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| <div>Form 5500</div> <div>Department of the Treasury<br/>Internal Revenue Service</div> <div>Department of Labor<br/>Employee Benefits Security<br/>Administration</div> <div>Pension Benefit Guaranty Corporation</div> | <div>Annual Return/Report of Employee Benefit Plan</div> <div>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).</div> <div>▶ Complete all entries in accordance with the instructions to the Form 5500.</div> | <div>OMB Nos. 1210-0110<br/>1210-0089</div> <div>2024</div> <div>This Form is Open to Public Inspection</div> |
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|                                                                                            |                                                                                                                                                                                                                                                                                                                                                                                                           |
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| Part I                                                                                     | Annual Report Identification Information                                                                                                                                                                                                                                                                                                                                                                  |
| For calendar plan year 2024 or fiscal plan year beginning 10/01/2024 and ending 09/30/2025 |                                                                                                                                                                                                                                                                                                                                                                                                           |
| A                                                                                          | This return/report is for: <div><div><input type="checkbox"/> a multiemployer plan</div><div><input type="checkbox"/> a multiple-employer plan (Filers checking this box must provide participating employer information in accordance with the form instructions.)</div><div><input type="checkbox"/> a single-employer plan</div><div><input checked="" type="checkbox"/> a DFE (specify) M</div></div> |
| B                                                                                          | This return/report is: <div><div><input type="checkbox"/> the first return/report</div><div><input type="checkbox"/> the final return/report</div><div><input type="checkbox"/> an amended return/report</div><div><input type="checkbox"/> a short plan year return/report (less than 12 months)</div></div>                                                                                             |
| C                                                                                          | If the plan is a collectively-bargained plan, check here. ▶ <input type="checkbox"/>                                                                                                                                                                                                                                                                                                                      |
| D                                                                                          | Check box if filing under: <div><div><input type="checkbox"/> Form 5558</div><div><input type="checkbox"/> automatic extension</div><div><input type="checkbox"/> the DFVC program</div><div><input type="checkbox"/> special extension (enter description)</div></div>                                                                                                                                   |
| E                                                                                          | If this is a retroactively adopted plan permitted by SECURE Act section 201, check here. ▶ <input type="checkbox"/>                                                                                                                                                                                                                                                                                       |

|         |                                                                                                                                                                                                                                                                                                                            |
|---------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Part II | Basic Plan Information—enter all requested information                                                                                                                                                                                                                                                                     |
| 1a      | Name of plan<br>WESTROCK COMPANY MASTER RETIREMENT TRUST                                                                                                                                                                                                                                                                   |
| 1b      | Three-digit plan number (PN) ▶ 499                                                                                                                                                                                                                                                                                         |
| 1c      | Effective date of plan                                                                                                                                                                                                                                                                                                     |
| 2a      | Plan sponsor's name (employer, if for a single-employer plan)<br>Mailing address (include room, apt., suite no. and street, or P.O. Box)<br>City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions)<br>WESTROCK COMPANY<br><br>1000 ABERNATHY ROAD NE<br>ATLANTA, GA 30328 |
| 2b      | Employer Identification Number (EIN)<br>47-3335141                                                                                                                                                                                                                                                                         |
| 2c      | Plan Sponsor's telephone number<br>770-448-2193                                                                                                                                                                                                                                                                            |
| 2d      | Business code (see instructions)                                                                                                                                                                                                                                                                                           |

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

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

|           |                                                   |            |                                                              |
|-----------|---------------------------------------------------|------------|--------------------------------------------------------------|
| SIGN HERE |                                                   |            |                                                              |
|           | Signature of plan administrator                   | Date       | Enter name of individual signing as plan administrator       |
| SIGN HERE |                                                   |            |                                                              |
|           | Signature of employer/plan sponsor                | Date       | Enter name of individual signing as employer or plan sponsor |
| SIGN HERE | Filed with authorized/valid electronic signature. | 06/26/2026 | SHANNON M. POPE                                              |
|           | Signature of DFE                                  | Date       | Enter name of individual signing as DFE                      |

|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |                                                                                                                                                                                                                                                                                                |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>3a</b> Plan administrator's name and address <input checked="" type="checkbox"/> Same as Plan Sponsor                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             | <b>3b</b> Administrator's EIN<br><br><b>3c</b> Administrator's telephone number<br><br><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:<br><b>a</b> Sponsor's name<br><b>c</b> Plan Name                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               | <b>4b</b> EIN<br><br><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> ).<br><b>a(1)</b> Total number of active participants at the beginning of the plan year .....<br><b>a(2)</b> Total number of active participants at the end of the plan year .....<br><b>b</b> Retired or separated participants receiving benefits .....<br><b>c</b> Other retired or separated participants entitled to future benefits .....<br><b>d</b> Subtotal. Add lines <b>6a(2)</b> , <b>6b</b> , and <b>6c</b> .....<br><b>e</b> Deceased participants whose beneficiaries are receiving or are entitled to receive benefits. ....<br><b>f</b> Total. Add lines <b>6d</b> and <b>6e</b> .....<br><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) .....<br><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) .....<br><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> <div style="background-color: #cccccc; height: 20px; width: 100%;"></div> <b>6a(1)</b><br><b>6a(2)</b><br><b>6b</b><br><b>6c</b><br><b>6d</b><br><b>6e</b><br><b>6f</b><br><b>6g(1)</b><br><b>6g(2)</b><br><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)<br><b>(1)</b> <input type="checkbox"/> Insurance<br><b>(2)</b> <input type="checkbox"/> Code section 412(e)(3) insurance contracts<br><b>(3)</b> <input type="checkbox"/> Trust<br><b>(4)</b> <input type="checkbox"/> General assets of the sponsor | <b>9b</b> Plan benefit arrangement (check all that apply)<br><b>(1)</b> <input type="checkbox"/> Insurance<br><b>(2)</b> <input type="checkbox"/> Code section 412(e)(3) insurance contracts<br><b>(3)</b> <input type="checkbox"/> Trust<br><b>(4)</b> <input type="checkbox"/> General assets of the sponsor |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|

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

**a Pension Schedules**

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

**b General Schedules**

- (1)** ☒ **H** (Financial Information)
- (2)** ☐ **I** (Financial Information – Small Plan)
- (3)** ☐ **A** (Insurance Information) – Number Attached 0
- (4)** ☐ **C** (Service Provider Information)
- (5)** ☒ **D** (DFE/Participating Plan Information)
- (6)** ☐ **G** (Financial Transaction Schedules)

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

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

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

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

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

Receipt Confirmation Code \_\_\_\_\_



**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity  
code**e** Dollar value of interest in MTIA, CCT, PSA, or  
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity  
code**e** Dollar value of interest in MTIA, CCT, PSA, or  
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity  
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103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity  
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103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity  
code**e** Dollar value of interest in MTIA, CCT, PSA, or  
103-12 IE at end of year (see instructions)

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

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

**a** Plan name SMURFIT KAPPA PACKAGING, LLC PENSION PLAN**b** Name of plan sponsor SMURFIT WESTROCK**c** EIN-PN 46-0470671-001**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN

|                                                                                                                                                                                                                                              |                                                                                                                                                                                                                                                                                   |                                        |
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| <div>SCHEDULE H</div> <div>(Form 5500)</div> <div>Department of the Treasury<br/>Internal Revenue Service</div> <div>Department of Labor<br/>Employee Benefits Security Administration</div> <div>Pension Benefit Guaranty Corporation</div> | <div>Financial Information</div> <div>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).</div> <div>▶ File as an attachment to Form 5500.</div> | OMB No. 1210-0110                      |
|                                                                                                                                                                                                                                              |                                                                                                                                                                                                                                                                                   | 2024                                   |
|                                                                                                                                                                                                                                              |                                                                                                                                                                                                                                                                                   | This Form is Open to Public Inspection |

