.93	60,409.01	0.00	-1,005.08
FNMA SR 23-M5 CL A2 VAR 07-25-2033 C3136BQCP2	400,000.000	98.699570	394,798.28	383,648.12	0.00	11,150.16
FNMA 2.5% DUE 08-01-2051 C3140QLPS9	287,121.300	83.199780	238,884.29	239,207.99	0.00	-323.70
FNMA 3% 05-01-2050 C3140QDJQ8	73,345.330	87.411131	64,111.98	63,064.73	0.00	1,047.25
FNMA 3% 08-01-2050 C3140KKF66	47,951.870	87.504251	41,959.92	41,250.48	0.00	709.44
FNMA 30 YEAR PASS-THROUGHS 0.0% 30 YEARSSETTLES AUGUST SB242782	3,200,000.000	103.103130	3,299,300.16	3,279,000.00	0.00	20,300.16
FNMA 30 YEAR PASS-THROUGHS 5.5% 30 YEARS SETTLES AUGUST SB1Y9BZ1	4,400,000.000	99.902903	4,395,727.73	4,376,453.13	0.00	19,274.60
FNMA 30 YEAR PASS-THROUGHS 6% 30 YEARS SETTLES AUGUST SB242726	2,200,000.000	101.522440	2,233,493.68	2,221,140.63	0.00	12,353.05
FNMA 4.5% 10-01-2047 C3140Q7TR8	31,487.260	97.321983	30,644.03	30,260.09	0.00	383.94

# 5500 Supplemental Schedules

30 JUN 25

## ◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>U.S. Government Securities</i>						
<b>United States - USD</b>						
FNMA-DEB-PRIN-STRIPS PRIN PMT ON 0.00 DEB 2037 DUE 07-15-2037 REG C31358DJP0	570,000.000	57.086427	325,392.63	299,081.04	0.00	26,311.59
FREDDIE MAC FR QF2807 5% 11-01-2052 C3133BQDL7	307,000.140	98.465667	302,289.74	296,994.39	0.00	5,295.35
FREDDIE MAC FR SD1538 3% 12-01-2050 C3132DNNV75	382,763.870	88.671638	339,402.99	331,803.27	0.00	7,599.72
FREDDIE MAC POOL #G08779 3.5% 09-01-2047BEO C3128MJ2M1	55,720.310	92.119761	51,329.42	50,443.25	0.00	886.17
FREDDIE MAC POOL FR SC0458 3.50% 3.5% 10-01-2043 C3132D9QK3	377,406.230	92.663335	349,717.20	340,483.77	0.00	9,233.43
GNMA GNMA # 787516 4.5% 12-20-2051 C3622ADGZ5	995,704.480	97.235474	968,177.97	959,921.38	0.00	8,256.59
GNMA I & II - SINGLE ISSUER GOLD POOL# AB2158 4 08-20-2042 C36178MMF5	22,585.160	95.131074	21,485.51	21,430.43	0.00	55.08
GNMA II JUMBOS 4 30 YEARS SETTLES JUL SBJXBM95	2,283,000.000	92.962029	2,122,323.12	2,087,964.02	0.00	34,359.10
GNMA POOL #MA5399 4.5% 08-20-2048 BEO SBD9MJZ5	377,855.450	97.413593	368,082.57	363,547.50	0.00	4,535.07
GNMA POOL #MA8492 6% 12-20-2052 BEO C36179XNH5	151,246.020	102.216418	154,598.26	151,971.76	0.00	2,626.50
GNMA POOL #MA9017 5.5% 07-20-2053 BEO C36179YAS3	129,479.460	100.644893	130,314.46	128,518.91	0.00	1,795.55
GNMA POOL #MA9241 5.5% 10-20-2053 C36179YHS6	65,642.610	100.595716	66,033.65	65,686.23	0.00	347.42
GNMA POOL #MA9304 5% 11-20-2053 BEO C36179YKR4	293,503.930	98.521491	289,164.45	289,190.97	0.00	-26.52
GNMA POOL #MA9361 5% 12-20-2053 BEO C36179YMJ0	79,268.620	98.331446	77,945.98	77,965.03	0.00	-19.05
GNMA POOL #MA9539 4.5% 03-20-2054 BEO C36179YS47	28,654.980	95.824154	27,458.39	27,007.33	0.00	451.06
GNMA POOL #MA9541 5.5% 03-20-2054 BEO C36179YS62	132,918.510	100.408624	133,461.65	132,472.04	0.00	989.61
GNMA POOL #MA9603 4.5% 04-20-2054 BEO C36179YU44	251,316.970	95.813840	240,796.44	244,935.92	0.00	-4,139.48
GNMA POOL #MA9605 5.5% 04-20-2054 C36179YU69	72,103.270	100.349637	72,355.37	72,024.44	0.00	330.93
GNMA POOL #MA9722 4% 06-20-2054 BEO C36179YYT5	495,782.970	93.070352	461,426.96	458,141.46	0.00	3,285.50
GNMA POOL #MA9780 6% 07-20-2054 BEO C36179Y2M5	129,599.740	101.684338	131,782.64	130,652.79	0.00	1,129.85
GNMA POOL #MA9906 5.5% 09-20-2054 BEO C36180AAF0	71,696.330	100.266698	71,887.54	71,690.73	0.00	196.81

# 5500 Supplemental Schedules

30 JUN 25

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Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>U.S. Government Securities</i>						
<b>United States - USD</b>						
GNMA POOL #479294 SER 2030 8.5% DUE 04-15-2030 REG C36209RNRK5	254.370	100.591385	255.87	255.24	0.00	0.63
GNMA POOL #508398 SER 2030 8.5% DUE 11-15-2030 REG C36211BX33	593.170	100.143956	594.02	591.13	0.00	2.89
GNMA POOL #525972 SER 2030 8.5% DUE 08-15-2030 REG C36211XJR8	2,694.490	100.151874	2,698.58	2,685.72	0.00	12.86
GNMA POOL #530145 SER 2030 8.5% DUE 10-15-2030 REG C36212C5E7	226.660	100.536527	227.88	228.70	0.00	-0.82
GNMA POOL #552228 SER 2031 5.5% DUE 12-15-2031 REG C36213EPM2	1,411.440	102.276995	1,443.58	1,440.20	0.00	3.38
GNMA POOL #552308 SER 2032 5.5% DUE 01-15-2032 REG C36213ER57	3,768.830	102.085208	3,847.42	3,814.14	0.00	33.28
GNMA POOL #570530 SER 2032 5.5% DUE 01-15-2032 REG C36200RY30	7,148.620	102.921849	7,357.49	7,276.57	0.00	80.92
GNMA POOL #582953 SER 2032 5.5% DUE 02-15-2032 REG C36201GTJ4	1,004.680	100.255605	1,007.25	1,004.19	0.00	3.06
GNMA POOL #645331 6% 08-15-2038 BEO C36292C4Q4	24,550.050	103.747446	25,470.05	25,083.20	0.00	386.85
GNMA POOL #655274 6% 11-15-2036 BEO C36294N6K9	2,601.410	104.709211	2,723.92	2,676.17	0.00	47.75
GNMA POOL #656227 SER 2036 6% DUE 08-15-2036 REG C36294QA43	18,333.590	103.106652	18,903.15	18,589.41	0.00	313.74
GNMA POOL #659610 SER 2036 6% DUE 08-15-2036 REG C36294TYF6	125.160	102.696285	128.53	126.62	0.00	1.91
GNMA POOL #675646 6% 11-15-2038 BEO C36295NTB3	953.310	102.849793	980.48	966.60	0.00	13.88
GNMA POOL #699551 6% 11-15-2038 BEO C36296SEY7	14,086.490	104.891965	14,775.60	14,492.11	0.00	283.49
GNMA POOL #745275 6% 02-15-2039 BEO C3620C06L7	2,822.520	101.054248	2,852.28	2,837.89	0.00	14.39
GNMA POOL #782121 6% 10-15-2036 BEO C36241KLA4	15,348.800	105.005970	16,117.16	15,831.46	0.00	285.70
GNMA POOL #782195 6% 10-15-2037 BEO C36241KNL8	700.070	105.025421	735.25	722.16	0.00	13.09
GNMA POOL #782331 6% 04-15-2038 BEO C36241KSU3	581.880	105.006738	611.01	600.17	0.00	10.84
GNMA POOL #784052 5.5% 07-20-2044 BEO C3622A2QD7	98,357.010	102.152702	100,474.34	100,737.20	0.00	-262.86
GNMA POOL #784571 3.5% 06-15-2048 BEO C3622A3CG3	332,122.490	93.384235	310,150.05	306,011.40	0.00	4,138.65
GNMA POOL #787568 3.5% 04-20-2048 BEO C3622ADJM1	564,805.280	91.824783	518,631.22	525,092.44	0.00	-6,461.22

# 5500 Supplemental Schedules

30 JUN 25

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<i>U.S. Government Securities</i>						
<b>United States - USD</b>						
GNMA REMIC PASSTHRU CTF SER 2015-H09 CL FA FLTG RT DUE 04-20-2065 C38375UWE6	720,906.980	100.009710	720,976.98	718,701.44	0.00	2,275.54
GNMA REMIC SER 2015-H17 CL FL VAR RT DUE 06-20-2065 C38376REV4	18,494.270	100.136090	18,519.44	18,432.74	0.00	86.70
GNMA REMIC SR 16-H11 CL FJ VAR RT 04-20-2066 C38375UWU0	195,224.550	100.310620	195,830.96	195,197.79	0.00	633.17
GNMA REMIC SR 2015-H20 CL FC FLTG 08-20-2065 C38376RFL5	324,359.730	100.016000	324,411.63	323,358.67	0.00	1,052.96
GNMA SER 18-128 CLS KW VAR RT 6.61661% 11-20-2047 C38381AAR7	86,942.580	105.180990	91,447.07	89,525.44	0.00	1,921.63
GNMA SER 19-137 CLS WA 07-20-2040 C38382AXS9	213,160.170	101.431030	216,210.56	211,184.94	0.00	5,025.62
GNMA SER 2015-H12 CL FB FLTG RT 05-20-1965 C38376RBH8	191,872.210	99.992690	191,858.18	191,299.11	0.00	559.07
GNMA SER 2015-H20 CL FB FLT RT 08-20-2065 C38376RFJ0	53,473.820	99.986370	53,466.53	53,296.17	0.00	170.36
GNMA SR 18-103 CL WY VAR RT 02-20-2048 C38380YGW9	433,358.590	104.040260	450,867.40	439,150.74	0.00	11,716.66
GNMA SR 19-152 CL WT VAR 12-20-2049 C38382BYN7	131,677.100	102.548480	135,032.86	131,733.88	0.00	3,298.98
GNMA SR 19-58 CL WA VAR RT 02-20-2049 C38381VC57	533,099.570	103.476840	551,634.59	536,841.46	0.00	14,793.13
GNMA SR 23-32 CL W VAR RT 06-20-2045 C38383VRB6	429,039.750	101.771730	436,641.18	426,736.60	0.00	9,904.58
GNMA SR 23-81 CL WA VAR 07-20-2041 C38384BBZ3	453,526.150	104.845330	475,500.99	463,446.33	0.00	12,054.66
GNMA 2015-H23 REMIC PASSTHRU CTF CL FA 09-20-2065 C38376RHD1	99,428.490	100.006110	99,434.57	99,062.39	0.00	372.18
GNMA 2015-H29 REMIC PASSTHRU SEC CL FA 10-20-2065 C38376RMB9	80.900	100.077610	80.96	80.45	0.00	0.51
GNMA 2016-H18 REMIC PASSTHRU CTF CL FA 08-20-2066 C38376RXY7	84,501.460	100.168970	84,644.24	84,373.87	0.00	270.37
GNMAII POOL #MA3597 SER 2046 3.5% DUE 04-20-2046 BEO C36179R7J2	386,222.260	93.063514	359,432.01	351,902.25	0.00	7,529.76
GNMAII POOL #MA7255 SER 2051 2.5% DUE 03-20-2051 REG C36179WBY3	289,336.820	85.030257	246,023.84	243,620.68	0.00	2,403.16
GNMAII POOL #MA7312 2.5% DUE 04-20-2051 C36179WDR6	289,284.930	85.023011	245,958.76	243,159.44	0.00	2,799.32
GNMAII POOL #MA7367 SER 2051 2.5% DUE 05-20-2051 REG C36179WFG8	31,451.600	85.037428	26,745.63	26,436.68	0.00	308.95
GNMAII POOL #MA7937 SER 2052 3.0% 03-20-2052 C36179WZA9	2,458,545.600	88.507888	2,176,006.79	2,141,899.55	0.00	34,107.24

# 5500 Supplemental Schedules

30 JUN 25

## ◆ Current Value of Assets and Liabilities

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<i>U.S. Government Securities</i>						
<b>United States - USD</b>						
GNMAII POOL #MA8201 4.5% DUE 08-20-2052 REG C36179XDE3	295,470.450	96.525353	285,203.89	281,603.02	0.00	3,600.87
GNMAII POOL #MA8428 5.0% DUE 11-20-2052 REG C36179XLH7	120,603.460	98.732423	119,074.72	117,610.79	0.00	1,463.93
GNMAII POOL #MA8429 5.5% 11-20-2052 C36179XLJ3	148,737.140	101.078855	150,341.80	147,742.09	0.00	2,599.71
GNMAII POOL #MA8569 SER 2053 0% DUE 01-20-2053 C36179XQW9	159,790.220	98.696179	157,706.84	155,747.49	0.00	1,959.35
GNMAII POOL #MA8725 5% DUE 03-20-2053 C36179XVS2	123,624.510	98.747028	122,075.53	120,440.59	0.00	1,634.94
GNMAII POOL #MA8878 5.0% 05-20-2053 C36179X2K1	55,740.340	98.552331	54,933.40	54,276.63	0.00	656.77
GNMAII POOL #MA8947 5.0% 06-20-2053 C36179X5G7	65,306.370	98.700772	64,457.89	63,591.45	0.00	866.44
GNMAII POOL #MA8948 5.5% 06-20-2053 C36179X5H5	144,614.170	100.625214	145,518.32	143,542.40	0.00	1,975.92
GNMAII POOL #MA9016 5.0% 07-20-2053 C36179YAR5	44,046.210	98.480409	43,376.89	42,941.69	0.00	435.20
GNMAII POOL #MA9726 SER 2054 6.0% 06-20-2054 C36179YYX6	62,642.660	101.761571	63,746.15	62,943.28	0.00	802.87
GNMAII POOL #MB0206 6.0% 02-20-2055 C3618N5GQ6	103,593.000	101.541611	105,190.00	104,806.98	0.00	383.02
GNMAII POOL #MB0308 5.5% 04-20-2055 C3618N5KW8	114,390.400	100.192238	114,610.30	113,536.94	0.00	1,073.36
GNMAII POOL #784916 SER 2050 4.5% DUE 01-20-2050 REG C3622AAK52	103,719.580	98.730128	102,402.47	101,688.10	0.00	714.37
GNMAII POOL #80095 SER 2027 ADJ RT 07-20-2027 C36225CC95	1,334.590	100.387703	1,339.76	1,324.84	0.00	14.92
GNMAII POOL #80965 SER 2034 ADJ RT 07-20-2034 C36225DCB8	22,536.540	101.248468	22,817.90	22,352.29	0.00	465.61
GNMAII POOL #8747 SER 2025 4.75% DUE 11-20-2025 REG C36202KWG6	60.040	99.918110	59.99	59.31	0.00	0.68
GNMAII POOL# MA8801 5.5% 04-20-2053 C36179XX68	336,585.420	100.654698	338,789.04	334,088.40	0.00	4,700.64
GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA8151 4.5% 07-20-2052 C36179XBU9	305,611.980	96.443555	294,743.06	291,015.90	0.00	3,727.16
GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA8269 5% 09-20-2052 C36179XFJ0	215,074.490	98.768358	212,425.54	209,623.19	0.00	2,802.35
GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA8800 5% 04-20-2053 C36179XX50	234,304.530	98.798373	231,489.06	228,239.87	0.00	3,249.19
GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # 737851 4% 01-20-2041 C3620ARWL1	349,567.990	95.132867	332,554.05	329,544.87	0.00	3,009.18

# 5500 Supplemental Schedules

30 JUN 25

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<i>U.S. Government Securities</i>						
<b>United States - USD</b>						
GOVERNMENT NATIONAL MORTGAGE ASSOC 2% 06-20-2051 C38382TV84	335,084.380	83.079790	278,387.40	272,627.20	0.00	5,760.20
I/O FHLMC MULTICLASS FREDDIE MAC SER 4122 CLS IO 4% 10-15-2042 C3137AUZ36	468,095.090	18.063010	84,552.06	80,635.94	0.00	3,916.12
I/O FHLMC MULTICLASS FREDDIE MAC SER 4159 CLS KS FLTG RT 01-15-2043 C3137AXXR9	648,123.330	11.745170	76,123.19	58,067.56	0.00	18,055.63
I/O FHLMC MULTICLASS SER K098 CL XAM VARRT 08-25-2029 C3137FPH3	1,670,000.000	5.131880	85,702.40	103,180.45	0.00	-17,478.05
I/O FHLMC MULTICLASS SER 004648 CL SA FLTG RT DUE 01-15-2047 C3137BULW6	220,555.470	12.194510	26,895.66	25,651.49	0.00	1,244.17
I/O FNMA SER 12-68 CLS SL 07-25-2042 C3136A7BP6	376,703.450	10.692850	40,280.33	43,000.62	0.00	-2,720.29
I/O GNMA SER 13-23 CL IT 3.5% 02-20-2043 C38378MAD7	670,160.120	15.859380	106,283.24	108,945.37	0.00	-2,662.13
PVTPL CONNECTICUT AVE SECS TR 2023-R01 NT CL 1M-1 FLTG RT 12-25-2042 C207932AA2	102,243.710	102.576350	104,877.87	105,258.96	0.00	-381.09
PVTPL FANNIE MAE - CAS SR 22-R01 CL1M2 FLTG RT 12-25-2041 C20754LAB5	486,000.000	100.808160	489,927.66	491,774.51	0.00	-1,846.85
PVTPL FANNIE MAE - CAS SR 24-R04 CL 1M2 FLTG RT 05-25-2044 C20753GAC5	339,000.000	100.501920	340,701.51	338,759.38	0.00	1,942.13
PVTPL FANNIE MAE CAS SER 23-R02 CL 1M1 FLTG RT01-25-2043 C20755AAB8	205,081.600	102.057690	209,301.54	210,465.04	0.00	-1,163.50
PVTPL FANNIE MAE CAS SR 22-R08 CL 1M1 FLTG RT 07-25-2042 C20755DAA4	98,640.140	102.230640	100,840.45	101,452.16	0.00	-611.71
PVTPL FANNIE MAE SER 22-R08 CL 1M2 FLTG RT DUE 07-25-2042 BEO C20755DAB2	400,000.000	104.313000	417,252.00	423,658.48	0.00	-6,406.48
PVTPL FHLMC SER 22-DNA6 CL M1B FLTG RT 09-25-2042 REG C35564KH44	178,000.000	105.344000	187,512.32	189,558.17	0.00	-2,045.85
PVTPL FNMA SER 22-R05 CL 2M2 FLTG RT DUE 04-25-2042 BEO C20754DAB3	404,000.000	102.677710	414,817.95	419,023.75	0.00	-4,205.80
PVTPL FNMA SR 2022-R04 CL 1-M2 FLTG RT 03-25-2042 C20753YCK6	460,000.000	103.006410	473,829.49	479,145.75	0.00	-5,316.26
PVTPL FREDDIE MAC STACR REMIC TR SR 22-HQA3 CL M1A FLTG RT 08-25-2042 C35564KE39	77,827.110	101.831520	79,252.53	79,761.52	0.00	-508.99
TENN VALLEY AUTHORITY 5.25% 02-01-2055 C880591FC1	320,000.000	97.541219	312,131.90	315,254.40	0.00	-3,122.50
TENNESSEE VY AUTH 4.875% 05-15-2035 SBV98CW7	1,400,000.000	102.204585	1,430,864.19	1,391,040.00	0.00	39,824.19
TSY INFL IX N/B TII 0 1/8 01/15/32 01-15-2032 SBPLFCC4	1,900,000.000	104.883646	1,992,789.28	1,860,477.52	0.00	132,311.76
TSY INFL IX N/B TII 2 3/8 10/15/28 10-15-2028 SBQT1NW8	700,000.000	108.638211	760,467.48	725,923.60	0.00	34,543.88

# 5500 Supplemental Schedules

30 JUN 25

## ◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>U.S. Government Securities</i>						
<b>United States - USD</b>						
TSY INFL IX N/B 1.75% 01-15-2034 SBRF20G5	4,000,000.000	103.447341	4,137,893.66	4,004,105.13	0.00	133,788.53
UNITED STATES OF AMER TREAS BONDS 4.125% 08-15-2044 SBLSL5K5	4,800,000.000	91.613281	4,397,437.49	4,384,012.36	0.00	13,425.13
UNITED STATES OF AMER TREAS BONDS 2.0% 08-15-2051 C912810S22	1,945,000.000	57.652344	1,121,338.09	1,120,075.28	0.00	1,262.81
UNITED STATES OF AMER TREAS BONDS 2.5% 02-15-2045 SBVVT273	18,867,000.000	70.398438	13,282,073.30	13,444,999.48	0.00	-162,926.18
UNITED STATES OF AMER TREAS BONDS 3.375%DUE 08-15-2042 REG SBJLVKG0	9,600,000.000	83.933594	8,057,625.02	8,108,250.05	0.00	-50,625.03
UNITED STATES OF AMER TREAS BONDS 3.75% 11-15-2043 SBGK9QZ5	200,000.000	87.375000	174,750.00	176,765.62	0.00	-2,015.62
UNITED STATES OF AMER TREAS BONDS 4.0% 11-15-2042 SBL56GP6	2,900,000.000	91.230469	2,645,683.60	2,672,531.25	0.00	-26,847.65
UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 SBS2G1C0	1,225,000.000	91.218750	1,117,429.69	1,199,472.36	0.00	-82,042.67
UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043 SBQC4SL8	2,300,000.000	95.316406	2,192,277.34	2,220,039.07	0.00	-27,761.73
UNITED STATES OF AMER TREAS BONDS 4.5% 02-15-2044 SBPG5RX5	2,700,000.000	96.625000	2,608,875.00	2,648,531.25	0.00	-39,656.25
UNITED STATES OF AMER TREAS BONDS 4.5% 11-15-2054 C912810UE6	2,614,000.000	95.296875	2,491,060.32	2,530,789.46	0.00	-39,729.14
UNITED STATES OF AMER TREAS BONDS 4.625%02-15-2055 SBRXZ4T7	8,261,000.000	97.343750	8,041,567.19	8,021,203.87	0.00	20,363.32
UNITED STATES OF AMER TREAS NOTES 4.25% 05-15-2035 C91282CNC1	2,957,000.000	100.156250	2,961,620.31	2,918,297.24	0.00	43,323.07
UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 C91282CJJ1	5,921,000.000	102.718750	6,081,977.19	6,001,880.65	0.00	80,096.54
UNITED STATES OF AMER TREAS NOTES .75% 08-31-2026 C91282CCW9	2,093,000.000	96.378906	2,017,210.50	1,924,905.94	0.00	92,304.56
UNITED STATES OF AMER TREAS NOTES DTD 4.625% 02-15-2035 C91282CMM0	2,781,000.000	103.171875	2,869,209.84	2,833,197.14	0.00	36,012.70
UNITED STATES OF AMER TREAS NOTES 1.0% 07-31-2028 C91282CCR0	846,000.000	92.191406	779,939.29	761,002.76	0.00	18,936.53
UNITED STATES OF AMER TREAS NOTES 1.125% 01-15-2033 SBQFMC06	3,350,000.000	102.905440	3,447,332.24	3,262,364.44	0.00	184,967.80
UNITED STATES OF AMER TREAS NOTES 1.5% DUE 01-31-2027 REG C912828Z78	3,794,000.000	96.457031	3,659,579.76	3,573,287.10	0.00	86,292.66
UNITED STATES OF AMER TREAS NOTES 2.125%01-15-2035 C91282CML2	1,006,000.000	103.308323	1,039,281.73	1,047,679.90	0.00	-8,398.17
UNITED STATES OF AMER TREAS NOTES 2.875%DUE 05-15-2032 REG C91282CEP2	5,101,000.000	93.304688	4,759,472.13	4,671,049.09	0.00	88,423.04

# 5500 Supplemental Schedules

30 JUN 25

## ◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>U.S. Government Securities</i>						
<b>United States - USD</b>						
UNITED STATES OF AMER TREAS NOTES 3.25% DUE 06-30-2029 SBQC7W26	1,100,000.000	98.171875	1,079,890.63	1,075,851.56	0.00	4,039.07
UNITED STATES OF AMER TREAS NOTES 3.5% 03-31-2030 SBRPT271	600,000.000	99.285156	595,710.94	577,687.50	0.00	18,023.44
UNITED STATES OF AMER TREAS NOTES 3.5% 04-30-2030 C91282CGZ8	383,000.000	98.714844	378,077.85	373,466.17	0.00	4,611.68
UNITED STATES OF AMER TREAS NOTES 3.5% 04-30-2028 SBMDLR24	400,000.000	99.457031	397,828.12	386,906.25	0.00	10,921.87
UNITED STATES OF AMER TREAS NOTES 3.75% 06-30-2030 SBQXV175	1,500,000.000	99.746094	1,496,191.41	1,451,953.13	0.00	44,238.28
UNITED STATES OF AMER TREAS NOTES 4.0% 02-28-2030 SBMTY6J7	600,000.000	100.972656	605,835.94	599,532.98	0.00	6,302.96
UNITED STATES OF AMER TREAS NOTES 4.0% 06-30-2028 SBQXV186	200,000.000	100.859375	201,718.75	196,960.94	0.00	4,757.81
UNITED STATES OF AMER TREAS NOTES 4.0% 10-31-2031 C91282CLU3	330,000.000	101.042969	333,441.80	329,756.37	0.00	3,685.43
UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 SBS2G1B9	10,500,000.000	98.957031	10,390,488.26	10,261,299.46	0.00	129,188.80
UNITED STATES OF AMER TREAS NOTES 4.125%07-31-2028 SBNTDWZ9	200,000.000	101.207031	202,414.06	197,882.81	0.00	4,531.25
UNITED STATES OF AMER TREAS NOTES 4.25% 08-31-2030 SBMGC3L5	900,000.000	101.445312	913,007.81	888,539.06	0.00	24,468.75
UNITED STATES OF AMER TREAS NOTES 4.25% 11-15-2034 C91282CLW9	1,220,000.000	100.328125	1,224,003.13	1,194,532.71	0.00	29,470.42
UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 C91282CKQ3	760,000.000	101.558594	771,845.31	747,359.54	0.00	24,485.77
UNITED STATES OF AMER TREAS NOTES 4.625%09-30-2028 SBMX7M72	300,000.000	102.769531	308,308.59	302,542.97	0.00	5,765.62
UNITED STATES OF AMER TREAS NOTES 4.875%DUE 10-31-2028 SBMWPXZ2	300,000.000	103.593750	310,781.25	305,601.56	0.00	5,179.69
UNITED STATES TREAS BDS 1.375% 11-15-2040 SBNG0BM3	3,800,000.000	63.707031	2,420,867.18	2,397,710.93	0.00	23,156.25
UNITED STATES TREAS BDS BD 3.125% DUE 02-15-2043 REG SB89T3Q0	2,200,000.000	80.417969	1,769,195.32	1,701,132.40	0.00	68,062.92
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054 SBQSB5H8	1,969,000.000	97.125000	1,912,391.25	2,084,256.57	0.00	-171,865.32
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043 SBMXHQM5	7,431,000.000	89.515625	6,651,906.09	6,754,672.90	0.00	-102,766.81
UNITED STATES TREAS BDS DTD 2.75% 08-15-2047 SBF53YK6	800,000.000	71.273438	570,187.50	566,687.50	0.00	3,500.00
UNITED STATES TREAS BDS TBOND FIXED 3% 02-15-2049 SBJ7G9G2	3,645,000.000	73.679688	2,685,624.63	2,825,372.65	0.00	-139,748.02

# 5500 Supplemental Schedules

30 JUN 25

## ◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>U.S. Government Securities</i>						
<b>United States - USD</b>						
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG C912810TA6	1,887,000.000	66.390625	1,252,791.09	1,258,184.03	0.00	-5,392.94
UNITED STATES TREAS BDS 1.875% DUE 02-15-2041 REG SBMT9GQ9	4,300,000.000	68.781250	2,957,593.75	2,942,308.58	0.00	15,285.17
UNITED STATES TREAS BDS 15/05/2042 3.25%DUE 05-15-2042 REG SBMDPZG6	4,200,000.000	82.714844	3,474,023.45	3,492,562.50	0.00	-18,539.05
UNITED STATES TREAS BDS 2.25% 08-15-2049 C912810SJ8	750,000.000	62.730469	470,478.52	473,595.22	0.00	-3,116.70
UNITED STATES TREAS BDS 2.875 DUE DUE 05-15-2043 SB8W8CX4	300,000.000	77.074219	231,222.66	232,968.75	0.00	-1,746.09
UNITED STATES TREAS BDS 2.875% 05-15-2049 REG C912810SH2	1,760,000.000	71.785156	1,263,418.75	1,328,223.52	0.00	-64,804.77
UNITED STATES TREAS BDS 3.0% DUE 08-15-2048 SBFZLQN7	1,500,000.000	73.957031	1,109,355.47	1,223,858.57	0.00	-114,503.10
UNITED STATES TREAS BDS 3.0% DUE 02-15-2048 SBG0D0F5	1,800,000.000	74.300781	1,337,414.06	1,353,898.44	0.00	-16,484.38
UNITED STATES TREAS BDS 4.625% 05-15-2055 C912810UK2	1,800,000.000	99.437500	1,789,875.00	1,773,066.62	0.00	16,808.38
UNITED STATES TREAS BDS 4.625% 05-15-2044 SBPZRNR8	600,000.000	98.066406	588,398.44	605,218.95	0.00	-16,820.51
UNITED STATES TREAS BDS 4.625% 11-15-2044 SBTPH0B9	4,800,000.000	97.890625	4,698,750.00	4,705,396.11	0.00	-6,646.11
UNITED STATES TREAS NTS 2.875% 08-15-2028 SBFZLQP9	200,000.000	97.539062	195,078.12	188,437.50	0.00	6,640.62
UNITED STATES TREAS NTS .625% DUE 07-15-2032 REG SBNXG760	2,300,000.000	102.982153	2,368,589.52	2,225,480.00	0.00	143,109.52
UNITED STATES TREAS NTS DTD 04-28-2023 1.25% DUE 04-15-2028 SBMHVN00	2,000,000.000	106.748747	2,134,974.94	2,019,163.88	0.00	115,811.06
UNITED STATES TREAS NTS DTD 05/31/2023 3.75% 05-31-2030 SBP489S5	600,000.000	99.777344	598,664.06	581,039.06	0.00	17,625.00
UNITED STATES TREAS NTS DTD 09/30/2021 1.25% 09-30-2028 SBMCV844	200,000.000	92.519531	185,039.06	175,750.00	0.00	9,289.06
UNITED STATES TREAS NTS DTD 09/30/2023 4.625% 09-30-2030 SBMX7M83	900,000.000	103.761719	933,855.47	912,656.25	0.00	21,199.22
UNITED STATES TREAS NTS 1.5% DUE 11-30-2028 BEO SBP39M35	1,000,000.000	92.941406	929,414.06	911,835.94	0.00	17,578.12
UNITED STATES TREAS NTS 2.375% 03-31-2029 SBPRT3T4	7,325,000.000	95.281250	6,979,351.56	6,889,318.28	0.00	90,033.28
UNITED STATES TREAS NTS 2.875% DUE 05-15-2028 C9128284N7	2,150,000.000	97.769531	2,102,044.92	2,080,720.09	0.00	21,324.83
UNITED STATES TREAS NTS 3.875% 09-30-2029 SBN6ML52	2,500,000.000	100.460938	2,511,523.45	2,522,163.29	0.00	-10,639.84

# 5500 Supplemental Schedules

30 JUN 25

## ◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>U.S. Government Securities</i>						
<b>United States - USD</b>						
UNITED STATES TREAS NTS 30/04/2028 1.25%DUE 04-30-2028 BEO SBLPKDT1	200,000.000	93.464844	186,929.69	177,703.12	0.00	9,226.57
UNITED STATES TREAS NTS 4.125% 02-29-2032 C91282CMR9	690,000.000	100.914062	696,307.03	691,673.85	0.00	4,633.18
UNITED STATES TREAS NTS 4.125% 03-31-2031 C91282CKF7	2,500,000.000	101.257812	2,531,445.30	2,487,363.86	0.00	44,081.44
UNITED STATES TREAS NTS 4.375% 11-30-2030 SBNTC717	1,800,000.000	102.585938	1,846,546.88	1,801,476.56	0.00	45,070.32
UNITED STATES TREAS NTS 4.875% 10-31-2030 SBMWXPY1	900,000.000	104.972656	944,753.90	925,417.97	0.00	19,335.93
UNITED STATES TREAS SEC STRIPPED INT PMTINT PMT 05-15-2041 SBPRBXM3	290,000.000	46.126189	133,765.95	129,895.39	0.00	3,870.56
UNITED STS TREAS 0.625% 12-31-2027 SBNNXCL1	200,000.000	92.710938	185,421.88	175,265.62	0.00	10,156.26
UNITED STS TREAS NTS .625% 11-30-2027 SBLH34Q2	500,000.000	92.957031	464,785.16	439,570.31	0.00	25,214.85
UNITED STS TREAS NTS .75% DUE 01-31-2028REG SBMZ2XM7	100,000.000	92.777344	92,777.34	87,804.69	0.00	4,972.65
US TREASURY N/B 3.875% 08-15-2034 C91282CLF6	3,142,000.000	97.636719	3,067,745.71	3,110,787.17	0.00	-43,041.46
US TREASURY N/B 4.25% 08-15-2054 C912810UC0	1,160,000.000	91.320312	1,059,315.62	1,049,034.07	0.00	10,281.55
US TREASURY N/B 4.75% 02-15-2045 C912810UJ5	3,026,000.000	99.468750	3,009,924.38	2,962,356.37	0.00	47,568.01
WI TREASURY SEC 3.375% DUE 11-15-2048 REG C912810SE9	11,717,000.000	79.105469	9,268,787.80	9,474,277.47	0.00	-205,489.67
WI TREASURY SEC 3.75% TNOTE 08-31-2031 C91282CLJ8	600,000.000	99.066406	594,398.44	593,356.05	0.00	1,042.39
WI TREASURY SEC 3.875% 05-15-2043 SBLB3TM9	2,400,000.000	89.320312	2,143,687.49	2,165,437.49	0.00	-21,750.00
Total United States - USD			361,054,481.35	357,905,984.64	0.00	3,148,496.71
Total U.S. Government Securities			361,054,481.35	357,905,984.64	0.00	3,148,496.71
<i>Corporate Debt Instruments - Preferred</i>						
<b>Ireland - EUR</b>						
CVC CORDATUS XI FRN CLO 10/2031 EUR 'A' S4AX5UWU	255,365.240	99.896305	299,449.65	273,261.46	0.00	26,188.19
Total Ireland - EUR			299,449.65	273,261.46	0.00	26,188.19
Total Corporate Debt Instruments - Preferred			299,449.65	273,261.46	0.00	26,188.19

**5500 Supplemental Schedules**

30 JUN 25

Page 33 of 506

◆ **Current Value of Assets and Liabilities**

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<b>Corporate Debt Instruments - Other</b>						
<b>Australia - USD</b>						
RIO TINTO FIN USA PLC 5.0% C76720AAT3	03-14-2032 255,000.000	101.746466	259,453.49	253,426.65	0.00	6,026.84
RIO TINTO FIN USA PLC 5.25% C76720AAU0	03-14-2035 610,000.000	101.748495	620,665.82	607,547.80	0.00	13,118.02
RIO TINTO FIN USA PLC 5.75% C76720AAV8	03-14-2055 670,000.000	100.124158	670,831.86	675,837.30	0.00	-5,005.44
WOODSIDE FIN LTD 5.7% SBRJNH63	05-19-2032 400,000.000	101.812595	407,250.38	397,748.00	0.00	9,502.38
<b>Total Australia - USD</b>			<b>1,958,201.55</b>	<b>1,934,559.75</b>	<b>0.00</b>	<b>23,641.80</b>
<b>Canada - USD</b>						
BANK MONTREAL QUE 3.803% C06368BGS1	12-15-2032 305,000.000	97.399670	297,068.99	286,566.54	0.00	10,502.45
BANK NOVA SCOTIA B C 4.74% C06418GAN7	11-10-2032 360,000.000	99.909892	359,675.61	360,000.00	0.00	-324.39
BANK NOVA SCOTIA B C 4.932% SBTCCGN1	02-14-2029 400,000.000	101.292835	405,171.34	399,992.00	0.00	5,179.34
BANK NOVA SCOTIA B C 5.25% C06418GAD9	06-12-2028 350,000.000	103.007116	360,524.91	351,761.61	0.00	8,763.30
BROOKFIELD CAP FIN LLC SR NT 6.087% C11259NAA2	06-14-2033 400,000.000	105.790734	423,162.94	411,242.98	0.00	11,919.96
BROOKFIELD FIN INC 5.813% C11271LAP7	03-03-2055 330,000.000	97.789044	322,703.85	324,647.40	0.00	-1,943.55
BROOKFIELD FIN INC 6.35% C11271LAK8	01-05-2034 285,000.000	107.280722	305,750.06	298,698.18	0.00	7,051.88
CANADIAN IMPERIAL BANK C13607PH98	4.857% 03-30-2029 340,000.000	101.075693	343,657.36	341,730.60	0.00	1,926.76
CGI INC 1.45% C12532HAC8	09-14-2026 500,000.000	96.584082	482,920.41	457,866.45	0.00	25,053.96
ENBRIDGE INC 5.3% C29250NCB9	04-05-2029 55,000.000	102.712936	56,492.11	55,088.68	0.00	1,403.43
ENBRIDGE INC 5.625% C29250NCC7	04-05-2034 355,000.000	102.741514	364,732.37	354,415.75	0.00	10,316.62
ENBRIDGE INC 5.7% C29250NBR5	03-08-2033 200,000.000	103.678343	207,356.69	201,572.89	0.00	5,783.80
ENBRIDGE INC 5.95% C29250NCD5	04-05-2054 430,000.000	98.969212	425,567.61	427,400.30	0.00	-1,832.69
FAIRFAX FINANCIAL HLDGS LTD 6.1% C303901BU5	03-15-2055 200,000.000	97.949984	195,899.97	193,188.77	0.00	2,711.20
PVTPL GOLDEN CREDIT CARD TRUST SER 22-4A CL A 4.31% DUE 09-15-2027 BEO C380881FP2	600,000.000	99.960760	599,764.56	591,490.50	0.00	8,274.06

**5500 Supplemental Schedules**

30 JUN 25

Page 34 of 506

◆ **Current Value of Assets and Liabilities**

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<b>Corporate Debt Instruments - Other</b>						
<b>Canada - USD</b>						
ROYAL BANK OF CANADA 4.65% 10-18-2030 C78017FZT3	425,000.000	100.175607	425,746.33	425,000.00	0.00	746.33
ROYAL BANK OF CANADA 4.965% 01-24-2029 C78017DAA6	295,000.000	101.440631	299,249.86	299,301.10	0.00	-51.24
ROYAL BANK OF CANADA 5.153% 02-04-2031 C78017DAC2	100,000.000	102.056167	102,056.17	100,000.00	0.00	2,056.17
TORONTO DOMINION BANK 4.783% 12-17-2029 C89115A3C4	100,000.000	101.173989	101,173.99	100,000.00	0.00	1,173.99
TORONTO DOMINION 5.298% DUE 01-30-2032 C89115A3G5	100,000.000	102.630776	102,630.78	100,000.00	0.00	2,630.78
<b>Total Canada - USD</b>			<b>6,181,305.91</b>	<b>6,079,963.75</b>	<b>0.00</b>	<b>101,342.16</b>
<b>Cayman Islands - USD</b>						
PFS FING CORP 5.27% DUE 05-15-2028 C69335PEV3	575,000.000	100.640220	578,681.27	573,529.96	0.00	5,151.31
PVTPL CBAM CLO MANAGEMENT SER 9-9A CL AR FLTG 07-15-2037 C14987VAN9	700,000.000	100.385150	702,696.05	704,953.55	0.00	-2,257.50
PVTPL PFS FING CORP SR 24-D CL A 5.34% 04-16-2029 C69335PFJ9	170,000.000	101.711760	172,909.99	170,517.82	0.00	2,392.17
PVTPL PFS FING CORP SR 25-B CL A 4.85% 02-15-2030 C69335PFU4	857,000.000	101.226100	867,507.68	856,982.69	0.00	10,524.99
PVTPL VENTURE XXIX CLO LTD/VENTURE XXIX CLO VAR RT DUE 09-07-2030 BEO C92331EAF3	119,951.920	100.049650	120,011.48	119,951.92	0.00	59.56
VOYA CLO 2012-4 LTD / VOYA CLO SECD NT CL A-1A-R3 FLTG 5.57916% 10-15-2030 C92916GBE3	115,887.400	100.185050	116,101.85	115,916.37	0.00	185.48
522 FDG CLO 2018-3 A LTD / 522 FDG 5.6271% 10-20-2031 C33835NAA9	161,698.360	100.038790	161,761.08	161,742.85	0.00	18.23
<b>Total Cayman Islands - USD</b>			<b>2,719,669.40</b>	<b>2,703,595.16</b>	<b>0.00</b>	<b>16,074.24</b>
<b>Czech Republic - EUR</b>						
EPH FINANCING INT 6.651% GTD SNR 13/11/28 EUR SBQHP8P0	400,000.000	108.595796	509,900.70	468,829.03	0.00	41,071.67
<b>Total Czech Republic - EUR</b>			<b>509,900.70</b>	<b>468,829.03</b>	<b>0.00</b>	<b>41,071.67</b>
<b>Denmark - USD</b>						
PVTPL DANSKE BANK A/S 4.613% 10-02-2030 C23636ABJ9	200,000.000	99.591337	199,182.67	200,000.00	0.00	-817.33
<b>Total Denmark - USD</b>			<b>199,182.67</b>	<b>200,000.00</b>	<b>0.00</b>	<b>-817.33</b>

# 5500 Supplemental Schedules

30 JUN 25

Page 35 of 506

## ◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Corporate Debt Instruments - Other</i>						
<b>France - USD</b>						
L OREAL SA 5% 05-20-2035 C502117AA2	555,000.000	101.679844	564,323.13	550,182.60	0.00	14,140.53
PVTPL BPCE SA 5.389% 05-28-2031 C056121AA4	700,000.000	101.824280	712,769.96	700,000.00	0.00	12,769.96
PVTPL BPCE SA 5.936% 05-30-2035 C05571AA1	1,505,000.000	102.468807	1,542,155.55	1,499,007.62	0.00	43,147.93
PVTPL BPCE 6.915% 01-14-2046 C05571ABB0	300,000.000	104.291770	312,875.31	304,368.00	0.00	8,507.31
PVTPL ELECTRICITE DE FRANCE SA 5.75% 01-13-2035 C28504DAF0	500,000.000	102.154022	510,770.11	498,050.00	0.00	12,720.11
PVTPL SOCIETE GENERALE MEDIUM TERM NTS BOOK EN 1.488% DUE 12-14-2026 C83368RAZ5	870,000.000	98.544206	857,334.59	813,318.73	0.00	44,015.86
PVTPL SODEXO INC 5.15% 08-15-2030 C833794AC4	215,000.000	101.592379	218,423.61	214,675.35	0.00	3,748.26
PVTPL SODEXO INC 5.8% 08-15-2035 C833794AD2	265,000.000	103.064102	273,119.87	264,470.00	0.00	8,649.87
TOTALENERGIES CAPITAL SA 5.488% 04-05-2054 C89157XAB7	205,000.000	96.231416	197,274.40	202,395.94	0.00	-5,121.54
<b>Total France - USD</b>			<b>5,189,046.53</b>	<b>5,046,468.24</b>	<b>0.00</b>	<b>142,578.29</b>
<b>Germany - USD</b>						
PVTPL BAYER US FIN II LLC 4.25% 12-15-2025 C07274NAJ2	200,000.000	99.718509	199,437.02	195,655.65	0.00	3,781.37
<b>Total Germany - USD</b>			<b>199,437.02</b>	<b>195,655.65</b>	<b>0.00</b>	<b>3,781.37</b>
<b>Ireland - EUR</b>						
MAN GLG EURO CLO V FRN CLO 12/2031 EUR 'A-1' S6AX564U	217,398.030	99.795845	254,671.69	232,300.44	0.00	22,371.25
<b>Total Ireland - EUR</b>			<b>254,671.69</b>	<b>232,300.44</b>	<b>0.00</b>	<b>22,371.25</b>
<b>Ireland - USD</b>						
AERCAP IRELAND CAP DESIGNATED ACTIVITY C6.1% 01-15-2027 SBR82H83	300,000.000	102.219166	306,657.50	304,400.41	0.00	2,257.09
<b>Total Ireland - USD</b>			<b>306,657.50</b>	<b>304,400.41</b>	<b>0.00</b>	<b>2,257.09</b>
<b>Italy - USD</b>						
ENEL FIN INTL N V STEP CPN 2.25% DUE 07-12-2031 C29278GAP3	600,000.000	87.718642	526,311.85	489,359.98	0.00	36,951.87

# 5500 Supplemental Schedules

30 JUN 25

Page 36 of 506

## ◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Corporate Debt Instruments - Other</i>						
<b>Italy - USD</b>						
PVTPL ENEL FIN AMER LLC 2.875% 07-12-2041 SBR1YW69	600,000.000	68.121793	408,730.76	392,498.63	0.00	16,232.13
PVTPL ENI S P A 5.5% 05-15-2034 C26874RAN8	400,000.000	100.734974	402,939.90	396,320.14	0.00	6,619.76
SNAM SPA 5.75% 05-28-2035 C83304JAB3	200,000.000	102.063351	204,126.70	199,594.00	0.00	4,532.70
<b>Total Italy - USD</b>			<b>1,542,109.21</b>	<b>1,477,772.75</b>	<b>0.00</b>	<b>64,336.46</b>
<b>Japan - USD</b>						
NOMURA HLDGS INC 4.904% DUE 07-01-2030 C65535HBZ1	400,000.000	100.341147	401,364.59	400,000.00	0.00	1,364.59
<b>Total Japan - USD</b>			<b>401,364.59</b>	<b>400,000.00</b>	<b>0.00</b>	<b>1,364.59</b>
<b>Spain - USD</b>						
BANCO SANTANDER SA FORMERLY BANCO SANTA 6.921% DUE 08-08-2033 C05964HAV7	1,000,000.000	108.379190	1,083,791.90	1,043,979.49	0.00	39,812.41
<b>Total Spain - USD</b>			<b>1,083,791.90</b>	<b>1,043,979.49</b>	<b>0.00</b>	<b>39,812.41</b>
<b>Sweden - USD</b>						
EQT AB SR NT 144A 5.85% 05-08-2035 C29439EAA7	200,000.000	102.035071	204,070.14	199,566.00	0.00	4,504.14
<b>Total Sweden - USD</b>			<b>204,070.14</b>	<b>199,566.00</b>	<b>0.00</b>	<b>4,504.14</b>
<b>Switzerland - USD</b>						
PVTPL UBS GROUP AG 5.428% 02-08-2030 C902613BJ6	200,000.000	102.699955	205,399.91	199,602.87	0.00	5,797.04
UBS AG LONDON BRH 5.65% 09-11-2028 C902674ZW3	450,000.000	104.140176	468,630.79	458,386.35	0.00	10,244.44
UBS GROUP AG 6.442% 08-11-2028 C225401AV0	400,000.000	103.907106	415,628.42	410,115.00	0.00	5,513.42
<b>Total Switzerland - USD</b>			<b>1,089,659.12</b>	<b>1,068,104.22</b>	<b>0.00</b>	<b>21,554.90</b>
<b>United Kingdom - EUR</b>						
IMPERIAL BRNDS FIN 5.25% GTD SNR 15/02/31 EUR SBMX7HQ6	200,000.000	108.304025	254,265.36	230,889.84	0.00	23,375.52
<b>Total United Kingdom - EUR</b>			<b>254,265.36</b>	<b>230,889.84</b>	<b>0.00</b>	<b>23,375.52</b>

**5500 Supplemental Schedules**

30 JUN 25

Page 37 of 506

◆ **Current Value of Assets and Liabilities**

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<b>Corporate Debt Instruments - Other</b>						
<b>United Kingdom - GBP</b>						
TESCO PROP FIN 6 PLC 5.4111% BDS 13/07/2044 GBP100000 SB9JST33	172,370.910	96.326737	227,531.94	210,550.00	0.00	16,981.94
TESCO PROPERTY FIN 4 PLC 5.8006% SB3LSHB3 13/10/2040	264,676.500	100.273898	363,692.90	334,321.85	0.00	29,371.05
Total United Kingdom - GBP			591,224.84	544,871.85	0.00	46,352.99
<b>United Kingdom - USD</b>						
BARCLAYS PLC DUE 11-02-2028/05-02-2023 BEO C06738ECD5	195,000.000	106.150574	206,993.62	205,456.20	0.00	1,537.42
BARCLAYS PLC 5.69% 03-12-2030 SBQWQ3J7	300,000.000	103.472390	310,417.17	300,804.19	0.00	9,612.98
BAT CAPITAL CORP 6.25% 08-15-2055 C05526DCD5	350,000.000	101.282156	354,487.55	343,934.50	0.00	10,553.05
HSBC HLDGS PLC FLTG RT 5.887% DUE 08-14-2027 SBLGYS97	400,000.000	101.426590	405,706.36	402,999.22	0.00	2,707.14
LLOYDS BANKING GROUP PLC TIER 2 SUB NT 6.068% 06-13-2036 C539439BE8	550,000.000	102.809908	565,454.49	551,488.30	0.00	13,966.19
LLOYDS BANKING GROUP PLC 5.59% 11-26-2035 SBQT5BP9	950,000.000	101.721535	966,354.58	950,000.00	0.00	16,354.58
MAREX GROUP PLC 6.404% 11-04-2029 C566539AA0	100,000.000	102.935200	102,935.20	100,000.00	0.00	2,935.20
NATWEST GROUP PLC 5.115% 05-23-2031 C639057AV0	810,000.000	101.636409	823,254.91	810,000.00	0.00	13,254.91
NATWEST GROUP PLC 5.778% 03-01-2035 SBQBBVP5	200,000.000	103.844700	207,689.40	200,634.52	0.00	7,054.88
PVTPL LSEG US FINANCE CORP 5.297% 03-28-2034 C50222CAB6	200,000.000	102.738012	205,476.02	199,462.41	0.00	6,013.61
PVTPL NATIONWIDE BLDG SOC SR NON-PFD 6.557% 10-18-2027 C63861VAJ6	500,000.000	102.525779	512,628.90	510,163.69	0.00	2,465.21
SANTANDER UK GROUP HLDGS PLC 5.694% 04-15-2031 SBTFK9W2	200,000.000	103.142487	206,284.97	200,000.00	0.00	6,284.97
Total United Kingdom - USD			4,867,683.17	4,774,943.03	0.00	92,740.14
<b>United States - EUR</b>						
AMERICAN EXPRESS CO 3.433% 05-20-2032 SBV97WP7	100,000.000	100.930390	118,477.14	111,120.00	0.00	7,357.14
AMERN MED SYS 3.0% 08/03/2031 S6B1GHXU	700,000.000	99.916028	821,005.01	732,569.78	0.00	88,435.23
ATHENE GLOBAL FDG FRN 02/2027 EUR100000'REGS' SBMFS3X6	300,000.000	100.507100	353,940.78	322,037.63	0.00	31,903.15