For calendar plan year 2024 or fiscal plan year beginning 10/01/2024 and ending 09/30/2025

|                                                                            |                                                      |
|----------------------------------------------------------------------------|------------------------------------------------------|
| A Name of plan<br>WESTROCK COMPANY MASTER RETIREMENT TRUST                 | B Three-digit plan number (PN) ▶ 499                 |
| C Plan sponsor's name as shown on line 2a of Form 5500<br>WESTROCK COMPANY | D Employer Identification Number (EIN)<br>47-3335141 |

| Part I                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    | Asset and Liability Statement |                       |                 |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------|-----------------------|-----------------|
| <b>1</b> 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. <b>Round off amounts to the nearest dollar.</b> MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 1b(1), 1b(2), 1c(8), 1g, 1h, and 1i. CCTs, PSAs, and 103-12 IEs also do not complete lines 1d and 1e. See instructions. |                               |                       |                 |
| Assets                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    |                               | (a) Beginning of Year | (b) End of Year |
| <b>a</b> Total noninterest-bearing cash .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             | <b>1a</b>                     | 2950534               | 1499152         |
| <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>                  | 59944298              | 53011626        |
| <b>c</b> General investments:                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |                               |                       |                 |
| <b>(1)</b> Interest-bearing cash (include money market accounts & certificates of deposit) .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          | <b>1c(1)</b>                  | 0                     | 0               |
| <b>(2)</b> U.S. Government securities .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               | <b>1c(2)</b>                  | 228737517             | 274878230       |
| <b>(3)</b> Corporate debt instruments (other than employer securities):                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |                               |                       |                 |
| <b>(A)</b> Preferred .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | <b>1c(3)(A)</b>               | 63863655              | 1314471         |
| <b>(B)</b> All other .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | <b>1c(3)(B)</b>               | 2662446098            | 2574951181      |
| <b>(4)</b> Corporate stocks (other than employer securities):                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |                               |                       |                 |
| <b>(A)</b> Preferred .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | <b>1c(4)(A)</b>               |                       |                 |
| <b>(B)</b> Common .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   | <b>1c(4)(B)</b>               | 7                     | 27              |
| <b>(5)</b> Partnership/joint venture interests .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      | <b>1c(5)</b>                  | 368452981             | 330284839       |
| <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>                  | 209843790             | 227298602       |
| <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>                 | 0                     | 0               |
| <b>(13)</b> Value of interest in registered investment companies (e.g., mutual funds) .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               | <b>1c(13)</b>                 | 683952524             | 633885904       |
| <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>                 | 156722799             | 161328304       |

| <b>1d</b> Employer-related investments:                                   |              | (a) Beginning of Year | (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>    | 4436914203            | 4258452336      |
| <b>Liabilities</b>                                                        |              |                       |                 |
| <b>g</b> Benefit claims payable .....                                     | <b>1g</b>    |                       |                 |
| <b>h</b> Operating payables .....                                         | <b>1h</b>    |                       |                 |
| <b>i</b> Acquisition indebtedness .....                                   | <b>1i</b>    |                       |                 |
| <b>j</b> Other liabilities .....                                          | <b>1j</b>    | 18794332              | 19073046        |
| <b>k</b> Total liabilities (add all amounts in lines 1g through 1j) ..... | <b>1k</b>    | 18794332              | 19073046        |
| <b>Net Assets</b>                                                         |              |                       |                 |
| <b>l</b> Net assets (subtract line 1k from line 1f) .....                 | <b>1l</b>    | 4418119871            | 4239379290      |

**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>                                                                                              |                 | (a) Amount | (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>    |            | 0         |
| <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> | 7050       |           |
| <b>(B)</b> U.S. Government securities .....                                                                | <b>2b(1)(B)</b> | 8622288    |           |
| <b>(C)</b> Corporate debt instruments .....                                                                | <b>2b(1)(C)</b> | 123362939  |           |
| <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> | 7497642    |           |
| <b>(G)</b> Total interest. Add lines <b>2b(1)(A)</b> through <b>(F)</b> .....                              | <b>2b(1)(G)</b> |            | 139489919 |
| <b>(2) Dividends:</b>                                                                                      |                 |            |           |
| <b>(A)</b> Preferred stock .....                                                                           | <b>2b(2)(A)</b> |            |           |
| <b>(B)</b> Common stock .....                                                                              | <b>2b(2)(B)</b> | 46         |           |
| <b>(C)</b> Registered investment company shares (e.g. mutual funds) .....                                  | <b>2b(2)(C)</b> | 16922131   |           |
| <b>(D)</b> Total dividends. Add lines <b>2b(2)(A)</b> , <b>(B)</b> , and <b>(C)</b> .....                  | <b>2b(2)(D)</b> |            | 16922177  |
| (3) 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> | 1899615481 |           |
| <b>(B)</b> Aggregate carrying amount (see instructions) .....                                              | <b>2b(4)(B)</b> | 1991321784 |           |
| <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> |            |           |
| <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> | -62113786  |           |
| <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>  |            | 9489236   |
| (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>  |            |           |
| (10) Net investment gain (loss) from registered investment companies (e.g., mutual funds) ..... | <b>2b(10)</b> |            | 59070105  |
| <b>c</b> Other income .....                                                                     | <b>2c</b>     |            | 14419352  |
| <b>d</b> Total income. Add all <b>income</b> amounts in column (b) and enter total .....        | <b>2d</b>     |            | 85570700  |

**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>  |  | 0 |
| <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>  |  |   |
| (6) Bank or trust company trustee/custodial fees .....                                      | <b>2i(6)</b>  |  |   |
| (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> |  |   |
| (12) Total administrative expenses. Add lines <b>2i(1)</b> through <b>(11)</b> .....        | <b>2i(12)</b> |  | 0 |
| <b>j</b> Total expenses. Add all <b>expense</b> amounts in column (b) and enter total ..... | <b>2j</b>     |  | 0 |

**Net Income and Reconciliation**

|                                                                               |              |  |           |
|-------------------------------------------------------------------------------|--------------|--|-----------|
| <b>k</b> Net income (loss). Subtract line <b>2j</b> from line <b>2d</b> ..... | <b>2k</b>    |  | 85570700  |
| <b>l</b> Transfers of assets:                                                 |              |  |           |
| (1) To this plan .....                                                        | <b>2l(1)</b> |  | 672203372 |
| (2) From this plan .....                                                      | <b>2l(2)</b> |  | 936514653 |

**Part III Accountant's Opinion**

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

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

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

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

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

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

(1) Name:

(2) EIN:

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

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

**Part IV Compliance Questions**

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

During the plan year:

|                                                                                                                                                                                                                                                                                                            | Yes | No | Amount |
|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----|----|--------|
| <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>4a</b>                                                                                                                                                                                                                                                                                                  |     |    |        |
| <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>4b</b>                                                                                                                                                                                                                                                                                                  |     |    |        |
| <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>4c</b>                                                                                                                                                                                                                                                                                                  |     |    |        |
| <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>4d</b>                                                                                                                                                                                                                                                                                                  |     |    |        |
| <b>e</b> Was this plan covered by a fidelity bond?                                                                                                                                                                                                                                                         |     |    |        |
| <b>4e</b>                                                                                                                                                                                                                                                                                                  |     |    |        |
| <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>4f</b>                                                                                                                                                                                                                                                                                                  |     |    |        |
| <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>4g</b>                                                                                                                                                                                                                                                                                                  |     |    |        |
| <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>4h</b>                                                                                                                                                                                                                                                                                                  |     |    |        |
| <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>4i</b>                                                                                                                                                                                                                                                                                                  |     |    |        |
| <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>4j</b>                                                                                                                                                                                                                                                                                                  |     |    |        |
| <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>4k</b>                                                                                                                                                                                                                                                                                                  |     |    |        |
| <b>l</b> Has the plan failed to provide any benefit when due under the plan?                                                                                                                                                                                                                               |     |    |        |
| <b>4l</b>                                                                                                                                                                                                                                                                                                  |     |    |        |
| <b>m</b> If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)                                                                                                                                                                                     |     |    |        |
| <b>4m</b>                                                                                                                                                                                                                                                                                                  |     |    |        |
| <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.                                                                                                                        |     |    |        |
| <b>4n</b>                                                                                                                                                                                                                                                                                                  |     |    |        |