**5500 Supplemental Schedules**

30 JUN 25

Page 38 of 506

◆ **Current Value of Assets and Liabilities**

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<b>Corporate Debt Instruments - Other</b>						
<b>United States - EUR</b>						
BP CAP MKTS B.V 3.36% GTD SNR 12/09/31 EUR SBQYKS25	200,000.000	100.909000	236,904.06	215,814.85	0.00	21,089.21
<b>Total United States - EUR</b>			<b>1,530,326.99</b>	<b>1,381,542.26</b>	<b>0.00</b>	<b>148,784.73</b>
<b>United States - USD</b>						
ABBVIE INC FIXED 2.95% DUE 11-21-2026 C00287YBV0	1,460,000.000	98.342725	1,435,803.79	1,391,740.02	0.00	44,063.77
ABBVIE INC 4.05% DUE 11-21-2039 REG C00287YCA5	160,000.000	87.650672	140,241.08	138,975.67	0.00	1,265.41
ABBVIE INC 4.95% 03-15-2031 C00287YDT3	340,000.000	102.663267	349,055.11	339,115.64	0.00	9,939.47
ACCENTURE CAP INC 4.5% 10-04-2034 C00440KAD5	430,000.000	97.321414	418,482.08	428,396.10	0.00	-9,914.02
AEP TEX INC 5.4% DUE 06-01-2033 SBMJ0DJ4	500,000.000	101.441626	507,208.13	486,764.72	0.00	20,443.41
AES CORP 5.45% 06-01-2028 SBNRQY76	100,000.000	102.189019	102,189.02	99,776.91	0.00	2,412.11
AGCO CORP 5.8% 03-21-2034 C001084AS1	375,000.000	101.491287	380,592.33	374,718.96	0.00	5,873.37
AGREE LTD PARTNERSHIP 4.8% 10-01-2032 C008513AD5	105,000.000	98.907912	103,853.31	100,114.35	0.00	3,738.96
ALEXANDRIA REAL 4.7% DUE 07-01-2030 C015271AN9	160,000.000	99.940596	159,904.95	154,778.00	0.00	5,126.95
ALLY FINANCIAL INC 6.184% 07-26-2035 SBNM9JJ7	100,000.000	101.997832	101,997.83	100,000.00	0.00	1,997.83
ALLY FINL INC 6.848% 01-03-2030 C02005NBU3	100,000.000	105.578031	105,578.03	102,753.53	0.00	2,824.50
ALPHABET INC 5.25% 15 MAY 2055 C02079KAM9	510,000.000	98.486851	502,282.94	506,094.30	0.00	-3,811.36
ALPHABET INC 5.3% 05-15-2065 C02079KAN7	145,000.000	97.914214	141,975.61	142,768.45	0.00	-792.84
AMER AIRLINES FIXED 3.15% 08-15-2033 C02377LAA2	0.010	91.829670	0.01	0.00	0.00	0.01
AMEREN CORP 5.375% 03-15-2035 C023608AR3	475,000.000	100.624435	477,966.07	474,154.50	0.00	3,811.57
AMEREN ILLINOIS CO 5.625% 03-01-2055 C02361DBC3	245,000.000	98.812744	242,091.22	248,572.10	0.00	-6,480.88
AMERICAN AIRLINES INC. 3.575% A/BKD 07-15-2029 USD'AA' C02376UAA3	184,658.200	96.854560	178,849.89	174,452.61	0.00	4,397.28
AMERICAN AIRLS 2017-2 AA PTT 3.35% DUE 04-15-2031 C02376AAA7	242,246.260	95.131780	230,453.18	223,021.58	0.00	7,431.60

# 5500 Supplemental Schedules

30 JUN 25

## ◆ Current Value of Assets and Liabilities

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<i>Corporate Debt Instruments - Other</i>						
United States - USD						
AMERICAN EXPRESS CO 5.098% 02-16-2028 SBNM6HB6	100,000.000	101.132485	101,132.49	99,554.42	0.00	1,578.07
AMERICAN HOMES 4 RENT L P SR NT 2.375% 07-15-2031 C02666TAC1	370,000.000	87.076872	322,184.43	300,618.84	0.00	21,565.59
AMERICAN HOMES 4 RENT L P 4.95% 06-15-2030 C02666TAK3	295,000.000	101.020545	298,010.61	293,359.80	0.00	4,650.81
AMERICAN TOWER CORP 5.25% 07-15-2028 SBRJVGL5	500,000.000	102.514510	512,572.55	498,940.85	0.00	13,631.70
AMERN EXPRESS CO FLTG RT 5.016% DUE 04-25-2031 C025816EF2	100,000.000	102.111427	102,111.43	100,000.00	0.00	2,111.43
AMERN EXPRESS CO FLTG RT 5.667% DUE 04-25-2036 C025816EH8	415,000.000	103.552899	429,744.53	416,502.55	0.00	13,241.98
AMGEN INC 2.3% DUE 02-25-2031 C031162CW8	415,000.000	88.932874	369,071.43	358,021.20	0.00	11,050.23
AON CORP / AON GLOBAL HOLD 2.05% 08-23-2031 C03740LAA0	235,000.000	86.329389	202,874.06	189,732.11	0.00	13,141.95
AON NORTH AMER INC 5.45% 03-01-2034 C03740MAD2	365,000.000	102.718895	374,923.97	363,396.85	0.00	11,527.12
APPLE INC 4.75% 05-12-2035 C037833FB1	785,000.000	100.802351	791,298.46	779,819.00	0.00	11,479.46
APPLOVIN CORP NT 5.375% 12-01-2031 C03831WAC2	400,000.000	101.757415	407,029.66	399,496.00	0.00	7,533.66
APPLOVIN CORP NT 5.5% 12-01-2034 C03831WAD0	670,000.000	101.529556	680,248.03	674,993.76	0.00	5,254.27
APPLOVIN CORP NT 5.95% 12-01-2054 C03831WAE8	185,000.000	97.663136	180,676.80	187,852.70	0.00	-7,175.90
APPLOVIN CORP 5.125% DUE 12-01-2029 C03831WAB4	1,075,000.000	101.301604	1,088,992.24	1,078,845.50	0.00	10,146.74
ARES CAP CORP 2.875% 06-15-2028 SBMVZBL5	200,000.000	94.233344	188,466.69	180,456.00	0.00	8,010.69
ARES MGMT CORP 6.375% 11-10-2028 SBNDSDR9	500,000.000	105.970869	529,854.35	520,781.36	0.00	9,072.99
ARTHUR J GALLAGHER & CO 4.85% 12-15-2029 C04316JAL3	70,000.000	101.469494	71,028.65	69,945.40	0.00	1,083.25
ARTHUR J GALLAGHER & CO 5.15% 02-15-2035 SBT225M3	580,000.000	100.047154	580,273.49	577,836.60	0.00	2,436.89
ARTHUR J GALLAGHER & CO 5.55% 02-15-2055 C04316JAP4	180,000.000	95.896527	172,613.75	178,876.80	0.00	-6,263.05
ASSET BACKED FDG CORP SERIES-OPT5 CLASS-A1 06-25-2034 REG SB1FRXS1	44,564.880	100.355490	44,723.30	43,286.50	0.00	1,436.80
ASSOCIATED BANC-CORP 6.455% 08-29-2030 C045487AD7	350,000.000	102.766433	359,682.52	356,286.80	0.00	3,395.72

# 5500 Supplemental Schedules

30 JUN 25

## ◆ Current Value of Assets and Liabilities

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<i>Corporate Debt Instruments - Other</i>						
<b>United States - USD</b>						
ASSURED GTY US HLDGS INC 6.125% 09-15-2028 SBQC45Q3	200,000.000	105.089623	210,179.25	205,921.51	0.00	4,257.74
AT&T INC 3.5% DUE 09-15-2053 REG C00206RKJ0	1,040,000.000	67.685736	703,931.66	713,424.28	0.00	-9,492.62
AT&T INC 3.65% DUE 06-01-2051 C00206RKA9	850,000.000	71.044268	603,876.27	606,409.36	0.00	-2,533.09
AT&T INC 3.8% 12-01-2057 C00206RMN9	275,000.000	69.970128	192,417.85	194,620.25	0.00	-2,202.40
AT&T INC 3.85% DUE 06-01-2060 C00206RKB7	190,000.000	69.921781	132,851.38	134,343.30	0.00	-1,491.92
AT&T INC 4.35% DUE 03-01-2029 C00206RHJ4	260,000.000	100.209784	260,545.44	251,986.81	0.00	8,558.63
ATHENE HLDG LTD 5.875% 01-15-2034 C04686JAG6	200,000.000	103.558528	207,117.06	197,895.61	0.00	9,221.45
AUTONATION INC 2.4% 08-01-2031 C05329WAS1	355,000.000	86.047167	305,467.44	285,649.96	0.00	19,817.48
AVANGRID INC 3.8% DUE 06-01-2029 SBKDKCC2	300,000.000	97.689796	293,069.39	279,092.75	0.00	13,976.64
BAIN CAP CR CLO FLTG RT 0% DUE 04-23-2035 C05684AAY5	600,000.000	100.001910	600,011.46	600,000.00	0.00	11.46
BAMLL COML MTG SECS TR 2024-BHP COML MTGPASS THRU CTF CL B 7.2631% 08-15-2039 C05493WAC6	209,000.000	100.902310	210,885.83	209,000.00	0.00	1,885.83
BANK AMER CORP 3.419% 12-20-2028 C06051GHD4	540,000.000	97.748378	527,841.24	507,774.79	0.00	20,066.45
BANK AMER CORP 5.518% 10-25-2035 C06051GMD8	415,000.000	100.000907	415,003.76	415,000.00	0.00	3.76
BANK OF AMERICA CORP 5.162% 01-24-2031 SBS2CPW6	100,000.000	102.494957	102,494.96	100,000.00	0.00	2,494.96
BANK OF AMERICA CORP 5.511% 01-24-2036 C06051GMM8	1,690,000.000	102.821452	1,737,682.54	1,689,161.00	0.00	48,521.54
BANK OF AMERICA CORPORATION 3.97% 03-05-2029 C06051GHG7	270,000.000	98.893663	267,012.89	258,158.57	0.00	8,854.32
BANK OF NEW YORK MELLON CORP 6.317% 10-25-2029 C06406RBT3	260,000.000	106.196971	276,112.12	271,753.38	0.00	4,358.74
BANK 2023-BNK45 VAR RT 6.48885% DUE 02-15-2056 C06541BCC0	135,000.000	101.647160	137,223.67	133,382.39	0.00	3,841.28
BANK5 2023-5YR2 COML MTG PASS THRU CTF CL C 7.40317% 07-15-2056 C06211CAZ8	110,000.000	103.561360	113,917.50	112,071.09	0.00	1,846.41
BANK5 2024-5YR12 MTG PASS THRU CTF CL C 6.302498% 12-15-2057 C06644XBY1	351,000.000	101.672970	356,872.12	354,398.03	0.00	2,474.09
BAYVIEW MSR 3% DUE 11-25-2051 C07336JAD0	371,838.640	85.058600	316,280.74	307,841.87	0.00	8,438.87

# 5500 Supplemental Schedules

30 JUN 25

## ◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Corporate Debt Instruments - Other</i>						
United States - USD						
BB&T BRH BKG & TR FIXED 2.636% DUE 09-17-2029 C07330MAC1	470,000.000	98.814209	464,426.78	459,916.73	0.00	4,510.05
BBCMS MTG TR FLTG RT 1.46305% DUE 09-15-2054 C05493MAG9	1,657,296.670	5.665870	93,900.27	107,676.43	0.00	-13,776.16
BBCMS MTG TR FLTG RT 6% DUE 09-15-2056 C05553WAE9	435,000.000	106.511690	463,325.85	455,760.98	0.00	7,564.87
BBCMS MTG TR 2024-5C31 COML MTG PASSTHURCTF CL C 5.75600004196% 12-15-2057 C07336YAF2	81,000.000	100.022490	81,018.22	80,999.90	0.00	18.32
BBCMS MTG TR 5.93% DUE 02-15-2062 C07337AAF3	340,000.000	104.449380	355,127.89	350,182.25	0.00	4,945.64
BBCMS MTG TR 6% DUE 02-15-2057 C07336VAY7	307,000.000	99.529980	305,557.04	307,935.39	0.00	-2,378.35
BDS 2022-FL12 LLC SR SECD NT CL A FLTG 144A 6.48715% 08-19-2038 C07336CAA1	189,358.610	100.147510	189,637.93	189,641.31	0.00	-3.38
BENCHMARK 2020-B19 2.148% DUE 09-15-2053 C08162WBE5	115,000.000	81.945210	94,236.99	89,256.82	0.00	4,980.17
BENCHMARK 2020-B21 MTG TR COML MTG PASSTHRU CTF CL 2.2543% 12-17-2053 C08163LAQ2	460,000.000	86.230300	396,659.38	370,110.48	0.00	26,548.90
BENCHMARK 2021-B26 VAR RT .95602% DUE 06-15-2054 C08163EBE4	4,562,835.130	3.469170	158,292.51	186,286.93	0.00	-27,994.42
BENCHMARK 2021-B28 FLTG RT 2.4291% DUE 08-15-2054 C08163GAW0	585,000.000	84.955120	496,987.45	466,734.41	0.00	30,253.04
BENCHMARK 2023-V2 MTG TR COML MTG PASS THRU CTF CL C 6.99504% 05-15-2055 C08163TAF9	232,000.000	102.414640	237,601.96	233,649.38	0.00	3,952.58
BENCHMARK 2023-V3 MTG TR MTG PASS THRU CTF CL C 7.41165% 07-15-2056 C08163VAH0	171,000.000	102.306710	174,944.47	172,355.98	0.00	2,588.49
BENCHMARK 2024-V7 MTG TR COML MTG PASSTHRU CTF CL B 7.07994% 05-15-2056 C08163YAE1	391,000.000	105.406010	412,137.50	405,442.56	0.00	6,694.94
BERKSHIRE HATHAWAY ENERGY CO 4.25% DUE 10-15-2050 SBN6JKB2	500,000.000	79.884734	399,423.67	391,969.41	0.00	7,454.26
BFLD TR 2020-EYP COML MTG PASSTHRU CTF CL A 5.62848% 10-15-2035 C05493AAA8	500,000.000	76.795650	383,978.25	405,480.90	0.00	-21,502.65
BK NEW YORK MELLON FLTG RT 4.942% DUE 02-11-2031 C06406RCB1	390,000.000	102.116857	398,255.74	392,125.50	0.00	6,130.24
BLACKSTONE PRIVATE CR FD 6.0% 01-29-2032 C09261HBX4	315,000.000	100.552880	316,741.57	310,186.80	0.00	6,554.77
BMO MORTGAGE TRUST SR 24-5C7 CL A3 5.5657% 11-15-2057 SBN6MM04	400,000.000	103.157400	412,629.60	411,997.52	0.00	632.08
BMO 2024-C8 MTG TR MTG PASSTHRU CTF CL C6.23460006714% 03-15-2057 C05593HAK0	378,000.000	102.049120	385,745.67	379,968.40	0.00	5,777.27
BMO 2024-5C3 MTG TR COML MTG PASSTHRU CTF CL B 6.5567% 02-15-2057 C09660QAX2	87,000.000	103.363340	89,926.11	88,386.03	0.00	1,540.08

# 5500 Supplemental Schedules

30 JUN 25

## ◆ Current Value of Assets and Liabilities

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<i>Corporate Debt Instruments - Other</i>						
United States - USD						
BMO 2024-5C3 MTG TR COML MTG PASSTHRU CTF CL C 7.08787% 02-15-2057 C09660QAY0	179,000.000	102.139790	182,830.22	180,868.74	0.00	1,961.48
BMO 2024-5C8 MTG TR COML MTG PASSTHRU CTF CL C 5.744% 12-15-2057 C09661XAH1	49,000.000	100.418770	49,205.20	48,999.89	0.00	205.31
BMO 2025-5C10 MTG TR COML MTG PASS THRU CTF CL C 6.485% 05-15-2058 C05615BAH4	108,000.000	102.664460	110,877.62	107,999.94	0.00	2,877.68
BOEING CO FIXED 5.805% DUE 05-01-2050 C097023CW3	1,750,000.000	95.900079	1,678,251.38	1,639,939.16	0.00	38,312.22
BOEING CO 3.9% 05-01-2049 C097023CK9	285,000.000	71.619812	204,116.46	200,203.95	0.00	3,912.51
BOEING CO 5.04% DUE 05-01-2027 C097023CU7	897,000.000	100.744965	903,682.34	877,236.11	0.00	26,446.23
BOOZ ALLEN 5.95% DUE 04-15-2035 C09951LAD5	345,000.000	101.488900	350,136.71	344,865.45	0.00	5,271.26
BP CAP MKTS AMER INC 4.812% DUE 02-13-2033 C10373QBU3	490,000.000	99.866305	489,344.89	477,953.93	0.00	11,390.96
BRAZOS ED FDG FLTG RT 5.96449% DUE 10-25-2058 C10620XAB2	280,000.000	99.902130	279,725.96	279,470.72	0.00	255.24
BROADCOM INC SR NT 5.15% 11-15-2031 C11135FBY6	345,000.000	102.877684	354,928.01	344,441.10	0.00	10,486.91
BROADCOM INC 4.55% 02-15-2032 C11135FCC3	465,000.000	99.074829	460,697.95	463,786.35	0.00	-3,088.40
BROADCOM INC 5.05% 07-12-2029 C11135FBX8	395,000.000	102.401866	404,487.37	394,482.55	0.00	10,004.82
BROWN & BROWN INC 5.65% DUE 06-11-2034 SBRF0QP0	200,000.000	102.716475	205,432.95	198,715.55	0.00	6,717.40
BSTN UNIV MEDIUM 7.625% DUE 07-15-2097 C10115PAA3	105,000.000	109.472243	114,945.86	111,326.70	0.00	3,619.16
BURLINGTON NORTHN SANTA FE LLC 4.9 DUE 04-01-2044 REG C12189LAS0	150,000.000	93.398754	140,098.13	146,725.50	0.00	-6,627.37
BUSINESS JET SECS 2024-1 LLC SR AST BACKED NT CL A 144A 6.197% 05-15-2039 C12327CAA2	375,550.480	102.149830	383,624.18	378,958.65	0.00	4,665.53
BX COML MTG TR FLTG RT 6.12759% DUE 09-15-2036 C05609VAL9	445,660.940	99.531250	443,571.90	438,860.60	0.00	4,711.30
BX TR 2024-VLT4 FLTG RT 7.2525% DUE 07-15-2029 C05612TAJ4	303,000.000	99.437500	301,295.63	301,483.97	0.00	-188.34
BX TR 2025-ROIC COML MTG PASS THRU CTF CL D 6.35574% 03-15-2030 C05593VAL7	477,000.000	98.500000	469,845.00	475,807.50	0.00	-5,962.50
CAL FDG IV LTD ASSET BACKED NT CL A 144A2.22% 09-25-2045 C12807CAA1	258,553.160	94.354070	243,955.43	235,142.43	0.00	8,813.00
CAMPBELL SOUP CO 4.75% 03-23-2035 C134429BQ1	280,000.000	96.073570	269,006.00	278,952.80	0.00	-9,946.80

# 5500 Supplemental Schedules

30 JUN 25

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<i>Corporate Debt Instruments - Other</i>						
<b>United States - USD</b>						
CAPITAL ONE FINANCIAL CORP 6.377% 06-08-2034 C14040HDA0	160,000.000	106.460341	170,336.55	167,550.40	0.00	2,786.15
CAPITAL ONE FINL CORP SR NT FIXED / FLTG5.268% 05-10-2033 C14040HCT0	148,000.000	100.872804	149,291.75	144,849.40	0.00	4,442.35
CAPITAL ONE FINL CORP 5.884% 07-26-2035 C14040HDH5	245,000.000	103.100099	252,595.24	244,938.75	0.00	7,656.49
CAPITAL ONE FINL CORP 6.051% 02-01-2035 C14040HDF9	240,000.000	104.238308	250,171.94	241,394.16	0.00	8,777.78
CAPITAL ONE FINL CORP 6.183% 01-30-2036 C14040HDJ1	1,590,000.000	101.804704	1,618,694.79	1,585,128.95	0.00	33,565.84
CARDINAL HEALTH INC 5.35% 11-15-2034 C14149YBS6	730,000.000	101.983503	744,479.57	727,948.70	0.00	16,530.87
CARRIER GLOBAL CORP 2.493% 02-15-2027 C14448CAP9	109,000.000	97.319901	106,078.69	102,051.25	0.00	4,027.44
CARVANA AUTO RECEIVABLES TR 2021-N3 SR 21-N3 CL D 1.58% 06-12-2028 C14687GAE5	112,488.910	96.680400	108,754.73	107,716.87	0.00	1,037.86
CARVANA AUTO RECEIVABLES TRUST SER 24-P4CL A3 4.64% 01-10-2030 C14076LAC7	800,000.000	100.590520	804,724.16	799,931.68	0.00	4,792.48
CATERPILLAR INC 5.2% 05-15-2035 C149123CL3	260,000.000	101.935045	265,031.12	259,298.00	0.00	5,733.12
CBRE SVCS INC SR NT 2.5% 04-01-2031 C12505BAE0	815,000.000	88.377351	720,275.41	693,380.21	0.00	26,895.20
CBRE SVCS INC 4.8% DUE 06-15-2030 SBTZDB70	100,000.000	100.314050	100,314.05	99,065.00	0.00	1,249.05
CBRE SVCS INC 5.95% 08-15-2034 SBRV2JQ2	100,000.000	105.281783	105,281.78	101,235.54	0.00	4,046.24
CCG RECEIVABLES TR 2025-1 ASSET BACKED NT CL B 144A 4.69% 10-14-2032 C12515XAC4	180,000.000	100.382690	180,688.84	179,978.42	0.00	710.42
CDW LLC/CDW FIN FIXED 2.67% DUE 12-01-2026 C12513GBG3	188,000.000	97.474000	183,251.12	175,620.41	0.00	7,630.71
CENTENE CORP DEL 3.375% DUE 02-15-2030/05-06-2020 REG C15135BAV3	440,000.000	92.103350	405,254.74	390,549.98	0.00	14,704.76
CENTERPOINT ENERGY HOUSTON ELEC LLC 4.95% 04-01-2033 C15189XBB3	380,000.000	100.407221	381,547.44	370,749.43	0.00	10,798.01
CENTERPOINT ENERGY HOUSTON ELEC LLC 4.8%DUE 03-15-2030 SBMHFPH3	100,000.000	101.774683	101,774.68	99,833.00	0.00	1,941.68
CHARLES SCHWAB CORP 5.853% 05-19-2034 C808513CE3	275,000.000	106.231127	292,135.60	280,367.65	0.00	11,767.95
CHARTER COMMUNICATIONS OPER LLC 6.55% 06-01-2034 C161175CR3	445,000.000	106.695779	474,796.22	445,147.99	0.00	29,648.23
CHARTER 3.5% DUE 06-01-2041 C161175BZ6	345,000.000	72.549365	250,295.31	240,240.75	0.00	10,054.56

# 5500 Supplemental Schedules

30 JUN 25

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<i>Corporate Debt Instruments - Other</i>						
United States - USD						
CHASE HOME LENDING MTG TR 2024-11 MTG PASS THRU CTF CL A-4 6% 11-25-2055 C161919AD7	454,132.320	101.339140	460,213.79	457,044.12	0.00	3,169.67
CHASE HOME LENDING MTG TR 2024-2 MTG PASS THRU CTF CL A-6-A 6% 02-25-2055 C161929AJ3	169,926.010	100.399240	170,604.42	169,114.11	0.00	1,490.31
CHASE HOME LENDING MTG TR 2024-4 MTG PASSTHRU CTF CL A-6 6% 03-25-2055 C16159NAK0	311,226.620	100.609250	313,122.77	309,591.61	0.00	3,531.16
CHASE HOME LENDING MTG TR 2025-1 MTG PASS THRU CTF CL A-4 6% 11-25-2055 C16160TAD0	458,302.720	101.225530	463,919.36	459,898.47	0.00	4,020.89
CHEVRON USA INC 4.687% 04-15-2030 C166756BD7	180,000.000	101.994803	183,590.65	179,983.80	0.00	3,606.85
CHUBB INA HLDGS INC 5.0% 03-15-2034 C171239AK2	495,000.000	101.883195	504,321.82	490,710.34	0.00	13,611.48
CIM TR 2019-J1 VAR RT 3.39462% DUE 08-25-2049 C12556MCN2	115,789.470	92.070550	106,608.00	104,037.18	0.00	2,570.82
CITIBANK CR CARD FLTG RT 5.05166% DUE 08-07-2027 C17305EGP4	200,000.000	100.048250	200,096.50	200,891.26	0.00	-794.76
CITIBANK N A 4.914% 05-29-2030 C17325FBP2	465,000.000	101.919895	473,927.51	465,000.00	0.00	8,927.51
CITIGROUP COML MTG TR 2023-PRM3 6.35973%07-10-2028 C17331LAE7	136,000.000	102.655830	139,611.93	134,668.40	0.00	4,943.53
CITIGROUP COML MTG TR 2023-SMRT MTG PASSTHRU CTF CL C 144A 5.852422% 10-12-2040 C17291NAE1	144,000.000	101.258030	145,811.56	141,478.83	0.00	4,332.73
CITIGROUP COML MTG 2.8687% DUE 08-10-2056 C17328FAW5	238,000.000	93.689760	222,981.63	211,743.46	0.00	11,238.17
CITIGROUP INC FLTG RT 4.952% DUE 05-07-2031 C172967QA2	410,000.000	101.139705	414,672.79	410,000.00	0.00	4,672.79
CITIGROUP INC FLTG RT 6.02% DUE 01-24-2036 C172967PU9	765,000.000	102.691744	785,591.84	765,000.00	0.00	20,591.84
CITIGROUP INC SR NT 3.057% 01-25-2033 C17327CAQ6	395,000.000	89.371122	353,015.93	351,435.45	0.00	1,580.48
CITIGROUP INC 1.462% DUE 06-09-2027 BEO C172967NA5	320,000.000	97.164550	310,926.56	296,584.78	0.00	14,341.78
CITIGROUP INC 3.887% 01-10-2028 C172967LD1	300,000.000	99.090982	297,272.95	289,585.19	0.00	7,687.76
CITIGROUP INC 6.174% DUE 05-25-2034 C17327CAR4	240,000.000	104.682886	251,238.93	244,077.65	0.00	7,161.28
CITIGROUP MTG LN TR SER 2005-2 CL 1A2A VAR 05-25-2035 C17307GQZ4	129,560.390	98.683340	127,854.52	125,185.39	0.00	2,669.13
CITIZENS BK NA/RI 4.575% 08-09-2028 C75524KPG3	350,000.000	100.211863	350,741.52	337,930.53	0.00	12,810.99
CITIZENS FINL GROUP INC 5.253% 03-05-2031 SBMHF9T3	100,000.000	101.339531	101,339.53	100,000.00	0.00	1,339.53

# 5500 Supplemental Schedules

30 JUN 25

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<b>United States - USD</b>						
CITIZENS FINL GROUP INC 5.967% 07-23-2032 SBRT6M34	300,000.000	103.453578	310,360.73	300,000.00	0.00	10,360.73
CLECO SECURITIZATION I LLC 4.64% DUE 09-01-2042 C185512AB6	475,000.000	95.008086	451,288.41	473,565.10	0.00	-22,276.69
CLI FDG VIII LLC 2.72% DUE 01-18-2047 C12565KAE7	208,258.780	91.250890	190,037.99	185,627.24	0.00	4,410.75
CME GROUP INC 4.4% 03-15-2030 C12572QAL9	410,000.000	100.704948	412,890.29	409,028.30	0.00	3,861.99
CMO ADJBL RATE MTG TR SER 2005-1 MTG BKDPASSTHRU CTF CL5M1 DUE 05-25-2035 REG C007036FX9	63,526.830	99.886010	63,454.42	63,003.22	0.00	451.20
CMO AMERN HOME MTG INVT TR 2005-1 BKD NTCL VI-A VAR DUE 09-25-2045 REG C02660TDH3	21,772.840	99.564070	21,677.93	21,492.46	0.00	185.47
CMO BARCLAYS COMMERCIAL MORTGAGE SEC SR 24-C30 CL A5 5.532% 11-15-2057 C05493YAE8	395,000.000	103.593000	409,192.35	406,833.81	0.00	2,358.54
CMO BARCLAYS COMMERCIAL MORTGAGE SR 22-C17 CL A5 4.441% 09-15-2055 C054976AE5	435,000.000	97.001040	421,954.52	424,532.81	0.00	-2,578.29
CMO BBCMS MTG TR SR 24-C28 CL A5 5.403% 09-15-2057 C07336WBA6	485,000.000	102.780730	498,486.54	499,529.39	0.00	-1,042.85
CMO BBCMS MTG TR 2020-C6 COML MTG PASS THRU CTF CL ASB 2.595% DUE 02-15-2053 C05492TAD2	460,185.690	96.288850	443,107.51	427,815.55	0.00	15,291.96
CMO BBCMS MTG TR 2022-C14 2.85% SR 22-C14 CL AS 11-15-2054 C07336AAE7	390,000.000	88.849700	346,513.83	333,365.88	0.00	13,147.95
CMO BBCMS MTG TR 2023-C20 SER 23-C20 CL A5 VAR RT 07-15-2056 C07336DAW1	405,000.000	103.747730	420,178.31	425,703.91	0.00	-5,525.60
CMO BEAR STEARNS ALT-A TR SER 04-1 CL 5A1 VAR RATE 02-25-2034 C07386HFJ5	259,193.710	94.987090	246,200.56	236,475.32	0.00	9,725.24
CMO BEAR STEARNS ARM TR SER 2004-10 CL I2A3 DUE 01-25-2035 BEO C07384M4C3	525,626.950	97.005790	509,888.58	492,821.56	0.00	17,067.02
CMO BENCHMARK MTG TR SER 19-B14 CL AS 3.3515% 12-15-2061 C08162YAF9	290,000.000	89.576270	259,771.18	253,201.23	0.00	6,569.95
CMO BENCHMARK 2022-B33 MTG TR 3.3502% 01-15-2032 C08163PBG4	500,000.000	91.414580	457,072.90	440,074.75	0.00	16,998.15
CMO BENCHMARK 2023-B40 MTG TR SR 23-B40 CL C DUE 12-15-2056 BEO C08163WAG0	105,000.000	105.282660	110,546.79	110,473.74	0.00	73.05
CMO COMM 2019-GC44 MTG TR SERIES 2019-GC44 CL A-5 0% DUE 08-01-2057 REG C12655TBM0	320,000.000	93.105690	297,938.21	284,985.38	0.00	12,952.83
CMO CREDIT SUISSE FIRST BOSTON MTG SECS SR 02-5 CL 4A1 7.5% 02-25-2032 C22540VZT2	546,100.970	107.833680	588,880.77	565,594.15	0.00	23,286.62
CMO CWALT INC SER 04-12CB CL 3A1 5.5% 07-25-2034 C12667FJR7	180,723.930	102.018120	184,371.16	175,983.96	0.00	8,387.20
CMO FRESB MULTIFAMILY MTG TR PASS SER-2018-SB49 CL-A10H FLTG 03-25-2038 C302961AE7	198,792.750	96.896370	192,622.96	186,859.85	0.00	5,763.11

# 5500 Supplemental Schedules

30 JUN 25

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<i>Corporate Debt Instruments - Other</i>						
<b>United States - USD</b>						
CMO GS MTG SECS CORP SER-05-5F CL-3A6 5.25% 06-25-2035 REG C36242D6V0	59,135.880	99.249550	58,692.09	55,481.86	0.00	3,210.23
CMO GSR MTG LOAN TRUST SR 2004-2F CL 1A-4 5.5% DUE 01-25-2034 C36229RKQ1	170,595.710	101.782620	173,636.78	165,197.36	0.00	8,439.42
CMO INDYMAC MBS INC 2004-AR6 MTG PASSTHRU CTF CL 4-A DUE 10-25-2034 REG C45660NX75	251,534.840	96.466900	242,647.86	233,229.14	0.00	9,418.72
CMO J.P. MORGAN MTG TR 2007-A1 MTG PASS THRU CTF CL 5-A-1 DUE 07-25-2035 REG C46630GAR6	176,748.720	101.488770	179,380.10	171,160.90	0.00	8,219.20
CMO MASTR ALTERNATIVE LN TR SER 03-4 CL 3A1 6.0% 06-25-2033 C576434EL4	1.600	102.661240	1.64	1.57	0.00	0.07
CMO MORGAN STANLEY CAP I INC 2004-3 MTG PASSTHRU CTF CL 4-A DUE 04-25-2034 REG C61745MA52	302,822.340	97.553340	295,413.31	294,778.51	0.00	634.80
CMO MORGAN STANLEY CAP I SER 2019-L2 CL A3 3.806% FIXED DUE 03-15-2052 C61768HAV8	449,297.200	96.935270	435,527.45	421,096.07	0.00	14,431.38
CMO PVPPTL BBCMS SER 2018-TALL CL B FLTG 144A DUE 03-15-2037 C05548WAC1	130,000.000	92.022660	119,629.46	120,575.00	0.00	-945.54
CMO WAMU MTG PASS THRU CTFS SER 2006 AR10 6.0% DUE 12-25-2034 C92922FZW1	49,570.790	102.388340	50,754.71	48,439.01	0.00	2,315.70
CMO WAMU MTG PASS-THROUGH CTFS SER 03-S11 CLS 2A7 5.5% DUE 11-25-2033 BEO C92922FGV4	159,224.050	100.807690	160,510.09	152,259.49	0.00	8,250.60
CMO WAMU MTG PASS-THROUGH CTFS 2004-CB2 CL IV-A 6.5% DUE 08-25-2034 REG C92922FTZ1	228,197.060	102.650310	234,244.99	224,157.84	0.00	10,087.15
CMO WAMU MTG PASS-THRU CTFS TR 2002-AR2 MTG PASSTHRU CTF CL A VAR DUE 02-27-2034 C929227LE4	3,129.770	96.348070	3,015.47	2,910.41	0.00	105.06
CMO WELLS FARGO COML MTG TR SER 2016-NXS6 CL C 4.4523% 11-15-2049 C95000KBH7	159,000.000	95.184100	151,342.72	144,742.50	0.00	6,600.22
CMOPVTPL NEW RESIDENTIAL MTG LN 2017-3A MTG BACKED NT CL A-1 VAR RT 04-25-2057 C64828MAA5	426,356.530	96.522310	411,529.17	400,494.37	0.00	11,034.80
CNA FINL CORP 5.5% 06-15-2033 SBRRFH49	200,000.000	102.540357	205,080.71	199,424.90	0.00	5,655.81
CNO GLOBAL FDG MEDIUM TERM NTS BOOK 5.875% 06-04-2027 SBQGD253	200,000.000	102.703411	205,406.82	200,654.16	0.00	4,752.66
COCA COLA CO 5.3% 05-13-2054 C191216DS6	430,000.000	97.298524	418,383.65	425,013.29	0.00	-6,629.64
COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049 C20030NCE9	470,000.000	76.004759	357,222.37	368,940.24	0.00	-11,717.87
COMM 2024-CBM MTG TR COML MTG PASSTHRU CTF CL D 8.19043% 12-10-2041 C12674GAL8	137,000.000	103.188720	141,368.55	139,047.98	0.00	2,320.57
COMM 2024-277P MTG TR COML MTG PASSTHRU CTF CL B 7.23232% 08-10-2044 C12654FAE0	302,000.000	106.159730	320,602.38	304,665.90	0.00	15,936.48
COMPASS DATACENTERS ISSUER II LLC SR 24-1A CL A2 5.75% 144A 02-25-2049 C20469AAB5	105,000.000	101.185360	106,244.63	104,650.55	0.00	1,594.08

# 5500 Supplemental Schedules

30 JUN 25

## ◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Corporate Debt Instruments - Other</i>						
United States - USD						
CONOCOPHILLIPS COMPANY 5.5% 01-15-2055 C20826FBM7	475,000.000	94.881893	450,688.99	462,076.14	0.00	-11,387.15
CONSTELLATION BRANDS INC 4.8% 01-15-2029 SBRJDG22	100,000.000	101.019468	101,019.47	98,516.17	0.00	2,503.30
CPS AUTO 5.65% DUE 05-15-2028 C22411CAB6	550,000.000	100.282320	551,552.76	553,867.19	0.00	-2,314.43
CR SUISSE 1ST BSTN FLTG RT 6.03364% DUE 10-25-2034 C22541SNZ7	4,899.520	99.671090	4,883.40	4,842.64	0.00	40.76
CRH SMW FINANCE DAC 5.125% 01-09-2030 SBR1Z9F0	200,000.000	102.529093	205,058.19	199,790.00	0.00	5,268.19
CROCKETT PARTNERS EQUIP CO IIA LLC NT CLB 144A 6.78% 01-20-2031 C22689LAB1	83,333.330	101.845190	84,870.99	83,322.88	0.00	1,548.11
CROWN CASTLE INTL CORP NEW 1.05% DUE 07-15-2026 REG C22822VAV3	195,000.000	96.311167	187,806.78	178,484.87	0.00	9,321.91
CROWN CASTLE TOWERS LLC/CROWN PPN BOND 4.241% 07-15-2028 C22822RBH2	184,000.000	98.209210	180,704.95	174,996.82	0.00	5,708.13
CVS HEALTH CORP 3% DUE 08-15-2026 C126650DF4	375,000.000	98.417423	369,065.34	357,339.68	0.00	11,725.66
CVS HEALTH CORP 5.05% DUE 03-25-2048 C126650CZ1	1,220,000.000	86.344789	1,053,406.43	1,025,028.04	0.00	28,378.39
CVS HEALTH CORP 5.625% 02-21-2053 C126650DV9	84,000.000	92.503092	77,702.60	73,522.68	0.00	4,179.92
CVS HEALTH CORP 7.0% 03-10-2055 C126650EH9	160,000.000	103.141024	165,025.64	160,000.00	0.00	5,025.64
CWABS INC FLTG RT 4.96671% DUE 10-25-2034 C1266716C5	336,239.230	98.081190	329,787.44	321,485.91	0.00	8,301.53
CWALT INC 5.75% DUE 03-25-2034 C12667FAQ8	435,181.730	102.388040	445,574.04	431,624.27	0.00	13,949.77
CYRUSONE DATA CTRS ISSUER I LLC SECD DATA CTR REV TERM NT 4.3% 04-20-2048 C23284BAA2	184,000.000	97.571720	179,531.96	173,296.33	0.00	6,235.63
DC OFFICE TR VAR RT 3.1744% DUE 09-15-2045 C23312BAG5	145,000.000	88.733310	128,663.30	104,711.24	0.00	23,952.06
DELL INTL L L C / 4.75% 04-01-2028 SBRF3FJ6	100,000.000	101.170358	101,170.36	99,981.00	0.00	1,189.36
DELL INTL L L C /EMC CORP 4.85% 02-01-2035 C24703DBQ3	830,000.000	96.499702	800,947.53	797,805.00	0.00	3,142.53
DEVON ENERGY CORPORATION 5.2% 09-15-2034 SBSQND80	200,000.000	97.113664	194,227.33	199,932.00	0.00	-5,704.67
DIAMONDBACK ENERGY INC 5.2% 04-18-2027 C25278XAX7	190,000.000	101.365935	192,595.28	190,040.07	0.00	2,555.21
DOMINION ENERGY INC 5.0% 06-15-2030 C25746UDW6	260,000.000	102.055048	265,343.12	259,724.40	0.00	5,618.72

# 5500 Supplemental Schedules

30 JUN 25

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<i>Corporate Debt Instruments - Other</i>						
United States - USD						
DOMINION ENERGY INC 5.375% DUE 11-15-2032 BEO C25746UDR7	355,000.000	102.497969	363,867.79	359,735.70	0.00	4,132.09
DTE ELEC CO 5.2% DUE 04-01-2033 C23338VAS5	400,000.000	102.747274	410,989.10	400,254.57	0.00	10,734.53
DTE ENERGY CO 5.1% 03-01-2029 SBPGLSN0	100,000.000	101.969720	101,969.72	99,181.73	0.00	2,787.99
DUKE ENERGY CORP 6.45% 09-01-2054 SBQB3RT7	100,000.000	102.781247	102,781.25	100,000.00	0.00	2,781.25
DUKE ENERGY IND FIXED 2.75% DUE 04-01-2050 C26443TAC0	600,000.000	61.605568	369,633.41	363,073.45	0.00	6,559.96
DUKE ENERGY OH INC 2.125% DUE 06-01-2030 C26442EAH3	510,000.000	90.039650	459,202.22	438,023.70	0.00	21,178.52
DUKE ENERGY PROGRESS SC STORM FDG LLC 5.404% 03-01-2044 C26445CAA9	115,805.260	101.549596	117,599.77	117,942.17	0.00	-342.40
DUKE UNIV HLTH SYS 3.162% DUE 06-01-2042 C26443CAQ6	50,000.000	78.395453	39,197.73	41,049.50	0.00	-1,851.77
EFMT 2024-INV2 5.035% 10-25-2069 C26844LAA6	238,162.710	99.311590	236,523.17	238,158.68	0.00	-1,635.51
EFMT 2024-INV2 5.441% 10-25-2069 C26844LAC2	138,134.380	99.540200	137,499.24	138,134.11	0.00	-634.87
ELEVANCE HEALTH INC 5.7% 02-15-2055 SBT25B13	100,000.000	96.905342	96,905.34	99,453.00	0.00	-2,547.66
ELI LILLY & CO FIXED 4.9% DUE 02-12-2032 C532457CW6	615,000.000	102.713918	631,690.60	614,095.95	0.00	17,594.65
ELI LILLY & CO 5.5% 02-12-2055 C532457CY2	245,000.000	100.623186	246,526.81	244,463.45	0.00	2,063.36
ENACT HLDGS INC 6.25% 05-28-2029 C29249EAA7	345,000.000	103.763320	357,983.45	345,101.87	0.00	12,881.58
ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045 C29273RBJ7	150,000.000	98.217562	147,326.34	140,268.00	0.00	7,058.34
ENERGY TRANSFER L P 5.7% 04-01-2035 SBQYJVL2	1,210,000.000	101.859352	1,232,498.16	1,207,982.60	0.00	24,515.56
ENERGY TRANSFER L P 6.2% 04-01-2055 C29273VBF6	275,000.000	98.449530	270,736.21	259,201.25	0.00	11,534.96
ENERGY TRANSFER OPER L P 5.0% 05-15-2050 C29278NAR4	110,000.000	83.567019	91,923.72	88,631.40	0.00	3,292.32
EOG RES INC 5.35% 01-15-2036 C26875PAZ4	190,000.000	101.412477	192,683.71	189,842.30	0.00	2,841.41
EOG RESOURCES INC 5.65% 12-01-2054 C26875PAW1	350,000.000	97.614967	341,652.38	348,222.96	0.00	-6,570.58
EPR PPTYS 4.95% DUE 04-15-2028 SBFNMR6	100,000.000	99.805628	99,805.63	95,724.15	0.00	4,081.48

# 5500 Supplemental Schedules

30 JUN 25

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<i>Corporate Debt Instruments - Other</i>						
United States - USD						
EQUINIX INC 2.5% DUE 05-15-2031 BEO SBMGGJ75	200,000.000	88.598147	177,196.29	167,544.91	0.00	9,651.38
ESSEX PORTFOLIO L P SR NT 2.55% 06-15-2031 C29717PAZ0	382,000.000	88.708471	338,866.36	318,221.15	0.00	20,645.21
ESSEX PORTFOLIO L P 5.5% 04-01-2034 C29717PBA4	525,000.000	102.146203	536,267.57	520,283.91	0.00	15,983.66
EVERGY KANS CENT INC 5.25% 03-15-2035 SBS6V6B5	100,000.000	101.100188	101,100.19	99,623.00	0.00	1,477.19
EVERSOURCE ENERGY 5.5% 01-01-2034 SBRBK4K5	100,000.000	101.835792	101,835.79	98,108.73	0.00	3,727.06
EVERSOURCE ENERGY 5.85% 04-15-2031 C30040WBA5	410,000.000	105.191812	431,286.43	420,870.65	0.00	10,415.78
EXELON CORP 5.15% 03-15-2029 SBP6GQN1	400,000.000	102.583634	410,334.54	398,480.58	0.00	11,853.96
EXETER AUTOMOBILE RECEIVABLES TRUST SER 25-1A CL D 5.49% 05-15-2031 C30167MAF4	504,000.000	101.885540	513,503.12	503,895.02	0.00	9,608.10
EXETER AUTOMOBILE 1.96% DUE 01-17-2028 C30165JAF3	489,561.110	98.821160	483,789.97	469,316.17	0.00	14,473.80
EXTENDED STAY AMER TR 2021-ESH MTG PASS THRU CTF CL A 144A 5.55748% 07-15-2038 SBP7L958	1,286,591.600	100.031250	1,286,993.66	1,281,766.88	0.00	5,226.78
EXTENDED STAY AMER TR 2021-ESH MTG PASS THRU CTF CL C 144A 6.17748% 07-15-2038 C30227FAG5	381,688.830	100.062500	381,927.39	380,737.97	0.00	1,189.42
EXTRA SPACE STORAGE L P SR NT 3.875% 12-15-2027 SBR55HM9	400,000.000	98.873603	395,494.41	381,663.17	0.00	13,831.24
FIRST HORIZON BK MEMPHIS TENN FORMERLY 5.75% DUE 05-01-2030/02-01-2030 REG C337158AJ8	200,000.000	102.286667	204,573.33	201,182.00	0.00	3,391.33
FIVE 2023-V1 MTG TR COML MTG PASS THRU CTF CL C 6.50563% 02-10-2056 C337964AG5	81,000.000	101.279130	82,036.10	78,901.97	0.00	3,134.13
FNDTN FIN TR 4.6% DUE 03-15-2050 C35040VAA7	316,601.710	99.517200	315,073.16	316,548.14	0.00	-1,474.98
FNDTN FIN TR 6.59% DUE 03-15-2050 C35040VAD1	237,463.540	100.893400	239,585.04	240,765.78	0.00	-1,180.74
FORD CR FLOORPLAN FLTG RT 5.1127% DUE 09-15-2029 C34528QJL9	400,000.000	100.147590	400,590.36	400,000.00	0.00	590.36
FORD MOTOR CREDIT CO LLC 5.8% 03-05-2027 SBPCRN59	200,000.000	100.788933	201,577.87	200,004.50	0.00	1,573.37
FORD MOTOR CREDIT CO LLC 6.5% 02-07-2035 C345397G56	1,875,000.000	99.861663	1,872,406.18	1,842,981.75	0.00	29,424.43
FORD MTR CR CO LLC 5.8% 03-08-2029 SBPBJXX4	200,000.000	100.208878	200,417.76	199,297.50	0.00	1,120.26
FORD MTR CR CO LLC 6.054% 11-05-2031 SBNGC6G8	200,000.000	99.484160	198,968.32	200,000.00	0.00	-1,031.68

# 5500 Supplemental Schedules

30 JUN 25

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<i>Corporate Debt Instruments - Other</i>						
<b>United States - USD</b>						
FRONTIER ISSUER 6.6% DUE 08-20-2053 C35910EAA2	396,000.000	101.580320	402,258.07	399,245.10	0.00	3,012.97
GCAT 2021-NQM5 TR MTG PASS THRU CTF CL A-1 1.262% 07-25-2066 C36168KAA5	297,291.190	84.305280	250,632.17	240,712.57	0.00	9,919.60
GE HEALTHCARE TECHNOLOGIES INC 4.8% 08-14-2029 C36266GAA5	100,000.000	101.465698	101,465.70	99,881.00	0.00	1,584.70
GE HEALTHCARE TECHNOLOGIES INC 5.5% 06-15-2035 C36266GAC1	300,000.000	102.403519	307,210.56	299,997.00	0.00	7,213.56
GEN DYNAMICS CORP 4.95% DUE 08-15-2035 C369550BR8	385,000.000	100.382477	386,472.54	383,436.90	0.00	3,035.64
GENERAL MOTORS FINL CO 5.625% 04-04-2032 C37045XFG6	200,000.000	101.180678	202,361.36	199,858.00	0.00	2,503.36
GENERAL MTRS CO FIXED 6.8% DUE 10-01-2027 C37045VAU4	480,000.000	104.120307	499,777.47	498,283.29	0.00	1,494.18
GENPACT USA INC / GENPACT SR NT 6% 06-04-2029 C37190AAB5	370,000.000	103.503302	382,962.22	375,348.49	0.00	7,613.73
GILEAD SCIENCES 4.75% DUE 03-01-2046 C375558BD4	495,000.000	89.512584	443,087.29	435,555.45	0.00	7,531.84
GLOBAL PAYMENTS INC 5.4% DUE 08-15-2032 BEO SBP6L0F6	500,000.000	102.074000	510,370.00	489,903.34	0.00	20,466.66
GLOBAL PMTS INC FIXED 2.9% DUE 05-15-2030 SBLCWGV3	400,000.000	91.939030	367,756.12	348,222.47	0.00	19,533.65
GLOBAL PMTS INC 3.2% DUE 08-15-2029 REG C37940XAB8	495,000.000	94.561603	468,079.93	445,542.15	0.00	22,537.78
GLP CAP L P / GLP 5.75% DUE 06-01-2028 SBG08VY6	300,000.000	102.469600	307,408.80	300,164.70	0.00	7,244.10
GLP CAPITAL LP/FIN II 3.25% 01-15-2032 C361841AR0	435,000.000	88.011450	382,849.81	374,053.75	0.00	8,796.06
GLS AUTO SELECT 6.38% DUE 02-15-2029 C36269EAC3	700,000.000	102.269980	715,889.86	713,324.36	0.00	2,565.50
GOLDMAN SACHS GROUP INC 1.992% DUE 01-27-2032 REG C38141GXR0	380,000.000	86.615560	329,139.13	308,388.16	0.00	20,750.97
GOLDMAN SACHS GROUP INC 2.64% DUE 02-24-2028 BEO C38141GZK3	375,000.000	97.120136	364,200.51	349,759.12	0.00	14,441.39
GOLDMAN SACHS GROUP INC 5.016% 10-23-2035 C38141GB78	480,000.000	98.790410	474,193.97	480,000.00	0.00	-5,806.03
GOLDMAN SACHS GROUP INC 5.218% 04-23-2031 C38141GC93	100,000.000	102.517145	102,517.15	100,000.00	0.00	2,517.15
GOLDMAN SACHS GROUP INC 5.536% 01-28-2036 SBTPF132	2,360,000.000	102.548850	2,420,152.86	2,365,422.76	0.00	54,730.10
GREENSKY HOME IMPROVEMENT ISSUER TRUST 5.39% SR 25-1A CL B 03-25-2060 C39571NAE6	251,000.000	100.911190	253,287.09	250,946.66	0.00	2,340.43