**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 \_\_\_\_\_.

◆ 5% Report - Part A  
*Single Transactions in Excess of 5%*

| Security description / Asset ID | Shares/PAR | Date | Acquisition<br>Price | Disposition<br>Price | Lease<br>Rental | Expenses<br>Incurred | Cost | Current Value on<br>Transaction Date | Net<br>Gain/Loss |
|---------------------------------|------------|------|----------------------|----------------------|-----------------|----------------------|------|--------------------------------------|------------------|
|---------------------------------|------------|------|----------------------|----------------------|-----------------|----------------------|------|--------------------------------------|------------------|

THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 09-30-24 VALUE (INCLUDING ACCRUALS) OF 4,418,119,871.41

\*Generated by Northern Trust from periodic data on 26 May 26 C0699

◆ 5% Report - Part A  
Single Transactions in Excess of 5%

| Security description / Asset ID | Shares/PAR | Date | Acquisition<br>Price | Disposition<br>Price | Lease<br>Rental | Expenses<br>Incurred | Cost | Current Value on<br>Transaction Date | Net<br>Gain/Loss |
|---------------------------------|------------|------|----------------------|----------------------|-----------------|----------------------|------|--------------------------------------|------------------|
|---------------------------------|------------|------|----------------------|----------------------|-----------------|----------------------|------|--------------------------------------|------------------|

Although this report has been prepared using information believed to be reliable, it may contain information provided by third parties or derived from third party information, and/or information that may have been obtained from, categorized or otherwise reported based upon client direction. The Northern Trust Company does not guarantee the accuracy, timeliness or completeness of any such information. The information included in this report is intended to assist clients with their financial reporting needs, but you must consult with your accountants, auditors and/or legal counsel to ensure your accounting and financial reporting complies with applicable laws, regulations and accounting guidance. The Northern Trust Company and its affiliates shall have no responsibility for the consequences of investment decisions made in reliance on information contained in this report .

NOTE: TRANSACTIONS ARE BASED ON THE 09-30-24 VALUE (INCLUDING ACCRUALS) OF 4,418,119,871.41

## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR    | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|---------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |               |          |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                           |               |          |                   |                   |              |                   |              |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | 833,511.400   | 1 Oct 24 | 1.0000            |                   |              | 0.00              | 833,511.40   | 833,511.40                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,464,090.640 | 1 Oct 24 | 1.0000            |                   |              | 0.00              | 1,464,090.64 | 1,464,090.64                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,231,401.050 | 1 Oct 24 | 1.0000            |                   |              | 0.00              | 1,231,401.05 | 1,231,401.05                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,257,183.670 | 1 Oct 24 | 1.0000            |                   |              | 0.00              | 1,257,183.67 | 1,257,183.67                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 4,885.990     | 1 Oct 24 | 1.0000            |                   |              | 0.00              | 4,885.99     | 4,885.99                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 251,691.440   | 1 Oct 24 | 1.0000            |                   |              | 0.00              | 251,691.44   | 251,691.44                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 169,630.560   | 2 Oct 24 | 1.0000            |                   |              | 0.00              | 169,630.56   | 169,630.56                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 99,398.800    | 2 Oct 24 | 1.0000            |                   |              | 0.00              | 99,398.80    | 99,398.80                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 6,542,841.740 | 2 Oct 24 | 1.0000            |                   |              | 0.00              | 6,542,841.74 | 6,542,841.74                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 15,521.980    | 2 Oct 24 | 1.0000            |                   |              | 0.00              | 15,521.98    | 15,521.98                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,546,853.030 | 3 Oct 24 | 1.0000            |                   |              | 0.00              | 1,546,853.03 | 1,546,853.03                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 273,181.990   | 3 Oct 24 | 1.0000            |                   |              | 0.00              | 273,181.99   | 273,181.99                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 248.800       | 3 Oct 24 | 1.0000            |                   |              | 0.00              | 248.80       | 248.80                            | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 5,565.190     | 3 Oct 24 | 1.0000            |                   |              | 0.00              | 5,565.19     | 5,565.19                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 13,703.070    | 3 Oct 24 | 1.0000            |                   |              | 0.00              | 13,703.07    | 13,703.07                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2024-09-30 VALUE (INCLUDING ACCRUALS) OF 4,418,119,871.41

## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR    | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|---------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |               |          |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                           |               |          |                   |                   |              |                   |              |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | 2,035.030     | 3 Oct 24 | 1.0000            |                   |              | 0.00              | 2,035.03     | 2,035.03                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 77,500.000    | 3 Oct 24 | 1.0000            |                   |              | 0.00              | 77,500.00    | 77,500.00                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 31,731.870    | 3 Oct 24 | 1.0000            |                   |              | 0.00              | 31,731.87    | 31,731.87                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 770.110       | 3 Oct 24 | 1.0000            |                   |              | 0.00              | 770.11       | 770.11                            | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,010.630     | 3 Oct 24 | 1.0000            |                   |              | 0.00              | 1,010.63     | 1,010.63                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 877.610       | 3 Oct 24 | 1.0000            |                   |              | 0.00              | 877.61       | 877.61                            | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 142.850       | 3 Oct 24 | 1.0000            |                   |              | 0.00              | 142.85       | 142.85                            | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 6,549.350     | 3 Oct 24 | 1.0000            |                   |              | 0.00              | 6,549.35     | 6,549.35                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 4,577.160     | 3 Oct 24 | 1.0000            |                   |              | 0.00              | 4,577.16     | 4,577.16                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 176,943.540   | 3 Oct 24 | 1.0000            |                   |              | 0.00              | 176,943.54   | 176,943.54                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 3,692.550     | 3 Oct 24 | 1.0000            |                   |              | 0.00              | 3,692.55     | 3,692.55                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,075,160.280 | 3 Oct 24 | 1.0000            |                   |              | 0.00              | 1,075,160.28 | 1,075,160.28                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 13.590        | 3 Oct 24 | 1.0000            |                   |              | 0.00              | 13.59        | 13.59                             | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 717.420       | 3 Oct 24 | 1.0000            |                   |              | 0.00              | 717.42       | 717.42                            | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 2,268,658.290 | 4 Oct 24 | 1.0000            |                   |              | 0.00              | 2,268,658.29 | 2,268,658.29                      | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2024-09-30 VALUE (INCLUDING ACCRUALS) OF 4,418,119,871.41

## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |                |          |                   |                   |              |                   |               |                                   |               |
| <b>United States - USD</b>                           |                |          |                   |                   |              |                   |               |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | 9,042.930      | 4 Oct 24 | 1.0000            |                   |              | 0.00              | 9,042.93      | 9,042.93                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 43,412.450     | 4 Oct 24 | 1.0000            |                   |              | 0.00              | 43,412.45     | 43,412.45                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 33,120.720     | 7 Oct 24 | 1.0000            |                   |              | 0.00              | 33,120.72     | 33,120.72                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 4.200          | 7 Oct 24 | 1.0000            |                   |              | 0.00              | 4.20          | 4.20                              | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 37,170.220     | 7 Oct 24 | 1.0000            |                   |              | 0.00              | 37,170.22     | 37,170.22                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 326,659.170    | 7 Oct 24 | 1.0000            |                   |              | 0.00              | 326,659.17    | 326,659.17                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 215,178.850    | 7 Oct 24 | 1.0000            |                   |              | 0.00              | 215,178.85    | 215,178.85                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,908,222.530  | 8 Oct 24 | 1.0000            |                   |              | 0.00              | 1,908,222.53  | 1,908,222.53                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 16,001,195.150 | 8 Oct 24 | 1.0000            |                   |              | 0.00              | 16,001,195.15 | 16,001,195.15                     | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 34,471.010     | 8 Oct 24 | 1.0000            |                   |              | 0.00              | 34,471.01     | 34,471.01                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 68,199.030     | 8 Oct 24 | 1.0000            |                   |              | 0.00              | 68,199.03     | 68,199.03                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 49,828.720     | 9 Oct 24 | 1.0000            |                   |              | 0.00              | 49,828.72     | 49,828.72                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 399,395.630    | 9 Oct 24 | 1.0000            |                   |              | 0.00              | 399,395.63    | 399,395.63                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 12,762.500     | 9 Oct 24 | 1.0000            |                   |              | 0.00              | 12,762.50     | 12,762.50                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 2,052,809.620  | 9 Oct 24 | 1.0000            |                   |              | 0.00              | 2,052,809.62  | 2,052,809.62                      | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2024-09-30 VALUE (INCLUDING ACCRUALS) OF 4,418,119,871.41

## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States - USD</b>                           |                |           |                   |                   |              |                   |               |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,807.500      | 9 Oct 24  | 1.0000            |                   |              | 0.00              | 1,807.50      | 1,807.50                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 88,747.980     | 10 Oct 24 | 1.0000            |                   |              | 0.00              | 88,747.98     | 88,747.98                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,366,765.770  | 10 Oct 24 | 1.0000            |                   |              | 0.00              | 1,366,765.77  | 1,366,765.77                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,296,991.520  | 10 Oct 24 | 1.0000            |                   |              | 0.00              | 1,296,991.52  | 1,296,991.52                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 9,884.200      | 11 Oct 24 | 1.0000            |                   |              | 0.00              | 9,884.20      | 9,884.20                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 57,529,277.700 | 11 Oct 24 | 1.0000            |                   |              | 0.00              | 57,529,277.70 | 57,529,277.70                     | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 84,967.150     | 15 Oct 24 | 1.0000            |                   |              | 0.00              | 84,967.15     | 84,967.15                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 896,527.710    | 15 Oct 24 | 1.0000            |                   |              | 0.00              | 896,527.71    | 896,527.71                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 409,062.590    | 15 Oct 24 | 1.0000            |                   |              | 0.00              | 409,062.59    | 409,062.59                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 25,870.710     | 15 Oct 24 | 1.0000            |                   |              | 0.00              | 25,870.71     | 25,870.71                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 2,407,202.650  | 15 Oct 24 | 1.0000            |                   |              | 0.00              | 2,407,202.65  | 2,407,202.65                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 2,469,739.090  | 15 Oct 24 | 1.0000            |                   |              | 0.00              | 2,469,739.09  | 2,469,739.09                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 822.230        | 15 Oct 24 | 1.0000            |                   |              | 0.00              | 822.23        | 822.23                            | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 160,626.700    | 15 Oct 24 | 1.0000            |                   |              | 0.00              | 160,626.70    | 160,626.70                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 868,215.910    | 16 Oct 24 | 1.0000            |                   |              | 0.00              | 868,215.91    | 868,215.91                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2024-09-30 VALUE (INCLUDING ACCRUALS) OF 4,418,119,871.41

## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States - USD</b>                           |                |           |                   |                   |              |                   |               |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | 145,593.160    | 16 Oct 24 | 1.0000            |                   |              | 0.00              | 145,593.16    | 145,593.16                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 11,593.750     | 16 Oct 24 | 1.0000            |                   |              | 0.00              | 11,593.75     | 11,593.75                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 12,792,410.050 | 16 Oct 24 | 1.0000            |                   |              | 0.00              | 12,792,410.05 | 12,792,410.05                     | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 26,167.480     | 16 Oct 24 | 1.0000            |                   |              | 0.00              | 26,167.48     | 26,167.48                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 242,035.340    | 16 Oct 24 | 1.0000            |                   |              | 0.00              | 242,035.34    | 242,035.34                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 30,594.340     | 17 Oct 24 | 1.0000            |                   |              | 0.00              | 30,594.34     | 30,594.34                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 2,598,031.210  | 17 Oct 24 | 1.0000            |                   |              | 0.00              | 2,598,031.21  | 2,598,031.21                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 22,006.780     | 17 Oct 24 | 1.0000            |                   |              | 0.00              | 22,006.78     | 22,006.78                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 27,240.410     | 18 Oct 24 | 1.0000            |                   |              | 0.00              | 27,240.41     | 27,240.41                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 19,089.120     | 18 Oct 24 | 1.0000            |                   |              | 0.00              | 19,089.12     | 19,089.12                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,575,820.620  | 18 Oct 24 | 1.0000            |                   |              | 0.00              | 1,575,820.62  | 1,575,820.62                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 468,739.130    | 18 Oct 24 | 1.0000            |                   |              | 0.00              | 468,739.13    | 468,739.13                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,600,062.000  | 21 Oct 24 | 1.0000            |                   |              | 0.00              | 1,600,062.00  | 1,600,062.00                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 467,501.010    | 21 Oct 24 | 1.0000            |                   |              | 0.00              | 467,501.01    | 467,501.01                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 47,362.130     | 21 Oct 24 | 1.0000            |                   |              | 0.00              | 47,362.13     | 47,362.13                         | 0.00          |

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## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                           |               |           |                   |                   |              |                   |              |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | 7,551,333.190 | 21 Oct 24 | 1.0000            |                   |              | 0.00              | 7,551,333.19 | 7,551,333.19                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 75,790.530    | 21 Oct 24 | 1.0000            |                   |              | 0.00              | 75,790.53    | 75,790.53                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,770.950     | 22 Oct 24 | 1.0000            |                   |              | 0.00              | 1,770.95     | 1,770.95                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 132,075.200   | 22 Oct 24 | 1.0000            |                   |              | 0.00              | 132,075.20   | 132,075.20                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 185,905.290   | 22 Oct 24 | 1.0000            |                   |              | 0.00              | 185,905.29   | 185,905.29                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 18,464.790    | 23 Oct 24 | 1.0000            |                   |              | 0.00              | 18,464.79    | 18,464.79                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,316.220     | 23 Oct 24 | 1.0000            |                   |              | 0.00              | 1,316.22     | 1,316.22                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,643,575.570 | 23 Oct 24 | 1.0000            |                   |              | 0.00              | 1,643,575.57 | 1,643,575.57                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 11,737.890    | 23 Oct 24 | 1.0000            |                   |              | 0.00              | 11,737.89    | 11,737.89                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 710.810       | 24 Oct 24 | 1.0000            |                   |              | 0.00              | 710.81       | 710.81                            | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 43,434.130    | 24 Oct 24 | 1.0000            |                   |              | 0.00              | 43,434.13    | 43,434.13                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 19,890.630    | 24 Oct 24 | 1.0000            |                   |              | 0.00              | 19,890.63    | 19,890.63                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 159,312.910   | 24 Oct 24 | 1.0000            |                   |              | 0.00              | 159,312.91   | 159,312.91                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 13,407.010    | 25 Oct 24 | 1.0000            |                   |              | 0.00              | 13,407.01    | 13,407.01                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 267,115.490   | 25 Oct 24 | 1.0000            |                   |              | 0.00              | 267,115.49   | 267,115.49                        | 0.00          |