# 5500 Supplemental Schedules

30 JUN 25

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<b>United States - USD</b>						
GS MTG SECS TR 2.9106% DUE 02-13-2053 C36258YBG2	440,000.000	92.765830	408,169.65	387,756.60	0.00	20,413.05
GS MTG SECS TR 2019-GC42 MTG PASSTHRU CTF CL C VAR RT 09-12-2052 C36257UAS6	188,000.000	85.524330	160,785.74	150,520.21	0.00	10,265.53
H A SUSTAINABLE INFRASTRUCTURE CAP SR NT6.15% 01-15-2031 C40408AAA9	255,000.000	101.246662	258,178.99	254,181.45	0.00	3,997.54
HALEON US CAPITAL LLC 3.625% 03-24-2032 C36264FAM3	260,000.000	93.558041	243,250.91	241,615.40	0.00	1,635.51
HCA INC 3.5% DUE 07-15-2051 BEO C404119CB3	905,000.000	66.242496	599,494.59	621,353.65	0.00	-21,859.06
HCA INC 5.25% 03-01-2030 SBV4FL37	600,000.000	102.519434	615,116.60	598,680.00	0.00	16,436.60
HCA INC 5.45% 04-01-2031 C404119CT4	205,000.000	103.113837	211,383.37	208,821.20	0.00	2,562.17
HEALTHCARE TR AMER FIXED 3.625% DUE 01-15-2028 C42225UAK0	375,000.000	97.563267	365,862.25	346,589.15	0.00	19,273.10
HEALTHPEAK OP LLC SR NT 5.375% 02-15-2035 SBTRFW60	100,000.000	100.912756	100,912.76	99,549.00	0.00	1,363.76
HF SINCLAIR CORP 5.75% 01-15-2031 SBTFK9G6	595,000.000	102.407470	609,324.45	593,018.65	0.00	16,305.80
HILTON GRAND 5.99% DUE 09-15-2039 C43283YAB9	95,301.750	101.473540	96,706.06	96,302.75	0.00	403.31
HONDA AUTO RECEIVABLES SR 25-1 CL A3 4.57% 09-21-2029 C43814VAC1	414,000.000	100.966430	418,001.02	413,987.26	0.00	4,013.76
HOST HOTELS & RESORTS L P 5.5% 04-15-2035 C44107TBC9	100,000.000	98.978682	98,978.68	98,486.00	0.00	492.68
HUDSON YDS 2025-SPRL MTG TR COML MTG PASSTHRU CTF CL D 6.3396% 01-13-2040 C44855PAG3	100,000.000	103.531830	103,531.83	100,000.00	0.00	3,531.83
HUNTINGTON NATL BK COLBS OH AUTO CR LKD NT SER 2024-1 6.15299987793 05-20-2032 C44644NAA7	244,771.230	101.699740	248,931.70	243,329.38	0.00	5,602.32
HUNTINGTON NATL BK 5.65% DUE 01-10-2030 C44644MAJ0	370,000.000	103.983948	384,740.61	370,336.77	0.00	14,403.84
HYUNDAI AUTO 1.66% DUE 06-15-2028 C44935FAG9	545,000.000	98.003870	534,121.09	511,202.26	0.00	22,918.83
I/O CMO COMM MORTGAGE TRUS SER 2014-UBS3 CL XA FLTG RT 06-10-2047 C12591YBE4	58,756.100	0.001620	0.95	3.57	0.00	-2.62
I/O CMO GS MTG SECS TR SER 2014-GC26 CL X-A FLTG RT 11-10-2047 C36250HAG8	0.000	0.000000	0.00	0.00	-5.64	-5.64
INTEL CORP 3.25% DUE 11-15-2049 C458140BJ8	125,000.000	63.335334	79,169.17	82,190.00	0.00	-3,020.83
INTEL CORP 4.75% DUE 03-25-2050 C458140BM1	1,105,000.000	81.582002	901,481.12	924,494.05	0.00	-23,012.93

# 5500 Supplemental Schedules

30 JUN 25

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Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Corporate Debt Instruments - Other</i>						
<b>United States - USD</b>						
INTEL CORP 4.9% 08-05-2052 C458140CB4	471,000.000	82.691232	389,475.70	390,099.67	0.00	-623.97
INTEL CORP 6.02% 02-10-2063 C458140CK4	115,000.000	93.904333	107,989.98	114,757.64	0.00	-6,767.66
INVITATION HOMES OPER PARTNERSHIP SR NT 2% 08-15-2031 C46188BAA0	165,000.000	85.144978	140,489.21	131,000.83	0.00	9,488.38
INVITATION HOMES 4.15% 04-15-2032 C46188BAD4	380,000.000	94.660226	359,708.86	350,227.00	0.00	9,481.86
J P MORGAN CHASE FLTG RT 5.74348% DUE 11-15-2038 C46654PAA4	500,000.000	99.500000	497,500.00	496,767.10	0.00	732.90
J P MORGAN CHASE 3.3765% DUE 01-05-2039 C46655AAE8	209,000.000	89.013500	186,038.22	174,458.07	0.00	11,580.15
J P MORGAN MTG TR FLTG RT 3.5% DUE 10-25-2052 C46655GAB1	562,972.680	88.170800	496,377.52	483,035.13	0.00	13,342.39
J P MORGAN MTG TR FLTG RT 3.79027% DUE 08-25-2047 C46647SCU2	416,625.800	92.842390	386,805.35	376,034.46	0.00	10,770.89
J P MORGAN MTG TR 2.5% DUE 07-25-2052 C46654WAE1	471,588.780	81.421900	383,976.54	374,415.62	0.00	9,560.92
J P MORGAN MTG TR 2.5% DUE 12-25-2051 C46653TAB5	578,325.550	81.453150	471,064.38	459,231.03	0.00	11,833.35
J P MORGAN MTG TR 3% DUE 07-25-2052 C46654WAC5	745,031.030	84.868600	632,297.40	616,804.56	0.00	15,492.84
J P MORGAN MTG TR 5.923% DUE 09-25-2065 C46590SAE7	624,070.860	100.441180	626,824.14	624,069.30	0.00	2,754.84
JB HUNT TRANSPRT SVCS 4.9% 03-15-2030 C445658CG0	405,000.000	101.477814	410,985.15	404,145.45	0.00	6,839.70
JERSEY CENTRAL POWER & LIGHT CO 5.1% 01-15-2035 C476556DF9	160,000.000	99.704372	159,527.00	154,821.92	0.00	4,705.08
JETBLUE AIRWAYS CORPORATION 4.0% 11-15-2032 C477164AA5	388,043.480	93.622130	363,294.57	364,753.12	0.00	-1,458.55
JOHNSON & JOHNSON 4.85% 03-01-2032 C478160DK7	805,000.000	102.866770	828,077.50	816,137.60	0.00	11,939.90
JPMORGAN CHASE & CO 5.14% 01-24-2031 C46647PEV4	470,000.000	102.547897	481,975.12	475,198.20	0.00	6,776.92
JPMORGAN CHASE & CO 5.572% 04-22-2036 C46647PEX0	1,340,000.000	103.634331	1,388,700.04	1,346,001.94	0.00	42,698.10
JPMORGAN CHASE & CO 5.766% 04-22-2035 C46647PEH5	335,000.000	105.058882	351,947.25	343,712.65	0.00	8,234.60
JPMORGAN CHASE & CO 5.834% 01-24-2036 C46647PEW2	1,615,000.000	102.999829	1,663,447.24	1,631,329.35	0.00	32,117.89
JPMORGAN CHASE & CO. 5.35% 06-01-2034 SBRBH8L5	200,000.000	102.882158	205,764.32	199,113.72	0.00	6,650.60

# 5500 Supplemental Schedules

30 JUN 25

## ◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Corporate Debt Instruments - Other</i>						
United States - USD						
JPMORGAN CHASE & FLTG RT 1.045% DUE 11-19-2026 C46647PBT2	430,000.000	98.649899	424,194.57	403,972.46	0.00	20,222.11
JPMORGAN CHASE & FLTG RT 2.182% DUE 06-01-2028 C46647PBR6	585,000.000	96.106955	562,225.69	536,834.50	0.00	25,391.19
JPMORGAN CHASE & FLTG RT 2.525% DUE 11-19-2041 C46647PBV7	275,000.000	70.092302	192,753.83	187,352.94	0.00	5,400.89
JPMORGAN CHASE BK NATL ASSN MTG M-3 7.81671% 10-25-2057 C46591HAJ9 REFERENCE NTS CL	401,616.530	103.690370	416,437.67	409,175.01	0.00	7,262.66
KIMCO RLTY CORP NT 3.2% 04-01-2032 C49446RAZ2	260,000.000	91.176164	237,058.03	223,160.42	0.00	13,897.61
KINDER MORGAN INC 5.15% 06-01-2030 C49456BBB6	100,000.000	102.101974	102,101.97	99,870.00	0.00	2,231.97
KINDER MORGAN INC 5.85% 06-01-2035 C49456BBC4	120,000.000	103.658457	124,390.15	119,620.80	0.00	4,769.35
KRAFT HEINZ FOODS CO 5.2%03-15-2032 SBTJX0R9	100,000.000	101.813703	101,813.70	99,798.00	0.00	2,015.70
LAS VEGAS SANDS CORP 5.625% 06-15-2028 SBRF0L88	100,000.000	102.003527	102,003.53	99,925.00	0.00	2,078.53
LAS VEGAS SANDS 3.5% DUE 08-18-2026 SBKM8MD8	400,000.000	98.646840	394,587.36	381,654.48	0.00	12,932.88
LEIDOS INC 5.4% 03-15-2032 C52532XAK1	300,000.000	102.065265	306,195.80	299,982.00	0.00	6,213.80
LEIDOS INC 5.5% 03-15-2035 C52532XAL9	385,000.000	101.524468	390,869.20	382,894.05	0.00	7,975.15
LONG BEACH MTG LN TR 2004-4 ASSET BKD CTF CL I-A1 FLTG RATE 10-25-2034 REG C542514HN7	30,066.410	98.579910	29,639.44	28,795.19	0.00	844.25
LPL HLDGS INC 5.2% DUE 03-15-2030 C50212YAL8	250,000.000	101.552688	253,881.72	249,640.00	0.00	4,241.72
LPL HLDGS INC 5.25% 06-15-2030 SBQT2398	100,000.000	101.239877	101,239.88	99,886.00	0.00	1,353.88
LPL HLDGS INC 6.75% 11-17-2028 C50212YAH7	345,000.000	106.650183	367,943.13	362,297.47	0.00	5,645.66
LYB INTL FIN III LLC 6.15% 05-15-2035 C50249AAP8	265,000.000	103.791191	275,046.66	264,218.25	0.00	10,828.41
L3HARRIS TECHNOLOGIES INC 5.25% 06-01-2031 C502431AT6	425,000.000	103.145930	438,370.20	425,930.34	0.00	12,439.86
M&T BANK CORPORATION 5.053% 01-27-2034 C55261FAR5	375,000.000	98.586919	369,700.95	361,826.25	0.00	7,874.70
MA INST TECH 3.885% DUE 07-01-2116 C575718AF8	15,000.000	69.155916	10,373.39	11,040.84	0.00	-667.45
MANHATTAN WEST 2020-1MW MTG TR COML MTG PASSTHRU CTF CL D 2.41281% 09-10-2039 C563136AJ9	327,000.000	92.620770	302,869.92	301,402.03	0.00	1,467.89

**5500 Supplemental Schedules**

30 JUN 25

Page 54 of 506

◆ **Current Value of Assets and Liabilities**

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<b>Corporate Debt Instruments - Other</b>						
<b>United States - USD</b>						
MARSH & MCLENNAN COMPANIES INC 2.375% 12-15-2031 C571748BP6	360,000.000	87.556420	315,203.11	313,048.80	0.00	2,154.31
MARVELL TECHNOLOGY INC SR NT 4.75% 07-15-2030 C573874AR5	100,000.000	100.442749	100,442.75	99,904.00	0.00	538.75
MASTERCARD INC 4.55% 01-15-2035 C57636QBC7	365,000.000	98.343268	358,952.93	368,299.60	0.00	-9,346.67
MCKESSON CORP NEW NT 4.65% 05-30-2030 C581557BW4	390,000.000	100.814727	393,177.44	389,844.00	0.00	3,333.44
MERCEDES-BENZ AUTO LEASE TR SR 25-A CL A3 4.61% 04-16-2029 C58768YAD7	300,000.000	101.135610	303,406.83	299,963.43	0.00	3,443.40
MERCEDES-BENZ AUTO LEASE TRUST SER 23-A CL A3 4.74% DUE 01-15-2027 C58768RAC4	429,263.570	100.017760	429,339.81	426,239.85	0.00	3,099.96
META PLATFORMS INC 4.55% 08-15-2031 C30303M8T2	80,000.000	101.405568	81,124.45	79,951.64	0.00	1,172.81
META PLATFORMS INC 4.95% 05-15-2033 C30303M8N5	300,000.000	102.538572	307,615.72	305,835.00	0.00	1,780.72
META PLATFORMS INC 5.4% 08-15-2054 SBT3NPE4	100,000.000	97.524130	97,524.13	99,601.00	0.00	-2,076.87
META PLATFORMS INC 5.55% 08-15-2064 C30303M8W5	265,000.000	97.723725	258,967.87	263,855.20	0.00	-4,887.33
METRONET INFRASTRUCTURE ISSUER LLC 6.35% 10-20-2052 C59170JAA6	294,459.000	101.666330	299,365.66	298,732.69	0.00	632.97
METROPOLITAN OPERA 4.524% DUE 10-01-2042 C592239AM9	235,000.000	72.900184	171,315.43	169,693.47	0.00	1,621.96
MICROCHIP TECHNOLOGY INC 4.9% 03-15-2028 SBRBYPN7	100,000.000	101.098720	101,098.72	99,895.00	0.00	1,203.72
MICRON TECHNOLOGY INC 5.65% 11-01-2032 C595112CG6	140,000.000	103.948090	145,527.33	139,619.20	0.00	5,908.13
MICRON TECHNOLOGY INC 6.05% 11-02-2035 C595112CH4	1,085,000.000	104.656460	1,135,522.59	1,088,703.87	0.00	46,818.72
MONDELEZ INTL INC 4.75% 08-28-2034 SBRQMZP8	100,000.000	98.771721	98,771.72	99,779.00	0.00	-1,007.28
MORGAN STANLEY BK 2.84% DUE 11-15-2049 C61766RAY2	368,615.640	98.275600	362,259.23	349,184.14	0.00	13,075.09
MORGAN STANLEY CAP I TR 2018-H4 COML MTGVAR RT CL C 12-15-2028 C61691RAK2	123,000.000	92.397730	113,649.21	109,227.89	0.00	4,421.32
MORGAN STANLEY MTN 1.512% DUE 07-20-2027 C61747YEC5	410,000.000	97.005990	397,724.56	379,046.60	0.00	18,677.96
MORGAN STANLEY SR NT FIXED / FLTG 5.192% 04-17-2031 C61747YFZ3	200,000.000	102.512964	205,025.93	200,000.00	0.00	5,025.93
MORGAN STANLEY 2.484% 09-16-2036 C61747YEF8	275,000.000	84.973510	233,677.15	217,558.32	0.00	16,118.83

# 5500 Supplemental Schedules

30 JUN 25

## ◆ Current Value of Assets and Liabilities

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<i>Corporate Debt Instruments - Other</i>						
United States - USD						
MORGAN STANLEY 3.625% DUE 01-20-2027 C61746BEF9	520,000.000	99.138781	515,521.66	501,355.97	0.00	14,165.69
MORGAN STANLEY 5.173% 01-16-2030 C61747YFK6	500,000.000	102.094886	510,474.43	498,760.62	0.00	11,713.81
MORGAN STANLEY 5.424% 07-21-2034 C61747YFG5	370,000.000	102.440251	379,028.93	368,136.27	0.00	10,892.66
MORGAN STANLEY 5.466% 01-18-2035 C61747YFL4	350,000.000	102.305015	358,067.55	355,670.00	0.00	2,397.55
MORGAN STANLEY 5.656% 04-18-2030 SBLDCKK9	100,000.000	103.871074	103,871.07	101,693.65	0.00	2,177.42
MORGAN STANLEY 5.831% 04-19-2035 C61747YFR1	345,000.000	104.765916	361,442.41	353,650.88	0.00	7,791.53
MPLX LP 5.4% 04-01-2035 SBV0TZT7	595,000.000	99.281712	590,726.18	591,418.10	0.00	-691.92
MVW 2021-1W LLC TIMESHARE LN BKD NTS CL B 1.44% 01-22-2041 C55389TAB7	51,312.940	95.391230	48,948.04	47,724.76	0.00	1,223.28
MVW 2021-2 LLC TIMESHARE LN BKD NTS CL B1.83% 05-20-2039 C55400KAB1	301,018.050	94.432420	284,258.63	278,183.68	0.00	6,074.95
MVW 2022-1 LLC 4.4% DUE 11-21-2039 C55400UAB9	45,117.010	98.919540	44,629.54	43,807.15	0.00	822.39
MVW 2023-1 LLC 5.42% DUE 10-20-2040 C62848PAB6	178,069.430	101.062000	179,960.53	176,966.71	0.00	2,993.82
NATIONAL RETAIL PPTYS INC 2.5% DUE 04-15-2030 SBKMG09	500,000.000	91.057087	455,285.44	428,968.94	0.00	26,316.50
NATIONAL RURAL UTILS COOP 4.95% 02-07-2030 C63743HFX5	375,000.000	102.283847	383,564.43	374,426.25	0.00	9,138.18
NAVIENT PVT ED REFI LN TR 2021-E PVT ED LN BACKED NT CL A .97% 12-16-2069 C63942EAA6	429,425.990	89.471100	384,212.16	373,397.67	0.00	10,814.49
NAVIENT PVT ED 5.66% DUE 10-15-2072 C63943CAA9	393,121.000	101.291540	398,198.31	394,460.10	0.00	3,738.21
NEW RESDNTL MTG LN FLTG RT 3.75% DUE 05-25-2054 C64828YAR2	217,362.140	95.161270	206,844.57	202,164.01	0.00	4,680.56
NEW RESDNTL MTG LN FLTG RT 4.5% DUE 12-25-2057 C64830GAU0	404,176.780	98.271770	397,191.68	383,967.55	0.00	13,224.13
NEW RESDNTL MTG LN FLTG RT 4.8% DUE 08-25-2055 C64829EAH7	213,696.150	99.119880	211,815.37	204,343.02	0.00	7,472.35
NEW RESDNTL MTG LN 3.5% DUE 09-25-2059 C64828GAD2	614,554.540	94.129780	578,478.84	573,648.27	0.00	4,830.57
NEW RESIDENTIAL MTG LN TR SER 15-1A CL B-2 FLTG RT 4-25-2052 C64829CAJ7	148,738.840	99.118920	147,428.33	141,944.95	0.00	5,483.38
NEW RESIDENTIAL MTG LN TR SER 17-2A AC A3 FRNS BNDS 03-25-2057 C64829KBV1	368,668.190	96.653360	356,330.19	346,780.48	0.00	9,549.71

# 5500 Supplemental Schedules

30 JUN 25

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<i>Corporate Debt Instruments - Other</i>						
United States - USD						
NEW RESIDENTIAL MTG LN TR 2019-3 4.25% 11-25-2058 C64830EAV3	685,064.650	97.067280	664,973.62	660,659.26	0.00	4,314.36
NEW RESIDENTIAL MTG LN TR 2019-6 MTG BACKED NT CL B-2 144A 4.25% 09-25-2059 C64828GBB5	363,837.320	96.709990	351,867.04	348,942.75	0.00	2,924.29
NEW RESIDENTIAL MTG LN TR 2025-NQM3 MTG BACKED NT CL A-3 144A 5.985% 05-25-2065 C64832CAE3	99,140.650	100.590400	99,725.98	99,138.88	0.00	587.10
NEXTERA ENERGY CAP HLDGS INC 2.25% DUE 06-01-2030/05-12-2020 REG SBMDX623	500,000.000	90.058180	450,290.90	426,286.87	0.00	24,004.03
NEXTERA ENERGY CAP HLDGS INC 4.9% 02-28-2028 C65339KCM0	310,000.000	101.346203	314,173.23	307,027.83	0.00	7,145.40
NEXTERA ENERGY CAPITAL HLDGS INC 5.45% DUE 03-15-2035 C65339KDL1	420,000.000	101.921596	428,070.70	418,408.20	0.00	9,662.50
NIAGARA MOHAWK PWR 4.278% DUE 12-15-2028 SBH422L6	600,000.000	99.221299	595,327.79	573,590.68	0.00	21,737.11
NMEF FDG 2023-A 6.57% DUE 06-17-2030 C62890QAB1	235,072.640	100.649330	236,599.04	236,378.32	0.00	220.72
NMI HOLDINGS INC 6.0% 08-15-2029 C629209AC1	565,000.000	102.610000	579,746.50	559,846.67	0.00	19,899.83
NOMURA ASSET ACCEP CORP MTG SER 05-WF1 CL 1A1 VAR RT 03-25-2035 C65535VLB2	97,231.320	100.281380	97,504.91	95,745.81	0.00	1,759.10
NORTHROP GRUMMAN 4.65% 07-15-2030 C666807CN0	180,000.000	100.876532	181,577.76	179,953.20	0.00	1,624.56
NORTHROP GRUMMAN 5.25% 07-15-2035 C666807CP5	135,000.000	102.036559	137,749.35	134,628.75	0.00	3,120.60
NY COML MTG TR 2025-299P COML MTG PASSTHRU CTF CL C 6.17213% 02-10-2047 C62957FAE9	100,000.000	102.691920	102,691.92	97,394.53	0.00	5,297.39
NYC COML MTG TR 2025-3BP COML MTG PASSTHRU CTF 144A 5.57607% 02-15-2042 C67120UAA5	425,000.000	99.187500	421,546.88	422,609.38	0.00	-1,062.50
NYC COML MTG TR 2025-3BP COML MTG PASSTHRU CTF 144A 6.25513% 02-15-2042 C67120UAE7	213,000.000	99.000000	210,870.00	212,467.50	0.00	-1,597.50
NYSEG STORM FDG LLC 4.713% 05-01-2031 C67122QAA2	526,000.000	100.489645	528,575.53	525,909.74	0.00	2,665.79
OBX 2019-EXP3 TR VAR RT 6.37255% DUE 10-25-2059 C67113ABV1	676,187.880	106.613970	720,910.74	697,952.71	0.00	22,958.03
OBX 2020-EXP1 TR FLTG RT 4.91281% DUE 02-25-2060 C67448TBR5	877,749.810	102.788500	902,225.86	886,527.34	0.00	15,698.52
OBX 2021-INV2 TR FLTG RT 2.5% DUE 10-25-2051 C67114KAC1	391,920.030	81.421900	319,108.73	311,162.95	0.00	7,945.78
OBX 2021-NQM3 TR FLTG RT 1.054% DUE 07-25-2061 C67114JAA8	200,236.920	81.817130	163,828.10	156,530.00	0.00	7,298.10
OBX 2025-HE1 TR MTG BACKED NT CL A-1 FLTG 5.95001% 02-25-2055 C67121CAA4	499,274.560	100.237370	500,459.69	499,274.56	0.00	1,185.13

# 5500 Supplemental Schedules

30 JUN 25

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<i>Corporate Debt Instruments - Other</i>						
United States - USD						
OBX 2025-NQM7 TR MTG BACKED NT CL A-2 144A 5.763% 05-25-2055 C67121DAB0	205,008.370	100.639720	206,319.85	205,007.67	0.00	1,312.18
OBX 2025-NQM7 TR MTG BACKED NT CL A-3 144A 5.864% 05-25-2055 C67121DAC8	207,909.440	100.585850	209,127.48	207,907.62	0.00	1,219.86
OCCIDENTAL PETE 6.2% DUE 03-15-2040 SBJCRNM4	100,000.000	97.847010	97,847.01	99,813.00	0.00	-1,965.99
OGE ENERGY CORP 5.45% 05-15-202 C670837AD5	420,000.000	103.520620	434,786.60	423,218.26	0.00	11,568.34
OLD REP INTL CORP 3.875% DUE 08-26-2026 C680223AK0	229,000.000	99.237586	227,254.07	221,415.21	0.00	5,838.86
OLD REPUBLIC INTERNATIONAL CORP 5.75% 03-28-2034 C680223AM6	325,000.000	102.861456	334,299.73	324,014.89	0.00	10,284.84
OMEGA HEALTHCARE INVS INC 4.75% 01-15-2028 SBDVPPZ4	100,000.000	100.427717	100,427.72	96,759.67	0.00	3,668.05
ONCOR ELEC FIXED 4.95% DUE 09-15-2052 SBPX1TS5	600,000.000	88.660323	531,961.94	542,833.36	0.00	-10,871.42
ONEMAIN FINL 5.84% DUE 09-15-2036 C68269HAA3	429,000.000	102.265160	438,717.54	434,202.18	0.00	4,515.36
ONNI COML MTG TR 2024-APT 6.64454% 07-15-2039 C682939AE3	307,000.000	102.641630	315,109.80	300,761.73	0.00	14,348.07
ORACLE CORP 3.95% DUE 03-25-2051 C68389XCA1	545,000.000	73.809464	402,261.58	402,004.16	0.00	257.42
ORACLE CORP 4.8% 08-03-2028 SBTCCJK9	500,000.000	101.643156	508,215.78	499,650.00	0.00	8,565.78
ORL 2024-GLKS MTG TR 6.6545% 12-15-2039 C67120DAE5	559,000.000	99.843750	558,126.56	557,602.33	0.00	524.23
OTIS WORLDWIDE CORP 5.125% 11-19-2031 C68902VAR8	175,000.000	102.973735	180,204.04	174,989.50	0.00	5,214.54
OVINTIV INC 7.1% 07-15-2053 SBNSP148	200,000.000	103.627661	207,255.32	219,371.64	0.00	-12,116.32
OWL ROCK CAP CORP 2.875% 06-11-2028 SBKP8VG1	500,000.000	93.160292	465,801.46	442,266.51	0.00	23,534.95
PAC GAS & ELEC CO FIXED 3.15% DUE 01-01-2026 C694308JP3	500,000.000	99.043641	495,218.21	481,586.92	0.00	13,631.29
PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050 C694308JN8	575,000.000	80.600788	463,454.53	485,231.34	0.00	-21,776.81
PAC GAS & ELEC CO 6.95% 03-15-2034 C694308KP1	395,000.000	107.649199	425,214.34	425,306.17	0.00	-91.83
PACIFIC GAS & ELEC CO 1ST MTG BD 5% 06-04-2028 SBQNKFO3	300,000.000	100.301222	300,903.67	299,487.00	0.00	1,416.67
PACIFIC GAS & ELEC CO 5.55% 05-15-2029 SBQC4X79	200,000.000	101.612498	203,225.00	200,449.99	0.00	2,775.01

# 5500 Supplemental Schedules

30 JUN 25

## ◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Corporate Debt Instruments - Other</i>						
United States - USD						
PACIFIC GAS & ELEC CO 6.1% 01-15-2029 C694308KL0	200,000.000	103.605411	207,210.82	204,693.31	0.00	2,517.51
PACIFIC GAS & ELECTRIC CO 5.7% 03-01-2035 C694308KU0	235,000.000	99.091942	232,866.06	234,962.40	0.00	-2,096.34
PACIFIC GAS & ELECTRIC CO 6.4% 06-15-2033 C694308KM8	285,000.000	104.531202	297,913.93	294,347.81	0.00	3,566.12
PAYCHEX INC 5.1% 04-15-2030 C704326AA5	290,000.000	102.417999	297,012.20	289,188.00	0.00	7,824.20
PAYPAL HOLDINGS INC 5.1% 04-01-2035 SBTXWCJ8	100,000.000	100.436335	100,436.34	99,972.00	0.00	464.34
PECO ENERGY CO FIXED 4.375% DUE 08-15-2052 C693304BE6	475,000.000	82.695098	392,801.72	390,496.18	0.00	2,305.54
PFS FING CORP 4.47% DUE 05-15-2030 C69335PFY6	385,000.000	100.398160	386,532.92	384,901.59	0.00	1,631.33
PG&E RECOVERY FDG 5.231% DUE 06-01-2042 C71710TAH1	315,000.000	99.156579	312,343.22	326,007.85	0.00	-13,664.63
PG&E RECOVERY FDG 5.536% DUE 07-15-2049 C71710TAF5	315,000.000	97.007003	305,572.06	317,652.29	0.00	-12,080.23
PG&E WILDFIRE FIXED 4.451% DUE 12-01-2047 C693342AD9	680,000.000	85.672243	582,571.25	597,838.63	0.00	-15,267.38
PG&E WILDFIRE 4.377% DUE 06-03-2041 C693342AC1	80,000.000	92.228163	73,782.53	73,326.07	0.00	456.46
PG&E WILDFIRE 4.674% DUE 12-01-2053 C693342AE7	950,000.000	86.190117	818,806.11	855,684.97	0.00	-36,878.86
PG&E WILDFIRE 4.722% DUE 06-01-2039 C693342AG2	125,000.000	96.721472	120,901.84	121,135.00	0.00	-233.16
PHILIP MORRIS INTL INC 5.125% 02-13-2031 SBPG5N71	300,000.000	102.994564	308,983.69	296,816.88	0.00	12,166.81
PHILLIPS 66 FIXED 1.3% DUE 02-15-2026 C718546AZ7	280,000.000	98.024255	274,467.91	262,102.65	0.00	12,365.26
PHYSICIANS RLTY L 3.95% 01-15-2028 C71951QAB8	300,000.000	99.111441	297,334.32	286,881.96	0.00	10,452.36
PIEDMONT NATURAL GAS CO INC 5.4% DE 06-15-2033 SBRBD9M1	200,000.000	103.044873	206,089.75	200,390.38	0.00	5,699.37
PINNACLE W CAP FLTG RT 5.16733% DUE 06-10-2026 SBS4D7J8	200,000.000	100.161177	200,322.35	199,981.97	0.00	340.38
PINNACLE WEST CAPITAL CORP 4.9% 05-15-2028 C723484AM3	316,000.000	101.399904	320,423.70	316,159.20	0.00	4,264.50
PINNACLE WEST CAPITAL CORP 5.15% 05-15-2030 C723484AN1	185,000.000	102.367852	189,380.53	184,733.60	0.00	4,646.93
PIONEER NAT RES CO 1.9% DUE 08-15-2030/08-11-2020 REG C723787AQ0	540,000.000	88.638768	478,649.35	465,189.60	0.00	13,459.75

# 5500 Supplemental Schedules

30 JUN 25

## ◆ Current Value of Assets and Liabilities

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<i>Corporate Debt Instruments - Other</i>						
United States - USD						
PNC FINANCIAL SERVICES GROUP 5.575% 01-29-2036 C693475CC7	410,000.000	103.066975	422,574.60	410,000.00	0.00	12,574.60
PNC FINANCIAL SERVICES 4.812% 10-21-2032 C693475CA1	300,000.000	100.229933	300,689.80	300,000.00	0.00	689.80
PNC FINANCIAL SERVICES 5.939% 08-18-2034 C693475BS3	360,000.000	105.787879	380,836.36	372,450.60	0.00	8,385.76
PNM ENERGY TRANSITION BD CO I LLC SR SECD BD SER A TRANCHE 6.028% 08-15-2051 C69380MAB2	95,000.000	103.088009	97,933.61	103,558.55	0.00	-5,624.94
PPL CAPITAL FUNDING INC 5.25% 09-01-2034 C69352PAT0	470,000.000	100.804070	473,779.13	470,917.20	0.00	2,861.93
PRM TR 2025-PRM6 COML MTG PASSTHRU CTF CL C 5.17467% 07-05-2033 C74277DAE2	316,000.000	99.269440	313,691.43	310,697.52	0.00	2,993.91
PROGRESS RESDNTL 3.39% DUE 07-17-2042 C74334BAE7	100,000.000	90.951230	90,951.23	89,959.97	0.00	991.26
PUBLIC SERVICE CO OF OKLAHOMA 5.2% 01-15-2035 C744533BR0	648,000.000	99.819876	646,832.80	638,915.93	0.00	7,916.87
PUBLIC SERVICE CO OF OKLAHOMA 5.25% 01-15-2033 C744533BQ2	445,000.000	100.789945	448,515.26	438,397.51	0.00	10,117.75
PUBLIC SERVICE ENTERPRISE 5.45% 04-01-2034 C744573AZ9	400,000.000	102.190523	408,762.09	397,183.95	0.00	11,578.14
PUBLIC SVC ENTERPRISE GROUP INC 4.9% 03-15-2030 C744573BA3	165,000.000	101.717727	167,834.25	164,773.95	0.00	3,060.30
PVTPL MWV OWNERS TRUST SER 24-2A CL C 03-20-2042 C55389QAC1	170,109.140	97.811970	166,387.10	170,084.97	0.00	-3,697.87
PVTPL AGL CLO 14 LTD SR 21-14A CL AR FRN 12-02-2034 C00851WAL3	600,000.000	99.983650	599,901.90	600,000.00	0.00	-98.10
PVTPL AMCOR FLEXIBLES NORTH AMER INC 4.8% 03-17-2028 SBPCQCT3	200,000.000	100.682877	201,365.75	199,878.00	0.00	1,487.75
PVTPL AMERICAN TOWER TR I SECD TOWER REV SECS SER 2018-1A 03-23-2028 C03027WAK8	258,000.000	97.691680	252,044.53	242,478.02	0.00	9,566.51
PVTPL APIDOS CLO LTD SR 12-11A CL AR4 FRN 04-17-2034 C03763YBY1	600,000.000	100.000000	600,000.00	600,000.00	0.00	0.00
PVTPL AQUA FIN TR 2021-A SR 21-A CL A 1.54% DUE 07-17-2046 BEO C03842VAA5	91,695.500	92.019640	84,377.87	82,217.05	0.00	2,160.82
PVTPL ATHENE GLOBAL FDG 5.684% 02-23-2026 SBLD7543	100,000.000	100.690518	100,690.52	100,226.65	0.00	463.87
PVTPL AVIATION CAP GROUP LLC SR NT 144A 3.5% DUE 11-01-2027/07-01-2027 BEO SBZ1DXR0	400,000.000	97.446923	389,787.69	374,432.13	0.00	15,355.56
PVTPL AVIS BUDGET RENT CAR FDG AESOP LLC SR 25-1A CL C 5.87% 08-20-2029 C05377RKN3	236,000.000	101.049780	238,477.48	235,957.69	0.00	2,519.79
PVTPL AVIS BUDGET RENT CAR FDG AESOP LLC 5.85% DUE 06-20-2030 BEO C05377RHZ0	269,000.000	103.322860	277,938.49	269,092.40	0.00	8,846.09

# 5500 Supplemental Schedules

30 JUN 25

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<b>United States - USD</b>						
PVTPL AXIS EQUIPMENT FINANCE RECEIVABLES LLC SR 25-1A CL D 5.68% 08-20-2032 C03237FAE5	275,000.000	101.425840	278,921.06	274,939.39	0.00	3,981.67
PVTPL BLACKSTONE HOLDINGS FINANCE 2.55% DUE 03-30-2032 BEO C09261BAG5	305,000.000	86.260097	263,093.30	263,590.15	0.00	-496.85
PVTPL BLUE STREAM ISSUER LLC SR 24-1A CL A2 5.408% 11-20-2054 C09606BAG9	244,000.000	100.743230	245,813.48	244,000.00	0.00	1,813.48
PVTPL BRSP 2021-FL1 LTD/BRSP 2021-FL1 LLC SR SECD NT CL A FLTG 08-19-2038 C05591XAA9	189,873.310	99.014200	188,001.54	187,641.54	0.00	360.00
PVTPL BUSINESS JET SECURITIES LLC SR 24-2A CL A 5.364% 09-15-2039 C12326TAA6	88,525.080	100.231240	88,729.79	88,523.11	0.00	206.68
PVTPL CASTLELAKE AIRCRAFT STRUCTURED TR 25-1A CL B 144A 6.504% 02-15-2050 C14856VAB3	383,541.570	101.009060	387,411.73	383,536.33	0.00	3,875.40
PVTPL CCG RECEIVABLES TRUST SR 23-1 CL A2 144A 5.82% 09-16-2030 C12512XAB9	0.000	100.518060	0.00	0.00	0.00	0.00
PVTPL CFMT 2021-AL1 TR SR 21-AL1 CL B 1.39% DUE 09-22-2031 BEO C12529UAF7	56,298.720	98.828680	55,639.28	55,647.45	0.00	-8.17
PVTPL CHASE AUTO OWNER TRUST SR 24-4A CL C 5.46% 07-25-2030 C16144YAF5	325,000.000	102.220710	332,217.31	324,928.70	0.00	7,288.61
PVTPL CLI FUNDING LLC SER 20-3A CL A DUE 10-18-2045 BEO C12563LAS6	229,583.340	93.076700	213,688.60	212,561.91	0.00	1,126.69
PVTPL CLOUD CAPITAL SER 24-1A CL A2 5.781%11-22-2049 C102104AA4	286,000.000	101.307890	289,740.57	286,000.00	0.00	3,740.57
PVTPL CLOUD CAPITAL SR 24-2A CL A2 5.923%11-22-2049 C102104AC0	185,000.000	100.358760	185,663.71	185,000.00	0.00	663.71
PVTPL CMO A&D MORTGAGE TRUST SR 25-NQM2 CL A2 STEP 06-25-2070 C00250EAD8	326,296.480	100.571990	328,162.86	326,293.77	0.00	1,869.09
PVTPL CMO ANGEL OAK MTG TR SER 19-6 CL A1 FLTG 11-25-2059 C03464VAA2	23,047.700	98.153490	22,622.12	22,326.99	0.00	295.13
PVTPL CMO ARBOR MULTIFAMILY MTG SECS SER 20-MF1 CL A5 2.7563% DUE 05-15-2053 BEO C03881BAE3	400,000.000	92.269650	369,078.60	351,046.16	0.00	18,032.44
PVTPL CMO ARROYO MTG TR 2022-1 MTG BACKED CL A-1B 3.269% DUE 12-25-2056 C042855AL0	620,000.000	92.552390	573,824.82	555,526.76	0.00	18,298.06
PVTPL CMO BCCRE TRUST SER 2015-GTP CL A 3.966% 08-10-2033 C05490TAA0	400,000.000	92.010000	368,040.00	386,298.20	0.00	-18,258.20
PVTPL CMO BRAVO RESIDENTIAL FUNDING TRUST SR 23-NQM7 CL A1 FLTG 09-25-2063 C10569HAA2	671,152.090	101.491050	681,159.30	679,925.98	0.00	1,233.32
PVTPL CMO BX TR SR 25-LIFE CL A VAR 06-13-2047 C05616HAA5	416,000.000	101.861350	423,743.22	415,510.78	0.00	8,232.44
PVTPL CMO BX TR 2019-OC11 3.012% DUE 12-09-2041 BEO C05606FAA1	445,000.000	93.238620	414,911.86	402,845.95	0.00	12,065.91
PVTPL CMO BX TRUST SER 25-GW CL C FLTG RT 07-15-2042 C12433GAE6	307,000.000	100.187500	307,575.63	307,000.00	0.00	575.63

# 5500 Supplemental Schedules

30 JUN 25

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<b>United States - USD</b>						
PVTPL CMO CHASE MTG TR SER 2016-2 CL M2 144A VAR 12-26-2045 C16164AAC9	311,726.740	92.751630	289,131.63	278,702.95	0.00	10,428.68
PVTPL CMO CHASE MTG TR 2016-1 MTG PASS THRU CTF CL M-3 144A VAR RT 04-25-2045 C16163YAD6	345,811.180	90.901550	314,347.72	306,073.58	0.00	8,274.14
PVTPL CMO CONNECTICUT AVE SECS TR 2022-R03 NT CL 1M-2 FLTG 03-25-2042 C20753XAB0	445,000.000	103.891000	462,314.95	468,391.43	0.00	-6,076.48
PVTPL CMO CSMC 2018-RPL9 TR MTG BACKED NT CL A 144A VAR RT DUE 09-25-2057 C12654PAE8	482,998.430	96.896720	468,009.64	454,671.53	0.00	13,338.11
PVTPL CMO CSMC 2021-INV2 TR MTG BACKED NT SER CL A-3 VAR 11-25-2056 C12659TAC9	355,907.530	85.308850	303,620.62	294,652.63	0.00	8,967.99
PVTPL CMO CSMLT 2015-3 TR CL B-1 144A FLTG DUE 11-25-2045 C12650UAZ4	305,225.830	98.231610	299,828.25	289,576.49	0.00	10,251.76
PVTPL CMO GCAT 2019-NQM3 TR 0.0% DUE 12-31-2059 C36167VAA2	47,020.920	97.369810	45,784.18	44,558.07	0.00	1,226.11
PVTPL CMO HUDSON YARDS SR 25-SPRL CL C FLTG 01-13-2040 C44855PAE8	102,000.000	102.964970	105,024.27	102,000.00	0.00	3,024.27
PVTPL CMO HUDSON YARDS SR 25-SPRL CL E FLTG RT 01-13-2040 C44855PAJ7	100,000.000	103.500140	103,500.14	100,000.00	0.00	3,500.14
PVTPL CMO IRV TRUST SR 25-200P CL C VAR RT 03-14-2047 C45006HAE1	317,000.000	99.345010	314,923.68	317,000.00	0.00	-2,076.32
PVTPL CMO J P MORGAN MTG TR 2016-3 CL B-2 144A VAR RT DUE 10-25-2046 BEO C46647EBB6	246,974.590	96.148360	237,462.02	230,118.38	0.00	7,343.64
PVTPL CMO LV TR 2024-SHOW LV 2024-SHOW CVAR 10/10/2029 VAR RT DUE 10-10-2041 BEO C50245XAE7	447,000.000	101.857370	455,302.44	453,732.19	0.00	1,570.25
PVTPL CMO MILL CITY MTG LN TR SER 18-4 CL M1 VAR 144A RT DUE 04-25-2066 BEO C59980YAG0	908,938.090	95.577200	868,737.58	847,016.69	0.00	21,720.89
PVTPL CMO MORGAN STANLEY CAPITAL I TRUSTSER 21-230P CL B FLTG 12-15-2038 C61772WAG2	139,000.000	93.017810	129,294.76	129,599.49	0.00	-304.73
PVTPL CMO NEW RESDNTL MTG LN TR 2016-4 MTG BACKED NT CL VAR 11-25-2056 C64829LBE7	452,997.530	96.525830	437,259.63	431,711.74	0.00	5,547.89
PVTPL CMO NEW RESDNTL MTG LN TR 2019-2 MTG BACKED NT CL A-1 12-25-2057 C64830DAB9	567,443.530	98.041700	556,331.28	541,793.44	0.00	14,537.84
PVTPL CMO NEW RESIDENTIAL MTG LN TR SER 19-NQM5 CLS A1 VAR RT 11-25-2059 C64830PAA4	78,388.470	94.867560	74,365.23	72,328.50	0.00	2,036.73
PVTPL CMO NEW RESIDENTIAL MTG LN TR SR 19-2A CL B2 VAR 12-25-2057 C64830DAV5	526,466.290	97.101330	511,205.77	496,290.98	0.00	14,914.79
PVTPL CMO NEW RESIDENTIAL MTG 19-6A MTG BACKED NT CL B1 VAR RT DUE 09-25-2059 C64828GAS9	762,658.970	96.271420	734,222.62	717,228.04	0.00	16,994.58
PVTPL CMO NEW RESIDENTIAL SER 114-3A CLS B1 VAR RT 11-25-2054 C64829DAL0	281,538.360	98.832630	278,251.77	266,796.08	0.00	11,455.69
PVTPL CMO ONSLOW BAY FINANCIAL LLC SR 24-NQM14 CL A1 4.944% 09-25-2064 C67119XAC8	192,085.860	99.423560	190,978.60	192,085.77	0.00	-1,107.17

# 5500 Supplemental Schedules

30 JUN 25

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United States - USD						
PVTPL CMO ONSLOW BAY FINANCIAL LLC SR 24-NQM14 CL A3 STEP UP 09-25-2064 C67119XAE4	178,546.780	99.480880	177,619.91	178,546.15	0.00	-926.24
PVTPL CMO PRP ADVISORS LLC SR 25-NQM1 CL A1 STEP 11-25-2069 C74391EAA9	545,611.010	100.816320	550,064.94	545,601.79	0.00	4,463.15
PVTPL CMO STARWOOD MORTGAGE RESIDENTIAL SR 21-3 CL A1 FLTG RT 06-25-2056 C85573JAA4	181,284.110	87.564060	158,739.73	150,617.61	0.00	8,122.12
PVTPL CMO TOWD POINT MORTGAGE TRUST SER 24-CES2 CL A1A VAR RT 02-25-2064 C89182JAA9	317,099.120	100.856630	319,815.49	316,680.00	0.00	3,135.49
PVTPL CMO TOWD PT MTG TR 2022-4 TPMT 2022-4 A1 VAR RT DUE 09-25-2062 BEO C89180YAA8	590,222.790	95.622330	564,384.78	550,448.14	0.00	13,936.64
PVTPL CMO UWM MTG TR 2021-INV3 CL A3 VAR RT DUE 11-25-2051 BEO C90355RAC6	390,515.580	81.121900	316,793.66	310,047.88	0.00	6,745.78
PVTPL CMO VERUS SECURITIZATION SER 21-3 CLS A1 VAR RT 11-25-2031 C92539LAA8	420,553.780	87.736800	368,980.43	352,720.61	0.00	16,259.82
PVTPL CMO VERUS SECURITIZATION TR 2021-6SR 21-6 CL A1 VAR RT DUE 10-25-2066 BEO C92538MAA7	353,312.470	87.337330	308,573.68	294,499.61	0.00	14,074.07
PVTPL CMO WELLS FARGO COML MTG TR SER 24-1CHI D VAR 15/07/2035 C95003PAG6	131,000.000	101.009230	132,322.09	129,176.35	0.00	3,145.74
PVTPL COLLEGE AVE STUDENT LNS SR 23-B CL B 7.33% 06-25-2054 C19425MAC2	410,073.490	104.995030	430,556.78	417,740.51	0.00	12,816.27
PVTPL CONSOLIDATED COMMUNICATIONS CORP SR 25-1A CL A2 6.0% 05-20-2055 C209031AA1	406,000.000	103.118030	418,659.20	403,968.70	0.00	14,690.50
PVTPL CROCKETT PARTNERS EQUIP CO IIA LLC SR 24-1C CL A 6.05% 01-20-2031 C22689LAA3	172,500.010	101.021830	174,262.67	172,478.97	0.00	1,783.70
PVTPL DB MASTER FIN LLC 21-1A CL A2II 2.493% DUE 11-20-2051 BEO C233046AQ4	250,900.000	92.593260	232,316.49	220,362.06	0.00	11,954.43
PVTPL ECMC GROUP STUDENT LN TR SER 19-1A CL A1A 2.72% 07-25-2069 BEO C26829XAA9	245,667.000	91.089050	223,775.74	223,196.45	0.00	579.29
PVTPL EQUIPMENT SHARE SR 24-2M CL A 5.7% 12-20-2032 C69121NAA6	389,280.690	101.425260	394,828.95	389,191.33	0.00	5,637.62
PVTPL F G GLOBAL FUNDING 5.875% 01-16-2030 SBT3M890	100,000.000	102.735024	102,735.02	99,914.00	0.00	2,821.02
PVTPL FIRST HELP FINANCIAL LLC SER 25-1A CL A2 4.92% 02-15-2031 C30340RAB2	285,000.000	100.304790	285,868.65	284,993.70	0.00	874.95
PVTPL FIRST HELP FINANCIAL LLC SR 24-3A CL A2 4.94% 11-15-2030 C30339EAB4	566,005.390	100.281760	567,600.17	564,988.36	0.00	2,611.81
PVTPL FISHERS LANE ASSOCS LLC 3.666 DUE 08-05-2030 BEO C33803WAA7	103,639.890	94.084531	97,509.10	97,497.29	0.00	11.81
PVTPL FOUNDRY JV HOLDCO LLC 6.1% 01-24-2036 C350930AH6	520,000.000	103.461315	537,998.84	519,724.40	0.00	18,274.44
PVTPL FOUNDRY JV HOLDCO LLC. 5.5% 01-25-2031 C350930AF0	655,000.000	102.569618	671,831.00	654,358.10	0.00	17,472.90

# 5500 Supplemental Schedules

30 JUN 25

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<i>Corporate Debt Instruments - Other</i>						
United States - USD						
PVTPL FOUNDRY JV HOLDCO LLC. 6.25% 01-25-2035 C350930AD5	1,515,000.000	105.036324	1,591,300.31	1,547,121.00	0.00	44,179.31
PVTPL FREDDIE MAC STACR REMIC TR SER 21-DNA7 CL M2 144A FLTG 11-25-2041 C35564KMH9	198,000.000	100.714290	199,414.29	200,035.60	0.00	-621.31
PVTPL FREMF MTG TR MULTIFAMILY MTG SER 2018-K72 CL B 3.9916% 12-25-2027 C30307TAG8	260,000.000	98.441110	255,946.89	246,820.31	0.00	9,126.58
PVTPL FRONTIER ISSUER LLC SR 24-1 CL B 7.02% 06-20-2054 C35910EAM6	103,000.000	104.515090	107,650.54	106,717.66	0.00	932.88
PVTPL FT GORDON HSG LLC TAXABLE MILITARYHSG REV BD 144A I-B 6.205 5-15-31 BEO C347382AB9	150,000.000	100.860920	151,291.38	147,452.28	0.00	3,839.10
PVTPL GLS AUTO SELECT RECEIVABLES TRUST SR 25-1A CL C 5.26% 03-15-2031 C36271FAD4	92,000.000	101.768520	93,627.04	91,968.05	0.00	1,658.99
PVTPL HILTON GRAND VACATIONS TRUST SR 24-1B CL A 5.75% 09-15-2039 C43283YAA1	66,137.610	101.635920	67,219.57	66,802.75	0.00	416.82
PVTPL HOLCIM FINANCE 4.95% 04-07-2030 C43475RAC0	220,000.000	101.340341	222,948.75	219,817.40	0.00	3,131.35
PVTPL HOLCIM FINANCE 5.4% 04-07-2035 C43475RAD8	320,000.000	101.466125	324,691.60	319,779.20	0.00	4,912.40
PVTPL HYUNDAI CAPITAL AMERICA 5.3% 06-24-2029 SBRSC341	200,000.000	101.825486	203,650.97	198,920.04	0.00	4,730.93
PVTPL INTOWN SER 25-STAY CL C FLTG 03-15-2042 C46117WAE2	433,000.000	99.625000	431,376.25	433,000.00	0.00	-1,623.75
PVTPL ISLAND FINANCE TRUST SR 25-1A CL A 6.54% 03-19-2035 C463920AA6	145,000.000	101.983840	147,876.57	144,993.55	0.00	2,883.02
PVTPL J P MORGAN TAXABLE HFA TR SER 2013-1 CL A 3 DUE 11-17-2041 C46639LAA3	98,909.660	93.496000	92,476.58	90,749.50	0.00	1,727.08
PVTPL JACKSON NATL LIFE GLOBAL 4.6% 10-01-2029 SBRC6TY1	500,000.000	99.747923	498,739.62	499,250.00	0.00	-510.38
PVTPL JIMMY JOHNS FDG LLC 2017-1 SR SECDNT CL A-2-II 144A 4.846 DUE 07-30-2047 C47760QAB9	297,075.000	99.061580	294,287.19	285,127.82	0.00	9,159.37
PVTPL JP MORGAN MORTGAGE TRUST SER 24-HE1 A1 FLTG 08-25-2054 C46658AAA3	225,230.740	100.191350	225,661.72	226,491.94	0.00	-830.22
PVTPL KUBOTA CREDIT OWNER TRUST SR 24-2A CL A4 5.19% 05-15-2030 C50117DAD8	243,000.000	102.313010	248,620.61	242,547.64	0.00	6,072.97
PVTPL KUBOTA CREDIT OWNER TRUST SR 25-1A CL A3 4.67% 06-15-2029 C50117FAC5	233,000.000	101.322400	236,081.19	232,992.00	0.00	3,089.19
PVTPL LCM 31 LTD SR SECD NT CL A-R FLTG 07-20-2034 C50201QAL8	600,000.000	100.189040	601,134.24	600,000.00	0.00	1,134.24
PVTPL LOANCORE 2021-CRE6 ISSUER LTD SER 21-CRE6 CL A FLTG 11-15-2038 C53948HAA4	210,092.360	99.767320	209,603.52	208,455.54	0.00	1,147.98
PVTPL MADISON PK FDG SER 21-49A CL AR FLTG 10-19-2034 C55820VAL7	600,000.000	99.952880	599,717.28	600,000.00	0.00	-282.72

# 5500 Supplemental Schedules

30 JUN 25

## ◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Corporate Debt Instruments - Other</i>						
United States - USD						
PVTPL MARS INC 5.0% SBR4XW41	03-01-2032 200,000.000	101.329419	202,658.84	199,596.00	0.00	3,062.84
PVTPL MARS INC 5.2% C571676BA2	03-01-2035 280,000.000	101.197914	283,354.16	279,510.00	0.00	3,844.16
PVTPL MF1 MULTIFAMILY HOUSING MORTGAGE LO SR 22-FL8 CL A FLTG RT 02-19-2037 C55284JAA7	364,089.200	99.826180	363,456.34	360,205.48	0.00	3,250.86
PVTPL MF1 2022-FL10 LLC SR 22-FL10 CL A VAR RT 09-19-2037 C55285BAA3	397,120.980	100.224030	398,010.65	398,806.51	0.00	-795.86
PVTPL MILL CITY MORTGAGE LOAN TRUST NT CL M1 VAR RT 05-25-2058 C59980MAG6	696,630.780	98.005770	682,738.36	666,879.36	0.00	15,859.00
PVTPL MMAF EQUIPMENT FINANCE LLC SR 25-ACL A3 5.45% 08-13-2032 C06764MAC8	525,000.000	101.584100	533,316.53	524,883.24	0.00	8,433.29
PVTPL MVW OWNER TRUST SR 24-2A CL B 4.58% 03-20-2042 C55389QAB3	265,072.980	98.761180	261,789.20	265,061.94	0.00	-3,272.74
PVTPL MVW OWNER TRUST SR 25-1A CL B 5.21% 09-22-2042 C627924AB9	159,222.590	100.765790	160,441.90	159,185.17	0.00	1,256.73
PVTPL MVW OWNER TRUST SR 25-1A CL C 5.75% 09-22-2042 C627924AC7	127,378.070	100.760990	128,347.40	127,357.62	0.00	989.78
PVTPL MVW 2024-1 LLC SR 24-1A CL A 5.32%02-20-2043 C62847RAA5	354,654.630	101.801980	361,045.44	354,131.46	0.00	6,913.98
PVTPL NAVIENT PRIVATE ED LN TR 2018-D CL A2B FLTG 12-15-2059 BEO C63940UAC8	75,154.520	99.741970	74,960.60	74,865.94	0.00	94.66
PVTPL NAVIENT PRIVATE ED LN TR 2018-D SER 18-DA CL A2A 4.0% 12-15-2059 C63940UAB0	127,184.470	98.952950	125,852.79	123,733.14	0.00	2,119.65
PVTPL NAVIENT PRIVATE ED LN TR 2020-C NTCL A-2A 144A 2.15% DUE 11-15-2068 BEO C63941KAB1	187,408.030	95.311610	178,621.61	174,292.11	0.00	4,329.50
PVTPL NAVIENT PRIVATE ED LN TSER 19-D CL A2B FLTG 12-15-2059 C63941CAC7	258,547.400	99.537080	257,350.53	258,814.09	0.00	-1,463.56
PVTPL NAVIENT PRIVATE ED REFI LN TR 2021-F SR 21-FA CL A 1.11% 02-18-2070 C63942GAA1	535,836.730	88.552630	474,497.52	458,091.82	0.00	16,405.70
PVTPL NAVIENT PVT ED LN TR 2015-B NT CL A-3 FLTG RATE 144A VAR RT DUE 07-16-2040 C63939KAC3	165,269.610	100.474090	166,053.14	165,899.57	0.00	153.57
PVTPL NAVIENT PVT ED REFI LN TR 2018-E NT CL A-2 3C7 4 12-15-2059 C63890BAB2	16,317.430	99.684310	16,265.92	16,090.26	0.00	175.66
PVTPL NAVIENT PVT ED REFI LN TR 2023-A NT CL A 144A 5.51 DUE 10-15-2071BEO C638961AA0	198,803.870	102.190990	203,159.64	199,469.72	0.00	3,689.92
PVTPL NEW RESIDENTIAL MTG LN SR 2017-3A CL B2 FLTG 04-25-2057 C64828MBB2	909,760.530	98.893780	899,696.58	889,398.05	0.00	10,298.53
PVTPL NEW RESIDENTIAL MTG LN SR 18-2A CL A1 VAR RT 03-25-2036 C64828CAA7	418,722.500	98.661350	413,117.27	402,876.76	0.00	10,240.51
PVTPL NEW RESIDENTIAL MTG LN TR 2017-1 SER 17-1A CL A1 VAR 02-25-2057 C64829JAA1	845,985.310	97.193430	822,242.14	802,113.85	0.00	20,128.29

# 5500 Supplemental Schedules

30 JUN 25

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<i>Corporate Debt Instruments - Other</i>						
United States - USD						
PVTPL OBX 2019-EXP1 TR SR 19-EXP1 CL 1-A-4 VAR RT DUE 01-25-2059 C67448QAD3	5,909.410	98.592890	5,826.26	5,660.38	0.00	165.88
PVTPL OCTANE RECEIVABLES TRUST SER 23-3ACL A2 6.44% 03-20-2029 C67571CAB7	385,815.480	100.716410	388,579.50	387,945.66	0.00	633.84
PVTPL RETAINED VANTAGE DATA SR 24-1A CL A2 4.992% 09-15-2049 C76134KAH7	655,000.000	99.063950	648,868.87	653,748.44	0.00	-4,879.57
PVTPL RGA GLOBAL FDG 2.0% 11-30-2026 SBNQNFOW	500,000.000	96.751160	483,755.80	460,858.39	0.00	22,897.41
PVTPL ROCC TRUST SER 24-CNTR CL D 7.10914% 11-13-2041 C74970WAG5	491,000.000	104.435100	512,776.34	491,000.00	0.00	21,776.34
PVTPL SIERRA RECEIVABLES FUNDING CO LLC SR 24-1A CL C 5.94% 01-20-2043 C826935AC2	135,006.330	101.107430	136,501.43	135,146.03	0.00	1,355.40
PVTPL SIERRA RECEIVABLES FUNDING CO SR 23-3A CL B 09-20-2040 C826944AB6	166,243.370	102.961070	171,165.95	168,120.32	0.00	3,045.63
PVTPL SMB PRIVATE ED LN TR SER 2017-B CL A-2A 2.82% 10-15-2035 C83189DAB6	73,795.980	98.863730	72,957.46	71,659.97	0.00	1,297.49
PVTPL SMB PRIVATE ED LN TR 2020-B 1.29% 07/15/2053 1.29% DUE 07-15-2053 BEO C78449XAA0	165,601.550	94.198780	155,994.64	151,713.84	0.00	4,280.80
PVTPL SMB PRIVATE ED LN TR 2023-D SR 23-D CL A1B VAR RT DUE 09-15-2053 BEO C78450PAB1	289,582.690	101.396800	293,627.58	295,653.46	0.00	-2,025.88
PVTPL STACK INFRASTRUCTURE ISSUER LLC SR23-3A CL A2 5.9% 10-25-2048 C85236KAK8	351,000.000	100.793190	353,784.10	350,138.19	0.00	3,645.91
PVTPL STARWOOD COMMERCIAL MORTGAGE TRUSTSER 21-FL2 CL A FLTG RT 04-18-2038 C78486BAA2	230,091.190	99.500000	228,940.73	225,266.51	0.00	3,674.22
PVTPL STELLANTIS FIN US INC 6.45% 03-18-2035 SBPCQL41	200,000.000	100.488146	200,976.29	198,312.00	0.00	2,664.29
PVTPL SUBWAY FDG LLC ISSUER SR SECD NT CL A-2-I 6.028% 07-30-2054 C864300AA6	685,555.000	101.689770	697,139.30	691,649.80	0.00	5,489.50
PVTPL SYMPHONY CLO LTD SR 22-37A CL A1AR FLTG RT 01-20-2037 C87169VAS4	500,000.000	100.412460	502,062.30	503,574.60	0.00	-1,512.30
PVTPL TACO BELL FDG LLC 2021-1 SR SECD NT CL A-2-I 1.946% 08-25-2051 C87342RAG9	337,980.000	95.312260	322,136.38	307,287.23	0.00	14,849.15
PVTPL TACO BELL FDG LLC 2021-1 SR SECD NT CL A-2-II 2.294% 08-25-2051 C87342RAH7	432,300.000	90.931710	393,097.78	374,819.53	0.00	18,278.25
PVTPL TARGA RES PARTNERS LP 4.875% 08-30-2021 C87612BBS0	400,000.000	99.197847	396,791.39	383,672.17	0.00	13,119.22
PVTPL TENNESSEE GAS PIPELINE CO SR NT 144A 2.9% DUE 03-01-2030 SBL1LY06	500,000.000	92.360443	461,802.22	436,919.46	0.00	24,882.76
PVTPL TOWD PT MTG TR 2017-2 ASSET BACKED SECS CL A2 VAR RT 04-25-2057 C89173HAB2	21,494.040	99.489990	21,384.42	21,097.38	0.00	287.04
PVTPL TOWD PT MTG TR 2019-MH1 ASSET BACKED NT CL M2 VAR RT DUE 11-25-2058 C89177WAD1	540,181.330	99.245170	536,103.88	520,509.99	0.00	15,593.89

# 5500 Supplemental Schedules

30 JUN 25

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<i>Corporate Debt Instruments - Other</i>						
United States - USD						
PVTPL TOWD PT MTG TR 2023-CES2 CL A1A 7.294%10-25-2063 C89182FAA7	631,496.850	101.627160	641,772.31	643,454.04	0.00	-1,681.73
PVTPL TRAFIGURA SECURITISATION FINAN SR 24-1A CL A2 5.89% 11-15-2027 C892725AX0	449,000.000	101.627400	456,307.03	449,794.28	0.00	6,512.75
PVTPL U.S. BANK NATIONAL ASSOCIATION SR 25-SUP1 CL C FLTG RT 02-25-2032 C90357PBE3	340,881.350	99.451140	339,010.39	340,881.35	0.00	-1,870.96
PVTPL UNITI FIBER ABS ISSUER LLC SER 25-1A CL A2 5.877% 04-20-2055 C91326EAA3	542,000.000	102.242950	554,156.79	544,551.17	0.00	9,605.62
PVTPL VANTAGE DATA CTRS ISSUER LLC/VANTAGE D SR 21-1A CL A2 2.165% 10-15-2046 C92212KAD8	540,000.000	96.369530	520,395.46	499,766.16	0.00	20,629.30
PVTPL VOLOFIN FIN DESIGNATED ACTIVITY COMP SER 24-1A CL A 5.935% 06-15-2037 C92873RAA9	320,205.720	100.986340	323,364.04	320,205.40	0.00	3,158.64
PVTPL WELLFLEET CLO LTD SR 21-1A CL A1R FLTG RT 04-20-2034 C94950CAL0	600,000.000	100.000000	600,000.00	600,000.00	0.00	0.00
PVTPL WENDYS FDG LLC SER 2018-1 SR SECD NT 144A 3.884% DUE 03-15-2048 BEO C95058XAE8	138,717.940	97.554600	135,325.73	134,193.37	0.00	1,132.36
PVTPL WESTLAKE AUTOMOBILE RECEIVABLES TR SR 25-1A CL D 5.54% 11-15-2030 C96043VAH1	280,000.000	101.530890	284,286.49	279,966.60	0.00	4,319.89
PVTPL WESTLAKE AUTOMOBILE RECEIVABLES TR SR 25-P1 CL A3 4.58% 06-15-2029 C96043LAC4	515,000.000	100.503310	517,592.05	514,932.12	0.00	2,659.93
PVTPL WILLIS ENGINE SECURITIZATION TRUST SR 25-A CL A 5.582% 06-15-2050 C97063RAA8	250,000.000	101.595300	253,988.25	249,993.03	0.00	3,995.22
PVTPL WIRELESS PROPCO FDG LLC SR 25-1A CL B 4.3% 06-25-2055 C97655EAE3	108,000.000	93.059880	100,504.67	100,504.67	0.00	0.00
PVTPL WIRELESS PROPCO FUNDING LLC SR 25-1A CL A2 4.07% 06-25-2055 C97655EAC7	111,000.000	94.745950	105,168.00	105,168.00	0.00	0.00
PVTPL ZIPLY FIBER ISSUER LLC SER 24-1A CL A2 6.64% 04-20-2054 C98979QAA1	191,000.000	102.689600	196,137.14	194,008.23	0.00	2,128.91
PVTPLSAMMONS FINL GROUP 6.875% 04-15-2034 SBLBMDN5	200,000.000	107.068186	214,136.37	205,048.58	0.00	9,087.79
QUEST DIAGNOSTICS INC 5.0% 12-15-2034 C74834LBG4	360,000.000	99.510362	358,237.30	358,598.10	0.00	-360.80
RAYMOND JAMES FINL INC 3.75% 04-01-2051 C754730AH2	480,000.000	72.824760	349,558.85	353,295.61	0.00	-3,736.76
RCKT MTG TR FLTG RT 6.808% DUE 09-25-2043 C748956AA7	783,033.190	101.042800	791,198.66	790,022.07	0.00	1,176.59
REALTY INCOME CORP 3.2% 02-15-2031 C756109CD4	530,000.000	92.896226	492,350.00	464,774.02	0.00	27,575.98
REGENCY CTRS L P FIXED 3.7% DUE 06-15-2030 C75884RBA0	535,000.000	96.671327	517,191.60	492,776.62	0.00	24,414.98
REGIONS FINANCIAL CORP 5.722% 06-06-2030 C7591EPAU4	375,000.000	103.280281	387,301.05	374,776.11	0.00	12,524.94

# 5500 Supplemental Schedules

30 JUN 25

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United States - USD						
REXFORD INDL RLTY 2.125% DUE 12-01-2030 C76169XAA2	460,000.000	86.991951	400,162.97	376,339.18	0.00	23,823.79
REXFORD INDUSTRIAL REALTY INC 5.0% DUE 06-15-2028 SBMB60F5	300,000.000	100.856908	302,570.72	296,699.46	0.00	5,871.26
REXFORD INDUSTRIAL REALTY L P 2.15% 09-01-2031 C76169XAB0	470,000.000	85.716275	402,866.49	388,205.90	0.00	14,660.59
RFR TR 2025-SGRM COML MTG PASSTHRU CTF CL A 5.379% 03-11-2041 C74984NAA2	208,000.000	101.899050	211,950.02	207,993.88	0.00	3,956.14
ROLLINS INC 5.25% 02-24-2035 C775711AC8	425,000.000	100.361347	426,535.72	424,022.50	0.00	2,513.22
SAN DIEGO GAS & ELEC CO 5.4% 04-15-2035 C797440CG7	450,000.000	102.110705	459,498.17	448,740.00	0.00	10,758.17
SANTANDER DR AUTO 1.67% DUE 10-15-2027 C80285VAF6	269,126.790	99.033040	266,524.44	258,887.25	0.00	7,637.19
SANTANDER DR AUTO 4.87% DUE 05-15-2031 C80287NAD7	685,000.000	101.073270	692,351.90	684,962.74	0.00	7,389.16
SANTANDER DRIVE AUTO RECEIVABLES TR SER 24-1 CL C 5.45% 03-15-2030 C80288AAE2	98,000.000	101.147530	99,124.58	97,729.68	0.00	1,394.90
SANTANDER DRIVE AUTO RECEIVABLES TR SR 25-1 CL D 5.43% 03-17-2031 C80288DAF3	561,000.000	101.595940	569,953.22	560,960.45	0.00	8,992.77
SANTANDER HLDGS USA INC 6.124% 05-31-2027 C80282KBK1	160,000.000	101.124530	161,799.25	160,660.74	0.00	1,138.51
SBA TOWER TR 2.328% DUE 07-15-2052 C78403DAR1	265,000.000	94.542330	250,537.17	237,858.09	0.00	12,679.08
SBNA AUTO LEASE TR 6.51% DUE 04-20-2027 C78436TAC0	436,673.240	100.445740	438,619.67	441,597.82	0.00	-2,978.15
SCE RECOVERY FDG 2.943% DUE 11-15-2044 C78433LAE6	215,000.000	80.625998	173,345.90	180,653.75	0.00	-7,307.85
SEQUOIA MTG TR 2024-7 5.5% 08-25-2054 C81748EAM8	157,382.440	99.765650	157,013.61	155,790.39	0.00	1,223.22
SFS AUTO 5.51% DUE 01-20-2032 C78435VAF9	115,000.000	102.140440	117,461.51	115,107.53	0.00	2,353.98
SIERRA TIMESHARE 2021-1 RECEIVABLES 1.34% 11-20-2037 C82652QAB7	68,545.300	98.245960	67,342.99	65,160.03	0.00	2,182.96
SIERRA TIMESHARE 2024-2 RECEIVABLES VACATION TIMESHARE LN 5.29% 06-20-2041 C82650DAB8	224,753.500	100.605110	226,113.51	224,719.39	0.00	1,394.12
SIERRA TIMESHARE 5.8% DUE 04-20-2040 C82650BAA4	148,928.190	102.185190	152,182.55	148,675.52	0.00	3,507.03
SMB PRIVATE ED LN TR 2021-C 1.39% 01-15-2053 C83208AAA1	306,555.620	91.356380	280,058.12	270,615.77	0.00	9,442.35
SMB PVT ED LN TR 4.48% DUE 05-16-2050 C78449CAA6	419,739.830	99.389740	417,178.33	415,165.33	0.00	2,013.00

# 5500 Supplemental Schedules

30 JUN 25

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<b>United States - USD</b>						
SOFI PROFESSIONAL LN PROGRAM 2021-A 1.03% 08-17-2043 C83405YAA0	323,473.380	89.054140	288,066.44	279,915.58	0.00	8,150.86
SOTHEBYS ARTFI MASTER TR 6.43% 12-22-2031 C83589CAA6	353,000.000	100.825630	355,914.47	354,792.53	0.00	1,121.94
SOUTHERN CALI EDISON 5.45% 06-01-2031 SBS5WL03	400,000.000	101.749312	406,997.25	402,859.42	0.00	4,137.83
SOUTHERN CALIF EDISON CO 1ST & REF MTG BD SER 2021G 2.5% 06-01-2031 C842400HD8	145,000.000	86.766507	125,811.44	121,262.05	0.00	4,549.39
SOUTHERN CO 3.7% DUE 04-30-2030 REG SBMCEVJ0	400,000.000	96.709425	386,837.70	368,775.23	0.00	18,062.47
SOUTH CAL EDISON 3.7% DUE 08-01-2025 SBG0TNX2	500,000.000	99.874642	499,373.21	489,834.93	0.00	9,538.28
STARWOOD MTG 1.92% DUE 11-25-2066 C85573RAA6	287,079.180	88.549570	254,207.38	244,504.03	0.00	9,703.35
STATE STR CORP FLTG RT 4.675% DUE 10-22-2032 C857477CR2	480,000.000	100.040223	480,193.07	477,410.00	0.00	2,783.07
STATE STR CORP FLTG RT 4.821% DUE 01-26-2034 C857477CA9	160,000.000	99.635315	159,416.50	154,478.75	0.00	4,937.75
SUTTER HEALTH 5.213% 08-15-2032 SBVFDKW2	200,000.000	102.739527	205,479.05	200,000.00	0.00	5,479.05
SYNCHRONY FINANCIAL 5.935% 08-02-2030 SBR2NKL6	300,000.000	102.747891	308,243.67	300,000.00	0.00	8,243.67
SYNOPSIS INC 5.0% 04-01-2032 SBTXWBR9	100,000.000	101.293402	101,293.40	99,757.00	0.00	1,536.40
SYNOPSIS INC 5.15% 04-01-2035 C871607AE7	265,000.000	100.793906	267,103.85	261,837.25	0.00	5,266.60
SYNOPSIS INC 5.7% 04-01-2055 C871607AG2	575,000.000	99.425837	571,698.56	565,885.48	0.00	5,813.08
SYSTEM ENERGY RES INC FIRST MTG BD 5.3% 12-15-2034 SBQ80MR4	400,000.000	98.827781	395,311.12	393,776.00	0.00	1,535.12
T-MOBILE USA INC 3.375% 04-15-2029 C87264ABV6	1,060,000.000	96.214740	1,019,876.24	981,125.47	0.00	38,750.77
T-MOBILE USA INC 5.25% 06-15-2055 SBLFCL15	700,000.000	91.325441	639,278.09	698,467.00	0.00	-59,188.91
TAKE-TWO INTERACTIVE SOF 5.6% 06-12-2034 C874054AN9	375,000.000	103.774788	389,155.46	374,518.01	0.00	14,637.45
TAKE-TWO INTERACTIVE SOFTWARE INC 4.0% 04-14-2032 C874054AH2	240,000.000	94.719781	227,327.47	224,417.95	0.00	2,909.52
TAPESTRY INC 5.5% 03-11-2035 C876030AL1	395,000.000	100.387020	396,528.73	391,822.44	0.00	4,706.29
TEACHERS INS & 3.3% DUE 05-15-2050 C878091BG1	535,000.000	66.984145	358,365.18	355,754.77	0.00	2,610.41

# 5500 Supplemental Schedules

30 JUN 25

## ◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Corporate Debt Instruments - Other</i>						
United States - USD						
TOWD PT MTG TR VAR RT 4.55248% DUE 10-25-2064 C891944AB6	515,241.280	98.925890	509,707.02	514,114.20	0.00	-4,407.18
TOWD PT MTG TR 2.5% DUE 02-25-2060 C89178YAB0	970,000.000	95.369390	925,083.08	891,955.74	0.00	33,127.34
TOWD PT MTG TR 7.25% DUE 07-25-2063 C89181XAB7	1,000,000.000	101.140270	1,011,402.70	1,012,223.60	0.00	-820.90
TPG OPER GROUP II LP 5.875% 03-05-2034 SBPBJWV5	200,000.000	103.934736	207,869.47	200,750.90	0.00	7,118.57
TRITON CONTAINER FIN VIII LLC AST BACKEDNT SER 2021-1 1.86% 03-20-2046 C89680HAE2	239,531.250	91.287970	218,663.22	218,141.86	0.00	521.36
TRUIST FINANCIAL CORPORATION 5.071% 05-20-2031 C89788MAU6	425,000.000	101.519938	431,459.74	425,000.00	0.00	6,459.74
TRUIST FINANCIAL CORPORATION 5.867% 06-08-2034 C89788MAP7	360,000.000	104.469001	376,088.40	362,734.89	0.00	13,353.51
U S BANCORP 5.083% 05-15-2031 C91159HJV3	380,000.000	102.004154	387,615.79	380,000.00	0.00	7,615.79
UBER TECHNOLOGIES INC 5.35% 09-15-2054 C90353TAQ3	130,000.000	93.275880	121,258.64	129,747.80	0.00	-8,489.16
UDR INC FIXED 1.9% DUE 03-15-2033 C90265EAU4	420,000.000	79.857372	335,400.96	322,908.60	0.00	12,492.36
UNION ELEC CO 5.25% 04-15-2035 C906548DA7	315,000.000	102.117985	321,671.65	314,603.10	0.00	7,068.55
UNITEDHEALTH GROUP INC SR NT 5.3% 06-15-2035 C91324PFQ0	260,000.000	101.922316	264,998.02	259,664.60	0.00	5,333.42
UNITEDHEALTH GROUP INC 4.4% 06-15-2028 C91324PFN7	335,000.000	100.495328	336,659.35	334,845.90	0.00	1,813.45
UNITEDHEALTH GROUP INC 4.65% 01-15-2031 C91324PPF2	560,000.000	100.514010	562,878.46	558,919.20	0.00	3,959.26
UNITEDHEALTH GROUP INC 5.625% 07-15-2054 C91324PFL1	460,000.000	97.002127	446,209.78	437,676.20	0.00	8,533.58
UNITEDHEALTH GROUP INC 5.95% 06-15-2055 C91324PPR8	130,000.000	101.557242	132,024.41	128,692.20	0.00	3,332.21
US BANCORP 5.424% 02-12-2036 SBTRFVP2	560,000.000	101.897994	570,628.77	560,273.60	0.00	10,355.17
UTD AIRLS 2020-1A 5.875% DUE 04-15-2029 C90931GAA7	377,621.020	102.039870	385,324.00	378,691.68	0.00	6,632.32
UWM MTG TR 2.5% DUE 12-25-2051 SBN6SQ22	157,659.340	81.140650	127,925.81	124,975.77	0.00	2,950.04
VENTAS RLTY LTD PARTNERSHIP 3.0% 01-15-2030 REG SBKRV9M2	500,000.000	93.845082	469,225.41	441,425.06	0.00	27,800.35
VERIZON COMMUNICATIONS INC 5.25% 04-02-2035 C92343VGZ1	229,000.000	100.833165	230,907.95	228,404.60	0.00	2,503.35

# 5500 Supplemental Schedules

30 JUN 25

## ◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Corporate Debt Instruments - Other</i>						
<b>United States - USD</b>						
VERIZON COMMUNICATIONS 5.05% C92343VGT5 05-09-2033	385,000.000	101.400654	390,392.52	379,559.63	0.00	10,832.89
VERIZON FIXED 2.55% DUE 03-21-2031 C92343VGJ7	580,000.000	89.688815	520,195.13	492,916.25	0.00	27,278.88
VERIZON 4.862% DUE 08-21-2046 C92343VCK8	285,000.000	89.256143	254,380.01	257,144.10	0.00	-2,764.09
VEROS AUTO 7.12% DUE 11-15-2028 C924933AA2	31,428.750	100.129650	31,469.50	31,526.69	0.00	-57.19
VERUS FLTG RT 5.928% DUE 05-25-2070 C924928AC8	361,007.640	100.639430	363,316.03	361,006.39	0.00	2,309.64
VERUS SECURITIZATION TR 2022-7 5.152% C92539NAA4 07-25-2067	290,321.090	100.661420	292,241.33	286,824.15	0.00	5,417.18
VIRGINIA ELEC & PWR CO 5.0% 01-15-2034 SBPCTSZ0	200,000.000	100.120435	200,240.87	194,395.41	0.00	5,845.46
WALMART INC 4.9% 04-28-2035 C931142FP3	820,000.000	101.283708	830,526.41	819,934.40	0.00	10,592.01
WARNERMEDIA HLDGS INC 5.141% C55903VBE2 03-15-2052	370,000.000	69.750000	258,075.00	248,947.10	0.00	9,127.90
WARNERMEDIA HLDGS 5.05% 03-15-2042 C55903VBW2	3,817,000.000	67.375000	2,571,703.75	2,482,154.37	0.00	89,549.38
WELLS FARGO & CO 2.879% 10-30-2030 C95000U2G7	565,000.000	93.433106	527,897.05	501,186.53	0.00	26,710.52
WELLS FARGO & COMPANY 5.198% C95000U3J0 01-23-2030	300,000.000	102.430201	307,290.60	298,740.37	0.00	8,550.23
WELLS FARGO & COMPANY 5.389% 04-24-2034 C95000U3D3	525,000.000	102.324712	537,204.73	518,997.96	0.00	18,206.77
WELLS FARGO & COMPANY 5.499% C95000U3K7 01-23-2035	600,000.000	102.551783	615,310.70	597,895.91	0.00	17,414.79
WELLS FARGO & COMPANY 5.557% C95000U3F8 07-25-2034	400,000.000	103.202747	412,810.99	399,703.97	0.00	13,107.02
WELLS FARGO & COMPANY 5.574% C95000U3E1 07-25-2029	380,000.000	103.255762	392,371.90	383,447.42	0.00	8,924.48
WELLS FARGO COML MTG TR 2024-1CHI C95003PAE1 6.22623% 07-15-2035	165,000.000	100.843530	166,391.82	162,313.24	0.00	4,078.58
WELLTOWER INC 4.25% DUE 04-01-2026 SBD6R618	400,000.000	99.723840	398,895.36	391,769.87	0.00	7,125.49
WESTLAKE 4.92% DUE 11-15-2029 C96043CAF7	545,000.000	100.466770	547,543.90	544,936.56	0.00	2,607.34
WFRBS COML MTG TR FLTG RT 4.0689997673% DUE 09-15-2057 C92890KBC8	224,211.160	94.739000	212,415.41	206,634.83	0.00	5,780.58
WILLIAMS COMPANIES INC 4.625% C969457CR9 06-30-2030	265,000.000	100.069208	265,183.40	264,788.00	0.00	395.40

# 5500 Supplemental Schedules

30 JUN 25

Page 71 of 506

## ◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Corporate Debt Instruments - Other</i>						
United States - USD						
XCEL ENERGY INC 4.75% 03-21-2028 C98389BBD1	100,000.000	100.970815	100,970.82	99,732.00	0.00	1,238.82
ZIMMER BIOMET HLDGS INC 5.2% 09-15-2034 SBP813G6	100,000.000	100.321633	100,321.63	99,994.00	0.00	327.63
1CMO BENCHMARK MORTGAGE TRUST SER 20-B21 CL A5 2.014% DUE 12-15-2053 BEO C08163LAG4	215,000.000	86.657900	186,314.49	175,279.74	0.00	11,034.75
Total United States - USD			237,115,534.98	232,895,530.89	-5.64	4,219,998.45
Total Corporate Debt Instruments - Other			266,198,103.27	261,182,972.76	-5.64	5,015,124.87

## *Corporate Stock - Common*

United States - USD						
AKAMAI TECHNOLOGIES INC COM STK C00971T101	11,731.000	79.760000	935,664.56	1,081,180.17	0.00	-145,515.61
ALBEMARLE CORP COM C012653101	8,025.000	62.670000	502,926.75	766,548.00	0.00	-263,621.25
APPLIED MATERIALS INC COM C038222105	5,333.000	183.070000	976,312.31	1,258,534.67	0.00	-282,222.36
ATMOS ENERGY CORP COM C049560105	7,601.000	154.110000	1,171,390.11	886,656.65	0.00	284,733.46
AVNET INC COM C053807103	22,849.000	53.080000	1,212,824.92	1,176,495.01	0.00	36,329.91
BANK OZK COM C06417N103	23,830.000	47.060000	1,121,439.80	1,056,983.88	0.00	64,455.92
BATH & BODY WORKS INC COM USD0.5 WI C070830104	24,556.000	29.960000	735,697.76	958,911.80	0.00	-223,214.04
BORG WARNER INC COM C099724106	22,289.000	33.480000	746,235.72	718,597.36	0.00	27,638.36
BROADRIDGE FINL SOLUTIONS INC COM STK C11133T103	5,033.000	243.030000	1,223,169.99	991,501.00	0.00	231,668.99
CBRE GROUP INC CL A CL A C12504L109	12,558.000	140.120000	1,759,626.96	1,119,043.38	0.00	640,583.58
CENTENE CORP DEL COM C15135B101	16,769.000	54.280000	910,221.32	1,060,677.00	0.00	-150,455.68
CF INDS HLDGS INC COM C125269100	11,043.000	92.000000	1,015,956.00	833,907.96	0.00	182,048.04
CHARLES RIV LABORATORIES INTL INC COM C159864107	5,758.000	151.730000	873,661.34	1,189,487.64	0.00	-315,826.30
CSX CORP COM STK C126408103	39,078.000	32.630000	1,275,115.14	1,307,159.10	0.00	-32,043.96

# 5500 Supplemental Schedules

30 JUN 25

## ◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Corporate Stock - Common</i>						
United States - USD						
CUMMINS INC C231021106	5,425.000	327.500000	1,776,687.50	1,502,345.25	0.00	274,342.25
D R HORTON INC COM C23331A109	8,152.000	128.920000	1,050,955.84	1,148,861.36	0.00	-97,905.52
DARDEN RESTAURANTS INC COM C237194105	9,553.000	217.970000	2,082,267.41	1,445,559.96	0.00	636,707.45
EASTMAN CHEM CO COM C277432100	9,294.000	74.660000	693,890.04	910,533.18	0.00	-216,643.14
FACTSET RESH SYS INC COM STK C303075105	3,567.000	447.280000	1,595,447.76	1,456,299.09	0.00	139,148.67
FLEX LTD COM USD0.01 CY2573F102	60,264.000	49.920000	3,008,378.88	1,777,185.36	0.00	1,231,193.52
GATX CORP COM C361448103	7,753.000	153.560000	1,190,550.68	1,026,187.08	0.00	164,363.60
GLOBAL PMTS INC COM C37940X102	12,927.000	80.040000	1,034,677.08	1,298,553.47	0.00	-263,876.39
HESS CORP COM STK C42809H107	7,118.000	138.540000	986,127.72	1,050,047.36	0.00	-63,919.64
HUMANA INC COM C444859102	2,388.000	244.480000	583,818.24	892,276.20	0.00	-308,457.96
HUNTINGTON INGALLS INDS INC COM C446413106	5,963.000	241.460000	1,439,825.98	1,347,252.74	0.00	92,573.24
INTERCONTINENTAL EXCHANGE INC COM C45866F104	13,948.000	183.470000	2,559,039.56	1,909,341.72	0.00	649,697.84
IQVIA HLDGS INC COM USD0.01 C46266C105	6,468.000	157.590000	1,019,292.12	1,504,689.52	0.00	-485,397.40
LABCORP HLDGS INC COM C504922105	5,048.000	262.510000	1,325,150.48	1,027,318.48	0.00	297,832.00
LKQ CORP COM LKQ CORP C501889208	26,159.000	37.010000	968,144.59	1,122,922.55	0.00	-154,777.96
MASCO CORP COM C574599106	15,338.000	64.360000	987,153.68	1,022,584.46	0.00	-35,430.78
MURPHY OIL CORP COM C626717102	33,763.000	22.500000	759,667.50	1,314,068.33	0.00	-554,400.83
NEXTRACKER INC CL A COM USD0.0001 CL A C65290E101	15,505.000	54.370000	843,006.85	726,874.40	0.00	116,132.45
NOV INC COM C62955J103	57,347.000	12.430000	712,823.21	1,090,166.47	0.00	-377,343.26
ON SEMICONDUCTOR CORP COM C682189105	29,633.000	52.410000	1,553,065.53	2,031,342.15	0.00	-478,276.62
ONEOK INC COM STK C682680103	12,996.000	81.630000	1,060,863.48	1,059,823.80	0.00	1,039.68

# 5500 Supplemental Schedules

30 JUN 25

## ◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Corporate Stock - Common</i>						
<b>United States - USD</b>						
PINNACLE FINL PARTNERS INC COM C72346Q104	11,621.000	110.410000	1,283,074.61	930,144.84	0.00	352,929.77
POPULAR INC COM NEW COM USD6 (POST REV SPLIT) C733174700	13,072.000	110.210000	1,440,665.12	1,155,956.96	0.00	284,708.16
PROGRESSIVE CORP OH COM C743315103	7,384.000	266.860000	1,970,494.24	1,533,730.64	0.00	436,763.60
RAYMOND JAMES FNCL INC COM STK C754730109	10,986.000	153.370000	1,684,922.82	1,357,979.46	0.00	326,943.36
REGAL REXNORD CORPORATION COM STK USD0.01 C758750103	7,201.000	144.960000	1,043,856.96	1,042,061.86	0.00	1,795.10
REINSURANCE GROUP AMER INC COM NEW STK C759351604	7,417.000	198.360000	1,471,236.12	1,522,487.59	0.00	-51,251.47
RENAISSANCE RE HLDGS LTD COM CG7496G103	4,791.000	242.900000	1,163,733.90	1,070,836.41	0.00	92,897.49
ROSS STORES INC COM C778296103	5,904.000	127.580000	753,232.32	891,549.64	0.00	-138,317.32
ROYAL CARIBBEAN GROUP COM STK CV7780T103	8,583.000	313.140000	2,687,680.62	1,368,387.68	0.00	1,319,292.94
SCHNEIDER NATL INC WIS CL B CL B C80689H102	34,469.000	24.150000	832,426.35	832,771.04	0.00	-344.69
SCOTTS MIRACLE-GRO CLASS'A'COM NPV C810186106	14,658.000	65.960000	966,841.68	953,649.48	0.00	13,192.20
SEALED AIR CORP NEW COM STK C81211K100	17,378.000	31.030000	539,239.34	604,580.62	0.00	-65,341.28
SNAP-ON INC COM C833034101	3,990.000	311.180000	1,241,608.20	1,042,946.10	0.00	198,662.10
SONOCO PROD CO COM C835495102	12,331.000	43.560000	537,138.36	625,428.32	0.00	-88,289.96
STIFEL FINL CORP COM C860630102	17,605.000	103.780000	1,827,046.90	1,481,460.75	0.00	345,586.15
SYNOPSIS INC COM C871607107	5,078.000	512.680000	2,603,389.04	3,021,714.68	0.00	-418,325.64
SYSCO CORP COM C871829107	12,649.000	75.740000	958,035.26	903,012.11	0.00	55,023.15
TJX COS INC COM NEW C872540109	9,137.000	123.490000	1,128,328.13	1,005,983.70	0.00	122,344.43
WEBSTER FNCL CORP WATERBURY CONN COM C947890109	20,521.000	54.600000	1,120,446.60	894,510.39	0.00	225,936.21
WEC ENERGY GROUP INC COM C92939U106	9,959.000	104.200000	1,037,727.80	781,383.14	0.00	256,344.66
<b>Total United States - USD</b>			<b>67,982,201.18</b>	<b>64,090,491.96</b>	<b>0.00</b>	<b>3,891,709.22</b>
<b>Total Corporate Stock - Common</b>			<b>67,982,201.18</b>	<b>64,090,491.96</b>	<b>0.00</b>	<b>3,891,709.22</b>

# 5500 Supplemental Schedules

30 JUN 25

## ◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<b>Partnership/Joint Venture Interests</b>						
<b>International Region - USD</b>						
CF LSV EMERGING MARKETS EQUITY FD C50216R923	65,687.920	523.658900	Ⓟ 34,398,063.93	32,046,553.83	0.00	2,351,510.10
Total International Region - USD			34,398,063.93	32,046,553.83	0.00	2,351,510.10
<b>United States - USD</b>						
BARINGS CORE PROPERTY FUND LP C991AA991	80,453,486.840	8,962,993.000000	Ⓟ 78,962,993.00	78,554,324.22	0.00	408,668.78
BLUE OWL DIGITAL INFRASTRUCTURE FUND III-A C995MWS995	8,036,349.790	9,144,353.000000	Ⓟ 9,144,353.00	8,036,349.79	0.00	1,108,003.21
GCM GROSVENOR INFRASTRUCTURE ADVANTAGE FEEDER FUND II LP C995FQ7993	4,996,924.000000	4,996,924.000000	Ⓟ 4,996,924.00	5,542,661.48	0.00	-545,737.48
IFM GLOBAL INFRASTRUCTURE (OFFSHORE), LPCLASS A C994QAH995	20,068,167.810	4,511,914.000000	Ⓟ 24,511,914.00	21,849,269.43	0.00	2,662,644.57
LABOR IMPACT FEEDER FUND, LP C993FK4998	30,903,511.490	4,299,154.000000	Ⓟ 34,299,154.00	35,211,204.53	0.00	-912,050.53
NATIONAL DATA CENTER PARTNERS LP C995EBY993	50,572,237.790	7,506,032.000000	Ⓟ 57,506,032.00	50,572,237.79	0.00	6,933,794.21
SPONSOR BACKED CREDIT FEEDER II LP C994DMD990	100,394,833.090	5,023,821.000000	Ⓟ 95,023,821.00	100,079,873.00	0.00	-5,056,052.00
SPONSOR BACKED CREDIT FEEDER III, L.P. C995L48992	9,907,500.000	9,144,202.000000	Ⓟ 9,144,202.00	9,907,500.00	0.00	-763,298.00
103-12 ULLICO INFRASTRUCTURE TAX EXEMPT FUND L.P. C992UX7995	50,870,520.290	3,266,794.000000	Ⓜ 73,266,794.00	69,242,421.29	0.00	4,024,372.71
Total United States - USD			386,856,187.00	378,995,841.53	0.00	7,860,345.47
Total Partnership/Joint Venture Interests			421,254,250.93	411,042,395.36	0.00	10,211,855.57

### Value of Interest in Common/Collective Trusts

Ⓜ 463,021,036 Total partnerships      Ⓜ 1,367,193 Ullico MV Adjustment

#### International Region - USD

MFB NT COLLECTIVE MSCI ACWI EX-US INDEX FUND-NON LENDING C003999323	170,729.740	266.979000	45,581,255.26	38,611,214.38	0.00	6,970,040.88
Total International Region - USD			45,581,255.26	38,611,214.38	0.00	6,970,040.88

#### United States - USD

CF BLACKROCK LIQUIDITY FUNDS FEDFUND PORTFOLIO C8EN999U72	1,678.360	1.000000	Ⓜ 1,678.36	1,678.36	0.00	0.00
CF COHEN & STEERS REAL ASSETS MULTI-STRATEGY FUND CLASS - A C7J1999K61	2,898,799.540	16.960000	49,163,640.20	43,974,789.02	0.00	5,188,851.18

Northern Trust - Dol

- Ⓟ (748,916) Blue Owl MV adjustment
- Ⓟ 20,393 Grosv Infrastructue Adv MV adjustment
- Ⓟ 938,854 Grosv Labor Impact Feeder MV adjustment
- Ⓟ 947,749 National Data Center MV adjustment
- Ⓟ 1,291,600 Plus MV adjustment (50 S. Capital Sponsor Backed II)
- Ⓟ 224,633 Plus MV adjustment (50 S. Capital Sponsor Backed III)

# 5500 Supplemental Schedules

30 JUN 25

CCTS total per below	903,719,625
Less LSV Small Cap L.P.	(36,758,215)
Less Money Markets	(35,557,306)
NIS TARF CCT from pg 84	19,125,804
ASB Real Estate CCT pg 84	<u>79,648,329</u>
Total CCTs	930,178,237

Page 75 of 506

## ◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Value of Interest in Common/Collective Trusts</i>		$\Sigma$ (M)	35,557,306 - 869,368 = 34,687,938 Total Interest bearing cash			
<b>United States - USD</b>						
CF GQG PARTNERS INTL EQTY CIT CL D C993189281	5,250,130.200	18.550000	97,389,915.21	93,300,000.00	0.00	4,089,915.21
CF LSV INTL SMALL CAP VALUE LP FD CMBB991TR0	118,891.060	309.175600	(P) 36,758,214.81	31,326,006.14	0.00	5,432,208.67
CF NIS HIGH YIELD FUND,LLC C629999954	188.550	47,170.465143	8,893,991.20	8,168,262.85	0.00	725,728.35
CF SSGA REAL ASSET NL (ZVBQ) FUND C677994DC6	2,473,101.330	19.718000	48,764,612.02	43,781,312.86	0.00	4,983,299.16
CF WILLIAM BLAIR INTL LEADERS COLLECTIVE INVESTMENT FD CLASS 4 CGB999GF50	5,200,535.080	18.785600	97,695,171.80	92,628,568.00	0.00	5,066,603.80
CF WTC CTF DYNAMIC GROWTH FD CGBH991563	2,301,470.940	71.860000	165,383,701.75	140,452,760.08	0.00	24,930,941.67
MFB NT COLLECTIVE RUSSELL 1000 VALUE INDEX FUND - LENDING C658991369	46,408.310	3,215.907000	149,244,808.99	131,275,882.64	0.00	17,968,926.35
MFB NT COLLECTIVE S&P 500 INDEX FUND - LENDING C658991294	6,134.730	24,117.496000	147,954,326.24	128,485,582.69	0.00	19,468,743.55
NORTHERN TRUST COLLECTIVE S&P 600 INDEX FUND - NON-LENDING C931992150	133,518.690	159.773000	21,332,681.66	20,398,985.47	0.00	933,696.19
NT COLLECTIVE SHORT TERM INVT FD C66586U452	35,555,627.960	1.000000	(M) 35,555,627.96	35,555,627.46	0.00	0.50
Total United States - USD			858,138,370.20	769,349,455.57	0.00	88,788,914.63
Total Value of Interest in Common/Collective Trusts			903,719,625.46	807,960,669.95	0.00	95,758,955.51
<b>103-12 Investment Entities</b>						
<b>International Region - USD</b>						
CF LSV INTERNATIONAL EQUITY TRUST C501998918	457,909.640	438.041000	200,583,196.62	157,650,962.50	0.00	42,932,234.12
Total International Region - USD			200,583,196.62	157,650,962.50	0.00	42,932,234.12
<b>United States - USD</b>						
CF NEUBERGER BERMAN HIGH INCOME FUND LLC C53499SCF0	326,686.860	66.040000	21,574,400.23	21,174,012.47	0.00	400,387.76
Total United States - USD			21,574,400.23	21,174,012.47	0.00	400,387.76
Total 103-12 Investment Entities			(E) 222,157,596.85	178,824,974.97	0.00	43,332,621.88

$\Sigma$  (E) 296,791,584 Total 103-12

# 5500 Supplemental Schedules

30 JUN 25

## ◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Value of Interest in Registered Investment Companies</i>						
<b>United States - USD</b>						
MFO BLACKROCK FDS ADVANTAGE SMALL CAP CORE FD K C09258N802	1,266,970.910	18.090000	22,919,503.76	21,648,803.38	0.00	1,270,700.38
MFO GMO TR BENCHMARK-FREE ALLOC FD CL IV C362014607	3,224,900.680	28.060000	90,490,713.08	86,366,689.18	0.00	4,124,023.90
MFO PIMCO FDS PAC INVT MGMT SER SHORT-TERM PORTFOLIO INSTL CL C722005402	1,333,898.630	9.000000	12,005,087.67	11,863,387.37	0.00	141,700.30
MFO PIMCO FDS PAC INVT MGMT SER INVT GRADE CR BD PORT INSTL CL C722005873	1,984,896.600	9.110000	18,082,408.03	17,709,919.16	0.00	372,488.87
MFO PIMCO SHORT TERM FLOATING NAV II C72201P613	103,880.723	10.017000	1,040,573.20	1,040,549.50	0.00	23.70
<b>Total United-States - USD</b>			<b>144,538,285.74</b>	<b>138,629,348.59</b>	<b>0.00</b>	<b>5,908,937.15</b>
<b>Total Value of Interest in Registered Investment Companies</b>			<b>144,538,285.74</b>	<b>138,629,348.59</b>	<b>0.00</b>	<b>5,908,937.15</b>
<i>Other</i>						
<b>Australia - AUD</b>						
LCH_IRS WFBUS6S 20/12/2033 AUD P 6MBBSW / R 4.75% SWUJ01XLH4 S9M3AJHL	- 7,500,000.000	0.000000	0.00	0.00	0.00	0.00
LCH_IRS WFBUS6S 20/12/2033 AUD P 6MBBSW / R 4.75% SWUJ01XLH4 S9M3AJHU	7,500,000.000	0.015764	77,483.51	37,879.47	0.00	39,604.04
<b>Total Australia - AUD</b>			<b>77,483.51</b>	<b>37,879.47</b>	<b>0.00</b>	<b>39,604.04</b>
<b>Brazil - BRL</b>						
SECRETARIA TESOUREO 0% T-BILL 01/10/25 BRL1000 SBNKB8W1	19,140.000	964.519130	3,382,448.43	3,079,780.39	0.00	302,668.04
<b>Total Brazil - BRL</b>			<b>3,382,448.43</b>	<b>3,079,780.39</b>	<b>0.00</b>	<b>302,668.04</b>
<b>Canada - USD</b>						
BRITISH COLUMBIA PROV CDA 4.8% 06-11-2035 C110709AQ5	395,000.000	101.425940	400,632.46	394,194.20	0.00	6,438.26
MANITOBA (PROV OF) 4.9% 05-31-2034 C563469VF9	305,000.000	102.414070	312,362.91	306,961.38	0.00	5,401.53
ONTARIO PROV CDA USD BD 4.85% 06-11-2035 C683234C97	315,000.000	101.911452	321,021.07	314,826.75	0.00	6,194.32
PROVINCE OF ALBERTA 4.5% 01-24-2034 C013051ET0	315,000.000	99.663174	313,939.00	308,371.96	0.00	5,567.04
PROVINCE OF QUEBEC 4.25% 09-05-2034 C748148SF1	430,000.000	97.720259	420,197.11	429,131.40	0.00	-8,934.29