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## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                           |               |           |                   |                   |              |                   |              |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | 8,031,431.600 | 25 Oct 24 | 1.0000            |                   |              | 0.00              | 8,031,431.60 | 8,031,431.60                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 66,249.730    | 25 Oct 24 | 1.0000            |                   |              | 0.00              | 66,249.73    | 66,249.73                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 199,291.590   | 25 Oct 24 | 1.0000            |                   |              | 0.00              | 199,291.59   | 199,291.59                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 6,943.340     | 28 Oct 24 | 1.0000            |                   |              | 0.00              | 6,943.34     | 6,943.34                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 4,052.500     | 28 Oct 24 | 1.0000            |                   |              | 0.00              | 4,052.50     | 4,052.50                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 360.580       | 28 Oct 24 | 1.0000            |                   |              | 0.00              | 360.58       | 360.58                            | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 33,731.830    | 29 Oct 24 | 1.0000            |                   |              | 0.00              | 33,731.83    | 33,731.83                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 151,969.620   | 29 Oct 24 | 1.0000            |                   |              | 0.00              | 151,969.62   | 151,969.62                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 31,029.580    | 30 Oct 24 | 1.0000            |                   |              | 0.00              | 31,029.58    | 31,029.58                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,070,404.620 | 30 Oct 24 | 1.0000            |                   |              | 0.00              | 1,070,404.62 | 1,070,404.62                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 10,688.090    | 30 Oct 24 | 1.0000            |                   |              | 0.00              | 10,688.09    | 10,688.09                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 105,498.000   | 30 Oct 24 | 1.0000            |                   |              | 0.00              | 105,498.00   | 105,498.00                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 115,300.580   | 30 Oct 24 | 1.0000            |                   |              | 0.00              | 115,300.58   | 115,300.58                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 4,903,272.730 | 30 Oct 24 | 1.0000            |                   |              | 0.00              | 4,903,272.73 | 4,903,272.73                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 2,458,678.500 | 30 Oct 24 | 1.0000            |                   |              | 0.00              | 2,458,678.50 | 2,458,678.50                      | 0.00          |

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## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States - USD</b>                           |                |           |                   |                   |              |                   |               |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | 325,658.000    | 30 Oct 24 | 1.0000            |                   |              | 0.00              | 325,658.00    | 325,658.00                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,152,605.910  | 31 Oct 24 | 1.0000            |                   |              | 0.00              | 1,152,605.91  | 1,152,605.91                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 431,536.890    | 31 Oct 24 | 1.0000            |                   |              | 0.00              | 431,536.89    | 431,536.89                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 4,577,313.160  | 31 Oct 24 | 1.0000            |                   |              | 0.00              | 4,577,313.16  | 4,577,313.16                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 102,670.680    | 31 Oct 24 | 1.0000            |                   |              | 0.00              | 102,670.68    | 102,670.68                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 20,799,220.190 | 1 Nov 24  | 1.0000            |                   |              | 0.00              | 20,799,220.19 | 20,799,220.19                     | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 2,645,253.460  | 1 Nov 24  | 1.0000            |                   |              | 0.00              | 2,645,253.46  | 2,645,253.46                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 594,167.260    | 1 Nov 24  | 1.0000            |                   |              | 0.00              | 594,167.26    | 594,167.26                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 13,776,139.950 | 1 Nov 24  | 1.0000            |                   |              | 0.00              | 13,776,139.95 | 13,776,139.95                     | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 78,038.030     | 4 Nov 24  | 1.0000            |                   |              | 0.00              | 78,038.03     | 78,038.03                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 33,088.570     | 4 Nov 24  | 1.0000            |                   |              | 0.00              | 33,088.57     | 33,088.57                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 15,325,268.140 | 4 Nov 24  | 1.0000            |                   |              | 0.00              | 15,325,268.14 | 15,325,268.14                     | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 104,906.080    | 5 Nov 24  | 1.0000            |                   |              | 0.00              | 104,906.08    | 104,906.08                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 243.940        | 5 Nov 24  | 1.0000            |                   |              | 0.00              | 243.94        | 243.94                            | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 101,206.780    | 5 Nov 24  | 1.0000            |                   |              | 0.00              | 101,206.78    | 101,206.78                        | 0.00          |

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## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR    | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|---------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |               |          |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                           |               |          |                   |                   |              |                   |              |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | 60,365.170    | 5 Nov 24 | 1.0000            |                   |              | 0.00              | 60,365.17    | 60,365.17                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 5,455.050     | 5 Nov 24 | 1.0000            |                   |              | 0.00              | 5,455.05     | 5,455.05                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 2,116.320     | 5 Nov 24 | 1.0000            |                   |              | 0.00              | 2,116.32     | 2,116.32                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 801.370       | 5 Nov 24 | 1.0000            |                   |              | 0.00              | 801.37       | 801.37                            | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 990.500       | 5 Nov 24 | 1.0000            |                   |              | 0.00              | 990.50       | 990.50                            | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 36,902.410    | 5 Nov 24 | 1.0000            |                   |              | 0.00              | 36,902.41    | 36,902.41                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 860.010       | 5 Nov 24 | 1.0000            |                   |              | 0.00              | 860.01       | 860.01                            | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 140.110       | 5 Nov 24 | 1.0000            |                   |              | 0.00              | 140.11       | 140.11                            | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 8,624,122.900 | 5 Nov 24 | 1.0000            |                   |              | 0.00              | 8,624,122.90 | 8,624,122.90                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 7,297.180     | 5 Nov 24 | 1.0000            |                   |              | 0.00              | 7,297.18     | 7,297.18                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 5,729.450     | 5 Nov 24 | 1.0000            |                   |              | 0.00              | 5,729.45     | 5,729.45                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 150,156.530   | 5 Nov 24 | 1.0000            |                   |              | 0.00              | 150,156.53   | 150,156.53                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 3,656.700     | 5 Nov 24 | 1.0000            |                   |              | 0.00              | 3,656.70     | 3,656.70                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 13.330        | 5 Nov 24 | 1.0000            |                   |              | 0.00              | 13.33        | 13.33                             | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 703.320       | 5 Nov 24 | 1.0000            |                   |              | 0.00              | 703.32       | 703.32                            | 0.00          |

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## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR    | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|---------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |               |          |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                           |               |          |                   |                   |              |                   |              |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | 101,461.950   | 6 Nov 24 | 1.0000            |                   |              | 0.00              | 101,461.95   | 101,461.95                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 669,283.550   | 6 Nov 24 | 1.0000            |                   |              | 0.00              | 669,283.55   | 669,283.55                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 13,006.470    | 6 Nov 24 | 1.0000            |                   |              | 0.00              | 13,006.47    | 13,006.47                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,732.500     | 6 Nov 24 | 1.0000            |                   |              | 0.00              | 1,732.50     | 1,732.50                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 6,204,168.340 | 6 Nov 24 | 1.0000            |                   |              | 0.00              | 6,204,168.34 | 6,204,168.34                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 9,214.460     | 6 Nov 24 | 1.0000            |                   |              | 0.00              | 9,214.46     | 9,214.46                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 4,523.470     | 6 Nov 24 | 1.0000            |                   |              | 0.00              | 4,523.47     | 4,523.47                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 195,969.510   | 6 Nov 24 | 1.0000            |                   |              | 0.00              | 195,969.51   | 195,969.51                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 190,716.030   | 7 Nov 24 | 1.0000            |                   |              | 0.00              | 190,716.03   | 190,716.03                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 4.340         | 7 Nov 24 | 1.0000            |                   |              | 0.00              | 4.34         | 4.34                              | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 53,565.450    | 7 Nov 24 | 1.0000            |                   |              | 0.00              | 53,565.45    | 53,565.45                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 100,187.880   | 8 Nov 24 | 1.0000            |                   |              | 0.00              | 100,187.88   | 100,187.88                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 295,949.330   | 8 Nov 24 | 1.0000            |                   |              | 0.00              | 295,949.33   | 295,949.33                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 198,462.920   | 8 Nov 24 | 1.0000            |                   |              | 0.00              | 198,462.92   | 198,462.92                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 55,500.000    | 8 Nov 24 | 1.0000            |                   |              | 0.00              | 55,500.00    | 55,500.00                         | 0.00          |

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◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID               | Shares/PAR    | Date      | Acquistion Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|-----------------------------------------------|---------------|-----------|------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| Value of Interest in Common/Collective Trusts |               |           |                  |                   |              |                   |              |                                   |               |
| United States - USD                           |               |           |                  |                   |              |                   |              |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD              | 6,354,743.160 | 8 Nov 24  | 1.0000           |                   |              | 0.00              | 6,354,743.16 | 6,354,743.16                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 151,576.140   | 8 Nov 24  | 1.0000           |                   |              | 0.00              | 151,576.14   | 151,576.14                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 133,122.440   | 8 Nov 24  | 1.0000           |                   |              | 0.00              | 133,122.44   | 133,122.44                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 158,857.350   | 12 Nov 24 | 1.0000           |                   |              | 0.00              | 158,857.35   | 158,857.35                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 398,510.500   | 12 Nov 24 | 1.0000           |                   |              | 0.00              | 398,510.50   | 398,510.50                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 4,551.330     | 12 Nov 24 | 1.0000           |                   |              | 0.00              | 4,551.33     | 4,551.33                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 49,010.620    | 12 Nov 24 | 1.0000           |                   |              | 0.00              | 49,010.62    | 49,010.62                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 2,700,055.520 | 13 Nov 24 | 1.0000           |                   |              | 0.00              | 2,700,055.52 | 2,700,055.52                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 31,101.180    | 13 Nov 24 | 1.0000           |                   |              | 0.00              | 31,101.18    | 31,101.18                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 40,531.250    | 13 Nov 24 | 1.0000           |                   |              | 0.00              | 40,531.25    | 40,531.25                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 155,601.440   | 13 Nov 24 | 1.0000           |                   |              | 0.00              | 155,601.44   | 155,601.44                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 4,750,805.630 | 13 Nov 24 | 1.0000           |                   |              | 0.00              | 4,750,805.63 | 4,750,805.63                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 3,555.040     | 14 Nov 24 | 1.0000           |                   |              | 0.00              | 3,555.04     | 3,555.04                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 108,901.900   | 14 Nov 24 | 1.0000           |                   |              | 0.00              | 108,901.90   | 108,901.90                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 1,189,629.580 | 14 Nov 24 | 1.0000           |                   |              | 0.00              | 1,189,629.58 | 1,189,629.58                      | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2024-09-30 VALUE (INCLUDING ACCRUALS) OF 4,418,119,871.41

## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States - USD</b>                           |                |           |                   |                   |              |                   |               |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | 244,224.380    | 14 Nov 24 | 1.0000            |                   |              | 0.00              | 244,224.38    | 244,224.38                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 5,738,393.220  | 14 Nov 24 | 1.0000            |                   |              | 0.00              | 5,738,393.22  | 5,738,393.22                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 3,153,722.270  | 15 Nov 24 | 1.0000            |                   |              | 0.00              | 3,153,722.27  | 3,153,722.27                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 437,107.370    | 15 Nov 24 | 1.0000            |                   |              | 0.00              | 437,107.37    | 437,107.37                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,294,684.770  | 15 Nov 24 | 1.0000            |                   |              | 0.00              | 1,294,684.77  | 1,294,684.77                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 12,275,113.000 | 15 Nov 24 | 1.0000            |                   |              | 0.00              | 12,275,113.00 | 12,275,113.00                     | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,093,253.050  | 15 Nov 24 | 1.0000            |                   |              | 0.00              | 1,093,253.05  | 1,093,253.05                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 412,953.760    | 15 Nov 24 | 1.0000            |                   |              | 0.00              | 412,953.76    | 412,953.76                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 132,279.650    | 18 Nov 24 | 1.0000            |                   |              | 0.00              | 132,279.65    | 132,279.65                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 253.490        | 18 Nov 24 | 1.0000            |                   |              | 0.00              | 253.49        | 253.49                            | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 167,342.380    | 18 Nov 24 | 1.0000            |                   |              | 0.00              | 167,342.38    | 167,342.38                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 141,016.570    | 18 Nov 24 | 1.0000            |                   |              | 0.00              | 141,016.57    | 141,016.57                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 2,066.760      | 18 Nov 24 | 1.0000            |                   |              | 0.00              | 2,066.76      | 2,066.76                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 67,403.670     | 19 Nov 24 | 1.0000            |                   |              | 0.00              | 67,403.67     | 67,403.67                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 192,265.100    | 19 Nov 24 | 1.0000            |                   |              | 0.00              | 192,265.10    | 192,265.10                        | 0.00          |

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◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID               | Shares/PAR    | Date      | Acquistion Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|-----------------------------------------------|---------------|-----------|------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| Value of Interest in Common/Collective Trusts |               |           |                  |                   |              |                   |              |                                   |               |
| United States - USD                           |               |           |                  |                   |              |                   |              |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD              | 152,219.870   | 19 Nov 24 | 1.0000           |                   |              | 0.00              | 152,219.87   | 152,219.87                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 691,790.350   | 19 Nov 24 | 1.0000           |                   |              | 0.00              | 691,790.35   | 691,790.35                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 40,325.460    | 19 Nov 24 | 1.0000           |                   |              | 0.00              | 40,325.46    | 40,325.46                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 61,063.710    | 20 Nov 24 | 1.0000           |                   |              | 0.00              | 61,063.71    | 61,063.71                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 60,977.010    | 20 Nov 24 | 1.0000           |                   |              | 0.00              | 60,977.01    | 60,977.01                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 5,714,043.990 | 20 Nov 24 | 1.0000           |                   |              | 0.00              | 5,714,043.99 | 5,714,043.99                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 58,029.840    | 20 Nov 24 | 1.0000           |                   |              | 0.00              | 58,029.84    | 58,029.84                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 24,886.930    | 20 Nov 24 | 1.0000           |                   |              | 0.00              | 24,886.93    | 24,886.93                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 17,272.130    | 21 Nov 24 | 1.0000           |                   |              | 0.00              | 17,272.13    | 17,272.13                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 45,787.500    | 21 Nov 24 | 1.0000           |                   |              | 0.00              | 45,787.50    | 45,787.50                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 16,592.430    | 21 Nov 24 | 1.0000           |                   |              | 0.00              | 16,592.43    | 16,592.43                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 64,533.610    | 22 Nov 24 | 1.0000           |                   |              | 0.00              | 64,533.61    | 64,533.61                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 2,190,964.610 | 22 Nov 24 | 1.0000           |                   |              | 0.00              | 2,190,964.61 | 2,190,964.61                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 391.050       | 22 Nov 24 | 1.0000           |                   |              | 0.00              | 391.05       | 391.05                            | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 47,779.710    | 25 Nov 24 | 1.0000           |                   |              | 0.00              | 47,779.71    | 47,779.71                         | 0.00          |