# 5500 Supplemental Schedules

30 JUN 25

## ◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Other</i>						
<b>Canada - USD</b>						
Total Canada - USD			1,768,152.55	1,753,485.69	0.00	14,666.86
<b>Chile - USD</b>						
CHILE REP 4.95% 01-05-2036 C168863DZ8	447,501.000	97.987000	438,492.80	428,750.50	0.00	9,742.30
CHILE(REPUBLIC OF) 5.65% 01-13-2037 C168863EE4	795,000.000	103.010000	818,929.50	790,371.00	0.00	28,558.50
PVTPL CHILE ELECTRICITY LUX MPC 6.01% 07-20-2024 C168829AA7	186,000.000	103.476000	192,465.36	188,232.00	0.00	4,233.36
Total Chile - USD			1,449,887.66	1,407,353.50	0.00	42,534.16
<b>Colombia - USD</b>						
COLOMBIA REP 8.375% 11-07-2054 C195325EQ4	200,000.000	94.905000	189,810.00	197,300.00	0.00	-7,490.00
ECOPETROL S A 8.375% 01-19-2036 SBRBK4F0	100,000.000	96.486650	96,486.65	98,224.64	0.00	-1,737.99
Total Colombia - USD			286,296.65	295,524.64	0.00	-9,227.99
<b>European Union - EUR</b>						
ICE_CD_X WFBUS6S 20/06/2030 SELL ITRAXX EUROPE CROSSOVE SWPC0NEA0 S9N1HDDU	810,000.000	0.094569	89,918.14	74,234.67	0.00	15,683.47
ICE_CD_X WFBUS6S 20/06/2030 SELL ITRAXX EUROPE CROSSOVE SWPC0NEA0 S9N1HDDL	- 810,000.000	0.000000	0.00	0.00	0.00	0.00
LCH_IRS WFBUS6S 06/05/2029 EUR P 6MEURIB / R 2.827% SWU024SM9 S9M7KJKL	- 640,000.000	0.000000	0.00	-3,139.66	0.00	3,139.66
LCH_IRS WFBUS6S 06/05/2029 EUR P 6MEURIB / R 2.827% SWU024SM9 S9M7KJKU	640,000.000	0.024811	18,639.46	0.00	0.00	18,639.46
LCH_IRS WFBUS6S 17/09/2035 EUR P 6MEURIB / R 2.25% SWU02FN15 S9N17GPU	4,500,000.000	0.000000	0.00	0.00	0.00	0.00
LCH_IRS WFBUS6S 17/09/2035 EUR P 6MEURIB / R 2.25% SWU02FN15 S9N17GPL	- 4,500,000.000	0.033222	-175,487.82	-192,438.12	0.00	16,950.30
LCH_IRS WFBUS6S 17/09/2055 EUR P 2.25% / R 6MEURIB SWU02FN64 S9N1934U	2,840,000.000	0.105732	352,482.36	235,171.28	0.00	117,311.08
LCH_IRS WFBUS6S 17/09/2055 EUR P 2.25% / R 6MEURIB SWU02FN64 S9N1934L	- 2,840,000.000	0.000000	0.00	0.00	0.00	0.00
LCH_OIS WFBUS6S 05/10/2029 EUR P 2.05% / R 1DESTR SWU02CPW2 S9MYAATL	- 700,000.000	0.000000	0.00	0.00	0.00	0.00
LCH_OIS WFBUS6S 05/10/2029 EUR P 2.05% / R 1DESTR SWU02CPW2 S9MYAATU	700,000.000	0.001324	1,087.68	0.00	0.00	1,087.68

# 5500 Supplemental Schedules

30 JUN 25

## ◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Other</i>						
<b>European Union - EUR</b>						
PUT FXO BNPAFRPP 26/11/2025 EUR/USD 1.11 European 31750R5N3 S9N3AF5U	231,000.000	0.002507	679.66	968.75	0.00	-289.09
PUT FXO MSLNGB2X 24/11/2025 EUR/USD 1.11 European 31750R5C7 S9N39Q0U	1,298,000.000	0.002478	3,774.87	6,046.50	0.00	-2,271.63
PUT FXODIG GSCMUS33 17/12/2025 EUR/USD 1.1 European 31750R5B9 S9N39Z5U	60,000.000	0.063942	4,503.50	6,814.53	0.00	-2,311.03
PUT FXODIG MIDLGB22 23/12/2025 EUR/USD 1.0975 European 31750R594 S9N3918U	60,000.000	0.060719	4,276.50	6,918.30	0.00	-2,641.80
<b>Total European Union - EUR</b>			<b>299,874.35</b>	<b>134,576.25</b>	<b>0.00</b>	<b>165,298.10</b>
<b>Germany - EUR</b>						
FUT 08 SEP 25 EURX EUR-BUND C999599GH0	- 3.000	130.150000	-458,329.73	-457,564.49	0.00	-765.24
FUT 08 SEP 25 EURX EUR-BUND C999599GH0	3.000	130.150000	458,329.73	457,564.49	0.00	765.24
ICE_CDS WFBUS6S 20/06/2028 SELL VOLKSWAGEN INTL FIN NV SWPC0NN69 S9N2KN5U	200,000.000	0.007631	1,791.60	1,942.51	0.00	-150.91
ICE_CDS WFBUS6S 20/06/2028 SELL VOLKSWAGEN INTL FIN NV SWPC0NN69 S9N2KN5L	- 200,000.000	0.000000	0.00	0.00	0.00	0.00
<b>Total Germany - EUR</b>			<b>1,791.60</b>	<b>1,942.51</b>	<b>0.00</b>	<b>-150.91</b>
<b>Global Region - USD</b>						
IIF ERISA HEDGE FUND LP Partnership C994P97991	68,632,106.280	3,823,651.000000	Ⓟ 73,823,651.00	71,423,663.90	0.00	2,399,987.10
<b>Total Global Region - USD</b>			<b>73,823,651.00</b>	<b>71,423,663.90</b>	<b>0.00</b>	<b>2,399,987.10</b>
<b>EUR - Euro</b>	<b>0.000</b>	<b>0.000000</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>
<b>Total - all currencies</b>			<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>
<b>Israel - USD</b>						
ISRAEL (STATE OF) 3.8% SNR EMTN 13/05/60 USD SBMDWWC2	200,000.000	65.301865	130,603.73	128,970.90	0.00	1,632.83
STATE OF ISRAEL 3.875% DUE 07-03-2050 REG C46513JB42	300,000.000	70.317889	210,953.67	209,908.80	0.00	1,044.87
STATE OF ISRAEL 5.375% 02-19-2030 C46514Y8A8	400,000.000	101.907849	407,631.40	396,584.00	0.00	11,047.40
<b>Total Israel - USD</b>			<b>749,188.80</b>	<b>735,463.70</b>	<b>0.00</b>	<b>13,725.10</b>

# 5500 Supplemental Schedules

30 JUN 25

Page 79 of 506

## ◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Other</i>						
<b>Italy - USD</b>						
CASSA DEPOSITI E PRESTITI S P A 5.75% 05-05-2026 C147918AB2	200,000.000	100.987345	201,974.69	199,154.92	0.00	2,819.77
<b>Total Italy - USD</b>			<b>201,974.69</b>	<b>199,154.92</b>	<b>0.00</b>	<b>2,819.77</b>
<b>Japan - JPY</b>						
FUT SEP 25 OSE 10Y JGB C999599GH0	- 3.000	139.020000	-2,887,327.36	-2,871,932.65	0.00	-15,394.71
FUT SEP 25 OSE 10Y JGB C999599GH0	3.000	139.020000	2,887,327.36	2,871,932.65	0.00	15,394.71
JAPAN(GOVT OF) 2.3% SNR 20/12/54 SBTHVR63 JPY50000	160,000,000.000	89.872304	995,504.77	1,022,275.35	0.00	-26,770.58
JAPAN(GOVT OF) 2.4% SNR 20/03/45 SBTRG757 JPY50000	46,000,000.000	100.729879	320,784.69	330,713.87	0.00	-9,929.18
JAPAN(GOVT OF) 2.4% SNR 20/03/55 SBP93FJ8 JPY50000	29,000,000.000	91.856119	184,418.11	193,621.63	0.00	-9,203.52
JAPAN(GOVT OF) 2% SNR 20/12/2044 SBTWPJ42 JPY50000	200,000,000.000	94.740449	1,311,785.79	1,295,663.86	0.00	16,121.93
LCH_OIS WFBIOUS6S 17/03/2031 JPY P 0.25% / R 1DTONAR SWU01E113 S9L3RCTL	- 2,901,000,000.000	0.000000	0.00	0.00	0.00	0.00
LCH_OIS WFBIOUS6S 17/03/2031 JPY P 0.25% / R 1DTONAR SWU01E113 S9L3RCTU	2,901,000,000.000	0.013835	277,862.96	270,879.03	0.00	6,983.93
<b>Total Japan - JPY</b>			<b>3,090,356.32</b>	<b>3,113,153.74</b>	<b>0.00</b>	<b>-22,797.42</b>
<b>Luxembourg - EUR</b>						
ICE_CDS WFBIOUS6S 20/12/2029 SELL GLENCORE FINANCE EUROP SWPC0N1J5 S9MXS80U	100,000.000	0.175139	20,558.67	21,584.57	0.00	-1,025.90
ICE_CDS WFBIOUS6S 20/12/2029 SELL GLENCORE FINANCE EUROP SWPC0N1J5 S9MXS80L	- 100,000.000	0.000000	0.00	0.00	0.00	0.00
<b>Total Luxembourg - EUR</b>			<b>20,558.67</b>	<b>21,584.57</b>	<b>0.00</b>	<b>-1,025.90</b>
<b>Mexico - MXN</b>						
CME_OIS WFBIOUS6S 01/04/2030 MXN P 1DMXIBTIEF / R 7.75% SWU02GPZ6 S9N1STFU	4,200,000.000	0.001907	424.02	171.28	0.00	252.74
CME_OIS WFBIOUS6S 01/04/2030 MXN P 1DMXIBTIEF / R 7.75% SWU02GPZ6 S9N1STFL	- 4,200,000.000	0.000000	0.00	0.00	0.00	0.00
CME_OIS WFBIOUS6S 01/04/2030 MXN P 1DMXIBTIEF / R 7.775 SWU02GP78 S9N1SK0U	5,800,000.000	0.002931	899.96	0.00	0.00	899.96
CME_OIS WFBIOUS6S 01/04/2030 MXN P 1DMXIBTIEF / R 7.775 SWU02GP78 S9N1SK0L	- 5,800,000.000	0.000000	0.00	0.00	0.00	0.00

# 5500 Supplemental Schedules

30 JUN 25

## ◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Other</i>						
<b>Mexico - MXN</b>						
CME_OIS WFBIUS6S 02/04/2030 MXN P 1DMXIBTIEF / R 7.582 SWU02GRI2 S9N1TD3U	4,400,000.000	0.000000	0.00	0.00	0.00	0.00
CME_OIS WFBIUS6S 02/04/2030 MXN P 1DMXIBTIEF / R 7.582 SWU02GRI2 S9N1TD3L	- 4,400,000.000	0.004944	-1,151.42	0.00	0.00	-1,151.42
CME_OIS WFBIUS6S 26/03/2035 MXN P 1DMXIBTIEF / R 8.1% SWU02GP52 S9N1SJ8U	500,000.000	0.000113	3.00	0.00	0.00	3.00
CME_OIS WFBIUS6S 26/03/2035 MXN P 1DMXIBTIEF / R 8.1% SWU02GP52 S9N1SJ8L	- 500,000.000	0.000000	0.00	0.00	0.00	0.00
CME_OIS WFBIUS6S 29/03/2032 MXN P 1DMXIBTIEF / R 7.91% SWU02GP45 S9N1SJ6U	600,000.000	0.001822	57.87	0.00	0.00	57.87
CME_OIS WFBIUS6S 29/03/2032 MXN P 1DMXIBTIEF / R 7.91% SWU02GP45 S9N1SJ6L	- 600,000.000	0.000000	0.00	0.00	0.00	0.00
MEXICO(UTD MEX ST) 2.75% GTD 27/11/2031 MXV100 SBM9CG57	6,900.000	752.937240	274,998.25	256,938.91	0.00	18,059.34
MEXICO(UTD MEX ST) 3% GTD 03/12/2026 DUAL CURR SBMB5C12	1,300.000	836.012915	57,527.88	53,402.53	0.00	4,125.35
MEXICO(UTD MEX ST) 4% GTD 30/11/2028 DUAL CURR SBD39J29	4,400.000	833.285779	194,074.60	182,491.39	0.00	11,583.21
<b>Total Mexico - MXN</b>			<b>526,834.16</b>	<b>493,004.11</b>	<b>0.00</b>	<b>33,830.05</b>
<b>Mexico - USD</b>						
UNITED MEXICAN STATES 5.85% 07-02-2032 C91087BBE9	290,000.000	101.200000	293,480.00	289,852.10	0.00	3,627.90
UNITED MEXICAN STATES 6.0% 05-07-2036 C91087BAZ3	491,000.000	98.690000	484,567.90	504,748.00	0.00	-20,180.10
UNITED MEXICAN STATES 6.0% 05-13-2030 C91087BBB5	205,000.000	103.400000	211,970.00	203,878.65	0.00	8,091.35
UNITED MEXICAN STATES 6.338% DUE 05-04-2053 C91087BAX8	200,000.000	91.560000	183,120.00	188,570.51	0.00	-5,450.51
UNITED MEXICAN STATES 6.625% 01-29-2038 C91087BBF6	300,000.000	101.500000	304,500.00	299,544.00	0.00	4,956.00
UNITED MEXICAN STATES 6.875% 05-13-2037 C91087BBC3	215,000.000	104.230000	224,094.50	214,127.10	0.00	9,967.40
UNITED MEXICAN STS 4.75% DUE 04-27-2032 REG C91087BAK6	600,000.000	94.991000	569,946.00	553,729.22	0.00	16,216.78
UNITED MEXICAN 7.375% 05-13-2055 C91087BBD1	210,000.000	103.074000	216,455.40	209,197.80	0.00	7,257.60
<b>Total Mexico - USD</b>			<b>2,488,133.80</b>	<b>2,463,647.38</b>	<b>0.00</b>	<b>24,486.42</b>

**5500 Supplemental Schedules**

30 JUN 25

Page 81 of 506

◆ **Current Value of Assets and Liabilities**

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Other</i>						
<b>Multi-National Agencies Region - USD</b>						
AFRICAN DEV BK 4.5% 06-12-2035 C00828EFJ3	185,000.000	101.593999	187,948.90	184,130.50	0.00	3,818.40
EUROPEAN INVT BK SR NT 4.25% 08-16-2032 C298785KL9	630,000.000	101.341409	638,450.88	628,758.90	0.00	9,691.98
INTERNATIONAL BK FOR RECON & DEV BD 4.0% 05-06-2032 C459058LU5	690,000.000	99.713972	688,026.41	687,039.90	0.00	986.51
<b>Total Multi-National Agencies Region - USD</b>			<b>1,514,426.19</b>	<b>1,499,929.30</b>	<b>0.00</b>	<b>14,496.89</b>
<b>Peru - PEN</b>						
PERU(REP OF) 6.95% 12/08/2031 DUAL CURR SB3XZ347	700.000	108.456020	213,947.34	187,233.35	0.00	26,713.99
PVTPL PERU(REPUBLIC OF) 6.15% 08-12-2032 C715638BY7	7,400.000	103.182661	2,151,759.03	1,920,956.96	0.00	230,802.07
REPUBLIC OF PERU 6.95% 08-12-2031 REG C715638BE1	181.000	108.456020	55,320.67	50,550.33	0.00	4,770.34
<b>Total Peru - PEN</b>			<b>2,421,027.04</b>	<b>2,158,740.64</b>	<b>0.00</b>	<b>262,286.40</b>
<b>Poland - USD</b>						
REPUBLIC OF POLAND 4.625% 03-18-2029 C731011AX0	100,000.000	101.405903	101,405.90	98,759.50	0.00	2,646.40
REPUBLIC OF POLAND 5.125% 09-18-2034 C731011AY8	100,000.000	100.374225	100,374.23	98,357.50	0.00	2,016.73
REPUBLIC OF POLAND 5.5% DUE 04-04-2053 SBLGV865	200,000.000	93.177083	186,354.17	196,041.00	0.00	-9,686.83
<b>Total Poland - USD</b>			<b>388,134.30</b>	<b>393,158.00</b>	<b>0.00</b>	<b>-5,023.70</b>
<b>Romania - EUR</b>						
ROMANIA(REP OF) 2% SNR MTN 28/01/32 EUR1000 SBKV96K7	600,000.000	81.331675	572,827.12	503,234.22	0.00	69,592.90
<b>Total Romania - EUR</b>			<b>572,827.12</b>	<b>503,234.22</b>	<b>0.00</b>	<b>69,592.90</b>
<b>Saudi Arabia - EUR</b>						
SAUDI ARABIA 3.375% SNR MTN 05/03/32 EUR SBRJWCQ5	200,000.000	99.783200	234,261.02	208,316.36	0.00	25,944.66
<b>Total Saudi Arabia - EUR</b>			<b>234,261.02</b>	<b>208,316.36</b>	<b>0.00</b>	<b>25,944.66</b>

# 5500 Supplemental Schedules

30 JUN 25

## ◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Other</i>						
<b>Saudi Arabia - USD</b>						
PVTPL SAUDI ARABIAN OIL CO 5.25% 07-17-2034 C80414L2N4	200,000.000	101.039500	202,079.00	198,680.00	0.00	3,399.00
PVTPL SAUDI INTERNATIONAL BOND 5.125% 01-13-2028 C80413TBJ7	600,000.000	101.566492	609,398.95	599,124.00	0.00	10,274.95
<b>Total Saudi Arabia - USD</b>			<b>811,477.95</b>	<b>797,804.00</b>	<b>0.00</b>	<b>13,673.95</b>
<b>South Africa - USD</b>						
CDS BOFAUS6NGFX 12/20/2026 SELL REPUBLIC OF SOUTH AFRI SWPC0KLD2 S9L4PNPU	700,000.000	0.003896	2,727.13	0.00	0.00	2,727.13
CDS BOFAUS6NGFX 12/20/2026 SELL REPUBLIC OF SOUTH AFRI SWPC0KLD2 S9L4PPKL	- 300,000.000	0.000000	0.00	-968.91	0.00	968.91
CDS BOFAUS6NGFX 12/20/2026 SELL REPUBLIC OF SOUTH AFRI SWPC0KLD2 S9L4PNPL	- 700,000.000	0.000000	0.00	-2,260.79	0.00	2,260.79
CDS BOFAUS6NGFX 12/20/2026 SELL REPUBLIC OF SOUTH AFRI SWPC0KLD2 S9L4PPKU	300,000.000	0.003896	1,168.77	0.00	0.00	1,168.77
CDS MSCSUS33 12/20/2026 SELL REPUBLIC OF SOUTH AFRI SWPC0KL67 S9L4FGLL	- 100,000.000	0.000000	0.00	-322.97	0.00	322.97
CDS MSCSUS33 12/20/2026 SELL REPUBLIC OF SOUTH AFRI SWPC0KL67 S9L4FGJU	1,000,000.000	0.003896	3,895.90	0.00	0.00	3,895.90
CDS MSCSUS33 12/20/2026 SELL REPUBLIC OF SOUTH AFRI SWPC0KL67 S9L4FGJL	- 1,000,000.000	0.000000	0.00	-3,229.70	0.00	3,229.70
CDS MSCSUS33 12/20/2026 SELL REPUBLIC OF SOUTH AFRI SWPC0KL67 S9L4FGLU	100,000.000	0.003896	389.59	0.00	0.00	389.59
<b>Total South Africa - USD</b>			<b>8,181.39</b>	<b>-6,782.37</b>	<b>0.00</b>	<b>14,963.76</b>
<b>South Africa - ZAR</b>						
STH AFRICA(REP OF) 8.5% SNR 31/01/2037 ZAR1000 SBFDTGL1	7,600,000.000	87.176105	372,814.74	360,980.02	0.00	11,834.72
STH AFRICA(REP OF) 8.875% SNR 28/02/35 ZAR1000 SBYY9RY3	53,900,000.000	93.621776	2,839,537.86	2,755,799.87	0.00	83,737.99
<b>Total South Africa - ZAR</b>			<b>3,212,352.60</b>	<b>3,116,779.89</b>	<b>0.00</b>	<b>95,572.71</b>
<b>Turkey - USD</b>						
REPUBLIC OF TURKIYE 7.625% 05-15-2034 C900123DK3	200,000.000	102.501380	205,002.76	201,250.00	0.00	3,752.76
<b>Total Turkey - USD</b>			<b>205,002.76</b>	<b>201,250.00</b>	<b>0.00</b>	<b>3,752.76</b>

# 5500 Supplemental Schedules

30 JUN 25

## ◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Other</i>						
<b>United Kingdom - GBP</b>						
FUT SEP 25 LIF LONG GILT C999599GH0	- 5.000	93.030000	-637,418.37	-619,874.14	0.00	-17,544.23
FUT SEP 25 LIF LONG GILT C999599GH0	5.000	93.030000	637,418.37	619,874.14	0.00	17,544.23
LCH_OIS WFBIUS6S 19/03/2030 GBP P 1DSONIA / R 3.5% SWU028YL5 S9N18X6L	- 5,000,000.000	0.008709	-59,674.64	-103,845.05	0.00	44,170.41
LCH_OIS WFBIUS6S 19/03/2030 GBP P 1DSONIA / R 3.5% SWU028YL5 S9N18X6U	5,000,000.000	0.000000	0.00	0.00	0.00	0.00
UK(GOVT OF) 4.375% BDS 31/07/54 GBP1000 SBPSNBB3	400,000.000	86.650000	474,963.36	482,228.90	0.00	-7,265.54
<b>Total United Kingdom - GBP</b>			<b>415,288.72</b>	<b>378,383.85</b>	<b>0.00</b>	<b>36,904.87</b>
<b>United States - USD</b>						
ALEXANDRIA REAL ESTATE EQUITIES INC COM C015271109	7,193.000	72.630000	522,427.59	835,912.70	0.00	-313,485.11
BAY AREA TOLL AUTH CALIF TOLL BRDG REV 6.263 04-01-2049 BEO C072024ND0	435,000.000	105.156320	457,429.99	474,130.74	0.00	-16,700.75
BAY AREA TOLL AUTH CALIF TOLL BRDG REV 6.918% 04-01-2040 BEO TAXABLE C072024NU2	225,000.000	111.624880	251,155.98	251,903.15	0.00	-747.17
BXP INC C101121101	14,009.000	67.470000	945,187.23	851,892.44	0.00	93,294.79
CALIFORNIA ST TAXABLE-BUILD AMER BDS 7.35% DUE 11-01-2039 REG TAXABLE C13063BBU5	260,000.000	116.233810	302,207.91	302,394.16	0.00	-186.25
CALIFORNIA ST UNIV REV 2.939% 11-01-2052BEO TAXABLE C13077DRV6	45,000.000	66.443150	29,899.42	30,733.11	0.00	-833.69
CALIFORNIA ST 4.988% 04-01-2039 BEO TAXABLE C13063BN81	390,000.000	95.232100	371,405.19	379,754.00	0.00	-8,348.81
CALIFORNIA ST 5.125% 03-01-2038 C13063D3S5	550,000.000	99.315500	546,235.25	550,629.10	0.00	-4,393.85
CALIFORNIA ST 5.875% 10-01-2041 BEO TAXABLE C13063D7G7	100,000.000	102.442500	102,442.50	103,644.00	0.00	-1,201.50
CALIFORNIA ST 7.3% 10-01-2039 BEO TAXABLE C13063A7D0	390,000.000	115.655940	451,058.17	449,022.60	0.00	2,035.57
CALIFORNIA ST 7.6% 11-01-2040 BEO TAXABLE C13063BJC7	165,000.000	120.582700	198,961.46	199,103.10	0.00	-141.64
CALIFORNIA ST 7.625% 03-01-2040 BEO TAXABLE C13063BFR8	50,000.000	119.697410	59,848.71	59,856.00	0.00	-7.29
CALIFORNIA STATE 7.55 MUN BDS DUE 04-01-2039 USD5000 C13063A5G5	560,000.000	119.848180	671,149.81	674,421.31	0.00	-3,271.50
CALL FXO BARCB33 11/26/2025 USD/SEK 10.2 European 31750R5R4 S9N3BXHU	487,000.000	0.005257	2,560.21	3,038.88	0.00	-478.67

# 5500 Supplemental Schedules

30 JUN 25

## ◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Other</i>						
United States - USD						
CALL SWO USD BOFAUS6S P 1DSOFR / R 3.555% 317U9N4A7 07/24/2025 S9N39T5U	- 200,000.000	0.003323	-664.50	-635.00	0.00	-29.50
CALL SWO USD CHASUS33 P 1DSOFR / R 3.772% 317U9JTA9 07/10/2025 S9N31QBU	- 500,000.000	0.009079	-4,539.40	-1,637.50	0.00	-2,901.90
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.583% 317U9MQA5 07/23/2025 S9N3838U	- 300,000.000	0.003856	-1,156.77	-1,050.00	0.00	-106.77
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.775% 317U9J0A0 07/07/2025 S9N2WR6U	- 100,000.000	0.008606	-860.55	-307.75	0.00	-552.80
CALL SWO USD MSCSUS33 P 1DSOFR / R 3.669% 317U9HNA9 07/07/2025 S9N2VJDU	- 300,000.000	0.003249	-974.76	-1,126.50	0.00	151.74
CALL SWO USD MSCSUS33 P 1DSOFR / R 3.697% 317U9LHA7 07/16/2025 S9N34A2U	- 300,000.000	0.006490	-1,947.09	-866.25	0.00	-1,080.84
CALL SWO USD MSCSUS33 P 1DSOFR / R 3.715% 317U9G7A9 07/02/2025 S9N2TXQU	- 100,000.000	0.003373	-337.25	-358.00	0.00	20.75
CALL SWO USD NGFPUS33 P 1DSOFR / R 3.545% 317U9O3A6 07/28/2025 S9N3BPPU	- 500,000.000	0.003636	-1,818.20	-1,612.50	0.00	-205.70
CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.75% 317U9GNA1 07/03/2025 S9N2UKNU	- 500,000.000	0.005910	-2,955.10	-1,870.00	0.00	-1,085.10
CCP RECEIVABLE FROM WELLS FARGO NA S9D6CTDU	382,000.000	1.000000	382,000.00	382,000.00	0.00	0.00
CCPC RECEIVABLE FROM WELLS FARGO NA S9HXXP3U	1,394,000.000	1.000000	1,394,000.00	1,394,000.00	0.00	0.00
CF ASB ALLEGIANCE REAL ESTATE FUND CCT C000777326	55,045.740	1,446.948100	79,648,328.91	78,237,385.51	0.00	1,410,943.40
CF NIS TOTAL ABSOLUTE RETURN FUND LLC CCT C148992XC9	5,932.180	3,224.076761	19,125,803.68	17,623,113.32	0.00	1,502,690.36
CHICAGO ILL MET WTR RECLAMATION DIST GTRCHICAGO 5.72% 12-01-2038 BEO TAXABLE C167560PL9	170,000.000	103.365410	175,721.20	174,010.30	0.00	1,710.90
CHICAGO ILL O HARE INTL ARPT REV 6.395% 01-01-2040 BEO TAXABLE C167593AN2	45,000.000	110.243490	49,609.57	49,499.10	0.00	110.47
CHICAGO ILL TRAN AUTH SALES TAX RCPTS REV 6.2% 12-01-2040 BEO TAXABLE C16772PAQ9	570,000.000	103.271860	588,649.60	592,768.80	0.00	-4,119.20
CME_OIS WFBIUS6S 06/24/2027 USD P 1DSOFR / R 3.9% SWU027CQ0 S9M8GHNU	7,300,000.000	0.007591	55,417.22	0.00	0.00	55,417.22
CME_OIS WFBIUS6S 06/24/2027 USD P 1DSOFR / R 3.9% SWU027CQ0 S9M8GHNL	- 7,300,000.000	0.000000	0.00	-3,622.99	0.00	3,622.99
CME_OIS WFBIUS6S 06/24/2030 USD P 1DSOFR / R 3.7% SWU027CS6 S9M8GHSU	3,700,000.000	0.012125	44,861.39	0.00	0.00	44,861.39
CME_OIS WFBIUS6S 06/24/2030 USD P 1DSOFR / R 3.7% SWU027CS6 S9M8GHSL	- 3,700,000.000	0.000000	0.00	-11,073.36	0.00	11,073.36
CME_OIS WFBIUS6S 06/24/2035 USD P 3.7% / R 1DSOFR SWU027CR8 S9M8GHRU	1,600,000.000	0.000035	56.48	11,293.28	0.00	-11,236.80

# 5500 Supplemental Schedules

30 JUN 25

## ◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Other</i>						
<b>United States - USD</b>						
CME_OIS WFBIUS6S 06/24/2035 USD P 3.7% / R 1DSOFR SWU027CR8 S9M8GHRL	- 1,600,000.000	0.000000	0.00	0.00	0.00	0.00
CME_OIS WFBIUS6S 06/24/2055 USD P 3.5% / R 1DSOFR SWU027CT4 S9M8GHVL	- 900,000.000	0.000000	0.00	0.00	0.00	0.00
CME_OIS WFBIUS6S 06/24/2055 USD P 3.5% / R 1DSOFR SWU027CT4 S9M8GHVU	900,000.000	0.074188	66,769.47	15,395.40	0.00	51,374.07
CME_OIS WFBIUS6S 12/21/2052 USD P 1.75% / R 1DSOFR SWU01JI06 S9L7DEQL	- 3,500,000.000	0.000000	0.00	0.00	0.00	0.00
CME_OIS WFBIUS6S 12/21/2052 USD P 1.75% / R 1DSOFR SWU01JI06 S9L7DEQU	3,500,000.000	0.383389	1,341,861.85	1,259,736.80	0.00	82,125.05
DALLAS FORT WORTH TEX INTL ARPT REV BEO TAXABLE C2350366Z8 3.089% 11-01-2040	140,000.000	79.748220	111,647.51	115,790.70	0.00	-4,143.19
ESC GCB LEHMAN BRTH HLD D12/21/07 6.750 JD17 ESCROW C524ESC7M6	400,000.000	0.001000	4.00	4.00	0.00	0.00
ESC MNLEHMAN BRTHRS HLDGRR VAR ESCROW DEFAULT C525ESC0B6 D052507M052510GL	1,600,000.000	0.040000	640.00	480.00	0.00	160.00
ESC MNLEHMAN BRTHRS HLDGRR VAR ESCROW C525ESC2P3 D122106M122308GL	700,000.000	0.040000	280.00	210.00	0.00	70.00
ESC MNLEHMAN BRTHRS HLDGRR 6.875% ESCROW SB828NQ4 D042408M050218GL	550,000.000	0.040000	220.00	165.00	0.00	55.00
ESSEX PPTY TR REIT C297178105	3,854.000	283.400000	1,092,223.60	1,049,058.80	0.00	43,164.80
FLORIDA ST BRD ADMIN FIN CORP REV TAXABLE C341271AH7 5.526%07-01-2034 BEO	255,000.000	102.604150	261,640.58	256,554.62	0.00	5,085.96
FUT CALL AUG 25 T-NOTE OPTION 1025 C999999OA8	- 4.000	9.625000	-38,500.00	-1,619.88	0.00	-36,880.12
FUT CALL AUG 25 T-NOTE OPTION 1120 C999999OA8	- 7.000	0.750000	-5,250.00	-2,397.29	0.00	-2,852.71
FUT CALL AUG 25 T-NOTE OPTION 1127 C999999OA8	- 6.000	0.437500	-2,625.00	-1,867.32	0.00	-757.68
FUT PUT AUG 25 T-NOTE OPTION 1085 C999999OA8	- 7.000	0.031250	-218.75	-2,321.34	0.00	2,102.59
FUT PUT AUG 25 T-NOTE OPTION 1090 C999999OA8	- 4.000	0.031250	-125.00	-1,557.38	0.00	1,432.38
FUT PUT AUG 25 T-NOTE OPTION 1102 C999999OA8	- 6.000	0.125000	-750.00	-1,492.32	0.00	742.32
FUT SEP 25 CBT UL T-BONDS C999599GH0	- 105.000	119.125000	-12,508,125.00	-12,186,039.55	0.00	-322,085.45
FUT SEP 25 CBT UL T-BONDS C999599GH0	105.000	119.125000	12,508,125.00	12,186,039.55	0.00	322,085.45
FUT SEP 25 CBT ULT TNOTE C999599GH0	- 92.000	114.265625	-10,512,437.50	-10,245,066.64	0.00	-267,370.86

# 5500 Supplemental Schedules

30 JUN 25

## ◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Other</i>						
<b>United States - USD</b>						
FUT SEP 25 CBT ULT TNOTE C999599GH0	92.000	114.265625	10,512,437.50	10,245,066.64	0.00	267,370.86
FUT SEP 25 U.S. T-BONDS C999599GH0	- 39.000	115.468750	-4,503,281.25	-4,305,843.75	0.00	-197,437.50
FUT SEP 25 U.S. T-BONDS C999599GH0	39.000	115.468750	4,503,281.25	4,305,843.75	0.00	197,437.50
FUT SEP 25 US 2YR T-NOTE C999599GH0	- 19.000	104.011719	-3,952,445.31	-3,936,755.52	0.00	-15,689.79
FUT SEP 25 US 2YR T-NOTE C999599GH0	19.000	104.011719	3,952,445.31	3,936,755.52	0.00	15,689.79
FUT SEP 25 10 YR T-NOTES C999599GH0	- 41.000	112.125000	-4,597,125.00	-4,518,968.75	0.00	-78,156.25
FUT SEP 25 10 YR T-NOTES C999599GH0	41.000	112.125000	4,597,125.00	4,518,968.75	0.00	78,156.25
FUT SEP 25 5 YR T NOTE C999599GH0	123.000	109.000000	13,407,000.00	13,261,898.13	0.00	145,101.87
FUT SEP 25 5 YR T NOTE C999599GH0	- 123.000	109.000000	-13,407,000.00	-13,261,898.13	0.00	-145,101.87
ICE_CDS WFBIUS6S 06/20/2026 SELL GENERAL ELECTRIC CO 2. SWPC0JYY5 S9KXFE0U	500,000.000	0.009061	4,530.40	8,600.05	0.00	-4,069.65
ICE_CDS WFBIUS6S 06/20/2026 SELL GENERAL ELECTRIC CO 2. SWPC0JYY5 S9KXFE0L	- 500,000.000	0.000000	0.00	0.00	0.00	0.00
ICE_CDS WFBIUS6S 06/20/2028 SELL VERIZON COMMUNICATIONS SWPC0LTK6 S9LZFAFL	- 400,000.000	0.000000	0.00	0.00	0.00	0.00
ICE_CDS WFBIUS6S 06/20/2028 SELL VERIZON COMMUNICATIONS SWPC0LTK6 S9LZFAFU	400,000.000	0.016798	6,719.36	7,034.08	0.00	-314.72
ICE_CDS WFBIUS6S 12/20/2026 SELL AT&T INC 3.8% 02/15/20 SWPC0KJH6 S9L3CPRL	- 500,000.000	0.000000	0.00	0.00	0.00	0.00
ICE_CDS WFBIUS6S 12/20/2026 SELL AT&T INC 3.8% 02/15/20 SWPC0KJH6 S9L3CPRU	500,000.000	0.009664	4,832.10	6,554.35	0.00	-1,722.25
ICE_CDS WFBIUS6S 12/20/2026 SELL BOEING CO 2.6% 10/30/2 SWPC0KBG6 S9L21KFU	500,000.000	0.009421	4,710.50	749.05	0.00	3,961.45
ICE_CDS WFBIUS6S 12/20/2026 SELL BOEING CO 2.6% 10/30/2 SWPC0KBG6 S9L21KFL	- 500,000.000	0.000000	0.00	0.00	0.00	0.00
ICE_CDS WFBIUS6S 12/20/2026 SELL VERIZON COMMUNICATIONS SWPC0KE65 S9L26M4L	- 500,000.000	0.000000	0.00	0.00	0.00	0.00
ICE_CDS WFBIUS6S 12/20/2026 SELL VERIZON COMMUNICATIONS SWPC0KE65 S9L26M4U	500,000.000	0.010216	5,108.00	7,105.65	0.00	-1,997.65
ICE_CDS WFBIUS6S 12/20/2028 SELL VERIZON COMMUNICATIONS SWPC0M2L1 S9M39KUU	100,000.000	0.017892	1,789.19	1,720.12	0.00	69.07
ICE_CDS WFBIUS6S 12/20/2028 SELL VERIZON COMMUNICATIONS SWPC0M2L1 S9M39KUL	- 100,000.000	0.000000	0.00	0.00	0.00	0.00

# 5500 Supplemental Schedules

30 JUN 25

## ◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Other</i>						
<b>United States - USD</b>						
INTER AMERICAN DEVEL BK C4581X0EV6	3.75% 06-14-2030	99.580423	931,076.96	931,867.75	0.00	-790.79
JOINT PENSION ALTERNATIVE STRATEGIES FUND, LTD - CLASS A C9933HF994		6,146,403.000000	126,146,403.00	112,133,302.00	0.00	14,013,101.00
LA CAL DEPT ARPTS ARPT REV 6.582 DUE 05-15-2039	TAX BUILD AMER BD C544435C32	107.956120	32,386.84	31,399.20	0.00	987.64
LA LOC GOVT ENVI FACS & TAXABLE-LA UTILS RESTORATION 4.475% DUE 08-01-2039	C54627RAP5	94.945000	223,120.75	221,697.54	0.00	1,423.21
LA LOC GOVT ENVIRONMENTAL FACS & CMNTY DEV AUTH REV 5.197 09-01-2039 BEOTAXABLE	C54628CG30	102.050100	416,422.52	406,313.20	0.00	10,109.32
LCH_OIS BOFAGB2U 08/07/2034 USD P 3.715% / R 1DSOFR SWU028NX1	S9M9BS8U	0.003342	969.12	0.00	0.00	969.12
LCH_OIS BOFAGB2U 08/07/2034 USD P 3.715% / R 1DSOFR SWU028NX1	S9M9BS8L	0.000000	0.00	0.00	0.00	0.00
LCH_OIS WFBIOUS6S 01/17/2034 USD P 3.6% / R 1DSOFR SWU020RA4 S9M5EA7L		0.000000	0.00	0.00	0.00	0.00
LCH_OIS WFBIOUS6S 01/17/2034 USD P 3.6% / R 1DSOFR SWU020RA4 S9M5EA7U		0.004919	1,475.82	10,285.53	0.00	-8,809.71
LCH_OIS WFBIOUS6S 02/15/2055 USD P 3.814% / R 1DSOFR SWU02FXU0	S9N17GNU	0.019470	36,993.19	0.00	0.00	36,993.19
LCH_OIS WFBIOUS6S 02/15/2055 USD P 3.814% / R 1DSOFR SWU02FXU0	S9N17GNL	0.000000	0.00	0.00	0.00	0.00
LCH_OIS WFBIOUS6S 02/15/2055 USD P 3.846% / R 1DSOFR SWU02GCD9	S9N1FAGU	0.013522	5,408.68	0.00	0.00	5,408.68
LCH_OIS WFBIOUS6S 02/15/2055 USD P 3.846% / R 1DSOFR SWU02GCD9	S9N1FAGL	0.000000	0.00	0.00	0.00	0.00
LCH_OIS WFBIOUS6S 02/15/2055 USD P 3.872% / R 1DSOFR SWU02GCC1	S9N1FAEL	0.000000	0.00	0.00	0.00	0.00
LCH_OIS WFBIOUS6S 02/15/2055 USD P 3.872% / R 1DSOFR SWU02GCC1	S9N1FAEU	0.008815	7,933.59	0.00	0.00	7,933.59
LCH_OIS WFBIOUS6S 03/03/2035 USD P 3.89% / R 1DSOFR SWU02FM65	S9N1241L	0.015883	-794.14	0.00	0.00	-794.14
LCH_OIS WFBIOUS6S 03/03/2035 USD P 3.89% / R 1DSOFR SWU02FM65	S9N1241U	0.000000	0.00	0.00	0.00	0.00
LCH_OIS WFBIOUS6S 03/04/2035 USD P 3.907% / R 1DSOFR SWU02FNN7	S9N13H6L	0.017384	-5,215.23	0.00	0.00	-5,215.23
LCH_OIS WFBIOUS6S 03/04/2035 USD P 3.907% / R 1DSOFR SWU02FNN7	S9N13H6U	0.000000	0.00	0.00	0.00	0.00
LCH_OIS WFBIOUS6S 03/05/2035 USD P 3.874% / R 1DSOFR SWU02FPX3	S9N14QHU	0.000000	0.00	0.00	0.00	0.00
LCH_OIS WFBIOUS6S 03/05/2035 USD P 3.874% / R 1DSOFR SWU02FPX3	S9N14QHL	0.014558	-2,911.56	0.00	0.00	-2,911.56

Other Investments

# 5500 Supplemental Schedules

30 JUN 25

## ◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Other</i>						
United States - USD						
LCH_OIS WFBIUS6S 03/11/2035 USD P 3.899% / R 1DSOFR SWU02FYZ8 S9N1717L	- 300,000.000	0.016718	-5,015.49	0.00	0.00	-5,015.49
LCH_OIS WFBIUS6S 03/11/2035 USD P 3.899% / R 1DSOFR SWU02FYZ8 S9N1717U	300,000.000	0.000000	0.00	0.00	0.00	0.00
LCH_OIS WFBIUS6S 05/03/2027 USD P 1DSOFR / R 1.787% SWU01IEL6 S9L6M82L	- 1,700,000.000	0.034841	-59,229.36	-124,611.19	0.00	65,381.83
LCH_OIS WFBIUS6S 05/03/2027 USD P 1DSOFR / R 1.787% SWU01IEL6 S9L6M82U	1,700,000.000	0.000000	0.00	0.00	0.00	0.00
LCH_OIS WFBIUS6S 06/05/2034 USD P 4.08% / R 1DSOFR SWU025KY8 S9M84KGU	500,000.000	0.000000	0.00	0.00	0.00	0.00
LCH_OIS WFBIUS6S 06/05/2034 USD P 4.08% / R 1DSOFR SWU025KY8 S9M84KGL	- 500,000.000	0.033647	-16,823.50	-5,788.25	0.00	-11,035.25
LCH_OIS WFBIUS6S 06/15/2027 USD P 1DSOFR / R 2.15% SWU01JM92 S9L7EFHU	3,400,000.000	0.000000	0.00	0.00	0.00	0.00
LCH_OIS WFBIUS6S 06/15/2027 USD P 1DSOFR / R 2.15% SWU01JM92 S9L7EFHL	- 3,400,000.000	0.026315	-89,471.34	-206,342.60	0.00	116,871.26
LCH_OIS WFBIUS6S 06/20/2029 USD P 3.75% / R 1DSOFR SWU0204X9 S9M5TWHU	1,160,000.000	0.000000	0.00	16,353.80	0.00	-16,353.80
LCH_OIS WFBIUS6S 06/20/2029 USD P 3.75% / R 1DSOFR SWU0204X9 S9M5TWHL	- 1,160,000.000	0.012876	-14,936.62	0.00	0.00	-14,936.62
LCH_OIS WFBIUS6S 06/20/2034 USD P 3.75% / R 1DSOFR SWU0205W0 S9M6KHZU	2,200,000.000	0.000000	0.00	32,694.20	0.00	-32,694.20
LCH_OIS WFBIUS6S 06/20/2034 USD P 3.75% / R 1DSOFR SWU0205W0 S9M6KHZL	- 2,200,000.000	0.008346	-18,360.98	0.00	0.00	-18,360.98
LCH_OIS WFBIUS6S 06/20/2054 USD P 3.5% / R 1DSOFR SWU0206W9 S9M62E4U	1,390,000.000	0.073259	101,830.01	51,577.62	0.00	50,252.39
LCH_OIS WFBIUS6S 06/20/2054 USD P 3.5% / R 1DSOFR SWU0206W9 S9M62E4L	- 1,390,000.000	0.000000	0.00	0.00	0.00	0.00
LCH_OIS WFBIUS6S 07/10/2034 USD P 3.88% / R 1DSOFR SWU027Q85 S9M8SSCU	300,000.000	0.000000	0.00	0.00	0.00	0.00
LCH_OIS WFBIUS6S 07/10/2034 USD P 3.88% / R 1DSOFR SWU027Q85 S9M8SSCL	- 300,000.000	0.009871	-2,961.30	0.00	0.00	-2,961.30
LCH_OIS WFBIUS6S 08/05/2034 USD P 3.85% / R 1DSOFR SWU028KU0 S9M9988L	- 400,000.000	0.008262	-3,304.72	0.00	0.00	-3,304.72
LCH_OIS WFBIUS6S 08/05/2034 USD P 3.85% / R 1DSOFR SWU028KU0 S9M9988U	400,000.000	0.000000	0.00	0.00	0.00	0.00
LCH_OIS WFBIUS6S 08/15/2033 USD P 3.604% / R 1DSOFR SWU020NU4 S9M5B47L	- 2,900,000.000	0.000000	0.00	0.00	0.00	0.00
LCH_OIS WFBIUS6S 08/15/2033 USD P 3.604% / R 1DSOFR SWU020NU4 S9M5B47U	2,900,000.000	0.008623	25,005.54	89,179.35	0.00	-64,173.81
LCH_OIS WFBIUS6S 08/15/2033 USD P 3.608% / R 1DSOFR SWU020O41 S9M5B49U	3,450,000.000	0.008272	28,538.06	104,883.79	0.00	-76,345.73

# 5500 Supplemental Schedules

30 JUN 25

## ◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Other</i>						
United States - USD						
LCH_OIS WFBIUS6S 08/15/2033 USD P 3.608% / R 1DSOFR SWU020O41 S9M5B49L	- 3,450,000.000	0.000000	0.00	0.00	0.00	0.00
LCH_OIS WFBIUS6S 08/15/2033 USD P 3.609% / R 1DSOFR SWU020RD8 S9M5DU TL	- 1,200,000.000	0.000000	0.00	0.00	0.00	0.00
LCH_OIS WFBIUS6S 08/15/2033 USD P 3.609% / R 1DSOFR SWU020RD8 S9M5DUTU	1,200,000.000	0.008171	9,805.44	36,360.48	0.00	-26,555.04
LCH_OIS WFBIUS6S 08/15/2033 USD P 3.619% / R 1DSOFR SWU020QQ0 S9M5CX YU	1,500,000.000	0.007418	11,127.45	44,322.00	0.00	-33,194.55
LCH_OIS WFBIUS6S 08/15/2033 USD P 3.619% / R 1DSOFR SWU020QQ0 S9M5CX YL	- 1,500,000.000	0.000000	0.00	0.00	0.00	0.00
LCH_OIS WFBIUS6S 08/19/2034 USD P 3.586% / R 1DSOFR SWU028ZY6 S9M9J89L	- 500,000.000	0.000000	0.00	0.00	0.00	0.00
LCH_OIS WFBIUS6S 08/19/2034 USD P 3.586% / R 1DSOFR SWU028ZY6 S9M9J89U	500,000.000	0.014061	7,030.70	0.00	0.00	7,030.70
LCH_OIS WFBIUS6S 08/20/2034 USD P 3.532% / R 1DSOFR SWU02A0V5 S9M9KR2U	100,000.000	0.018683	1,868.29	0.00	0.00	1,868.29
LCH_OIS WFBIUS6S 08/20/2034 USD P 3.532% / R 1DSOFR SWU02A0V5 S9M9KR2L	- 100,000.000	0.000000	0.00	0.00	0.00	0.00
LCH_OIS WFBIUS6S 08/21/2034 USD P 3.55% / R 1DSOFR SWU02A1B8 S9M9LE4L	- 500,000.000	0.000000	0.00	0.00	0.00	0.00
LCH_OIS WFBIUS6S 08/21/2034 USD P 3.55% / R 1DSOFR SWU02A1B8 S9M9LE4U	500,000.000	0.017067	8,533.30	0.00	0.00	8,533.30
LCH_OIS WFBIUS6S 08/28/2034 USD P 3.555% / R 1DSOFR SWU02A7Z9 S9M9QXNU	500,000.000	0.016347	8,173.60	0.00	0.00	8,173.60
LCH_OIS WFBIUS6S 08/28/2034 USD P 3.555% / R 1DSOFR SWU02A7Z9 S9M9QXNL	- 500,000.000	0.000000	0.00	0.00	0.00	0.00
LCH_OIS WFBIUS6S 08/28/2034 USD P 3.565% / R 1DSOFR SWU02A805 S9M9QXQU	500,000.000	0.015482	7,741.20	0.00	0.00	7,741.20
LCH_OIS WFBIUS6S 08/28/2034 USD P 3.565% / R 1DSOFR SWU02A805 S9M9QXQL	- 500,000.000	0.000000	0.00	0.00	0.00	0.00
LCH_OIS WFBIUS6S 08/28/2034 USD P 3.6% / R 1DSOFR SWU02A821 S9M9QXGL	- 400,000.000	0.000000	0.00	0.00	0.00	0.00
LCH_OIS WFBIUS6S 08/28/2034 USD P 3.6% / R 1DSOFR SWU02A821 S9M9QXGU	400,000.000	0.012456	4,982.24	0.00	0.00	4,982.24
LCH_OIS WFBIUS6S 08/28/2034 USD P 3.605% / R 1DSOFR SWU02A839 S9M9QXJU	100,000.000	0.012023	1,202.32	0.00	0.00	1,202.32
LCH_OIS WFBIUS6S 08/28/2034 USD P 3.605% / R 1DSOFR SWU02A839 S9M9QXJL	- 100,000.000	0.000000	0.00	0.00	0.00	0.00
LCH_OIS WFBIUS6S 08/28/2034 USD P 3.643% / R 1DSOFR SWU02A854 S9M9QXUL	- 300,000.000	0.000000	0.00	0.00	0.00	0.00
LCH_OIS WFBIUS6S 08/28/2034 USD P 3.643% / R 1DSOFR SWU02A854 S9M9QXUU	300,000.000	0.008737	2,621.10	0.00	0.00	2,621.10

# 5500 Supplemental Schedules

30 JUN 25

## ◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Other</i>						
<b>United States - USD</b>						
LCH_OIS WFBIUS6S 08/29/2027 USD P 1DSOFR / R 2.85% SWU01L3U1 S9L8MBFU	800,000.000	0.000000	0.00	0.00	0.00	0.00
LCH_OIS WFBIUS6S 08/29/2027 USD P 1DSOFR / R 2.85% SWU01L3U1 S9L8MBFL	- 800,000.000	0.027756	-22,204.64	-51,090.80	0.00	28,886.16
LCH_OIS WFBIUS6S 09/05/2034 USD P 3.41% / R 1DSOFR SWU02ACW0 S9M9UT1L	- 300,000.000	0.000000	0.00	0.00	0.00	0.00
LCH_OIS WFBIUS6S 09/05/2034 USD P 3.41% / R 1DSOFR SWU02ACW0 S9M9UT1U	300,000.000	0.028553	8,565.81	0.00	0.00	8,565.81
LCH_OIS WFBIUS6S 09/16/2034 USD P 3.277% / R 1DSOFR SWU02ANQ1 S9MX484U	500,000.000	0.039569	19,784.35	0.00	0.00	19,784.35
LCH_OIS WFBIUS6S 09/16/2034 USD P 3.277% / R 1DSOFR SWU02ANQ1 S9MX484L	- 500,000.000	0.000000	0.00	0.00	0.00	0.00
LCH_OIS WFBIUS6S 11/15/2033 USD P 3.721% / R 1DSOFR SWU022OM7 S9M6KJBU	1,500,000.000	0.000000	0.00	25,766.70	0.00	-25,766.70
LCH_OIS WFBIUS6S 11/15/2033 USD P 3.721% / R 1DSOFR SWU022OM7 S9M6KJBL	- 1,500,000.000	0.003600	-5,399.55	0.00	0.00	-5,399.55
LCH_OIS WFBIUS6S 11/15/2054 USD P 3.956% / R 1DSOFR SWU02F2F7 S9MZPL0U	1,400,000.000	0.000000	0.00	0.00	0.00	0.00
LCH_OIS WFBIUS6S 11/15/2054 USD P 3.956% / R 1DSOFR SWU02F2F7 S9MZPL0L	- 1,400,000.000	0.005080	-7,111.72	0.00	0.00	-7,111.72
LCH_OIS WFBIUS6S 12/12/2032 USD P 3.61% / R 1DSOFR SWU01NG17 S9LXDX1L	- 700,000.000	0.000000	0.00	0.00	0.00	0.00
LCH_OIS WFBIUS6S 12/12/2032 USD P 3.61% / R 1DSOFR SWU01NG17 S9LXDX1U	700,000.000	0.001097	768.11	23,526.72	0.00	-22,758.61
LOS ANGELES CAL DEPT ARPTS CUSTOMER FAC CHARGE REV 4.242 05-15-2048 BEO TAXABLE C54445CAK9	70,000.000	84.752990	59,327.09	60,217.15	0.00	-890.06
LOS ANGELES CALIF CMNTY COLLEGE DIST 6.6% 08-01-2042 BEO TAXABLE C54438CNZ1	75,000.000	108.493000	81,369.75	80,573.25	0.00	796.50
LOS ANGELES CALIF DEPT WTR & PWR REV 6.574% 07-01-2045 BEO TAXABLE C544495VY7	445,000.000	105.063180	467,531.15	474,111.75	0.00	-6,580.60
LOS ANGELES CNTY CALIF PUB WKS FING AUTHLEASE REV 7.618% 08-01-2040 BEO TAXABLE C54473ENS9	265,000.000	117.598560	311,636.18	311,632.06	0.00	4.12
NEW YORK N Y CITY MUN WTR FIN AUTH WTR & SWR SYS REV 5.952% 06-15-2042 REG C64972FK88	235,000.000	102.330920	240,477.66	255,612.90	0.00	-15,135.24
NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 4.375% 05-01-2037 BEO TAXABLE C64972JLP1	400,000.000	94.389180	377,556.72	397,936.00	0.00	-20,379.28
NEW YORK N Y TAXABLE-SER D-1-BUILD AMER BDS 5.985% DUE 12-01-2036 REG TAXABLE C64966HTX8	300,000.000	103.861690	311,585.07	310,872.88	0.00	712.19
NEW YORK N Y 5.846% 06-01-2040 BEO TAXABLE C64966HYV6	235,000.000	102.860880	241,723.07	243,910.55	0.00	-2,187.48
NEW YORK N Y 5.968% 03-01-2036 BEO TAXABLE C64966HYM6	220,000.000	104.840010	230,648.02	233,677.40	0.00	-3,029.38

# 5500 Supplemental Schedules

30 JUN 25

## ◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Other</i>						
<b>United States - USD</b>						
NEW YORK N Y 6.291% 02-01-2045 BEO TAXABLE C64966SNH5	150,000.000	104.797580	157,196.37	152,160.40	0.00	5,035.97
NEW YORK ST DORM AUTH ST PERS INCOME TAXREV 5.6% 03-15-2040 BEO TAXABLE C649902T37	125,000.000	101.721430	127,151.79	125,987.60	0.00	1,164.19
NEW YORK ST URBAN DEV CORP REV 3.9% 03-15-2033 C650036JX5	85,000.000	95.774170	81,408.04	82,582.04	0.00	-1,174.00
NEW YORK ST URBAN DEV CORP REV 3.9% 03-15-2033 C650036JW7	20,000.000	98.955250	19,791.05	0.00	0.00	19,791.05
NY N Y CY MUN WTR FIN AUTH WTR 5.882 DUE06-15-2044 BEO TAXABLE MUNI C64972FY34	135,000.000	101.365800	136,843.83	149,392.35	0.00	-12,548.52
OKLAHOMA DEV FIN AUTH REV 4.135% 12-01-2033 BEO TAXABLE C6789084F8	183,001.220	98.718460	180,655.99	176,404.29	0.00	4,251.70
OREGON ED DIST FULL FAITH & CR PENSION OBLIGS 2.895% 06-30-2040 BEO TAXABLE C68587FBL7	320,000.000	76.350680	244,322.18	245,536.42	0.00	-1,214.24
OREGON ST 5.832% 05-01-2045 BEO TAXABLE C68609UNU5	210,000.000	102.984890	216,268.27	210,000.00	0.00	6,268.27
OTC CASH COLL RECEIVABLE USD MLFPUS31 31 DEC 2050 CCBOSHUS6 S9E8XP4U	19,000.000	1.000000	19,000.00	19,000.00	0.00	0.00
PORT AUTH N Y & N J 4.823% 06-01-2045 BEO TAXABLE C73358WXP4	150,000.000	89.215060	133,822.59	144,301.80	0.00	-10,479.21
PORT AUTH N Y & N J 5.31% 08-01-2046 BEOTAXABLE C73358WRQ9	430,000.000	97.268710	418,255.45	428,266.61	0.00	-10,011.16
PORT MORROW ORE TRANSMISSION FACS REV 2.543% 09-01-2040 BEO TAXABLE C73474TAT7	115,000.000	75.386590	86,694.58	85,669.75	0.00	1,024.83
PUT SWO USD BOFAUS6S P 3.905% / R 1DSOFR 317U9N3A8 07/24/2025 S9N39T4U	- 200,000.000	0.001744	-348.70	-635.00	0.00	286.30
PUT SWO USD CHASUS33 P 4.122% / R 1DSOFR 317U9JSA0 07/10/2025 S9N31QAU	- 500,000.000	0.000009	-4.50	-1,637.50	0.00	1,633.00
PUT SWO USD GSCMUS33 P 3.933% / R 1DSOFR 317U9MPA6 07/23/2025 S9N3837U	- 300,000.000	0.001305	-391.56	-1,050.00	0.00	658.44
PUT SWO USD GSCMUS33 P 4.125% / R 1DSOFR 317U9IZA4 07/07/2025 S9N2WR5U	- 100,000.000	0.000001	-0.09	-307.75	0.00	307.66
PUT SWO USD MSCSUS33 P 4.019% / R 1DSOFR 317U9HMA0 07/07/2025 S9N2VJCU	- 300,000.000	0.000013	-4.02	-1,126.50	0.00	1,122.48
PUT SWO USD MSCSUS33 P 4.065% / R 1DSOFR 317U9G6A0 07/02/2025 S9N2TXPU	- 100,000.000	0.000000	0.00	-358.00	0.00	358.00
PUT SWO USD MSCSUS33 P 4.097% / R 1DSOFR 317U9LGA8 07/16/2025 S9N34A1U	- 300,000.000	0.000100	-30.09	-866.25	0.00	836.16
PUT SWO USD NGFPUS33 P 3.895% / R 1DSOFR 317U9O2A7 07/28/2025 S9N3BPNU	- 500,000.000	0.002301	-1,150.45	-1,612.50	0.00	462.05
PUT SWO USD PNBPU33CHA P 4.1% / R 1DSOFR 317U9GMA2 07/03/2025 S9N2UKMU	- 500,000.000	0.000000	0.00	-1,870.00	0.00	1,870.00

# 5500 Supplemental Schedules

30 JUN 25

## ◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Other</i>						
United States - USD						
TBA COLLATERAL RECEIVABLE FROM JP MORGANCHASE S9A6FD8U	16,000.000	1.000000	16,000.00	16,000.00	0.00	0.00
TBA COLLATERAL RECEIVABLE FROM MORGAN STANLEY S9A6FF6U	3,000.000	1.000000	3,000.00	3,000.00	0.00	0.00
TEXAS ST 5.517% 04-01-2039 BEO TAXABLE C882722KF7	220,000.000	102.928690	226,443.12	232,987.20	0.00	-6,544.08
TEXAS WTR DEV BRD REV 4.993% 10-15-2054 C88285AGV4	300,000.000	92.628240	277,884.72	279,645.00	0.00	-1,760.28
TX NAT GAS SECURITIZATION FIN CORP 5.169% 04-01-2041 C88258MAB1	350,000.000	101.010510	353,536.79	350,619.15	0.00	2,917.64
UBS GROUP C996390126	500,000.000	0.000000	0.00	0.00	0.00	0.00
UNIVERSITY CALIF REVS 4.858% 05-15-2112 BEO TAXABLE C91412GHA6	60,000.000	82.931230	49,758.74	56,862.00	0.00	-7,103.26
UNIVERSITY TEX UNIV REVS 3.354% 08-15-2047 BEO TAXABLE C91514AGU3	110,000.000	73.130760	80,443.84	78,948.10	0.00	1,495.74
UNIVERSITY VA UNIV REVS 6.2% 09-01-2039 BEO TAXABLE C915217RY1	410,000.000	108.987320	446,848.01	449,678.39	0.00	-2,830.38
VIRGINIA ST HSG DEV AUTH COMWLTH MTG 2.125% 07-25-2051 BEO TAXABLE C92812UR26	52,829.010	79.387130	41,939.43	40,533.07	0.00	1,406.36
VORNADO RLTY TR COM C929042109	43,097.000	38.240000	1,648,029.28	1,133,020.13	0.00	515,009.15
Total United States - USD			244,297,918.87	226,915,620.62	0.00	17,382,298.25
CHF - Swiss franc	0.000	0.000000	0.00	0.00	0.00	0.00
DKK - Danish krone	0.000	0.000000	0.00	0.00	0.00	0.00
EUR - Euro	0.000	0.000000	0.00	0.00	0.00	0.00
SEK - Swedish krona	0.000	0.000000	0.00	0.00	0.00	0.00
Total - all currencies			0.00	0.00	0.00	0.00
Total Other			342,247,530.15	321,326,649.28	0.00	20,920,880.87
<i>Other Liabilities</i>						
United States - USD						
CCP DUE FROM WELLS FARGO BANK,N.AMINNEPOLIS,MN,US	990,000.000	1.000000				0.00
TBA COLLATERAL PAYABLE TO BANKOFAMERICA	- 270,000.000	1.000000				0.00
Total United States - USD			720,000.00	720,000.00	0.00	0.00
				(73,823,651) ERISA Hedge Fund - Partnership		
				(79,648,329) ASB - CCT		
				(19,125,804) NIS - CCT		
				(126,146,403) Grosvenor Joint Pen - Alt inv		
				43,503,343 Other investment - State & Muni Bonds		

# 5500 Supplemental Schedules

30 JUN 25

## ◆ Current Value of Assets and Liabilities

Security Description / Asset ID	Shares/Par Value	Market Price	Market Value	ERISA Cost	Unrealized Gain/Loss on Security Movements	Unrealized Gain/Loss
<i>Other Liabilities</i>						
Pending foreign exchange sales: Australian dollar	0.000	0.000000	-45,485.66	-44,917.99	0.00	-567.67
Pending foreign exchange sales: Brazilian real	0.000	0.000000	-5,622,598.54	-5,294,097.19	0.00	-328,501.35
Pending foreign exchange sales: HK offshore Chinese Yuan Renminbi	0.000	0.000000	-1,430,739.89	-1,421,556.34	0.00	-9,183.55
Pending foreign exchange sales: Euro	0.000	0.000000	-3,223,349.57	-3,156,375.50	0.00	-66,974.07
Pending foreign exchange sales: British pound sterling	0.000	0.000000	-2,110,492.37	-2,090,406.01	0.00	-20,086.36
Pending foreign exchange sales: Japanese yen	0.000	0.000000	-1,066,938.63	-1,067,467.81	0.00	529.18
Pending foreign exchange sales: Mexican peso	0.000	0.000000	-527,098.12	-517,858.73	0.00	-9,239.39
Pending foreign exchange sales: Peruvian nuevo sol	0.000	0.000000	-2,731,354.49	-2,647,974.02	0.00	-83,380.47
Pending foreign exchange sales: United States dollar	0.000	0.000000	-8,661,053.05	-8,661,053.05	0.00	0.00
Pending foreign exchange sales: South African rand	0.000	0.000000	-2,114,743.27	-2,087,615.40	0.00	-27,127.87
<b>Total - all currencies</b>			<b>-27,533,853.59</b>	<b>-26,989,322.04</b>	<b>0.00</b>	<b>-544,531.55</b>
Pending trade purchases: United States dollar	0.000	0.000000	-3,726,337.35	-3,726,337.35	0.00	0.00
<b>Total - all currencies</b>			<b>-3,726,337.35</b>	<b>-3,726,337.35</b>	<b>0.00</b>	<b>0.00</b>
Pending trade purchases: United States dollar	0.000	0.000000	-104,950,216.65	-104,950,216.65	0.00	0.00
Other Payables: United States dollar	0.000	0.000000	-4,047,567.60	-4,047,567.60	0.00	0.00
<b>Total - all currencies</b>			<b>-108,997,784.25</b>	<b>-108,997,784.25</b>	<b>0.00</b>	<b>0.00</b>
<b>Total Other Liabilities</b>			<b>-139,537,975.19</b>	<b>-138,993,443.64</b>	<b>0.00</b>	<b>-544,531.55</b>
<b>Total</b>			<b>2,662,024,691.26</b>	<b>2,474,194,815.17</b>	<b>-5.64</b>	<b>187,829,870.45</b>

(463,686)	Less additional investment expense accruals
(748,916)	Less MV adjustment (Blue Owl Digital Infrastructure)
20,393	Plus MV adjustment (Grosvenor Infrastructure Advantage)
938,854	Plus MV adjustment (Grosvenor Labor Impact)
947,749	Plus MV adjustment (National Data Center Partners)
1,291,600	Plus MV adjustment (50 S. Capital Sponsor Backed II)
224,633	Plus MV adjustment (50 S. Capital Sponsor Backed III)
1,367,193	Plus MV adjustment (ULLICO)
1,777,400	Plus MV adjustment (ERISA Hedge)
<b>2,667,379,911</b>	<b>Total Net Assets</b>

# 5500 Supplemental Schedules

1 JUL 24 - 30 JUN 25

## ◆ 5% Report - Part A

### *Single Transaction in Excess of 5%*

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

NOTE: TRANSACTIONS ARE BASED ON THE 2024-06-30 VALUE (INCLUDING ACCRUALS) OF 2,399,292,707.62

**5500 Supplemental Schedules**

1 JUL 24 - 30 JUN 25

Page 172 of 506

◆ **5% Report - Part B***Series of Non-Security Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<b>BNP PARIBAS PARIS</b>									
<b>Cash and Cash Equivalents</b>									
<b>Australian dollar - AUD</b>									
FX DEAL TRANSACTED ON 06 MAR 2025 AUD / USD EX.RATE 1.579852 WITH BNP PARIBAS	600,000.000	6 Mar 25				0.00	379,782.42	376,470.02	-3,312.40
FX DEAL TRANSACTED ON 06 MAR 2025 USD / AUD EX.RATE 0.632835 WITH BNP PARIBAS	-600,000.000	6 Mar 25				0.00	-379,701.00	-381,060.02	-1,359.02
FX DEAL TRANSACTED ON 27 NOV 2024 AUD / USD EX.RATE 1.5424482 WITH BNP PARIBAS	634,692.000	27 Nov 24				0.00	411,483.52	409,217.68	-2,265.84
FX DEAL TRANSACTED ON 27 NOV 2024 USD / AUD EX.RATE 0.648525 WITH BNP PARIBAS	-634,692.000	27 Nov 24				0.00	-411,613.63	-393,223.44	18,390.19
<b>Brazilian real - BRL</b>									
FX DEAL TRANSACTED ON 14 MAR 2025 BRL / USD EX.RATE 5.76857 WITH BNP PARIBAS	2,200,000.000	14 Mar 25				0.00	381,377.01	386,531.15	5,154.14
FX DEAL TRANSACTED ON 14 MAR 2025 USD / BRL EX.RATE 0.1660834 WITH BNP PARIBAS	-2,400,000.000	14 Mar 25				0.00	-398,600.25	-429,710.93	-31,110.68
FX DEAL TRANSACTED ON 17 MAR 2025 BRL / USD EX.RATE 5.7104 WITH BNP PARIBAS	1,500,000.000	17 Mar 25				0.00	262,678.62	263,543.96	865.34
FX DEAL TRANSACTED ON 17 MAR 2025 USD / BRL EX.RATE 0.1677909 WITH BNP PARIBAS	-1,600,000.000	17 Mar 25				0.00	-268,465.38	-286,473.95	-18,008.57
FX DEAL TRANSACTED ON 18 MAR 2025 BRL / USD EX.RATE 5.7055 WITH BNP PARIBAS	1,200,000.000	18 Mar 25				0.00	210,323.37	210,835.17	511.80
FX DEAL TRANSACTED ON 18 MAR 2025 USD / BRL EX.RATE 0.1679242 WITH BNP PARIBAS	-1,300,000.000	18 Mar 25				0.00	-218,301.49	-232,760.09	-14,458.60
FX DEAL TRANSACTED ON 21 MAR 2025 BRL / USD EX.RATE 5.7356 WITH BNP PARIBAS	2,300,000.000	21 Mar 25				0.00	401,004.25	404,100.74	3,096.49
FX DEAL TRANSACTED ON 21 MAR 2025 USD / BRL EX.RATE 0.1669365 WITH BNP PARIBAS	-2,500,000.000	21 Mar 25				0.00	-417,341.37	-447,615.55	-30,274.18

NOTE: TRANSACTIONS ARE BASED ON THE 2024-06-30 VALUE (INCLUDING ACCRUALS) OF 2,399,292,707.62

**5500 Supplemental Schedules**

1 JUL 24 - 30 JUN 25

Page 173 of 506

◆ **5% Report - Part B***Series of Non-Security Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<b>BNP PARIBAS PARIS</b>									
FX DEAL TRANSACTED ON 25 MAR 2025 BRL / USD EX.RATE 5.6909 WITH BNP PARIBAS	600,000.000	25 Mar 25				0.00	105,431.48	105,417.59	-13.89
FX DEAL TRANSACTED ON 25 MAR 2025 BRL / USD EX.RATE 5.7432 WITH BNP PARIBAS	1,603,386.580	25 Mar 25				0.00	279,180.00	284,591.16	5,411.16
FX DEAL TRANSACTED ON 25 MAR 2025 USD / BRL EX.RATE 0.1681859 WITH BNP PARIBAS	-600,000.000	25 Mar 25				0.00	-100,911.57	-107,427.73	-6,516.16
FX DEAL TRANSACTED ON 25 MAR 2025 USD / BRL EX.RATE 0.1751007 WITH BNP PARIBAS	-1,594,396.980	25 Mar 25				0.00	-279,180.00	-280,129.13	-949.13
FX DEAL TRANSACTED ON 27 AUG 2024 BRL / USD EX.RATE 5.52465 WITH BNP PARIBAS	2,931,799.160	27 Aug 24				0.00	530,676.00	536,483.01	5,807.01
FX DEAL TRANSACTED ON 27 AUG 2024 USD / BRL EX.RATE 0.1815706 WITH BNP PARIBAS	-2,922,698.070	27 Aug 24				0.00	-530,676.00	-518,636.48	12,039.52
FX DEAL TRANSACTED ON 30 APR 2025 USD / BRL EX.RATE 0.1766535 WITH BNP PARIBAS	-1,603,386.580	30 Apr 25				0.00	-283,243.81	-284,591.16	-1,347.35
FX DEAL TRANSACTED ON 30 AUG 2024 BRL / USD EX.RATE 5.6562 WITH BNP PARIBAS	2,922,698.070	30 Aug 24				0.00	516,724.67	518,636.48	1,911.81
FX DEAL TRANSACTED ON 30 SEP 2024 USD / BRL EX.RATE 0.1835502 WITH BNP PARIBAS	-2,931,799.160	30 Sep 24				0.00	-538,132.41	-536,483.01	1,649.40
FX DEAL TRANSACTED ON 31 MAR 2025 USD / BRL EX.RATE 0.1741493 WITH BNP PARIBAS	-6,205,603.020	31 Mar 25				0.00	-1,080,701.30	-1,090,299.48	-9,598.18
<b>British pound sterling - GBP</b>									
FX DEAL TRANSACTED ON 10 JAN 2025 GBP / USD EX.RATE 0.8127511 WITH BNP PARIBAS	1,120,000.000	10 Jan 25				0.00	1,378,035.68	1,366,456.07	-11,579.61
FX DEAL TRANSACTED ON 10 JAN 2025 USD / GBP EX.RATE 1.230163 WITH BNP PARIBAS	-1,120,000.000	10 Jan 25				0.00	-1,377,782.56	-1,389,976.01	-12,193.45
FX DEAL TRANSACTED ON 23 JUL 2024 GBP / USD EX.RATE 0.7740648 WITH BNP PARIBAS	736,000.000	23 Jul 24				0.00	950,824.78	941,528.04	-9,296.74
FX DEAL TRANSACTED ON 23 JUL 2024 USD / GBP EX.RATE 1.2918053 WITH BNP PARIBAS	-736,000.000	23 Jul 24				0.00	-950,768.70	-950,433.72	334.98

NOTE: TRANSACTIONS ARE BASED ON THE 2024-06-30 VALUE (INCLUDING ACCRUALS) OF 2,399,292,707.62

**5500 Supplemental Schedules**

1 JUL 24 - 30 JUN 25

Page 174 of 506

◆ **5% Report - Part B***Series of Non-Security Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<b><i>BNP PARIBAS PARIS</i></b>									
FX DEAL TRANACTED ON 27 FEB 2025 GBP / USD EX.RATE 0.7910141 WITH BNP PARIBAS	1,120,000.000	27 Feb 25				0.00	1,415,904.00	1,422,456.14	6,552.14
FX DEAL TRANACTED ON 27 FEB 2025 USD / GBP EX.RATE 1.264112 WITH BNP PARIBAS	-1,120,000.000	27 Feb 25				0.00	-1,415,805.44	-1,447,488.10	-31,682.66
FX DEAL TRANACTED ON 29 AUG 2024 GBP / USD EX.RATE 0.7595902 WITH BNP PARIBAS	1,138,000.000	29 Aug 24				0.00	1,498,176.32	1,512,117.54	13,941.22
FX DEAL TRANACTED ON 29 AUG 2024 USD / GBP EX.RATE 1.31615 WITH BNP PARIBAS	-1,138,000.000	29 Aug 24				0.00	-1,497,778.70	-1,496,754.56	1,024.14
FX DEAL TRANACTED ON 29 OCT 2024 GBP / USD EX.RATE 0.7698312 WITH BNP PARIBAS	1,000,000.000	29 Oct 24				0.00	1,298,986.00	1,295,850.09	-3,135.91
FX DEAL TRANACTED ON 29 OCT 2024 USD / GBP EX.RATE 1.298935 WITH BNP PARIBAS	-1,000,000.000	29 Oct 24				0.00	-1,298,935.00	-1,262,850.13	36,084.87
<b>Canadian dollar - CAD</b>									
FX DEAL TRANACTED ON 03 FEB 2025 CAD / USD EX.RATE 1.47012 WITH BNP PARIBAS	226,000.000	3 Feb 25				0.00	153,728.95	155,075.99	1,347.04
FX DEAL TRANACTED ON 03 FEB 2025 USD / CAD EX.RATE 0.6810208 WITH BNP PARIBAS	-226,000.000	3 Feb 25				0.00	-153,910.70	-156,928.10	-3,017.40
FX DEAL TRANACTED ON 06 MAR 2025 CAD / USD EX.RATE 1.434381 WITH BNP PARIBAS	945,257.080	6 Mar 25				0.00	659,000.00	658,119.53	-880.47
FX DEAL TRANACTED ON 21 MAY 2025 CAD / USD EX.RATE 1.386468 WITH BNP PARIBAS	336,000.000	21 May 25				0.00	242,342.41	245,255.47	2,913.06
FX DEAL TRANACTED ON 21 MAY 2025 USD / CAD EX.RATE 0.7208067 WITH BNP PARIBAS	-336,000.000	21 May 25				0.00	-242,191.05	-240,955.22	1,235.83
FX DEAL TRANACTED ON 25 APR 2025 CAD / USD EX.RATE 1.3863 WITH BNP PARIBAS	978,649.090	25 Apr 25				0.00	705,943.22	707,193.04	1,249.82
FX DEAL TRANACTED ON 25 APR 2025 USD / CAD EX.RATE 0.7224828 WITH BNP PARIBAS	-977,107.310	25 Apr 25				0.00	-705,943.22	-713,217.02	-7,273.80
FX DEAL TRANACTED ON 27 NOV 2024 CAD / USD EX.RATE 1.40465 WITH BNP PARIBAS	1,347,008.570	27 Nov 24				0.00	958,963.85	956,580.32	-2,383.53

NOTE: TRANSACTIONS ARE BASED ON THE 2024-06-30 VALUE (INCLUDING ACCRUALS) OF 2,399,292,707.62

**5500 Supplemental Schedules**

1 JUL 24 - 30 JUN 25

Page 175 of 506

◆ **5% Report - Part B***Series of Non-Security Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<b><i>BNP PARIBAS PARIS</i></b>									
FX DEAL TRANSACTED ON 27 NOV 2024 USD / CAD EX.RATE 0.7130364 WITH BNP PARIBAS	-1,344,901.730	27 Nov 24				0.00	-958,963.85	-936,887.31	22,076.54
<b>Euro - EUR</b>									
FX DEAL TRANSACTED ON 05 JUL 2024 USD / EUR EX.RATE 1.083338 WITH BNP PARIBAS	-132,707.130	5 Jul 24				0.00	-143,766.68	-143,642.21	124.47
FX DEAL TRANSACTED ON 09 APR 2025 EUR / USD EX.RATE 0.9087613 WITH BNP PARIBAS	1,765,000.000	9 Apr 25				0.00	1,942,204.24	1,973,358.43	31,154.19
FX DEAL TRANSACTED ON 10 APR 2025 EUR / USD EX.RATE 0.9049758 WITH BNP PARIBAS	1,663,000.000	10 Apr 25				0.00	1,837,618.16	1,876,113.56	38,495.40
FX DEAL TRANSACTED ON 10 APR 2025 USD / EUR EX.RATE 1.1036951 WITH BNP PARIBAS	-1,663,000.000	10 Apr 25				0.00	-1,835,444.95	-1,859,317.32	-23,872.37
FX DEAL TRANSACTED ON 10 FEB 2025 USD / EUR EX.RATE 1.031163 WITH BNP PARIBAS	-513,000.000	10 Feb 25				0.00	-528,986.62	-530,493.34	-1,506.72
FX DEAL TRANSACTED ON 15 NOV 2024 EUR / USD EX.RATE 0.9459317 WITH BNP PARIBAS	717,000.000	15 Nov 24				0.00	757,982.86	755,359.58	-2,623.28
FX DEAL TRANSACTED ON 15 NOV 2024 USD / EUR EX.RATE 1.0577833 WITH BNP PARIBAS	-717,000.000	15 Nov 24				0.00	-758,430.63	-750,663.19	7,767.44
FX DEAL TRANSACTED ON 17 JUL 2024 EUR / USD EX.RATE 0.9145926 WITH BNP PARIBAS	1,375,000.000	17 Jul 24				0.00	1,503,401.63	1,500,812.51	-2,589.12
FX DEAL TRANSACTED ON 17 OCT 2024 EUR / USD EX.RATE 0.9205447 WITH BNP PARIBAS	473,000.000	17 Oct 24				0.00	513,826.19	512,164.45	-1,661.74
FX DEAL TRANSACTED ON 17 OCT 2024 USD / EUR EX.RATE 1.0871259 WITH BNP PARIBAS	-473,000.000	17 Oct 24				0.00	-514,210.55	-513,157.72	1,052.83
FX DEAL TRANSACTED ON 21 MAY 2025 USD / EUR EX.RATE 1.133998 WITH BNP PARIBAS	-1,944,000.000	21 May 25				0.00	-2,204,492.11	-2,192,540.47	11,951.64
FX DEAL TRANSACTED ON 23 SEP 2024 EUR / USD EX.RATE 0.900116 WITH BNP PARIBAS	105,000.000	23 Sep 24				0.00	116,651.63	116,303.26	-348.37
FX DEAL TRANSACTED ON 23 SEP 2024 USD / EUR EX.RATE 1.1106063 WITH BNP PARIBAS	-105,000.000	23 Sep 24				0.00	-116,613.66	-116,886.01	-272.35

NOTE: TRANSACTIONS ARE BASED ON THE 2024-06-30 VALUE (INCLUDING ACCRUALS) OF 2,399,292,707.62

**5500 Supplemental Schedules**

1 JUL 24 - 30 JUN 25

Page 176 of 506

◆ **5% Report - Part B***Series of Non-Security Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<b>BNP PARIBAS PARIS</b>									
FX DEAL TRANSACTED ON 24 JUN 2025 USD / EUR EX.RATE 1.158928 WITH BNP PARIBAS	-142,000.000	24 Jun 25				0.00	-164,567.78	-165,018.21	-450.43
FX DEAL TRANSACTED ON 24 JUN 2025 USD / EUR EX.RATE 1.161881 WITH BNP PARIBAS	-120,000.000	24 Jun 25				0.00	-139,425.72	-139,452.01	-26.29
FX DEAL TRANSACTED ON 24 JUN 2025 USD / EUR EX.RATE 1.162513 WITH BNP PARIBAS	-22,000.000	24 Jun 25				0.00	-25,575.29	-25,566.20	9.09
FX DEAL TRANSACTED ON 24 JUN 2025 USD / EUR EX.RATE 1.162658 WITH BNP PARIBAS	-117,000.000	24 Jun 25				0.00	-136,030.99	-135,965.71	65.28
FX DEAL TRANSACTED ON 25 FEB 2025 EUR / USD EX.RATE 0.9550715 WITH BNP PARIBAS	5,160,000.000	25 Feb 25				0.00	5,402,736.72	5,410,518.36	7,781.64
FX DEAL TRANSACTED ON 25 FEB 2025 USD / EUR EX.RATE 1.048578 WITH BNP PARIBAS	-5,160,000.000	25 Feb 25				0.00	-5,410,662.48	-5,578,218.57	-167,556.09
FX DEAL TRANSACTED ON 29 JAN 2025 EUR / USD EX.RATE 0.9611993 WITH BNP PARIBAS	4,834,000.000	29 Jan 25				0.00	5,029,134.08	4,986,029.53	-43,104.55
FX DEAL TRANSACTED ON 29 JAN 2025 USD / EUR EX.RATE 1.041694 WITH BNP PARIBAS	-4,834,000.000	29 Jan 25				0.00	-5,035,548.80	-5,068,691.04	-33,142.24
FX DEAL TRANSACTED ON 30 APR 2025 EUR / USD EX.RATE 0.8817526 WITH BNP PARIBAS	1,748,000.000	30 Apr 25				0.00	1,982,415.54	1,987,301.28	4,885.74
<b>HK offshore Chinese Yuan Renminbi - CNH</b>									
FX DEAL TRANSACTED ON 02 JAN 2025 CNH / USD EX.RATE 7.324775 WITH BNP PARIBAS	588,384.530	2 Jan 25				0.00	80,328.00	80,102.45	-225.55
FX DEAL TRANSACTED ON 02 JAN 2025 USD / CNH EX.RATE 0.1371577 WITH BNP PARIBAS	-585,661.410	2 Jan 25				0.00	-80,328.00	-80,923.20	-595.20
FX DEAL TRANSACTED ON 04 JUL 2024 CNH / USD EX.RATE 7.259 WITH BNP PARIBAS PARIS	2,956,748.440	4 Jul 24				0.00	407,321.73	418,036.10	10,714.37
FX DEAL TRANSACTED ON 04 JUL 2024 USD / CNH EX.RATE 0.138353 WITH BNP PARIBAS	-2,944,076.660	4 Jul 24				0.00	-407,321.73	-406,873.64	448.09
FX DEAL TRANSACTED ON 06 DEC 2024 CNH / USD EX.RATE 7.2585 WITH BNP PARIBAS	471,962.190	6 Dec 24				0.00	65,022.00	64,761.47	-260.53

NOTE: TRANSACTIONS ARE BASED ON THE 2024-06-30 VALUE (INCLUDING ACCRUALS) OF 2,399,292,707.62

**5500 Supplemental Schedules**

1 JUL 24 - 30 JUN 25

Page 177 of 506

◆ **5% Report - Part B***Series of Non-Security Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<b><i>BNP PARIBAS PARIS</i></b>									
FX DEAL TRANSACTED ON 06 DEC 2024 USD / CNH EX.RATE 0.1381712 WITH BNP PARIBAS	-470,590.220	6 Dec 24				0.00	-65,022.00	-64,551.51	470.49
FX DEAL TRANSACTED ON 06 MAR 2025 CNH / USD EX.RATE 7.239964 WITH BNP PARIBAS	10,497,947.800	6 Mar 25				0.00	1,450,000.00	1,449,932.71	-67.29
FX DEAL TRANSACTED ON 08 JAN 2025 CNH / USD EX.RATE 7.35621 WITH BNP PARIBAS	598,449.750	8 Jan 25				0.00	81,353.00	81,472.72	119.72
FX DEAL TRANSACTED ON 08 JAN 2025 USD / CNH EX.RATE 0.1367297 WITH BNP PARIBAS	-594,991.440	8 Jan 25				0.00	-81,353.00	-82,787.18	-1,434.18
FX DEAL TRANSACTED ON 09 DEC 2024 CNH / USD EX.RATE 7.2705 WITH BNP PARIBAS	943,071.100	9 Dec 24				0.00	129,712.00	129,405.86	-306.14
FX DEAL TRANSACTED ON 09 DEC 2024 USD / CNH EX.RATE 0.1379577 WITH BNP PARIBAS	-940,230.400	9 Dec 24				0.00	-129,712.00	-128,972.71	739.29
FX DEAL TRANSACTED ON 09 JUN 2025 CNH / USD EX.RATE 7.17775 WITH BNP PARIBAS	505,356.670	9 Jun 25				0.00	70,406.00	70,315.39	-90.61
FX DEAL TRANSACTED ON 09 JUN 2025 USD / CNH EX.RATE 0.1400041 WITH BNP PARIBAS	-502,885.420	9 Jun 25				0.00	-70,406.00	-70,469.29	-63.29
FX DEAL TRANSACTED ON 10 JAN 2025 CNH / USD EX.RATE 7.3433 WITH BNP PARIBAS	515,484.970	10 Jan 25				0.00	70,198.00	70,177.93	-20.07
FX DEAL TRANSACTED ON 10 JAN 2025 USD / CNH EX.RATE 0.1370642 WITH BNP PARIBAS	-512,154.080	10 Jan 25				0.00	-70,198.00	-71,261.18	-1,063.18
FX DEAL TRANSACTED ON 13 DEC 2024 CNH / USD EX.RATE 7.2808 WITH BNP PARIBAS	456,018.350	13 Dec 24				0.00	62,633.00	62,573.70	-59.30
FX DEAL TRANSACTED ON 13 DEC 2024 USD / CNH EX.RATE 0.1381798 WITH BNP PARIBAS	-453,271.890	13 Dec 24				0.00	-62,633.00	-62,630.40	2.60
FX DEAL TRANSACTED ON 16 DEC 2024 CNH / USD EX.RATE 7.2872 WITH BNP PARIBAS	178,747.730	16 Dec 24				0.00	24,529.00	24,527.32	-1.68
FX DEAL TRANSACTED ON 16 DEC 2024 CNH / USD EX.RATE 7.2908 WITH BNP PARIBAS	426,035.420	16 Dec 24				0.00	58,434.66	58,459.52	24.86
FX DEAL TRANSACTED ON 16 DEC 2024 USD / CNH EX.RATE 0.137278 WITH BNP PARIBAS	-425,666.700	16 Dec 24				0.00	-58,434.66	-57,950.11	484.55

NOTE: TRANSACTIONS ARE BASED ON THE 2024-06-30 VALUE (INCLUDING ACCRUALS) OF 2,399,292,707.62

**5500 Supplemental Schedules**

1 JUL 24 - 30 JUN 25

Page 178 of 506

◆ **5% Report - Part B***Series of Non-Security Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<b><i>BNP PARIBAS PARIS</i></b>									
FX DEAL TRANACTED ON 16 DEC 2024 USD / CNH EX.RATE 0.1373343 WITH BNP PARIBAS	-178,607.910	16 Dec 24				0.00	-24,529.00	-24,315.61	213.39
FX DEAL TRANACTED ON 18 DEC 2024 CNH / USD EX.RATE 7.29 WITH BNP PARIBAS PARIS	581,020.290	18 Dec 24				0.00	79,701.00	79,099.88	-601.12
FX DEAL TRANACTED ON 18 DEC 2024 USD / CNH EX.RATE 0.1378531 WITH BNP PARIBAS	-578,159.020	18 Dec 24				0.00	-79,701.00	-79,886.56	-185.56
FX DEAL TRANACTED ON 18 NOV 2024 CNH / USD EX.RATE 7.2467 WITH BNP PARIBAS	2,123,764.640	18 Nov 24				0.00	293,066.45	293,505.90	439.45
FX DEAL TRANACTED ON 18 NOV 2024 USD / CNH EX.RATE 0.1381769 WITH BNP PARIBAS	-2,120,951.210	18 Nov 24				0.00	-293,066.45	-288,745.50	4,320.95
FX DEAL TRANACTED ON 19 DEC 2024 CNH / USD EX.RATE 7.3098 WITH BNP PARIBAS	583,848.350	19 Dec 24				0.00	79,872.00	79,484.90	-387.10
FX DEAL TRANACTED ON 19 DEC 2024 USD / CNH EX.RATE 0.1374306 WITH BNP PARIBAS	-581,180.620	19 Dec 24				0.00	-79,872.00	-80,304.07	-432.07
FX DEAL TRANACTED ON 20 JAN 2025 CNH / USD EX.RATE 7.31617 WITH BNP PARIBAS	439,079.940	20 Jan 25				0.00	60,015.00	60,229.21	214.21
FX DEAL TRANACTED ON 20 JAN 2025 USD / CNH EX.RATE 0.1374973 WITH BNP PARIBAS	-436,481.290	20 Jan 25				0.00	-60,015.00	-60,732.06	-717.06
FX DEAL TRANACTED ON 21 JAN 2025 CNH / USD EX.RATE 7.2773 WITH BNP PARIBAS	225,941.100	21 Jan 25				0.00	31,047.38	30,992.65	-54.73
FX DEAL TRANACTED ON 21 JAN 2025 USD / CNH EX.RATE 0.1383135 WITH BNP PARIBAS	-224,471.010	21 Jan 25				0.00	-31,047.38	-31,232.92	-185.54
FX DEAL TRANACTED ON 21 OCT 2024 CNH / USD EX.RATE 7.1239 WITH BNP PARIBAS	485,515.160	21 Oct 24				0.00	68,153.00	68,111.41	-41.59
FX DEAL TRANACTED ON 21 OCT 2024 USD / CNH EX.RATE 0.1408871 WITH BNP PARIBAS	-483,741.820	21 Oct 24				0.00	-68,153.00	-66,377.85	1,775.15
FX DEAL TRANACTED ON 22 AUG 2024 CNH / USD EX.RATE 7.08939 WITH BNP PARIBAS	499,731.100	22 Aug 24				0.00	70,490.00	70,105.72	-384.28
FX DEAL TRANACTED ON 22 AUG 2024 USD / CNH EX.RATE 0.1413889 WITH BNP PARIBAS	-498,553.920	22 Aug 24				0.00	-70,490.00	-68,900.53	1,589.47

NOTE: TRANSACTIONS ARE BASED ON THE 2024-06-30 VALUE (INCLUDING ACCRUALS) OF 2,399,292,707.62

**5500 Supplemental Schedules**

1 JUL 24 - 30 JUN 25

Page 179 of 506

◆ **5% Report - Part B***Series of Non-Security Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<b><i>BNP PARIBAS PARIS</i></b>									
FX DEAL TRANSACTED ON 24 OCT 2024 CNH / USD EX.RATE 7.10825 WITH BNP PARIBAS	1,170,202.760	24 Oct 24				0.00	164,626.00	161,722.92	-2,903.08
FX DEAL TRANSACTED ON 24 OCT 2024 USD / CNH EX.RATE 0.1409513 WITH BNP PARIBAS	-1,167,963.850	24 Oct 24				0.00	-164,626.00	-160,265.08	4,360.92
FX DEAL TRANSACTED ON 27 FEB 2025 CNH / USD EX.RATE 7.298643 WITH BNP PARIBAS	435,283.770	27 Feb 25				0.00	59,639.00	59,688.83	49.83
<b>Indian rupee - INR</b>									
FX DEAL TRANSACTED ON 02 DEC 2024 USD / INR EX.RATE 0.011809 WITH BNP PARIBAS	-780,337.720	2 Dec 24				0.00	-9,215.01	-9,213.64	1.37
FX DEAL TRANSACTED ON 09 OCT 2024 INR / USD EX.RATE 84.1745 WITH BNP PARIBAS	1,985,423.930	9 Oct 24				0.00	23,587.00	23,442.39	-144.61
FX DEAL TRANSACTED ON 09 OCT 2024 USD / INR EX.RATE 0.0119031 WITH BNP PARIBAS	-1,981,579.250	9 Oct 24				0.00	-23,587.00	-23,567.43	19.57
FX DEAL TRANSACTED ON 12 NOV 2024 INR / USD EX.RATE 84.6154 WITH BNP PARIBAS	1,833,446.490	12 Nov 24				0.00	21,668.00	21,183.82	-484.18
FX DEAL TRANSACTED ON 12 NOV 2024 USD / INR EX.RATE 0.0118389 WITH BNP PARIBAS	-1,830,230.960	12 Nov 24				0.00	-21,668.00	-21,609.99	58.01
FX DEAL TRANSACTED ON 15 JAN 2025 USD / INR EX.RATE 0.0115606 WITH BNP PARIBAS	-1,762,703.240	15 Jan 25				0.00	-20,377.88	-20,366.44	11.44
FX DEAL TRANSACTED ON 18 OCT 2024 INR / USD EX.RATE 84.24 WITH BNP PARIBAS PARIS	2,282,551.030	18 Oct 24				0.00	27,095.81	26,950.64	-145.17
FX DEAL TRANSACTED ON 18 OCT 2024 USD / INR EX.RATE 0.0118926 WITH BNP PARIBAS	-2,278,383.700	18 Oct 24				0.00	-27,095.81	-27,097.41	-1.60
FX DEAL TRANSACTED ON 19 MAR 2025 USD / INR EX.RATE 0.0115605 WITH BNP PARIBAS	-1,740,722.880	19 Mar 25				0.00	-20,123.59	-20,152.21	-28.62
FX DEAL TRANSACTED ON 22 OCT 2024 INR / USD EX.RATE 84.0718 WITH BNP PARIBAS	4,259,962.950	22 Oct 24				0.00	50,670.53	50,664.84	-5.69
FX DEAL TRANSACTED ON 23 JUN 2025 INR / USD EX.RATE 86.9202 WITH BNP PARIBAS	2,743,375.350	23 Jun 25				0.00	31,562.00	31,912.25	350.25

NOTE: TRANSACTIONS ARE BASED ON THE 2024-06-30 VALUE (INCLUDING ACCRUALS) OF 2,399,292,707.62

**5500 Supplemental Schedules**

1 JUL 24 - 30 JUN 25

Page 180 of 506

◆ **5% Report - Part B***Series of Non-Security Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<b><i>BNP PARIBAS PARIS</i></b>									
FX DEAL TRANACTED ON 23 JUN 2025 USD / INR EX.RATE 0.0115328 WITH BNP PARIBAS	-2,736,715.770	23 Jun 25				0.00	-31,562.00	-32,013.05	-451.05
FX DEAL TRANACTED ON 25 NOV 2024 INR / USD EX.RATE 84.5178 WITH BNP PARIBAS	1,661,028.320	25 Nov 24				0.00	19,653.00	19,191.68	-461.32
FX DEAL TRANACTED ON 25 NOV 2024 USD / INR EX.RATE 0.0118577 WITH BNP PARIBAS	-1,657,406.280	25 Nov 24				0.00	-19,653.00	-19,569.41	83.59
FX DEAL TRANACTED ON 26 JUN 2025 INR / USD EX.RATE 85.7528 WITH BNP PARIBAS	2,736,715.770	26 Jun 25				0.00	31,914.01	32,013.05	99.04
FX DEAL TRANACTED ON 30 DEC 2024 INR / USD EX.RATE 86.1872 WITH BNP PARIBAS	1,740,722.880	30 Dec 24				0.00	20,197.00	20,152.21	-44.79
FX DEAL TRANACTED ON 30 DEC 2024 USD / INR EX.RATE 0.0116626 WITH BNP PARIBAS	-1,731,771.570	30 Dec 24				0.00	-20,197.00	-20,009.05	187.95
<b>Indonesian rupiah - IDR</b>									
FX DEAL TRANACTED ON 24 JUL 2024 IDR / USD EX.RATE 16224.0 WITH BNP PARIBAS	5,930,646,000.000	24 Jul 24				0.00	365,547.71	364,962.83	-584.88
<b>Japanese yen - JPY</b>									
FX DEAL TRANACTED ON 21 MAY 2025 USD / JPY EX.RATE 0.0069652 WITH BNP PARIBAS	-289,440,819.000	21 May 25				0.00	-2,016,000.00	-2,013,431.32	2,568.68
FX DEAL TRANACTED ON 22 MAY 2025 JPY / USD EX.RATE 143.35437 WITH BNP PARIBAS	277,500,000.000	22 May 25				0.00	1,935,762.40	1,930,367.64	-5,394.76
FX DEAL TRANACTED ON 22 MAY 2025 USD / JPY EX.RATE 0.0069843 WITH BNP PARIBAS	-277,500,000.000	22 May 25				0.00	-1,938,141.24	-1,945,388.90	-7,247.66
FX DEAL TRANACTED ON 25 APR 2025 JPY / USD EX.RATE 143.4058 WITH BNP PARIBAS	40,250,422.000	25 Apr 25				0.00	280,675.00	276,882.59	-3,792.41
FX DEAL TRANACTED ON 25 APR 2025 USD / JPY EX.RATE 0.0069984 WITH BNP PARIBAS	-40,105,510.000	25 Apr 25				0.00	-280,675.00	-281,156.09	-481.09
FX DEAL TRANACTED ON 25 FEB 2025 JPY / USD EX.RATE 149.0871 WITH BNP PARIBAS	52,841,239.000	25 Feb 25				0.00	354,432.00	354,009.57	-422.43