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◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID               | Shares/PAR     | Date      | Acquistion Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-----------------------------------------------|----------------|-----------|------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| Value of Interest in Common/Collective Trusts |                |           |                  |                   |              |                   |               |                                   |               |
| United States - USD                           |                |           |                  |                   |              |                   |               |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD              | 902,506.240    | 25 Nov 24 | 1.0000           |                   |              | 0.00              | 902,506.24    | 902,506.24                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 195,435.080    | 25 Nov 24 | 1.0000           |                   |              | 0.00              | 195,435.08    | 195,435.08                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 55,043.630     | 25 Nov 24 | 1.0000           |                   |              | 0.00              | 55,043.63     | 55,043.63                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 4,318,658.880  | 25 Nov 24 | 1.0000           |                   |              | 0.00              | 4,318,658.88  | 4,318,658.88                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 52,283.220     | 25 Nov 24 | 1.0000           |                   |              | 0.00              | 52,283.22     | 52,283.22                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 52,936.240     | 26 Nov 24 | 1.0000           |                   |              | 0.00              | 52,936.24     | 52,936.24                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 1,096,968.380  | 26 Nov 24 | 1.0000           |                   |              | 0.00              | 1,096,968.38  | 1,096,968.38                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 276,084.920    | 26 Nov 24 | 1.0000           |                   |              | 0.00              | 276,084.92    | 276,084.92                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 35,375.000     | 26 Nov 24 | 1.0000           |                   |              | 0.00              | 35,375.00     | 35,375.00                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 18,544,818.940 | 26 Nov 24 | 1.0000           |                   |              | 0.00              | 18,544,818.94 | 18,544,818.94                     | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 5,882.650      | 26 Nov 24 | 1.0000           |                   |              | 0.00              | 5,882.65      | 5,882.65                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 386,448.000    | 26 Nov 24 | 1.0000           |                   |              | 0.00              | 386,448.00    | 386,448.00                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 353,785.690    | 26 Nov 24 | 1.0000           |                   |              | 0.00              | 353,785.69    | 353,785.69                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 3,532,928.940  | 27 Nov 24 | 1.0000           |                   |              | 0.00              | 3,532,928.94  | 3,532,928.94                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 3,238,329.160  | 27 Nov 24 | 1.0000           |                   |              | 0.00              | 3,238,329.16  | 3,238,329.16                      | 0.00          |

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◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID               | Shares/PAR     | Date      | Acquistion<br>Price | Disposition<br>Price | Lease<br>Rental | Expenses<br>Incurred | Cost          | Current Value on<br>Transaction Date | Net<br>Gain/Loss |
|-----------------------------------------------|----------------|-----------|---------------------|----------------------|-----------------|----------------------|---------------|--------------------------------------|------------------|
| Value of Interest in Common/Collective Trusts |                |           |                     |                      |                 |                      |               |                                      |                  |
| United States - USD                           |                |           |                     |                      |                 |                      |               |                                      |                  |
| NT COLLECTIVE SHORT TERM INVT FD              | 20,386,448.000 | 27 Nov 24 | 1.0000              |                      |                 | 0.00                 | 20,386,448.00 | 20,386,448.00                        | 0.00             |
| NT COLLECTIVE SHORT TERM INVT FD              | 178,280.210    | 29 Nov 24 | 1.0000              |                      |                 | 0.00                 | 178,280.21    | 178,280.21                           | 0.00             |
| NT COLLECTIVE SHORT TERM INVT FD              | 137,379.370    | 29 Nov 24 | 1.0000              |                      |                 | 0.00                 | 137,379.37    | 137,379.37                           | 0.00             |
| NT COLLECTIVE SHORT TERM INVT FD              | 6,892,033.730  | 29 Nov 24 | 1.0000              |                      |                 | 0.00                 | 6,892,033.73  | 6,892,033.73                         | 0.00             |
| NT COLLECTIVE SHORT TERM INVT FD              | 66,074.060     | 29 Nov 24 | 1.0000              |                      |                 | 0.00                 | 66,074.06     | 66,074.06                            | 0.00             |
| NT COLLECTIVE SHORT TERM INVT FD              | 111,511.670    | 29 Nov 24 | 1.0000              |                      |                 | 0.00                 | 111,511.67    | 111,511.67                           | 0.00             |
| NT COLLECTIVE SHORT TERM INVT FD              | 54,145.160     | 2 Dec 24  | 1.0000              |                      |                 | 0.00                 | 54,145.16     | 54,145.16                            | 0.00             |
| NT COLLECTIVE SHORT TERM INVT FD              | 424,398.520    | 2 Dec 24  | 1.0000              |                      |                 | 0.00                 | 424,398.52    | 424,398.52                           | 0.00             |
| NT COLLECTIVE SHORT TERM INVT FD              | 1,000,315.360  | 2 Dec 24  | 1.0000              |                      |                 | 0.00                 | 1,000,315.36  | 1,000,315.36                         | 0.00             |
| NT COLLECTIVE SHORT TERM INVT FD              | 7,194,937.820  | 2 Dec 24  | 1.0000              |                      |                 | 0.00                 | 7,194,937.82  | 7,194,937.82                         | 0.00             |
| NT COLLECTIVE SHORT TERM INVT FD              | 347,307.950    | 2 Dec 24  | 1.0000              |                      |                 | 0.00                 | 347,307.95    | 347,307.95                           | 0.00             |
| NT COLLECTIVE SHORT TERM INVT FD              | 324,508.470    | 2 Dec 24  | 1.0000              |                      |                 | 0.00                 | 324,508.47    | 324,508.47                           | 0.00             |
| NT COLLECTIVE SHORT TERM INVT FD              | 47,307.320     | 3 Dec 24  | 1.0000              |                      |                 | 0.00                 | 47,307.32     | 47,307.32                            | 0.00             |
| NT COLLECTIVE SHORT TERM INVT FD              | 1,271,375.280  | 3 Dec 24  | 1.0000              |                      |                 | 0.00                 | 1,271,375.28  | 1,271,375.28                         | 0.00             |
| NT COLLECTIVE SHORT TERM INVT FD              | 658,783.580    | 3 Dec 24  | 1.0000              |                      |                 | 0.00                 | 658,783.58    | 658,783.58                           | 0.00             |

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## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR    | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|---------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |               |          |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                           |               |          |                   |                   |              |                   |              |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | 2,287,700.560 | 3 Dec 24 | 1.0000            |                   |              | 0.00              | 2,287,700.56 | 2,287,700.56                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 81,022.200    | 3 Dec 24 | 1.0000            |                   |              | 0.00              | 81,022.20    | 81,022.20                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 349,901.770   | 3 Dec 24 | 1.0000            |                   |              | 0.00              | 349,901.77   | 349,901.77                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 137,454.270   | 4 Dec 24 | 1.0000            |                   |              | 0.00              | 137,454.27   | 137,454.27                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 228.950       | 4 Dec 24 | 1.0000            |                   |              | 0.00              | 228.95       | 228.95                            | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 738,338.840   | 4 Dec 24 | 1.0000            |                   |              | 0.00              | 738,338.84   | 738,338.84                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 5,120.510     | 4 Dec 24 | 1.0000            |                   |              | 0.00              | 5,120.51     | 5,120.51                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 419,297.570   | 4 Dec 24 | 1.0000            |                   |              | 0.00              | 419,297.57   | 419,297.57                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,986.430     | 4 Dec 24 | 1.0000            |                   |              | 0.00              | 1,986.43     | 1,986.43                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 877.830       | 4 Dec 24 | 1.0000            |                   |              | 0.00              | 877.83       | 877.83                            | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 929.810       | 4 Dec 24 | 1.0000            |                   |              | 0.00              | 929.81       | 929.81                            | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 24,665.410    | 4 Dec 24 | 1.0000            |                   |              | 0.00              | 24,665.41    | 24,665.41                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 807.360       | 4 Dec 24 | 1.0000            |                   |              | 0.00              | 807.36       | 807.36                            | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 143.560       | 4 Dec 24 | 1.0000            |                   |              | 0.00              | 143.56       | 143.56                            | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 24,811.280    | 4 Dec 24 | 1.0000            |                   |              | 0.00              | 24,811.28    | 24,811.28                         | 0.00          |