NOTE: TRANSACTIONS ARE BASED ON THE 2024-06-30 VALUE (INCLUDING ACCRUALS) OF 2,399,292,707.62

**5500 Supplemental Schedules**

1 JUL 24 - 30 JUN 25

Page 181 of 506

◆ **5% Report - Part B***Series of Non-Security Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<b><i>BNP PARIBAS PARIS</i></b>									
FX DEAL TRANSACTED ON 25 FEB 2025 USD / JPY EX.RATE 0.0066853 WITH BNP PARIBAS	-53,016,860.000	25 Feb 25				0.00	-354,432.00	-352,845.90	1,586.10
FX DEAL TRANSACTED ON 26 JUL 2024 JPY / USD EX.RATE 153.8766 WITH BNP PARIBAS	159,495,865.000	26 Jul 24				0.00	1,036,518.00	1,085,227.36	48,709.36
FX DEAL TRANSACTED ON 26 JUL 2024 USD / JPY EX.RATE 0.0064676 WITH BNP PARIBAS	-160,262,059.000	26 Jul 24				0.00	-1,036,518.00	-1,067,915.37	-31,397.37
FX DEAL TRANSACTED ON 28 APR 2025 JPY / USD EX.RATE 143.744 WITH BNP PARIBAS	39,445,509.000	28 Apr 25				0.00	274,415.00	271,345.59	-3,069.41
FX DEAL TRANSACTED ON 28 APR 2025 USD / JPY EX.RATE 0.006982 WITH BNP PARIBAS	-39,303,225.000	28 Apr 25				0.00	-274,415.00	-275,531.74	-1,116.74
FX DEAL TRANSACTED ON 28 JAN 2025 JPY / USD EX.RATE 154.7745 WITH BNP PARIBAS	67,549,782.000	28 Jan 25				0.00	436,440.00	449,567.62	13,127.62
FX DEAL TRANSACTED ON 28 JAN 2025 USD / JPY EX.RATE 0.0064403 WITH BNP PARIBAS	-67,767,129.000	28 Jan 25				0.00	-436,440.00	-437,814.58	-1,374.58
FX DEAL TRANSACTED ON 28 MAR 2025 JPY / USD EX.RATE 150.3136 WITH BNP PARIBAS	7,536,122.000	28 Mar 25				0.00	50,136.00	50,488.21	352.21
FX DEAL TRANSACTED ON 28 MAR 2025 USD / JPY EX.RATE 0.0066751 WITH BNP PARIBAS	-7,510,869.000	28 Mar 25				0.00	-50,136.00	-51,667.26	-1,531.26
FX DEAL TRANSACTED ON 28 OCT 2024 JPY / USD EX.RATE 151.9943 WITH BNP PARIBAS	57,804,952.000	28 Oct 24				0.00	380,310.00	385,584.85	5,274.85
FX DEAL TRANSACTED ON 28 OCT 2024 USD / JPY EX.RATE 0.0065554 WITH BNP PARIBAS	-58,014,388.000	28 Oct 24				0.00	-380,310.00	-381,661.05	-1,351.05
FX DEAL TRANSACTED ON 29 AUG 2024 JPY / USD EX.RATE 143.9885 WITH BNP PARIBAS	64,125,854.000	29 Aug 24				0.00	445,354.00	446,558.87	1,204.87
FX DEAL TRANSACTED ON 29 AUG 2024 USD / JPY EX.RATE 0.0069158 WITH BNP PARIBAS	-64,396,852.000	29 Aug 24				0.00	-445,354.00	-438,163.24	7,190.76
FX DEAL TRANSACTED ON 30 APR 2025 JPY / USD EX.RATE 142.677731 WITH BNP PARIBAS	299,052,524.000	30 Apr 25				0.00	2,096,000.00	2,057,181.84	-38,818.16
FX DEAL TRANSACTED ON 30 OCT 2024 JPY / USD EX.RATE 152.7452 WITH BNP PARIBAS	18,297,526.000	30 Oct 24				0.00	119,791.17	122,052.67	2,261.50

NOTE: TRANSACTIONS ARE BASED ON THE 2024-06-30 VALUE (INCLUDING ACCRUALS) OF 2,399,292,707.62

**5500 Supplemental Schedules**

1 JUL 24 - 30 JUN 25

Page 182 of 506

◆ **5% Report - Part B***Series of Non-Security Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<b><i>BNP PARIBAS PARIS</i></b>									
FX DEAL TRANSACTED ON 30 OCT 2024 USD / JPY EX.RATE 0.0065232 WITH BNP PARIBAS	-18,363,806.000	30 Oct 24				0.00	-119,791.17	-120,810.54	-1,019.37
<b>Mexican peso - MXN</b>									
FX DEAL TRANSACTED ON 09 SEP 2024 MXN / USD EX.RATE 19.896 WITH BNP PARIBAS	1,246,245.650	9 Sep 24				0.00	62,638.00	64,623.38	1,985.38
FX DEAL TRANSACTED ON 09 SEP 2024 USD / MXN EX.RATE 0.0496251 WITH BNP PARIBAS	-1,262,224.600	9 Sep 24				0.00	-62,638.00	-62,225.30	412.70
FX DEAL TRANSACTED ON 10 DEC 2024 MXN / USD EX.RATE 20.1788 WITH BNP PARIBAS	1,029,000.000	10 Dec 24				0.00	50,994.11	50,727.76	-266.35
FX DEAL TRANSACTED ON 10 DEC 2024 USD / MXN EX.RATE 0.0487334 WITH BNP PARIBAS	-1,029,000.000	10 Dec 24				0.00	-50,146.69	-51,491.84	-1,345.15
FX DEAL TRANSACTED ON 11 JUL 2024 MXN / USD EX.RATE 18.0172605 WITH BNP PARIBAS	6,598.750	11 Jul 24				0.00	366.25	342.18	-24.07
FX DEAL TRANSACTED ON 11 JUL 2024 USD / MXN EX.RATE 0.0560591 WITH BNP PARIBAS	-6,598.750	11 Jul 24				0.00	-369.92	-372.80	-2.88
FX DEAL TRANSACTED ON 16 SEP 2024 MXN / USD EX.RATE 19.26328 WITH BNP PARIBAS	3,357,647.490	16 Sep 24				0.00	174,303.00	174,108.95	-194.05
FX DEAL TRANSACTED ON 16 SEP 2024 USD / MXN EX.RATE 0.0511842 WITH BNP PARIBAS	-3,405,406.110	16 Sep 24				0.00	-174,303.00	-168,242.98	6,060.02
FX DEAL TRANSACTED ON 29 AUG 2024 USD / MXN EX.RATE 0.0504554 WITH BNP PARIBAS	-7,491,761.170	29 Aug 24				0.00	-378,000.00	-378,649.07	-649.07
<b>New Taiwan dollar - TWD</b>									
FX DEAL TRANSACTED ON 11 SEP 2024 TWD / USD EX.RATE 32.15 WITH BNP PARIBAS PARIS	7,137.000	11 Sep 24				0.00	221.99	222.13	0.14
FX DEAL TRANSACTED ON 14 AUG 2024 TWD / USD EX.RATE 32.013 WITH BNP PARIBAS	52,213.000	14 Aug 24				0.00	1,631.00	1,625.05	-5.95
FX DEAL TRANSACTED ON 14 AUG 2024 USD / TWD EX.RATE 0.0315129 WITH BNP PARIBAS	-51,757.000	14 Aug 24				0.00	-1,631.00	-1,593.75	37.25

NOTE: TRANSACTIONS ARE BASED ON THE 2024-06-30 VALUE (INCLUDING ACCRUALS) OF 2,399,292,707.62

**5500 Supplemental Schedules**

1 JUL 24 - 30 JUN 25

Page 183 of 506

◆ **5% Report - Part B***Series of Non-Security Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<b><i>BNP PARIBAS PARIS</i></b>									
FX DEAL TRANSACTED ON 14 NOV 2024 TWD / USD EX.RATE 32.57 WITH BNP PARIBAS PARIS	51,757.000	14 Nov 24				0.00	1,589.10	1,593.75	4.65
<b>Polish zloty - PLN</b>									
FX DEAL TRANSACTED ON 04 MAR 2025 PLN / USD EX.RATE 3.968248 WITH BNP PARIBAS	162,344.990	4 Mar 25				0.00	40,911.00	43,457.13	2,546.13
FX DEAL TRANSACTED ON 04 MAR 2025 USD / PLN EX.RATE 0.252859 WITH BNP PARIBAS	-161,793.720	4 Mar 25				0.00	-40,911.00	-42,174.97	-1,263.97
FX DEAL TRANSACTED ON 06 MAR 2025 PLN / USD EX.RATE 3.883975 WITH BNP PARIBAS	99,713.290	6 Mar 25				0.00	25,673.00	26,691.64	1,018.64
FX DEAL TRANSACTED ON 06 MAR 2025 USD / PLN EX.RATE 0.2583312 WITH BNP PARIBAS	-99,380.180	6 Mar 25				0.00	-25,673.00	-25,905.55	-232.55
FX DEAL TRANSACTED ON 08 JAN 2025 PLN / USD EX.RATE 4.143559 WITH BNP PARIBAS	172,082.010	8 Jan 25				0.00	41,530.00	44,856.83	3,326.83
FX DEAL TRANSACTED ON 08 JAN 2025 USD / PLN EX.RATE 0.2418141 WITH BNP PARIBAS	-171,743.540	8 Jan 25				0.00	-41,530.00	-41,477.94	52.06
FX DEAL TRANSACTED ON 13 DEC 2024 PLN / USD EX.RATE 4.0758 WITH BNP PARIBAS	103,753.560	13 Dec 24				0.00	25,456.00	25,764.48	308.48
FX DEAL TRANSACTED ON 13 DEC 2024 PLN / USD EX.RATE 4.080506 WITH BNP PARIBAS	103,873.360	13 Dec 24				0.00	25,456.00	25,794.23	338.23
FX DEAL TRANSACTED ON 13 DEC 2024 USD / PLN EX.RATE 0.2455099 WITH BNP PARIBAS	-103,686.260	13 Dec 24				0.00	-25,456.00	-25,294.58	161.42
FX DEAL TRANSACTED ON 13 DEC 2024 USD / PLN EX.RATE 0.2457908 WITH BNP PARIBAS	-103,567.740	13 Dec 24				0.00	-25,456.00	-25,265.66	190.34
FX DEAL TRANSACTED ON 13 MAR 2025 PLN / USD EX.RATE 3.8688 WITH BNP PARIBAS	204,168.180	13 Mar 25				0.00	52,773.00	54,652.53	1,879.53
FX DEAL TRANSACTED ON 13 MAR 2025 USD / PLN EX.RATE 0.259242 WITH BNP PARIBAS	-203,566.570	13 Mar 25				0.00	-52,773.00	-52,953.52	-180.52
FX DEAL TRANSACTED ON 17 DEC 2024 PLN / USD EX.RATE 4.07125 WITH BNP PARIBAS	206,648.510	17 Dec 24				0.00	50,758.00	51,315.75	557.75

NOTE: TRANSACTIONS ARE BASED ON THE 2024-06-30 VALUE (INCLUDING ACCRUALS) OF 2,399,292,707.62

**5500 Supplemental Schedules**

1 JUL 24 - 30 JUN 25

Page 184 of 506

◆ **5% Report - Part B***Series of Non-Security Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<b><i>BNP PARIBAS PARIS</i></b>									
FX DEAL TRANSACTED ON 17 DEC 2024 USD / PLN EX.RATE 0.2460025 WITH BNP PARIBAS	-206,331.270	17 Dec 24				0.00	-50,758.00	-50,335.14	422.86
FX DEAL TRANSACTED ON 18 DEC 2024 PLN / USD EX.RATE 4.0692 WITH BNP PARIBAS	50,996.070	18 Dec 24				0.00	12,532.21	12,663.54	131.33
FX DEAL TRANSACTED ON 18 DEC 2024 USD / PLN EX.RATE 0.2461236 WITH BNP PARIBAS	-50,918.370	18 Dec 24				0.00	-12,532.21	-12,421.69	110.52
FX DEAL TRANSACTED ON 18 MAR 2025 PLN / USD EX.RATE 3.837021 WITH BNP PARIBAS	224,166.440	18 Mar 25				0.00	58,422.00	60,108.72	1,686.72
FX DEAL TRANSACTED ON 18 MAR 2025 USD / PLN EX.RATE 0.2614792 WITH BNP PARIBAS	-223,428.860	18 Mar 25				0.00	-58,422.00	-57,569.18	852.82
FX DEAL TRANSACTED ON 21 JAN 2025 PLN / USD EX.RATE 4.11665 WITH BNP PARIBAS	109,786.940	21 Jan 25				0.00	26,669.00	28,558.74	1,889.74
FX DEAL TRANSACTED ON 21 JAN 2025 USD / PLN EX.RATE 0.2433978 WITH BNP PARIBAS	-109,569.590	21 Jan 25				0.00	-26,669.00	-27,005.88	-336.88
FX DEAL TRANSACTED ON 23 OCT 2024 PLN / USD EX.RATE 4.0285 WITH BNP PARIBAS	351,653.450	23 Oct 24				0.00	87,291.41	85,786.92	-1,504.49
FX DEAL TRANSACTED ON 23 OCT 2024 USD / PLN EX.RATE 0.2486016 WITH BNP PARIBAS	-351,129.700	23 Oct 24				0.00	-87,291.41	-87,246.95	44.46
FX DEAL TRANSACTED ON 27 JAN 2025 PLN / USD EX.RATE 4.02877 WITH BNP PARIBAS	157,065.630	27 Jan 25				0.00	38,986.00	40,469.88	1,483.88
FX DEAL TRANSACTED ON 27 JAN 2025 USD / PLN EX.RATE 0.24869 WITH BNP PARIBAS	-156,765.440	27 Jan 25				0.00	-38,986.00	-38,928.59	57.41
FX DEAL TRANSACTED ON 27 SEP 2024 PLN / USD EX.RATE 3.834182 WITH BNP PARIBAS	128,414.420	27 Sep 24				0.00	33,492.00	31,938.72	-1,553.28
FX DEAL TRANSACTED ON 27 SEP 2024 USD / PLN EX.RATE 0.2609936 WITH BNP PARIBAS	-128,325.000	27 Sep 24				0.00	-33,492.00	-33,128.95	363.05
<b>South African rand - ZAR</b>									
FX DEAL TRANSACTED ON 12 DEC 2024 USD / ZAR EX.RATE 0.0565317 WITH BNP PARIBAS	-39,953,777.740	12 Dec 24				0.00	-2,258,653.74	-2,123,506.66	135,147.08

NOTE: TRANSACTIONS ARE BASED ON THE 2024-06-30 VALUE (INCLUDING ACCRUALS) OF 2,399,292,707.62

**5500 Supplemental Schedules**

1 JUL 24 - 30 JUN 25

Page 185 of 506

◆ **5% Report - Part B***Series of Non-Security Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<b>BNP PARIBAS PARIS</b>									
FX DEAL TRANSACTED ON 12 DEC 2024 ZAR / USD EX.RATE 17.6388 WITH BNP PARIBAS	39,839,941.590	12 Dec 24				0.00	2,258,653.74	2,229,431.54	-29,222.20
FX DEAL TRANSACTED ON 31 OCT 2024 USD / ZAR EX.RATE 0.0564532 WITH BNP PARIBAS	-1,586.000	31 Oct 24				0.00	-89.53	-88.75	0.78
FX DEAL TRANSACTED ON 31 OCT 2024 ZAR / USD EX.RATE 17.6451312 WITH BNP PARIBAS	1,586.000	31 Oct 24				0.00	89.88	89.71	-0.17
<b>Swedish krona - SEK</b>									
FX DEAL TRANSACTED ON 17 JUL 2024 SEK / USD EX.RATE 10.546384 WITH BNP PARIBAS	6,275,098.480	17 Jul 24				0.00	595,000.00	594,477.70	-522.30
FX DEAL TRANSACTED ON 26 JUN 2025 USD / SEK EX.RATE 0.105604 WITH BNP PARIBAS	-450,740.540	26 Jun 25				0.00	-47,600.00	-47,510.64	89.36
<b>United States dollar - USD</b>									
FX DEAL TRANSACTED ON 02 DEC 2024 USD / INR EX.RATE 0.011809 WITH BNP PARIBAS	9,215.010	2 Dec 24				0.00	9,215.01	9,215.01	0.00
FX DEAL TRANSACTED ON 02 JAN 2025 CNH / USD EX.RATE 7.324775 WITH BNP PARIBAS	-80,328.000	2 Jan 25				0.00	-80,328.00	-80,328.00	0.00
FX DEAL TRANSACTED ON 02 JAN 2025 USD / CNH EX.RATE 0.1371577 WITH BNP PARIBAS	80,328.000	2 Jan 25				0.00	80,328.00	80,328.00	0.00
FX DEAL TRANSACTED ON 03 FEB 2025 CAD / USD EX.RATE 1.47012 WITH BNP PARIBAS	-153,728.950	3 Feb 25				0.00	-153,728.95	-153,728.95	0.00
FX DEAL TRANSACTED ON 03 FEB 2025 USD / CAD EX.RATE 0.6810208 WITH BNP PARIBAS	153,910.700	3 Feb 25				0.00	153,910.70	153,910.70	0.00
FX DEAL TRANSACTED ON 04 JUL 2024 CNH / USD EX.RATE 7.259 WITH BNP PARIBAS PARIS	-407,321.730	4 Jul 24				0.00	-407,321.73	-407,321.73	0.00
FX DEAL TRANSACTED ON 04 JUL 2024 USD / CNH EX.RATE 0.138353 WITH BNP PARIBAS	407,321.730	4 Jul 24				0.00	407,321.73	407,321.73	0.00
FX DEAL TRANSACTED ON 04 MAR 2025 PLN / USD EX.RATE 3.968248 WITH BNP PARIBAS	-40,911.000	4 Mar 25				0.00	-40,911.00	-40,911.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-06-30 VALUE (INCLUDING ACCRUALS) OF 2,399,292,707.62

**5500 Supplemental Schedules**

1 JUL 24 - 30 JUN 25

Page 186 of 506

◆ **5% Report - Part B***Series of Non-Security Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<b><i>BNP PARIBAS PARIS</i></b>									
FX DEAL TRANACTED ON 04 MAR 2025 USD / PLN EX.RATE 0.252859 WITH BNP PARIBAS	40,911.000	4 Mar 25				0.00	40,911.00	40,911.00	0.00
FX DEAL TRANACTED ON 05 JUL 2024 USD / EUR EX.RATE 1.083338 WITH BNP PARIBAS	143,766.680	5 Jul 24				0.00	143,766.68	143,766.68	0.00
FX DEAL TRANACTED ON 06 DEC 2024 CNH / USD EX.RATE 7.2585 WITH BNP PARIBAS	-65,022.000	6 Dec 24				0.00	-65,022.00	-65,022.00	0.00
FX DEAL TRANACTED ON 06 DEC 2024 USD / CNH EX.RATE 0.1381712 WITH BNP PARIBAS	65,022.000	6 Dec 24				0.00	65,022.00	65,022.00	0.00
FX DEAL TRANACTED ON 06 MAR 2025 AUD / USD EX.RATE 1.579852 WITH BNP PARIBAS	-379,782.420	6 Mar 25				0.00	-379,782.42	-379,782.42	0.00
FX DEAL TRANACTED ON 06 MAR 2025 CAD / USD EX.RATE 1.434381 WITH BNP PARIBAS	-659,000.000	6 Mar 25				0.00	-659,000.00	-659,000.00	0.00
FX DEAL TRANACTED ON 06 MAR 2025 CNH / USD EX.RATE 7.239964 WITH BNP PARIBAS	-1,450,000.000	6 Mar 25				0.00	-1,450,000.00	-1,450,000.00	0.00
FX DEAL TRANACTED ON 06 MAR 2025 PLN / USD EX.RATE 3.883975 WITH BNP PARIBAS	-25,673.000	6 Mar 25				0.00	-25,673.00	-25,673.00	0.00
FX DEAL TRANACTED ON 06 MAR 2025 USD / AUD EX.RATE 0.632835 WITH BNP PARIBAS	379,701.000	6 Mar 25				0.00	379,701.00	379,701.00	0.00
FX DEAL TRANACTED ON 06 MAR 2025 USD / PLN EX.RATE 0.2583312 WITH BNP PARIBAS	25,673.000	6 Mar 25				0.00	25,673.00	25,673.00	0.00
FX DEAL TRANACTED ON 08 JAN 2025 CNH / USD EX.RATE 7.35621 WITH BNP PARIBAS	-81,353.000	8 Jan 25				0.00	-81,353.00	-81,353.00	0.00
FX DEAL TRANACTED ON 08 JAN 2025 PLN / USD EX.RATE 4.143559 WITH BNP PARIBAS	-41,530.000	8 Jan 25				0.00	-41,530.00	-41,530.00	0.00
FX DEAL TRANACTED ON 08 JAN 2025 USD / CNH EX.RATE 0.1367297 WITH BNP PARIBAS	81,353.000	8 Jan 25				0.00	81,353.00	81,353.00	0.00
FX DEAL TRANACTED ON 08 JAN 2025 USD / PLN EX.RATE 0.2418141 WITH BNP PARIBAS	41,530.000	8 Jan 25				0.00	41,530.00	41,530.00	0.00
FX DEAL TRANACTED ON 09 APR 2025 EUR / USD EX.RATE 0.9087613 WITH BNP PARIBAS	-1,942,204.240	9 Apr 25				0.00	-1,942,204.24	-1,942,204.24	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-06-30 VALUE (INCLUDING ACCRUALS) OF 2,399,292,707.62

**5500 Supplemental Schedules**

1 JUL 24 - 30 JUN 25

Page 187 of 506

◆ **5% Report - Part B***Series of Non-Security Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<b><i>BNP PARIBAS PARIS</i></b>									
FX DEAL TRANSACTED ON 09 DEC 2024 CNH / USD EX.RATE 7.2705 WITH BNP PARIBAS	-129,712.000	9 Dec 24				0.00	-129,712.00	-129,712.00	0.00
FX DEAL TRANSACTED ON 09 DEC 2024 USD / CNH EX.RATE 0.1379577 WITH BNP PARIBAS	129,712.000	9 Dec 24				0.00	129,712.00	129,712.00	0.00
FX DEAL TRANSACTED ON 09 JUN 2025 CNH / USD EX.RATE 7.17775 WITH BNP PARIBAS	-70,406.000	9 Jun 25				0.00	-70,406.00	-70,406.00	0.00
FX DEAL TRANSACTED ON 09 JUN 2025 USD / CNH EX.RATE 0.1400041 WITH BNP PARIBAS	70,406.000	9 Jun 25				0.00	70,406.00	70,406.00	0.00
FX DEAL TRANSACTED ON 09 OCT 2024 INR / USD EX.RATE 84.1745 WITH BNP PARIBAS	-23,587.000	9 Oct 24				0.00	-23,587.00	-23,587.00	0.00
FX DEAL TRANSACTED ON 09 OCT 2024 USD / INR EX.RATE 0.0119031 WITH BNP PARIBAS	23,587.000	9 Oct 24				0.00	23,587.00	23,587.00	0.00
FX DEAL TRANSACTED ON 09 SEP 2024 MXN / USD EX.RATE 19.896 WITH BNP PARIBAS	-62,638.000	9 Sep 24				0.00	-62,638.00	-62,638.00	0.00
FX DEAL TRANSACTED ON 09 SEP 2024 USD / MXN EX.RATE 0.0496251 WITH BNP PARIBAS	62,638.000	9 Sep 24				0.00	62,638.00	62,638.00	0.00
FX DEAL TRANSACTED ON 10 APR 2025 EUR / USD EX.RATE 0.9049758 WITH BNP PARIBAS	-1,837,618.160	10 Apr 25				0.00	-1,837,618.16	-1,837,618.16	0.00
FX DEAL TRANSACTED ON 10 APR 2025 USD / EUR EX.RATE 1.1036951 WITH BNP PARIBAS	1,835,444.950	10 Apr 25				0.00	1,835,444.95	1,835,444.95	0.00
FX DEAL TRANSACTED ON 10 DEC 2024 MXN / USD EX.RATE 20.1788 WITH BNP PARIBAS	-50,994.110	10 Dec 24				0.00	-50,994.11	-50,994.11	0.00
FX DEAL TRANSACTED ON 10 DEC 2024 USD / MXN EX.RATE 0.0487334 WITH BNP PARIBAS	50,146.690	10 Dec 24				0.00	50,146.69	50,146.69	0.00
FX DEAL TRANSACTED ON 10 FEB 2025 USD / EUR EX.RATE 1.031163 WITH BNP PARIBAS	528,986.620	10 Feb 25				0.00	528,986.62	528,986.62	0.00
FX DEAL TRANSACTED ON 10 JAN 2025 CNH / USD EX.RATE 7.3433 WITH BNP PARIBAS	-70,198.000	10 Jan 25				0.00	-70,198.00	-70,198.00	0.00
FX DEAL TRANSACTED ON 10 JAN 2025 GBP / USD EX.RATE 0.8127511 WITH BNP PARIBAS	-1,378,035.680	10 Jan 25				0.00	-1,378,035.68	-1,378,035.68	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-06-30 VALUE (INCLUDING ACCRUALS) OF 2,399,292,707.62

**5500 Supplemental Schedules**

1 JUL 24 - 30 JUN 25

Page 188 of 506

◆ **5% Report - Part B***Series of Non-Security Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<b><i>BNP PARIBAS PARIS</i></b>									
FX DEAL TRANSACTED ON 10 JAN 2025 USD / CNH EX.RATE 0.1370642 WITH BNP PARIBAS	70,198.000	10 Jan 25				0.00	70,198.00	70,198.00	0.00
FX DEAL TRANSACTED ON 10 JAN 2025 USD / GBP EX.RATE 1.230163 WITH BNP PARIBAS	1,377,782.560	10 Jan 25				0.00	1,377,782.56	1,377,782.56	0.00
FX DEAL TRANSACTED ON 11 JUL 2024 MXN / USD EX.RATE 18.0172605 WITH BNP PARIBAS	-366.250	11 Jul 24				0.00	-366.25	-366.25	0.00
FX DEAL TRANSACTED ON 11 JUL 2024 USD / MXN EX.RATE 0.0560591 WITH BNP PARIBAS	369.920	11 Jul 24				0.00	369.92	369.92	0.00
FX DEAL TRANSACTED ON 11 SEP 2024 TWD / USD EX.RATE 32.15 WITH BNP PARIBAS PARIS	-221.990	11 Sep 24				0.00	-221.99	-221.99	0.00
FX DEAL TRANSACTED ON 12 DEC 2024 USD / ZAR EX.RATE 0.0565317 WITH BNP PARIBAS	2,258,653.740	12 Dec 24				0.00	2,258,653.74	2,258,653.74	0.00
FX DEAL TRANSACTED ON 12 DEC 2024 ZAR / USD EX.RATE 17.6388 WITH BNP PARIBAS	-2,258,653.740	12 Dec 24				0.00	-2,258,653.74	-2,258,653.74	0.00
FX DEAL TRANSACTED ON 12 NOV 2024 INR / USD EX.RATE 84.6154 WITH BNP PARIBAS	-21,668.000	12 Nov 24				0.00	-21,668.00	-21,668.00	0.00
FX DEAL TRANSACTED ON 12 NOV 2024 USD / INR EX.RATE 0.0118389 WITH BNP PARIBAS	21,668.000	12 Nov 24				0.00	21,668.00	21,668.00	0.00
FX DEAL TRANSACTED ON 13 DEC 2024 CNH / USD EX.RATE 7.2808 WITH BNP PARIBAS	-62,633.000	13 Dec 24				0.00	-62,633.00	-62,633.00	0.00
FX DEAL TRANSACTED ON 13 DEC 2024 PLN / USD EX.RATE 4.0758 WITH BNP PARIBAS	-25,456.000	13 Dec 24				0.00	-25,456.00	-25,456.00	0.00
FX DEAL TRANSACTED ON 13 DEC 2024 PLN / USD EX.RATE 4.080506 WITH BNP PARIBAS	-25,456.000	13 Dec 24				0.00	-25,456.00	-25,456.00	0.00
FX DEAL TRANSACTED ON 13 DEC 2024 USD / CNH EX.RATE 0.1381798 WITH BNP PARIBAS	62,633.000	13 Dec 24				0.00	62,633.00	62,633.00	0.00
FX DEAL TRANSACTED ON 13 DEC 2024 USD / PLN EX.RATE 0.2455099 WITH BNP PARIBAS	25,456.000	13 Dec 24				0.00	25,456.00	25,456.00	0.00
FX DEAL TRANSACTED ON 13 DEC 2024 USD / PLN EX.RATE 0.2457908 WITH BNP PARIBAS	25,456.000	13 Dec 24				0.00	25,456.00	25,456.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-06-30 VALUE (INCLUDING ACCRUALS) OF 2,399,292,707.62

**5500 Supplemental Schedules**

1 JUL 24 - 30 JUN 25

Page 189 of 506

◆ **5% Report - Part B***Series of Non-Security Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<b><i>BNP PARIBAS PARIS</i></b>									
FX DEAL TRANACTED ON 13 MAR 2025 PLN / USD EX.RATE 3.8688 WITH BNP PARIBAS	-52,773.000	13 Mar 25				0.00	-52,773.00	-52,773.00	0.00
FX DEAL TRANACTED ON 13 MAR 2025 USD / PLN EX.RATE 0.259242 WITH BNP PARIBAS	52,773.000	13 Mar 25				0.00	52,773.00	52,773.00	0.00
FX DEAL TRANACTED ON 14 AUG 2024 TWD / USD EX.RATE 32.013 WITH BNP PARIBAS	-1,631.000	14 Aug 24				0.00	-1,631.00	-1,631.00	0.00
FX DEAL TRANACTED ON 14 AUG 2024 USD / TWD EX.RATE 0.0315129 WITH BNP PARIBAS	1,631.000	14 Aug 24				0.00	1,631.00	1,631.00	0.00
FX DEAL TRANACTED ON 14 MAR 2025 BRL / USD EX.RATE 5.76857 WITH BNP PARIBAS	-381,377.010	14 Mar 25				0.00	-381,377.01	-381,377.01	0.00
FX DEAL TRANACTED ON 14 MAR 2025 USD / BRL EX.RATE 0.1660834 WITH BNP PARIBAS	398,600.250	14 Mar 25				0.00	398,600.25	398,600.25	0.00
FX DEAL TRANACTED ON 14 NOV 2024 TWD / USD EX.RATE 32.57 WITH BNP PARIBAS PARIS	-1,589.100	14 Nov 24				0.00	-1,589.10	-1,589.10	0.00
FX DEAL TRANACTED ON 15 JAN 2025 USD / INR EX.RATE 0.0115606 WITH BNP PARIBAS	20,377.880	15 Jan 25				0.00	20,377.88	20,377.88	0.00
FX DEAL TRANACTED ON 15 NOV 2024 EUR / USD EX.RATE 0.9459317 WITH BNP PARIBAS	-757,982.860	15 Nov 24				0.00	-757,982.86	-757,982.86	0.00
FX DEAL TRANACTED ON 15 NOV 2024 USD / EUR EX.RATE 1.0577833 WITH BNP PARIBAS	758,430.630	15 Nov 24				0.00	758,430.63	758,430.63	0.00
FX DEAL TRANACTED ON 16 DEC 2024 CNH / USD EX.RATE 7.2872 WITH BNP PARIBAS	-24,529.000	16 Dec 24				0.00	-24,529.00	-24,529.00	0.00
FX DEAL TRANACTED ON 16 DEC 2024 CNH / USD EX.RATE 7.2908 WITH BNP PARIBAS	-58,434.660	16 Dec 24				0.00	-58,434.66	-58,434.66	0.00
FX DEAL TRANACTED ON 16 DEC 2024 USD / CNH EX.RATE 0.137278 WITH BNP PARIBAS	58,434.660	16 Dec 24				0.00	58,434.66	58,434.66	0.00
FX DEAL TRANACTED ON 16 DEC 2024 USD / CNH EX.RATE 0.1373343 WITH BNP PARIBAS	24,529.000	16 Dec 24				0.00	24,529.00	24,529.00	0.00
FX DEAL TRANACTED ON 16 SEP 2024 MXN / USD EX.RATE 19.26328 WITH BNP PARIBAS	-174,303.000	16 Sep 24				0.00	-174,303.00	-174,303.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-06-30 VALUE (INCLUDING ACCRUALS) OF 2,399,292,707.62

**5500 Supplemental Schedules**

1 JUL 24 - 30 JUN 25

Page 190 of 506

◆ **5% Report - Part B***Series of Non-Security Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<b><i>BNP PARIBAS PARIS</i></b>									
FX DEAL TRANACTED ON 16 SEP 2024 USD / MXN EX.RATE 0.0511842 WITH BNP PARIBAS	174,303.000	16 Sep 24				0.00	174,303.00	174,303.00	0.00
FX DEAL TRANACTED ON 17 DEC 2024 PLN / USD EX.RATE 4.07125 WITH BNP PARIBAS	-50,758.000	17 Dec 24				0.00	-50,758.00	-50,758.00	0.00
FX DEAL TRANACTED ON 17 DEC 2024 USD / PLN EX.RATE 0.2460025 WITH BNP PARIBAS	50,758.000	17 Dec 24				0.00	50,758.00	50,758.00	0.00
FX DEAL TRANACTED ON 17 JUL 2024 EUR / USD EX.RATE 0.9145926 WITH BNP PARIBAS	-1,503,401.630	17 Jul 24				0.00	-1,503,401.63	-1,503,401.63	0.00
FX DEAL TRANACTED ON 17 JUL 2024 SEK / USD EX.RATE 10.546384 WITH BNP PARIBAS	-595,000.000	17 Jul 24				0.00	-595,000.00	-595,000.00	0.00
FX DEAL TRANACTED ON 17 MAR 2025 BRL / USD EX.RATE 5.7104 WITH BNP PARIBAS	-262,678.620	17 Mar 25				0.00	-262,678.62	-262,678.62	0.00
FX DEAL TRANACTED ON 17 MAR 2025 USD / BRL EX.RATE 0.1677909 WITH BNP PARIBAS	268,465.380	17 Mar 25				0.00	268,465.38	268,465.38	0.00
FX DEAL TRANACTED ON 17 OCT 2024 EUR / USD EX.RATE 0.9205447 WITH BNP PARIBAS	-513,826.190	17 Oct 24				0.00	-513,826.19	-513,826.19	0.00
FX DEAL TRANACTED ON 17 OCT 2024 USD / EUR EX.RATE 1.0871259 WITH BNP PARIBAS	514,210.550	17 Oct 24				0.00	514,210.55	514,210.55	0.00
FX DEAL TRANACTED ON 18 DEC 2024 CNH / USD EX.RATE 7.29 WITH BNP PARIBAS PARIS	-79,701.000	18 Dec 24				0.00	-79,701.00	-79,701.00	0.00
FX DEAL TRANACTED ON 18 DEC 2024 PLN / USD EX.RATE 4.0692 WITH BNP PARIBAS	-12,532.210	18 Dec 24				0.00	-12,532.21	-12,532.21	0.00
FX DEAL TRANACTED ON 18 DEC 2024 USD / CNH EX.RATE 0.1378531 WITH BNP PARIBAS	79,701.000	18 Dec 24				0.00	79,701.00	79,701.00	0.00
FX DEAL TRANACTED ON 18 DEC 2024 USD / PLN EX.RATE 0.2461236 WITH BNP PARIBAS	12,532.210	18 Dec 24				0.00	12,532.21	12,532.21	0.00
FX DEAL TRANACTED ON 18 MAR 2025 BRL / USD EX.RATE 5.7055 WITH BNP PARIBAS	-210,323.370	18 Mar 25				0.00	-210,323.37	-210,323.37	0.00
FX DEAL TRANACTED ON 18 MAR 2025 PLN / USD EX.RATE 3.837021 WITH BNP PARIBAS	-58,422.000	18 Mar 25				0.00	-58,422.00	-58,422.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-06-30 VALUE (INCLUDING ACCRUALS) OF 2,399,292,707.62

**5500 Supplemental Schedules**

1 JUL 24 - 30 JUN 25

Page 191 of 506

◆ **5% Report - Part B***Series of Non-Security Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<b><i>BNP PARIBAS PARIS</i></b>									
FX DEAL TRANACTED ON 18 MAR 2025 USD / BRL EX.RATE 0.1679242 WITH BNP PARIBAS	218,301.490	18 Mar 25				0.00	218,301.49	218,301.49	0.00
FX DEAL TRANACTED ON 18 MAR 2025 USD / PLN EX.RATE 0.2614792 WITH BNP PARIBAS	58,422.000	18 Mar 25				0.00	58,422.00	58,422.00	0.00
FX DEAL TRANACTED ON 18 NOV 2024 CNH / USD EX.RATE 7.2467 WITH BNP PARIBAS	-293,066.450	18 Nov 24				0.00	-293,066.45	-293,066.45	0.00
FX DEAL TRANACTED ON 18 NOV 2024 USD / CNH EX.RATE 0.1381769 WITH BNP PARIBAS	293,066.450	18 Nov 24				0.00	293,066.45	293,066.45	0.00
FX DEAL TRANACTED ON 18 OCT 2024 INR / USD EX.RATE 84.24 WITH BNP PARIBAS PARIS	-27,095.810	18 Oct 24				0.00	-27,095.81	-27,095.81	0.00
FX DEAL TRANACTED ON 18 OCT 2024 USD / INR EX.RATE 0.0118926 WITH BNP PARIBAS	27,095.810	18 Oct 24				0.00	27,095.81	27,095.81	0.00
FX DEAL TRANACTED ON 19 DEC 2024 CNH / USD EX.RATE 7.3098 WITH BNP PARIBAS	-79,872.000	19 Dec 24				0.00	-79,872.00	-79,872.00	0.00
FX DEAL TRANACTED ON 19 DEC 2024 USD / CNH EX.RATE 0.1374306 WITH BNP PARIBAS	79,872.000	19 Dec 24				0.00	79,872.00	79,872.00	0.00
FX DEAL TRANACTED ON 19 MAR 2025 USD / INR EX.RATE 0.0115605 WITH BNP PARIBAS	20,123.590	19 Mar 25				0.00	20,123.59	20,123.59	0.00
FX DEAL TRANACTED ON 20 JAN 2025 CNH / USD EX.RATE 7.31617 WITH BNP PARIBAS	-60,015.000	20 Jan 25				0.00	-60,015.00	-60,015.00	0.00
FX DEAL TRANACTED ON 20 JAN 2025 USD / CNH EX.RATE 0.1374973 WITH BNP PARIBAS	60,015.000	20 Jan 25				0.00	60,015.00	60,015.00	0.00
FX DEAL TRANACTED ON 21 JAN 2025 CNH / USD EX.RATE 7.2773 WITH BNP PARIBAS	-31,047.380	21 Jan 25				0.00	-31,047.38	-31,047.38	0.00
FX DEAL TRANACTED ON 21 JAN 2025 PLN / USD EX.RATE 4.11665 WITH BNP PARIBAS	-26,669.000	21 Jan 25				0.00	-26,669.00	-26,669.00	0.00
FX DEAL TRANACTED ON 21 JAN 2025 USD / CNH EX.RATE 0.1383135 WITH BNP PARIBAS	31,047.380	21 Jan 25				0.00	31,047.38	31,047.38	0.00
FX DEAL TRANACTED ON 21 JAN 2025 USD / PLN EX.RATE 0.2433978 WITH BNP PARIBAS	26,669.000	21 Jan 25				0.00	26,669.00	26,669.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-06-30 VALUE (INCLUDING ACCRUALS) OF 2,399,292,707.62

**5500 Supplemental Schedules**

1 JUL 24 - 30 JUN 25

Page 192 of 506

◆ **5% Report - Part B***Series of Non-Security Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<b><i>BNP PARIBAS PARIS</i></b>									
FX DEAL TRANSACTED ON 21 MAR 2025 BRL / USD EX.RATE 5.7356 WITH BNP PARIBAS	-401,004.250	21 Mar 25				0.00	-401,004.25	-401,004.25	0.00
FX DEAL TRANSACTED ON 21 MAR 2025 USD / BRL EX.RATE 0.1669365 WITH BNP PARIBAS	417,341.370	21 Mar 25				0.00	417,341.37	417,341.37	0.00
FX DEAL TRANSACTED ON 21 MAY 2025 CAD / USD EX.RATE 1.386468 WITH BNP PARIBAS	-242,342.410	21 May 25				0.00	-242,342.41	-242,342.41	0.00
FX DEAL TRANSACTED ON 21 MAY 2025 USD / CAD EX.RATE 0.7208067 WITH BNP PARIBAS	242,191.050	21 May 25				0.00	242,191.05	242,191.05	0.00
FX DEAL TRANSACTED ON 21 MAY 2025 USD / EUR EX.RATE 1.133998 WITH BNP PARIBAS	2,204,492.110	21 May 25				0.00	2,204,492.11	2,204,492.11	0.00
FX DEAL TRANSACTED ON 21 MAY 2025 USD / JPY EX.RATE 0.0069652 WITH BNP PARIBAS	2,016,000.000	21 May 25				0.00	2,016,000.00	2,016,000.00	0.00
FX DEAL TRANSACTED ON 21 OCT 2024 CNH / USD EX.RATE 7.1239 WITH BNP PARIBAS	-68,153.000	21 Oct 24				0.00	-68,153.00	-68,153.00	0.00
FX DEAL TRANSACTED ON 21 OCT 2024 USD / CNH EX.RATE 0.1408871 WITH BNP PARIBAS	68,153.000	21 Oct 24				0.00	68,153.00	68,153.00	0.00
FX DEAL TRANSACTED ON 22 AUG 2024 CNH / USD EX.RATE 7.08939 WITH BNP PARIBAS	-70,490.000	22 Aug 24				0.00	-70,490.00	-70,490.00	0.00
FX DEAL TRANSACTED ON 22 AUG 2024 USD / CNH EX.RATE 0.1413889 WITH BNP PARIBAS	70,490.000	22 Aug 24				0.00	70,490.00	70,490.00	0.00
FX DEAL TRANSACTED ON 22 MAY 2025 JPY / USD EX.RATE 143.35437 WITH BNP PARIBAS	-1,935,762.400	22 May 25				0.00	-1,935,762.40	-1,935,762.40	0.00
FX DEAL TRANSACTED ON 22 MAY 2025 USD / JPY EX.RATE 0.0069843 WITH BNP PARIBAS	1,938,141.240	22 May 25				0.00	1,938,141.24	1,938,141.24	0.00
FX DEAL TRANSACTED ON 22 OCT 2024 INR / USD EX.RATE 84.0718 WITH BNP PARIBAS	-50,670.530	22 Oct 24				0.00	-50,670.53	-50,670.53	0.00
FX DEAL TRANSACTED ON 23 JUL 2024 GBP / USD EX.RATE 0.7740648 WITH BNP PARIBAS	-950,824.780	23 Jul 24				0.00	-950,824.78	-950,824.78	0.00
FX DEAL TRANSACTED ON 23 JUL 2024 USD / GBP EX.RATE 1.2918053 WITH BNP PARIBAS	950,768.700	23 Jul 24				0.00	950,768.70	950,768.70	0.00

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**5500 Supplemental Schedules**

1 JUL 24 - 30 JUN 25

Page 193 of 506

◆ **5% Report - Part B***Series of Non-Security Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<b><i>BNP PARIBAS PARIS</i></b>									
FX DEAL TRANSACTED ON 23 JUN 2025 INR / USD EX.RATE 86.9202 WITH BNP PARIBAS	-31,562.000	23 Jun 25				0.00	-31,562.00	-31,562.00	0.00
FX DEAL TRANSACTED ON 23 JUN 2025 USD / INR EX.RATE 0.0115328 WITH BNP PARIBAS	31,562.000	23 Jun 25				0.00	31,562.00	31,562.00	0.00
FX DEAL TRANSACTED ON 23 OCT 2024 PLN / USD EX.RATE 4.0285 WITH BNP PARIBAS	-87,291.410	23 Oct 24				0.00	-87,291.41	-87,291.41	0.00
FX DEAL TRANSACTED ON 23 OCT 2024 USD / PLN EX.RATE 0.2486016 WITH BNP PARIBAS	87,291.410	23 Oct 24				0.00	87,291.41	87,291.41	0.00
FX DEAL TRANSACTED ON 23 SEP 2024 EUR / USD EX.RATE 0.900116 WITH BNP PARIBAS	-116,651.630	23 Sep 24				0.00	-116,651.63	-116,651.63	0.00
FX DEAL TRANSACTED ON 23 SEP 2024 USD / EUR EX.RATE 1.1106063 WITH BNP PARIBAS	116,613.660	23 Sep 24				0.00	116,613.66	116,613.66	0.00
FX DEAL TRANSACTED ON 24 JUL 2024 IDR / USD EX.RATE 16224.0 WITH BNP PARIBAS	-365,547.710	24 Jul 24				0.00	-365,547.71	-365,547.71	0.00
FX DEAL TRANSACTED ON 24 JUN 2025 USD / EUR EX.RATE 1.158928 WITH BNP PARIBAS	164,567.780	24 Jun 25				0.00	164,567.78	164,567.78	0.00
FX DEAL TRANSACTED ON 24 JUN 2025 USD / EUR EX.RATE 1.161881 WITH BNP PARIBAS	139,425.720	24 Jun 25				0.00	139,425.72	139,425.72	0.00
FX DEAL TRANSACTED ON 24 JUN 2025 USD / EUR EX.RATE 1.162513 WITH BNP PARIBAS	25,575.290	24 Jun 25				0.00	25,575.29	25,575.29	0.00
FX DEAL TRANSACTED ON 24 JUN 2025 USD / EUR EX.RATE 1.162658 WITH BNP PARIBAS	136,030.990	24 Jun 25				0.00	136,030.99	136,030.99	0.00
FX DEAL TRANSACTED ON 24 OCT 2024 CNH / USD EX.RATE 7.10825 WITH BNP PARIBAS	-164,626.000	24 Oct 24				0.00	-164,626.00	-164,626.00	0.00
FX DEAL TRANSACTED ON 24 OCT 2024 USD / CNH EX.RATE 0.1409513 WITH BNP PARIBAS	164,626.000	24 Oct 24				0.00	164,626.00	164,626.00	0.00
FX DEAL TRANSACTED ON 25 APR 2025 CAD / USD EX.RATE 1.3863 WITH BNP PARIBAS	-705,943.220	25 Apr 25				0.00	-705,943.22	-705,943.22	0.00
FX DEAL TRANSACTED ON 25 APR 2025 JPY / USD EX.RATE 143.4058 WITH BNP PARIBAS	-280,675.000	25 Apr 25				0.00	-280,675.00	-280,675.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-06-30 VALUE (INCLUDING ACCRUALS) OF 2,399,292,707.62

**5500 Supplemental Schedules**

1 JUL 24 - 30 JUN 25

Page 194 of 506

◆ **5% Report - Part B***Series of Non-Security Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<b><i>BNP PARIBAS PARIS</i></b>									
FX DEAL TRANSACTED ON 25 APR 2025 USD / CAD EX.RATE 0.7224828 WITH BNP PARIBAS	705,943.220	25 Apr 25				0.00	705,943.22	705,943.22	0.00
FX DEAL TRANSACTED ON 25 APR 2025 USD / JPY EX.RATE 0.0069984 WITH BNP PARIBAS	280,675.000	25 Apr 25				0.00	280,675.00	280,675.00	0.00
FX DEAL TRANSACTED ON 25 FEB 2025 EUR / USD EX.RATE 0.9550715 WITH BNP PARIBAS	-5,402,736.720	25 Feb 25				0.00	-5,402,736.72	-5,402,736.72	0.00
FX DEAL TRANSACTED ON 25 FEB 2025 JPY / USD EX.RATE 149.0871 WITH BNP PARIBAS	-354,432.000	25 Feb 25				0.00	-354,432.00	-354,432.00	0.00
FX DEAL TRANSACTED ON 25 FEB 2025 USD / EUR EX.RATE 1.048578 WITH BNP PARIBAS	5,410,662.480	25 Feb 25				0.00	5,410,662.48	5,410,662.48	0.00
FX DEAL TRANSACTED ON 25 FEB 2025 USD / JPY EX.RATE 0.0066853 WITH BNP PARIBAS	354,432.000	25 Feb 25				0.00	354,432.00	354,432.00	0.00
FX DEAL TRANSACTED ON 25 MAR 2025 BRL / USD EX.RATE 5.6909 WITH BNP PARIBAS	-105,431.480	25 Mar 25				0.00	-105,431.48	-105,431.48	0.00
FX DEAL TRANSACTED ON 25 MAR 2025 BRL / USD EX.RATE 5.7432 WITH BNP PARIBAS	-279,180.000	25 Mar 25				0.00	-279,180.00	-279,180.00	0.00
FX DEAL TRANSACTED ON 25 MAR 2025 USD / BRL EX.RATE 0.1681859 WITH BNP PARIBAS	100,911.570	25 Mar 25				0.00	100,911.57	100,911.57	0.00
FX DEAL TRANSACTED ON 25 MAR 2025 USD / BRL EX.RATE 0.1751007 WITH BNP PARIBAS	279,180.000	25 Mar 25				0.00	279,180.00	279,180.00	0.00
FX DEAL TRANSACTED ON 25 NOV 2024 INR / USD EX.RATE 84.5178 WITH BNP PARIBAS	-19,653.000	25 Nov 24				0.00	-19,653.00	-19,653.00	0.00
FX DEAL TRANSACTED ON 25 NOV 2024 USD / INR EX.RATE 0.0118577 WITH BNP PARIBAS	19,653.000	25 Nov 24				0.00	19,653.00	19,653.00	0.00
FX DEAL TRANSACTED ON 26 JUL 2024 JPY / USD EX.RATE 153.8766 WITH BNP PARIBAS	-1,036,518.000	26 Jul 24				0.00	-1,036,518.00	-1,036,518.00	0.00
FX DEAL TRANSACTED ON 26 JUL 2024 USD / JPY EX.RATE 0.0064676 WITH BNP PARIBAS	1,036,518.000	26 Jul 24				0.00	1,036,518.00	1,036,518.00	0.00
FX DEAL TRANSACTED ON 26 JUN 2025 INR / USD EX.RATE 85.7528 WITH BNP PARIBAS	-31,914.010	26 Jun 25				0.00	-31,914.01	-31,914.01	0.00

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**5500 Supplemental Schedules**

1 JUL 24 - 30 JUN 25

Page 195 of 506

◆ **5% Report - Part B***Series of Non-Security Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<b><i>BNP PARIBAS PARIS</i></b>									
FX DEAL TRANSACTED ON 26 JUN 2025 USD / SEK EX.RATE 0.105604 WITH BNP PARIBAS	47,600.000	26 Jun 25				0.00	47,600.00	47,600.00	0.00
FX DEAL TRANSACTED ON 27 AUG 2024 BRL / USD EX.RATE 5.52465 WITH BNP PARIBAS	-530,676.000	27 Aug 24				0.00	-530,676.00	-530,676.00	0.00
FX DEAL TRANSACTED ON 27 AUG 2024 USD / BRL EX.RATE 0.1815706 WITH BNP PARIBAS	530,676.000	27 Aug 24				0.00	530,676.00	530,676.00	0.00
FX DEAL TRANSACTED ON 27 FEB 2025 CNH / USD EX.RATE 7.298643 WITH BNP PARIBAS	-59,639.000	27 Feb 25				0.00	-59,639.00	-59,639.00	0.00
FX DEAL TRANSACTED ON 27 FEB 2025 GBP / USD EX.RATE 0.7910141 WITH BNP PARIBAS	-1,415,904.000	27 Feb 25				0.00	-1,415,904.00	-1,415,904.00	0.00
FX DEAL TRANSACTED ON 27 FEB 2025 USD / GBP EX.RATE 1.264112 WITH BNP PARIBAS	1,415,805.440	27 Feb 25				0.00	1,415,805.44	1,415,805.44	0.00
FX DEAL TRANSACTED ON 27 JAN 2025 PLN / USD EX.RATE 4.02877 WITH BNP PARIBAS	-38,986.000	27 Jan 25				0.00	-38,986.00	-38,986.00	0.00
FX DEAL TRANSACTED ON 27 JAN 2025 USD / PLN EX.RATE 0.24869 WITH BNP PARIBAS	38,986.000	27 Jan 25				0.00	38,986.00	38,986.00	0.00
FX DEAL TRANSACTED ON 27 NOV 2024 AUD / USD EX.RATE 1.5424482 WITH BNP PARIBAS	-411,483.520	27 Nov 24				0.00	-411,483.52	-411,483.52	0.00
FX DEAL TRANSACTED ON 27 NOV 2024 CAD / USD EX.RATE 1.40465 WITH BNP PARIBAS	-958,963.850	27 Nov 24				0.00	-958,963.85	-958,963.85	0.00
FX DEAL TRANSACTED ON 27 NOV 2024 USD / AUD EX.RATE 0.648525 WITH BNP PARIBAS	411,613.630	27 Nov 24				0.00	411,613.63	411,613.63	0.00
FX DEAL TRANSACTED ON 27 NOV 2024 USD / CAD EX.RATE 0.7130364 WITH BNP PARIBAS	958,963.850	27 Nov 24				0.00	958,963.85	958,963.85	0.00
FX DEAL TRANSACTED ON 27 SEP 2024 PLN / USD EX.RATE 3.834182 WITH BNP PARIBAS	-33,492.000	27 Sep 24				0.00	-33,492.00	-33,492.00	0.00
FX DEAL TRANSACTED ON 27 SEP 2024 USD / PLN EX.RATE 0.2609936 WITH BNP PARIBAS	33,492.000	27 Sep 24				0.00	33,492.00	33,492.00	0.00
FX DEAL TRANSACTED ON 28 APR 2025 JPY / USD EX.RATE 143.744 WITH BNP PARIBAS	-274,415.000	28 Apr 25				0.00	-274,415.00	-274,415.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-06-30 VALUE (INCLUDING ACCRUALS) OF 2,399,292,707.62

**5500 Supplemental Schedules**

1 JUL 24 - 30 JUN 25

Page 196 of 506

◆ **5% Report - Part B***Series of Non-Security Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<b><i>BNP PARIBAS PARIS</i></b>									
FX DEAL TRANSACTED ON 28 APR 2025 USD / JPY EX.RATE 0.006982 WITH BNP PARIBAS	274,415.000	28 Apr 25				0.00	274,415.00	274,415.00	0.00
FX DEAL TRANSACTED ON 28 JAN 2025 JPY / USD EX.RATE 154.7745 WITH BNP PARIBAS	-436,440.000	28 Jan 25				0.00	-436,440.00	-436,440.00	0.00
FX DEAL TRANSACTED ON 28 JAN 2025 USD / JPY EX.RATE 0.0064403 WITH BNP PARIBAS	436,440.000	28 Jan 25				0.00	436,440.00	436,440.00	0.00
FX DEAL TRANSACTED ON 28 MAR 2025 JPY / USD EX.RATE 150.3136 WITH BNP PARIBAS	-50,136.000	28 Mar 25				0.00	-50,136.00	-50,136.00	0.00
FX DEAL TRANSACTED ON 28 MAR 2025 USD / JPY EX.RATE 0.0066751 WITH BNP PARIBAS	50,136.000	28 Mar 25				0.00	50,136.00	50,136.00	0.00
FX DEAL TRANSACTED ON 28 OCT 2024 JPY / USD EX.RATE 151.9943 WITH BNP PARIBAS	-380,310.000	28 Oct 24				0.00	-380,310.00	-380,310.00	0.00
FX DEAL TRANSACTED ON 28 OCT 2024 USD / JPY EX.RATE 0.0065554 WITH BNP PARIBAS	380,310.000	28 Oct 24				0.00	380,310.00	380,310.00	0.00
FX DEAL TRANSACTED ON 29 AUG 2024 GBP / USD EX.RATE 0.7595902 WITH BNP PARIBAS	-1,498,176.320	29 Aug 24				0.00	-1,498,176.32	-1,498,176.32	0.00
FX DEAL TRANSACTED ON 29 AUG 2024 JPY / USD EX.RATE 143.9885 WITH BNP PARIBAS	-445,354.000	29 Aug 24				0.00	-445,354.00	-445,354.00	0.00
FX DEAL TRANSACTED ON 29 AUG 2024 USD / GBP EX.RATE 1.31615 WITH BNP PARIBAS	1,497,778.700	29 Aug 24				0.00	1,497,778.70	1,497,778.70	0.00
FX DEAL TRANSACTED ON 29 AUG 2024 USD / JPY EX.RATE 0.0069158 WITH BNP PARIBAS	445,354.000	29 Aug 24				0.00	445,354.00	445,354.00	0.00
FX DEAL TRANSACTED ON 29 AUG 2024 USD / MXN EX.RATE 0.0504554 WITH BNP PARIBAS	378,000.000	29 Aug 24				0.00	378,000.00	378,000.00	0.00
FX DEAL TRANSACTED ON 29 JAN 2025 EUR / USD EX.RATE 0.9611993 WITH BNP PARIBAS	-5,029,134.080	29 Jan 25				0.00	-5,029,134.08	-5,029,134.08	0.00
FX DEAL TRANSACTED ON 29 JAN 2025 USD / EUR EX.RATE 1.041694 WITH BNP PARIBAS	5,035,548.800	29 Jan 25				0.00	5,035,548.80	5,035,548.80	0.00
FX DEAL TRANSACTED ON 29 OCT 2024 GBP / USD EX.RATE 0.7698312 WITH BNP PARIBAS	-1,298,986.000	29 Oct 24				0.00	-1,298,986.00	-1,298,986.00	0.00

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**5500 Supplemental Schedules**

1 JUL 24 - 30 JUN 25

Page 197 of 506

◆ **5% Report - Part B***Series of Non-Security Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<b><i>BNP PARIBAS PARIS</i></b>									
FX DEAL TRANSACTED ON 29 OCT 2024 USD / GBP EX.RATE 1.298935 WITH BNP PARIBAS	1,298,935.000	29 Oct 24				0.00	1,298,935.00	1,298,935.00	0.00
FX DEAL TRANSACTED ON 30 APR 2025 EUR / USD EX.RATE 0.8817526 WITH BNP PARIBAS	-1,982,415.540	30 Apr 25				0.00	-1,982,415.54	-1,982,415.54	0.00
FX DEAL TRANSACTED ON 30 APR 2025 JPY / USD EX.RATE 142.677731 WITH BNP PARIBAS	-2,096,000.000	30 Apr 25				0.00	-2,096,000.00	-2,096,000.00	0.00
FX DEAL TRANSACTED ON 30 APR 2025 USD / BRL EX.RATE 0.1766535 WITH BNP PARIBAS	283,243.810	30 Apr 25				0.00	283,243.81	283,243.81	0.00
FX DEAL TRANSACTED ON 30 AUG 2024 BRL / USD EX.RATE 5.6562 WITH BNP PARIBAS	-516,724.670	30 Aug 24				0.00	-516,724.67	-516,724.67	0.00
FX DEAL TRANSACTED ON 30 DEC 2024 INR / USD EX.RATE 86.1872 WITH BNP PARIBAS	-20,197.000	30 Dec 24				0.00	-20,197.00	-20,197.00	0.00
FX DEAL TRANSACTED ON 30 DEC 2024 USD / INR EX.RATE 0.0116626 WITH BNP PARIBAS	20,197.000	30 Dec 24				0.00	20,197.00	20,197.00	0.00
FX DEAL TRANSACTED ON 30 OCT 2024 JPY / USD EX.RATE 152.7452 WITH BNP PARIBAS	-119,791.170	30 Oct 24				0.00	-119,791.17	-119,791.17	0.00
FX DEAL TRANSACTED ON 30 OCT 2024 USD / JPY EX.RATE 0.0065232 WITH BNP PARIBAS	119,791.170	30 Oct 24				0.00	119,791.17	119,791.17	0.00
FX DEAL TRANSACTED ON 30 SEP 2024 USD / BRL EX.RATE 0.1835502 WITH BNP PARIBAS	538,132.410	30 Sep 24				0.00	538,132.41	538,132.41	0.00
FX DEAL TRANSACTED ON 31 MAR 2025 USD / BRL EX.RATE 0.1741493 WITH BNP PARIBAS	1,080,701.300	31 Mar 25				0.00	1,080,701.30	1,080,701.30	0.00
FX DEAL TRANSACTED ON 31 OCT 2024 USD / ZAR EX.RATE 0.0564532 WITH BNP PARIBAS	89.530	31 Oct 24				0.00	89.53	89.53	0.00
FX DEAL TRANSACTED ON 31 OCT 2024 ZAR / USD EX.RATE 17.6451312 WITH BNP PARIBAS	-89.880	31 Oct 24				0.00	-89.88	-89.88	0.00
<b>Total BNP PARIBAS PARIS</b>							<b>.000.00</b>	<b>-109,464.06</b>	<b>-109,464.06</b>

NOTE: TRANSACTIONS ARE BASED ON THE 2024-06-30 VALUE (INCLUDING ACCRUALS) OF 2,399,292,707.62

**5500 Supplemental Schedules**

1 JUL 24 - 30 JUN 25

Page 198 of 506

◆ **5% Report - Part B***Series of Non-Security Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<b>HSBC BANK PLC</b>									
<b>Cash and Cash Equivalents</b>									
<b>British pound sterling - GBP</b>									
FX DEAL TRANSACTED ON 25 SEP 2024 GBP / USD EX.RATE 0.7476636 WITH HSBC BANK PLC	954,000.000	25 Sep 24				0.00	1,275,975.00	1,267,627.53	-8,347.47
FX DEAL TRANSACTED ON 25 SEP 2024 USD / GBP EX.RATE 1.337446 WITH HSBC BANK PLC	-954,000.000	25 Sep 24				0.00	-1,275,923.48	-1,236,240.99	39,682.49
FX DEAL TRANSACTED ON 29 JUL 2024 GBP / USD EX.RATE 0.7800883 WITH HSBC BANK PLC	2,092,000.000	29 Jul 24				0.00	2,681,747.56	2,676,191.11	-5,556.45
FX DEAL TRANSACTED ON 29 JUL 2024 USD / GBP EX.RATE 1.2822711 WITH HSBC BANK PLC	-2,092,000.000	29 Jul 24				0.00	-2,682,511.14	-2,751,503.10	-68,991.96
<b>Canadian dollar - CAD</b>									
FX DEAL TRANSACTED ON 30 SEP 2024 CAD / USD EX.RATE 1.351492 WITH HSBC BANK PLC	1,352,093.120	30 Sep 24				0.00	1,000,444.78	1,001,290.87	846.09
FX DEAL TRANSACTED ON 30 SEP 2024 USD / CAD EX.RATE 0.740523 WITH HSBC BANK PLC	-1,350,997.630	30 Sep 24				0.00	-1,000,444.78	-970,160.95	30,283.83
<b>Euro - EUR</b>									
FX DEAL TRANSACTED ON 08 JAN 2025 EUR / USD EX.RATE 0.9682417 WITH HSBC BANK PLC	4,986,000.000	8 Jan 25				0.00	5,149,540.80	5,132,838.18	-16,702.62
FX DEAL TRANSACTED ON 08 JAN 2025 EUR / USD EX.RATE 0.9689176 WITH HSBC BANK PLC	117,000.000	8 Jan 25				0.00	120,753.30	120,445.66	-307.64
FX DEAL TRANSACTED ON 08 JAN 2025 USD / EUR EX.RATE 1.0318399 WITH HSBC BANK PLC	-117,000.000	8 Jan 25				0.00	-120,725.27	-120,515.86	209.41
FX DEAL TRANSACTED ON 08 JAN 2025 USD / EUR EX.RATE 1.033601 WITH HSBC BANK PLC	-4,986,000.000	8 Jan 25				0.00	-5,153,534.59	-5,142,809.93	10,724.66
FX DEAL TRANSACTED ON 18 FEB 2025 EUR / USD EX.RATE 0.9552492 WITH HSBC BANK PLC	159,000.000	18 Feb 25				0.00	166,448.70	166,719.46	270.76

NOTE: TRANSACTIONS ARE BASED ON THE 2024-06-30 VALUE (INCLUDING ACCRUALS) OF 2,399,292,707.62

**5500 Supplemental Schedules**

1 JUL 24 - 30 JUN 25

Page 199 of 506

◆ **5% Report - Part B***Series of Non-Security Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<b>HSBC BANK PLC</b>									
FX DEAL TRANSACTED ON 18 FEB 2025 USD / EUR EX.RATE 1.0462222 WITH HSBC BANK PLC	-159,000.000	18 Feb 25				0.00	-166,349.33	-166,425.32	-75.99
FX DEAL TRANSACTED ON 18 JUL 2024 EUR / USD EX.RATE 0.9144049 WITH HSBC BANK PLC	1,770,000.000	18 Jul 24				0.00	1,935,685.10	1,910,272.66	-25,412.44
FX DEAL TRANSACTED ON 18 JUL 2024 USD / EUR EX.RATE 1.0928906 WITH HSBC BANK PLC	-1,770,000.000	18 Jul 24				0.00	-1,934,416.36	-1,931,955.02	2,461.34
FX DEAL TRANSACTED ON 21 MAR 2025 EUR / USD EX.RATE 0.9225872 WITH HSBC BANK PLC	419,000.000	21 Mar 25				0.00	454,157.62	452,960.00	-1,197.62
FX DEAL TRANSACTED ON 21 MAR 2025 USD / EUR EX.RATE 1.0833934 WITH HSBC BANK PLC	-419,000.000	21 Mar 25				0.00	-453,941.83	-452,897.13	1,044.70
FX DEAL TRANSACTED ON 22 JUL 2024 EUR / USD EX.RATE 0.9188727 WITH HSBC BANK PLC	512,000.000	22 Jul 24				0.00	557,204.48	555,289.66	-1,914.82
FX DEAL TRANSACTED ON 22 MAY 2025 EUR / USD EX.RATE 0.8847049 WITH HSBC BANK PLC	1,929,000.000	22 May 25				0.00	2,180,388.05	2,175,622.72	-4,765.33
FX DEAL TRANSACTED ON 22 MAY 2025 USD / EUR EX.RATE 1.1310852 WITH HSBC BANK PLC	-1,929,000.000	22 May 25				0.00	-2,181,863.35	-2,205,908.08	-24,044.73
FX DEAL TRANSACTED ON 23 JUL 2024 EUR / USD EX.RATE 0.9194444 WITH HSBC BANK PLC	513,000.000	23 Jul 24				0.00	557,945.62	553,655.30	-4,290.32
FX DEAL TRANSACTED ON 23 JUL 2024 USD / EUR EX.RATE 1.0871499 WITH HSBC BANK PLC	-513,000.000	23 Jul 24				0.00	-557,707.90	-556,374.21	1,333.69
FX DEAL TRANSACTED ON 26 JUN 2025 EUR / USD EX.RATE 0.8528671 WITH HSBC BANK PLC	108,000.000	26 Jun 25				0.00	126,631.68	126,775.80	144.12
FX DEAL TRANSACTED ON 26 JUN 2025 USD / EUR EX.RATE 1.1721357 WITH HSBC BANK PLC	-108,000.000	26 Jun 25				0.00	-126,590.66	-126,446.41	144.25
FX DEAL TRANSACTED ON 26 NOV 2024 EUR / USD EX.RATE 0.9509319 WITH HSBC BANK PLC	4,986,000.000	26 Nov 24				0.00	5,243,277.60	5,220,092.98	-23,184.62
FX DEAL TRANSACTED ON 26 NOV 2024 USD / EUR EX.RATE 1.053635 WITH HSBC BANK PLC	-4,986,000.000	26 Nov 24				0.00	-5,253,424.11	-5,132,838.18	120,585.93
FX DEAL TRANSACTED ON 30 JUL 2024 EUR / USD EX.RATE 0.9232592 WITH HSBC BANK PLC	3,289,000.000	30 Jul 24				0.00	3,562,379.71	3,549,653.55	-12,726.16

NOTE: TRANSACTIONS ARE BASED ON THE 2024-06-30 VALUE (INCLUDING ACCRUALS) OF 2,399,292,707.62

**5500 Supplemental Schedules**

1 JUL 24 - 30 JUN 25

Page 200 of 506

◆ **5% Report - Part B***Series of Non-Security Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<b>HSBC BANK PLC</b>									
FX DEAL TRANACTED ON 30 JUL 2024 USD / EUR EX.RATE 1.0847351 WITH HSBC BANK PLC	-3,289,000.000	30 Jul 24				0.00	-3,567,693.74	-3,640,758.83	-73,065.09
<b>Japanese yen - JPY</b>									
FX DEAL TRANACTED ON 07 AUG 2024 JPY / USD EX.RATE 147.4083 WITH HSBC BANK PLC	93,200,000.000	7 Aug 24				0.00	632,257.48	632,486.17	228.69
FX DEAL TRANACTED ON 07 AUG 2024 USD / JPY EX.RATE 0.00681 WITH HSBC BANK PLC	-93,200,000.000	7 Aug 24				0.00	-634,696.10	-634,143.02	553.08
FX DEAL TRANACTED ON 09 APR 2025 JPY / USD EX.RATE 145.06665 WITH HSBC BANK PLC	166,900,000.000	9 Apr 25				0.00	1,150,505.65	1,148,104.84	-2,400.81
FX DEAL TRANACTED ON 09 APR 2025 USD / JPY EX.RATE 0.0068762 WITH HSBC BANK PLC	-166,900,000.000	9 Apr 25				0.00	-1,147,630.53	-1,152,902.98	-5,272.45
FX DEAL TRANACTED ON 19 FEB 2025 JPY / USD EX.RATE 151.63938 WITH HSBC BANK PLC	36,500,000.000	19 Feb 25				0.00	240,702.65	242,920.37	2,217.72
FX DEAL TRANACTED ON 19 FEB 2025 USD / JPY EX.RATE 0.0065856 WITH HSBC BANK PLC	-36,500,000.000	19 Feb 25				0.00	-240,373.28	-241,083.22	-709.94
FX DEAL TRANACTED ON 24 MAR 2025 JPY / USD EX.RATE 149.63123 WITH HSBC BANK PLC	346,600,000.000	24 Mar 25				0.00	2,316,361.36	2,299,247.07	-17,114.29
FX DEAL TRANACTED ON 24 MAR 2025 USD / JPY EX.RATE 0.0066894 WITH HSBC BANK PLC	-346,600,000.000	24 Mar 25				0.00	-2,318,532.83	-2,322,044.69	-3,511.86
FX DEAL TRANACTED ON 27 AUG 2024 JPY / USD EX.RATE 144.1414 WITH HSBC BANK PLC	65,312,198.000	27 Aug 24				0.00	453,112.00	454,820.32	1,708.32
FX DEAL TRANACTED ON 27 AUG 2024 USD / JPY EX.RATE 0.0069085 WITH HSBC BANK PLC	-65,587,962.000	27 Aug 24				0.00	-453,112.00	-446,267.69	6,844.31
FX DEAL TRANACTED ON 28 APR 2025 JPY / USD EX.RATE 143.32 WITH HSBC BANK PLC	6,222,954.000	28 Apr 25				0.00	43,420.00	42,807.69	-612.31
FX DEAL TRANACTED ON 28 APR 2025 USD / JPY EX.RATE 0.0070027 WITH HSBC BANK PLC	-6,200,497.000	28 Apr 25				0.00	-43,420.00	-43,468.03	-48.03
FX DEAL TRANACTED ON 28 MAY 2025 JPY / USD EX.RATE 144.085 WITH HSBC BANK PLC	30,002,243.000	28 May 25				0.00	208,226.00	210,328.04	2,102.04

NOTE: TRANSACTIONS ARE BASED ON THE 2024-06-30 VALUE (INCLUDING ACCRUALS) OF 2,399,292,707.62

**5500 Supplemental Schedules**

1 JUL 24 - 30 JUN 25

Page 201 of 506

◆ **5% Report - Part B***Series of Non-Security Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<b>HSBC BANK PLC</b>									
FX DEAL TRANACTED ON 28 MAY 2025 USD / JPY EX.RATE 0.0069632 WITH HSBC BANK PLC	-29,903,648.000	28 May 25				0.00	-208,226.00	-207,024.46	1,201.54
FX DEAL TRANACTED ON 29 APR 2025 JPY / USD EX.RATE 142.735 WITH HSBC BANK PLC	5,868,121.000	29 Apr 25				0.00	41,112.00	40,366.80	-745.20
FX DEAL TRANACTED ON 29 APR 2025 USD / JPY EX.RATE 0.0070313 WITH HSBC BANK PLC	-5,846,969.000	29 Apr 25				0.00	-41,112.00	-40,989.65	122.35
FX DEAL TRANACTED ON 29 MAY 2025 JPY / USD EX.RATE 144.32 WITH HSBC BANK PLC	10,913,767.000	29 May 25				0.00	75,622.00	76,509.99	887.99
FX DEAL TRANACTED ON 29 MAY 2025 USD / JPY EX.RATE 0.0069519 WITH HSBC BANK PLC	-10,877,967.000	29 May 25				0.00	-75,622.00	-75,308.71	313.29
FX DEAL TRANACTED ON 30 MAY 2025 JPY / USD EX.RATE 144.11 WITH HSBC BANK PLC	1,688,653.000	30 May 25				0.00	11,717.81	11,838.15	120.34
FX DEAL TRANACTED ON 30 MAY 2025 USD / JPY EX.RATE 0.006962 WITH HSBC BANK PLC	-1,683,111.000	30 May 25				0.00	-11,717.81	-11,652.26	65.55
FX DEAL TRANACTED ON 31 MAR 2025 JPY / USD EX.RATE 149.271 WITH HSBC BANK PLC	2,499,233.000	31 Mar 25				0.00	16,742.93	16,743.60	0.67
FX DEAL TRANACTED ON 31 MAR 2025 USD / JPY EX.RATE 0.0067219 WITH HSBC BANK PLC	-2,490,816.000	31 Mar 25				0.00	-16,742.93	-17,134.32	-391.39
<b>Mexican peso - MXN</b>									
FX DEAL TRANACTED ON 18 MAR 2025 MXN / USD EX.RATE 20.050426 WITH HSBC BANK PLC	13,407,000.000	18 Mar 25				0.00	668,664.10	670,895.10	2,231.00
FX DEAL TRANACTED ON 18 MAR 2025 USD / MXN EX.RATE 0.0497895 WITH HSBC BANK PLC	-13,407,000.000	18 Mar 25				0.00	-667,528.46	-656,610.43	10,918.03
<b>South African rand - ZAR</b>									
FX DEAL TRANACTED ON 30 OCT 2024 USD / ZAR EX.RATE 0.0567705 WITH HSBC BANK PLC	-5,260,684.150	30 Oct 24				0.00	-298,651.76	-294,386.35	4,265.41
FX DEAL TRANACTED ON 30 OCT 2024 ZAR / USD EX.RATE 17.544929 WITH HSBC BANK PLC	5,239,823.920	30 Oct 24				0.00	298,651.76	296,391.09	-2,260.67

NOTE: TRANSACTIONS ARE BASED ON THE 2024-06-30 VALUE (INCLUDING ACCRUALS) OF 2,399,292,707.62

**5500 Supplemental Schedules**

1 JUL 24 - 30 JUN 25

Page 202 of 506

◆ **5% Report - Part B***Series of Non-Security Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<b>HSBC BANK PLC</b>									
<b>Swiss franc - CHF</b>									
FX DEAL TRANSACTED ON 01 JUL 2024 CHF / USD EX.RATE 0.9014168 WITH HSBC BANK PLC	5,000.000	1 Jul 24				0.00	5,546.82	5,530.67	-16.15
FX DEAL TRANSACTED ON 11 FEB 2025 CHF / USD EX.RATE 0.9100273 WITH HSBC BANK PLC	482,000.000	11 Feb 25				0.00	529,654.44	536,539.21	6,884.77
FX DEAL TRANSACTED ON 11 FEB 2025 USD / CHF EX.RATE 1.0964048 WITH HSBC BANK PLC	-482,000.000	11 Feb 25				0.00	-528,467.11	-527,785.38	681.73
FX DEAL TRANSACTED ON 27 NOV 2024 CHF / USD EX.RATE 0.8819114 WITH HSBC BANK PLC	487,667.710	27 Nov 24				0.00	552,966.78	549,268.13	-3,698.65
FX DEAL TRANSACTED ON 27 NOV 2024 USD / CHF EX.RATE 1.139605 WITH HSBC BANK PLC	-485,226.690	27 Nov 24				0.00	-552,966.78	-530,592.34	22,374.44
<b>United States dollar - USD</b>									
FX DEAL TRANSACTED ON 01 JUL 2024 CHF / USD EX.RATE 0.9014168 WITH HSBC BANK PLC	-5,546.820	1 Jul 24				0.00	-5,546.82	-5,546.82	0.00
FX DEAL TRANSACTED ON 07 AUG 2024 JPY / USD EX.RATE 147.4083 WITH HSBC BANK PLC	-632,257.480	7 Aug 24				0.00	-632,257.48	-632,257.48	0.00
FX DEAL TRANSACTED ON 07 AUG 2024 USD / JPY EX.RATE 0.00681 WITH HSBC BANK PLC	634,696.100	7 Aug 24				0.00	634,696.10	634,696.10	0.00
FX DEAL TRANSACTED ON 08 JAN 2025 EUR / USD EX.RATE 0.9682417 WITH HSBC BANK PLC	-5,149,540.800	8 Jan 25				0.00	-5,149,540.80	-5,149,540.80	0.00
FX DEAL TRANSACTED ON 08 JAN 2025 EUR / USD EX.RATE 0.9689176 WITH HSBC BANK PLC	-120,753.300	8 Jan 25				0.00	-120,753.30	-120,753.30	0.00
FX DEAL TRANSACTED ON 08 JAN 2025 USD / EUR EX.RATE 1.0318399 WITH HSBC BANK PLC	120,725.270	8 Jan 25				0.00	120,725.27	120,725.27	0.00
FX DEAL TRANSACTED ON 08 JAN 2025 USD / EUR EX.RATE 1.033601 WITH HSBC BANK PLC	5,153,534.590	8 Jan 25				0.00	5,153,534.59	5,153,534.59	0.00
FX DEAL TRANSACTED ON 09 APR 2025 JPY / USD EX.RATE 145.06665 WITH HSBC BANK PLC	-1,150,505.650	9 Apr 25				0.00	-1,150,505.65	-1,150,505.65	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-06-30 VALUE (INCLUDING ACCRUALS) OF 2,399,292,707.62

**5500 Supplemental Schedules**

1 JUL 24 - 30 JUN 25

Page 203 of 506

◆ **5% Report - Part B***Series of Non-Security Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<b><i>HSBC BANK PLC</i></b>									
FX DEAL TRANSACTED ON 09 APR 2025 USD / JPY EX.RATE 0.0068762 WITH HSBC BANK PLC	1,147,630.530	9 Apr 25				0.00	1,147,630.53	1,147,630.53	0.00
FX DEAL TRANSACTED ON 11 FEB 2025 CHF / USD EX.RATE 0.9100273 WITH HSBC BANK PLC	-529,654.440	11 Feb 25				0.00	-529,654.44	-529,654.44	0.00
FX DEAL TRANSACTED ON 11 FEB 2025 USD / CHF EX.RATE 1.0964048 WITH HSBC BANK PLC	528,467.110	11 Feb 25				0.00	528,467.11	528,467.11	0.00
FX DEAL TRANSACTED ON 18 FEB 2025 EUR / USD EX.RATE 0.9552492 WITH HSBC BANK PLC	-166,448.700	18 Feb 25				0.00	-166,448.70	-166,448.70	0.00
FX DEAL TRANSACTED ON 18 FEB 2025 USD / EUR EX.RATE 1.0462222 WITH HSBC BANK PLC	166,349.330	18 Feb 25				0.00	166,349.33	166,349.33	0.00
FX DEAL TRANSACTED ON 18 JUL 2024 EUR / USD EX.RATE 0.9144049 WITH HSBC BANK PLC	-1,935,685.100	18 Jul 24				0.00	-1,935,685.10	-1,935,685.10	0.00
FX DEAL TRANSACTED ON 18 JUL 2024 USD / EUR EX.RATE 1.0928906 WITH HSBC BANK PLC	1,934,416.360	18 Jul 24				0.00	1,934,416.36	1,934,416.36	0.00
FX DEAL TRANSACTED ON 18 MAR 2025 MXN / USD EX.RATE 20.050426 WITH HSBC BANK PLC	-668,664.100	18 Mar 25				0.00	-668,664.10	-668,664.10	0.00
FX DEAL TRANSACTED ON 18 MAR 2025 USD / MXN EX.RATE 0.0497895 WITH HSBC BANK PLC	667,528.460	18 Mar 25				0.00	667,528.46	667,528.46	0.00
FX DEAL TRANSACTED ON 19 FEB 2025 JPY / USD EX.RATE 151.63938 WITH HSBC BANK PLC	-240,702.650	19 Feb 25				0.00	-240,702.65	-240,702.65	0.00
FX DEAL TRANSACTED ON 19 FEB 2025 USD / JPY EX.RATE 0.0065856 WITH HSBC BANK PLC	240,373.280	19 Feb 25				0.00	240,373.28	240,373.28	0.00
FX DEAL TRANSACTED ON 21 MAR 2025 EUR / USD EX.RATE 0.9225872 WITH HSBC BANK PLC	-454,157.620	21 Mar 25				0.00	-454,157.62	-454,157.62	0.00
FX DEAL TRANSACTED ON 21 MAR 2025 USD / EUR EX.RATE 1.0833934 WITH HSBC BANK PLC	453,941.830	21 Mar 25				0.00	453,941.83	453,941.83	0.00
FX DEAL TRANSACTED ON 22 JUL 2024 EUR / USD EX.RATE 0.9188727 WITH HSBC BANK PLC	-557,204.480	22 Jul 24				0.00	-557,204.48	-557,204.48	0.00
FX DEAL TRANSACTED ON 22 MAY 2025 EUR / USD EX.RATE 0.8847049 WITH HSBC BANK PLC	-2,180,388.050	22 May 25				0.00	-2,180,388.05	-2,180,388.05	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-06-30 VALUE (INCLUDING ACCRUALS) OF 2,399,292,707.62

**5500 Supplemental Schedules**

1 JUL 24 - 30 JUN 25

Page 204 of 506

◆ **5% Report - Part B***Series of Non-Security Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<b><i>HSBC BANK PLC</i></b>									
FX DEAL TRANACTED ON 22 MAY 2025 USD / EUR EX.RATE 1.1310852 WITH HSBC BANK PLC	2,181,863.350	22 May 25				0.00	2,181,863.35	2,181,863.35	0.00
FX DEAL TRANACTED ON 23 JUL 2024 EUR / USD EX.RATE 0.9194444 WITH HSBC BANK PLC	-557,945.620	23 Jul 24				0.00	-557,945.62	-557,945.62	0.00
FX DEAL TRANACTED ON 23 JUL 2024 USD / EUR EX.RATE 1.0871499 WITH HSBC BANK PLC	557,707.900	23 Jul 24				0.00	557,707.90	557,707.90	0.00
FX DEAL TRANACTED ON 24 MAR 2025 JPY / USD EX.RATE 149.63123 WITH HSBC BANK PLC	-2,316,361.360	24 Mar 25				0.00	-2,316,361.36	-2,316,361.36	0.00
FX DEAL TRANACTED ON 24 MAR 2025 USD / JPY EX.RATE 0.0066894 WITH HSBC BANK PLC	2,318,532.830	24 Mar 25				0.00	2,318,532.83	2,318,532.83	0.00
FX DEAL TRANACTED ON 25 SEP 2024 GBP / USD EX.RATE 0.7476636 WITH HSBC BANK PLC	-1,275,975.000	25 Sep 24				0.00	-1,275,975.00	-1,275,975.00	0.00
FX DEAL TRANACTED ON 25 SEP 2024 USD / GBP EX.RATE 1.337446 WITH HSBC BANK PLC	1,275,923.480	25 Sep 24				0.00	1,275,923.48	1,275,923.48	0.00
FX DEAL TRANACTED ON 26 JUN 2025 EUR / USD EX.RATE 0.8528671 WITH HSBC BANK PLC	-126,631.680	26 Jun 25				0.00	-126,631.68	-126,631.68	0.00
FX DEAL TRANACTED ON 26 JUN 2025 USD / EUR EX.RATE 1.1721357 WITH HSBC BANK PLC	126,590.660	26 Jun 25				0.00	126,590.66	126,590.66	0.00
FX DEAL TRANACTED ON 26 NOV 2024 EUR / USD EX.RATE 0.9509319 WITH HSBC BANK PLC	-5,243,277.600	26 Nov 24				0.00	-5,243,277.60	-5,243,277.60	0.00
FX DEAL TRANACTED ON 26 NOV 2024 USD / EUR EX.RATE 1.053635 WITH HSBC BANK PLC	5,253,424.110	26 Nov 24				0.00	5,253,424.11	5,253,424.11	0.00
FX DEAL TRANACTED ON 27 AUG 2024 JPY / USD EX.RATE 144.1414 WITH HSBC BANK PLC	-453,112.000	27 Aug 24				0.00	-453,112.00	-453,112.00	0.00
FX DEAL TRANACTED ON 27 AUG 2024 USD / JPY EX.RATE 0.0069085 WITH HSBC BANK PLC	453,112.000	27 Aug 24				0.00	453,112.00	453,112.00	0.00
FX DEAL TRANACTED ON 27 NOV 2024 CHF / USD EX.RATE 0.8819114 WITH HSBC BANK PLC	-552,966.780	27 Nov 24				0.00	-552,966.78	-552,966.78	0.00
FX DEAL TRANACTED ON 27 NOV 2024 USD / CHF EX.RATE 1.139605 WITH HSBC BANK PLC	552,966.780	27 Nov 24				0.00	552,966.78	552,966.78	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-06-30 VALUE (INCLUDING ACCRUALS) OF 2,399,292,707.62

**5500 Supplemental Schedules**

1 JUL 24 - 30 JUN 25

Page 205 of 506

◆ **5% Report - Part B***Series of Non-Security Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<b><i>HSBC BANK PLC</i></b>									
FX DEAL TRANSACTED ON 28 APR 2025 JPY / USD EX.RATE 143.32 WITH HSBC BANK PLC	-43,420.000	28 Apr 25				0.00	-43,420.00	-43,420.00	0.00
FX DEAL TRANSACTED ON 28 APR 2025 USD / JPY EX.RATE 0.0070027 WITH HSBC BANK PLC	43,420.000	28 Apr 25				0.00	43,420.00	43,420.00	0.00
FX DEAL TRANSACTED ON 28 MAY 2025 JPY / USD EX.RATE 144.085 WITH HSBC BANK PLC	-208,226.000	28 May 25				0.00	-208,226.00	-208,226.00	0.00
FX DEAL TRANSACTED ON 28 MAY 2025 USD / JPY EX.RATE 0.0069632 WITH HSBC BANK PLC	208,226.000	28 May 25				0.00	208,226.00	208,226.00	0.00
FX DEAL TRANSACTED ON 29 APR 2025 JPY / USD EX.RATE 142.735 WITH HSBC BANK PLC	-41,112.000	29 Apr 25				0.00	-41,112.00	-41,112.00	0.00
FX DEAL TRANSACTED ON 29 APR 2025 USD / JPY EX.RATE 0.0070313 WITH HSBC BANK PLC	41,112.000	29 Apr 25				0.00	41,112.00	41,112.00	0.00
FX DEAL TRANSACTED ON 29 JUL 2024 GBP / USD EX.RATE 0.7800883 WITH HSBC BANK PLC	-2,681,747.560	29 Jul 24				0.00	-2,681,747.56	-2,681,747.56	0.00
FX DEAL TRANSACTED ON 29 JUL 2024 USD / GBP EX.RATE 1.2822711 WITH HSBC BANK PLC	2,682,511.140	29 Jul 24				0.00	2,682,511.14	2,682,511.14	0.00
FX DEAL TRANSACTED ON 29 MAY 2025 JPY / USD EX.RATE 144.32 WITH HSBC BANK PLC	-75,622.000	29 May 25				0.00	-75,622.00	-75,622.00	0.00
FX DEAL TRANSACTED ON 29 MAY 2025 USD / JPY EX.RATE 0.0069519 WITH HSBC BANK PLC	75,622.000	29 May 25				0.00	75,622.00	75,622.00	0.00
FX DEAL TRANSACTED ON 30 JUL 2024 EUR / USD EX.RATE 0.9232592 WITH HSBC BANK PLC	-3,562,379.710	30 Jul 24				0.00	-3,562,379.71	-3,562,379.71	0.00
FX DEAL TRANSACTED ON 30 JUL 2024 USD / EUR EX.RATE 1.0847351 WITH HSBC BANK PLC	3,567,693.740	30 Jul 24				0.00	3,567,693.74	3,567,693.74	0.00
FX DEAL TRANSACTED ON 30 MAY 2025 JPY / USD EX.RATE 144.11 WITH HSBC BANK PLC	-11,717.810	30 May 25				0.00	-11,717.81	-11,717.81	0.00
FX DEAL TRANSACTED ON 30 MAY 2025 USD / JPY EX.RATE 0.006962 WITH HSBC BANK PLC	11,717.810	30 May 25				0.00	11,717.81	11,717.81	0.00
FX DEAL TRANSACTED ON 30 OCT 2024 USD / ZAR EX.RATE 0.0567705 WITH HSBC BANK PLC	298,651.760	30 Oct 24				0.00	298,651.76	298,651.76	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-06-30 VALUE (INCLUDING ACCRUALS) OF 2,399,292,707.62

**5500 Supplemental Schedules**

1 JUL 24 - 30 JUN 25

Page 206 of 506

◆ **5% Report - Part B***Series of Non-Security Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<b>HSBC BANK PLC</b>									
FX DEAL TRANACTED ON 30 OCT 2024 ZAR / USD EX.RATE 17.544929 WITH HSBC BANK PLC	-298,651.760	30 Oct 24				0.00	-298,651.76	-298,651.76	0.00
FX DEAL TRANACTED ON 30 SEP 2024 CAD / USD EX.RATE 1.351492 WITH HSBC BANK PLC	-1,000,444.780	30 Sep 24				0.00	-1,000,444.78	-1,000,444.78	0.00
FX DEAL TRANACTED ON 30 SEP 2024 USD / CAD EX.RATE 0.740523 WITH HSBC BANK PLC	1,000,444.780	30 Sep 24				0.00	1,000,444.78	1,000,444.78	0.00
FX DEAL TRANACTED ON 31 MAR 2025 JPY / USD EX.RATE 149.271 WITH HSBC BANK PLC	-16,742.930	31 Mar 25				0.00	-16,742.93	-16,742.93	0.00
FX DEAL TRANACTED ON 31 MAR 2025 USD / JPY EX.RATE 0.0067219 WITH HSBC BANK PLC	16,742.930	31 Mar 25				0.00	16,742.93	16,742.93	0.00
<b>Total HSBC BANK PLC</b>							<b>.000.00</b>	<b>-35,912.47</b>	<b>-35,912.47</b>

**STATE STREET BANK AND TRUST CO.****Cash and Cash Equivalents****Australian dollar - AUD**

FX DEAL TRANACTED ON 26 SEP 2024 USD / AUD EX.RATE 0.6888 WITH STATE STREET	-1,439,034.220	26 Sep 24				0.00	-991,206.77	-997,322.69	-6,115.92
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**British pound sterling - GBP**

FX DEAL TRANACTED ON 26 SEP 2024 USD / GBP EX.RATE 1.33975 WITH STATE STREET	-10,973,000.000	26 Sep 24				0.00	-14,701,076.75	-14,712,049.80	-10,973.05
FX DEAL TRANACTED ON 27 MAR 2025 GBP / USD EX.RATE 0.7732829 WITH STATE STREET	770,000.000	27 Mar 25				0.00	995,754.61	995,148.07	-606.54
FX DEAL TRANACTED ON 27 MAR 2025 USD / GBP EX.RATE 1.2930878 WITH STATE STREET	-770,000.000	27 Mar 25				0.00	-995,677.61	-1,023,830.52	-28,152.91
FX DEAL TRANACTED ON 27 MAY 2025 GBP / USD EX.RATE 0.738649 WITH STATE STREET	770,000.000	27 May 25				0.00	1,042,443.71	1,043,619.50	1,175.79

NOTE: TRANSACTIONS ARE BASED ON THE 2024-06-30 VALUE (INCLUDING ACCRUALS) OF 2,399,292,707.62

**5500 Supplemental Schedules**

1 JUL 24 - 30 JUN 25

Page 207 of 506

◆ **5% Report - Part B***Series of Non-Security Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<b>STATE STREET BANK AND TRUST CO.</b>									
FX DEAL TRANSACTED ON 27 MAY 2025 USD / GBP EX.RATE 1.354018 WITH STATE STREET	-770,000.000	27 May 25				0.00	-1,042,593.86	-1,055,169.61	-12,575.75
<b>Canadian dollar - CAD</b>									
FX DEAL TRANSACTED ON 26 SEP 2024 USD / CAD EX.RATE 0.7424677 WITH STATE STREET	-2,813,000.000	26 Sep 24				0.00	-2,088,561.54	-2,088,421.99	139.55
<b>Danish krone - DKK</b>									
FX DEAL TRANSACTED ON 26 SEP 2024 USD / DKK EX.RATE 0.1497676 WITH STATE STREET	-8,746,000.000	26 Sep 24				0.00	-1,309,867.74	-1,311,195.23	-1,327.49
FX DEAL TRANSACTED ON 26 SEP 2024 USD / DKK EX.RATE 0.1499208 WITH STATE STREET	-604,910.200	26 Sep 24				0.00	-90,688.60	-90,687.79	0.81
<b>Euro - EUR</b>									
FX DEAL TRANSACTED ON 26 SEP 2024 USD / EUR EX.RATE 1.11677 WITH STATE STREET	-12,089,000.000	26 Sep 24				0.00	-13,500,632.53	-13,514,294.53	-13,662.00
FX DEAL TRANSACTED ON 26 SEP 2024 USD / EUR EX.RATE 1.1179 WITH STATE STREET	-1,092,213.980	26 Sep 24				0.00	-1,220,986.01	-1,220,986.14	-0.13
<b>Hong Kong dollar - HKD</b>									
FX DEAL TRANSACTED ON 26 SEP 2024 USD / HKD EX.RATE 0.1285479 WITH STATE STREET	-45,966,986.810	26 Sep 24				0.00	-5,908,960.67	-5,914,358.64	-5,397.97
<b>Japanese yen - JPY</b>									
FX DEAL TRANSACTED ON 26 SEP 2024 USD / JPY EX.RATE 0.0069079 WITH STATE STREET	-2,019,962,479.000	26 Sep 24				0.00	-13,953,679.00	-14,138,464.89	-184,785.89

NOTE: TRANSACTIONS ARE BASED ON THE 2024-06-30 VALUE (INCLUDING ACCRUALS) OF 2,399,292,707.62

**5500 Supplemental Schedules**

1 JUL 24 - 30 JUN 25

Page 208 of 506

◆ **5% Report - Part B***Series of Non-Security Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<b>STATE STREET BANK AND TRUST CO.</b>									
<b>Mexican peso - MXN</b>									
FX DEAL TRANSACTED ON 27 SEP 2024 USD / MXN EX.RATE 0.05116 WITH STATE STREET	-351,786.590	27 Sep 24				0.00	-17,997.39	-17,927.72	69.67
<b>Peruvian nuevo sol - PEN</b>									
FX DEAL TRANSACTED ON 11 JUN 2025 PEN / USD EX.RATE 3.625 WITH STATE STREET BANK	75,193.380	11 Jun 25				0.00	20,743.00	21,095.07	352.07
FX DEAL TRANSACTED ON 25 JUN 2025 USD / PEN EX.RATE 0.2800336 WITH STATE STREET	-75,193.380	25 Jun 25				0.00	-21,056.67	-21,095.07	-38.40
<b>Singapore dollar - SGD</b>									
FX DEAL TRANSACTED ON 26 SEP 2024 USD / SGD EX.RATE 0.7788769 WITH STATE STREET	-3,311,203.040	26 Sep 24				0.00	-2,579,019.43	-2,586,877.38	-7,857.95
<b>Swedish krona - SEK</b>									
FX DEAL TRANSACTED ON 26 SEP 2024 USD / SEK EX.RATE 0.0988883 WITH STATE STREET	-64,328,000.000	26 Sep 24				0.00	-6,361,286.42	-6,382,854.17	-21,567.75
FX DEAL TRANSACTED ON 26 SEP 2024 USD / SEK EX.RATE 0.0989096 WITH STATE STREET	-4,626,925.270	26 Sep 24				0.00	-457,647.42	-459,100.07	-1,452.65
<b>United States dollar - USD</b>									
FX DEAL TRANSACTED ON 11 JUN 2025 PEN / USD EX.RATE 3.625 WITH STATE STREET BANK	-20,743.000	11 Jun 25				0.00	-20,743.00	-20,743.00	0.00
FX DEAL TRANSACTED ON 25 JUN 2025 USD / PEN EX.RATE 0.2800336 WITH STATE STREET	21,056.670	25 Jun 25				0.00	21,056.67	21,056.67	0.00
FX DEAL TRANSACTED ON 26 SEP 2024 USD / AUD EX.RATE 0.6888 WITH STATE STREET	991,206.770	26 Sep 24				0.00	991,206.77	991,206.77	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-06-30 VALUE (INCLUDING ACCRUALS) OF 2,399,292,707.62

**5500 Supplemental Schedules**

1 JUL 24 - 30 JUN 25

Page 209 of 506

◆ **5% Report - Part B***Series of Non-Security Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<b>STATE STREET BANK AND TRUST CO.</b>									
FX DEAL TRANSACTED ON 26 SEP 2024 USD / CAD EX.RATE 0.7424677 WITH STATE STREET	2,088,561.540	26 Sep 24				0.00	2,088,561.54	2,088,561.54	0.00
FX DEAL TRANSACTED ON 26 SEP 2024 USD / DKK EX.RATE 0.1497676 WITH STATE STREET	1,309,867.740	26 Sep 24				0.00	1,309,867.74	1,309,867.74	0.00
FX DEAL TRANSACTED ON 26 SEP 2024 USD / DKK EX.RATE 0.1499208 WITH STATE STREET	90,688.600	26 Sep 24				0.00	90,688.60	90,688.60	0.00
FX DEAL TRANSACTED ON 26 SEP 2024 USD / EUR EX.RATE 1.11677 WITH STATE STREET	13,500,632.530	26 Sep 24				0.00	13,500,632.53	13,500,632.53	0.00
FX DEAL TRANSACTED ON 26 SEP 2024 USD / EUR EX.RATE 1.1179 WITH STATE STREET	1,220,986.010	26 Sep 24				0.00	1,220,986.01	1,220,986.01	0.00
FX DEAL TRANSACTED ON 26 SEP 2024 USD / GBP EX.RATE 1.33975 WITH STATE STREET	14,701,076.750	26 Sep 24				0.00	14,701,076.75	14,701,076.75	0.00
FX DEAL TRANSACTED ON 26 SEP 2024 USD / HKD EX.RATE 0.1285479 WITH STATE STREET	5,908,960.670	26 Sep 24				0.00	5,908,960.67	5,908,960.67	0.00
FX DEAL TRANSACTED ON 26 SEP 2024 USD / JPY EX.RATE 0.0069079 WITH STATE STREET	13,953,679.000	26 Sep 24				0.00	13,953,679.00	13,953,679.00	0.00
FX DEAL TRANSACTED ON 26 SEP 2024 USD / SEK EX.RATE 0.0988883 WITH STATE STREET	6,361,286.420	26 Sep 24				0.00	6,361,286.42	6,361,286.42	0.00
FX DEAL TRANSACTED ON 26 SEP 2024 USD / SEK EX.RATE 0.0989096 WITH STATE STREET	457,647.420	26 Sep 24				0.00	457,647.42	457,647.42	0.00
FX DEAL TRANSACTED ON 26 SEP 2024 USD / SGD EX.RATE 0.7788769 WITH STATE STREET	2,579,019.430	26 Sep 24				0.00	2,579,019.43	2,579,019.43	0.00
FX DEAL TRANSACTED ON 27 MAR 2025 GBP / USD EX.RATE 0.7732829 WITH STATE STREET	-995,754.610	27 Mar 25				0.00	-995,754.61	-995,754.61	0.00
FX DEAL TRANSACTED ON 27 MAR 2025 USD / GBP EX.RATE 1.2930878 WITH STATE STREET	995,677.610	27 Mar 25				0.00	995,677.61	995,677.61	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-06-30 VALUE (INCLUDING ACCRUALS) OF 2,399,292,707.62

# 5500 Supplemental Schedules

1 JUL 24 - 30 JUN 25

## ◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<b><i>STATE STREET BANK AND TRUST CO.</i></b>									
FX DEAL TRANSACTED ON 27 MAY 2025 GBP / USD EX.RATE 0.738649 WITH STATE STREET	-1,042,443.710	27 May 25				0.00	-1,042,443.71	-1,042,443.71	0.00
FX DEAL TRANSACTED ON 27 MAY 2025 USD / GBP EX.RATE 1.354018 WITH STATE STREET	1,042,593.860	27 May 25				0.00	1,042,593.86	1,042,593.86	0.00
FX DEAL TRANSACTED ON 27 SEP 2024 USD / MXN EX.RATE 0.05116 WITH STATE STREET	17,997.390	27 Sep 24				0.00	17,997.39	17,997.39	0.00
<b>Total STATE STREET BANK AND TRUST CO.</b>							<b>.000.00</b>	<b>-292,776.51</b>	<b>-292,776.51</b>

NOTE: TRANSACTIONS ARE BASED ON THE 2024-06-30 VALUE (INCLUDING ACCRUALS) OF 2,399,292,707.62

# 5500 Supplemental Schedules

1 JUL 24 - 30 JUN 25

## ◆ 5% Report - Part C Summary

### *Series of Transactions by Issue in Excess of 5%*

Security Description / Asset ID		Number of Transactions	Transaction Aggregate		Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
			Acquisition Price	Disposition Price				
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	Total acquisitions	629	470,237,927.69			0.00	470,237,927.69	470,237,927.69
	Total dispositions	473		515,080,846.78		0.00	515,080,846.78	515,080,846.78
UNITED STATES OF AMER TREAS BONDS 4.125 % 08-15-2044 SEDOL: BLSL5K5	Total acquisitions	33	74,581,905.35			0.00	74,581,905.35	74,581,905.35
	Total dispositions	29		69,875,375.01		0.00	70,197,892.99	69,875,375.01

NOTE: TRANSACTIONS ARE BASED ON THE 2024-06-30 VALUE (INCLUDING ACCRUALS) OF 2,399,292,707.62

# 5500 Supplemental Schedules

1 JUL 24 - 30 JUN 25

## ◆ 5% Report - Part D

### *Series of Transactions with Same Party in Excess of 5%*

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

NOTE: TRANSACTIONS ARE BASED ON THE 2024-06-30 VALUE (INCLUDING ACCRUALS) OF 2,399,292,707.62