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## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR    | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|---------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |               |          |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                           |               |          |                   |                   |              |                   |              |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | 7,850.650     | 4 Dec 24 | 1.0000            |                   |              | 0.00              | 7,850.65     | 7,850.65                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 5,377.790     | 4 Dec 24 | 1.0000            |                   |              | 0.00              | 5,377.79     | 5,377.79                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 3,432.510     | 4 Dec 24 | 1.0000            |                   |              | 0.00              | 3,432.51     | 3,432.51                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 12.500        | 4 Dec 24 | 1.0000            |                   |              | 0.00              | 12.50        | 12.50                             | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 660.050       | 4 Dec 24 | 1.0000            |                   |              | 0.00              | 660.05       | 660.05                            | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 178,745.110   | 5 Dec 24 | 1.0000            |                   |              | 0.00              | 178,745.11   | 178,745.11                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 77,406.910    | 5 Dec 24 | 1.0000            |                   |              | 0.00              | 77,406.91    | 77,406.91                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 446.770       | 5 Dec 24 | 1.0000            |                   |              | 0.00              | 446.77       | 446.77                            | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 3,343,363.310 | 5 Dec 24 | 1.0000            |                   |              | 0.00              | 3,343,363.31 | 3,343,363.31                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 19,010.480    | 6 Dec 24 | 1.0000            |                   |              | 0.00              | 19,010.48    | 19,010.48                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 8,468.090     | 6 Dec 24 | 1.0000            |                   |              | 0.00              | 8,468.09     | 8,468.09                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 2,493.790     | 6 Dec 24 | 1.0000            |                   |              | 0.00              | 2,493.79     | 2,493.79                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 36,083.610    | 6 Dec 24 | 1.0000            |                   |              | 0.00              | 36,083.61    | 36,083.61                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,633,008.560 | 6 Dec 24 | 1.0000            |                   |              | 0.00              | 1,633,008.56 | 1,633,008.56                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 49,844.060    | 6 Dec 24 | 1.0000            |                   |              | 0.00              | 49,844.06    | 49,844.06                         | 0.00          |

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◆ 5% Report - Part C  
*Series of Transactions by Issue in Excess of 5%*

| Security Description / Asset ID               | Shares/PAR    | Date      | Acquistion Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|-----------------------------------------------|---------------|-----------|------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| Value of Interest in Common/Collective Trusts |               |           |                  |                   |              |                   |              |                                   |               |
| United States - USD                           |               |           |                  |                   |              |                   |              |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD              | 26,433.680    | 9 Dec 24  | 1.0000           |                   |              | 0.00              | 26,433.68    | 26,433.68                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 211,593.550   | 9 Dec 24  | 1.0000           |                   |              | 0.00              | 211,593.55   | 211,593.55                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 180,414.230   | 9 Dec 24  | 1.0000           |                   |              | 0.00              | 180,414.23   | 180,414.23                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 174,228.380   | 9 Dec 24  | 1.0000           |                   |              | 0.00              | 174,228.38   | 174,228.38                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 42,078.430    | 9 Dec 24  | 1.0000           |                   |              | 0.00              | 42,078.43    | 42,078.43                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 279,065.290   | 10 Dec 24 | 1.0000           |                   |              | 0.00              | 279,065.29   | 279,065.29                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 610.300       | 10 Dec 24 | 1.0000           |                   |              | 0.00              | 610.30       | 610.30                            | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 66,937.060    | 11 Dec 24 | 1.0000           |                   |              | 0.00              | 66,937.06    | 66,937.06                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 1,938,901.190 | 11 Dec 24 | 1.0000           |                   |              | 0.00              | 1,938,901.19 | 1,938,901.19                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 271,787.030   | 11 Dec 24 | 1.0000           |                   |              | 0.00              | 271,787.03   | 271,787.03                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 234,013.020   | 11 Dec 24 | 1.0000           |                   |              | 0.00              | 234,013.02   | 234,013.02                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 643,961.210   | 11 Dec 24 | 1.0000           |                   |              | 0.00              | 643,961.21   | 643,961.21                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 85,668.620    | 12 Dec 24 | 1.0000           |                   |              | 0.00              | 85,668.62    | 85,668.62                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 1,734.110     | 12 Dec 24 | 1.0000           |                   |              | 0.00              | 1,734.11     | 1,734.11                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 635,495.500   | 12 Dec 24 | 1.0000           |                   |              | 0.00              | 635,495.50   | 635,495.50                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2024-09-30 VALUE (INCLUDING ACCRUALS) OF 4,418,119,871.41

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID               | Shares/PAR    | Date      | Acquistion Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|-----------------------------------------------|---------------|-----------|------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| Value of Interest in Common/Collective Trusts |               |           |                  |                   |              |                   |              |                                   |               |
| United States - USD                           |               |           |                  |                   |              |                   |              |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD              | 140,886.450   | 12 Dec 24 | 1.0000           |                   |              | 0.00              | 140,886.45   | 140,886.45                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 362,296.750   | 12 Dec 24 | 1.0000           |                   |              | 0.00              | 362,296.75   | 362,296.75                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 559,070.330   | 13 Dec 24 | 1.0000           |                   |              | 0.00              | 559,070.33   | 559,070.33                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 31,066.000    | 13 Dec 24 | 1.0000           |                   |              | 0.00              | 31,066.00    | 31,066.00                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 4,114.320     | 13 Dec 24 | 1.0000           |                   |              | 0.00              | 4,114.32     | 4,114.32                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 12.030        | 13 Dec 24 | 1.0000           |                   |              | 0.00              | 12.03        | 12.03                             | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 239,582.390   | 13 Dec 24 | 1.0000           |                   |              | 0.00              | 239,582.39   | 239,582.39                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 121,713.590   | 13 Dec 24 | 1.0000           |                   |              | 0.00              | 121,713.59   | 121,713.59                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 505,842.730   | 16 Dec 24 | 1.0000           |                   |              | 0.00              | 505,842.73   | 505,842.73                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 139,240.530   | 16 Dec 24 | 1.0000           |                   |              | 0.00              | 139,240.53   | 139,240.53                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 354,469.820   | 16 Dec 24 | 1.0000           |                   |              | 0.00              | 354,469.82   | 354,469.82                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 639,197.420   | 16 Dec 24 | 1.0000           |                   |              | 0.00              | 639,197.42   | 639,197.42                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 2,014,875.290 | 16 Dec 24 | 1.0000           |                   |              | 0.00              | 2,014,875.29 | 2,014,875.29                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 53,044.510    | 16 Dec 24 | 1.0000           |                   |              | 0.00              | 53,044.51    | 53,044.51                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 23,495.630    | 17 Dec 24 | 1.0000           |                   |              | 0.00              | 23,495.63    | 23,495.63                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2024-09-30 VALUE (INCLUDING ACCRUALS) OF 4,418,119,871.41

## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                           |               |           |                   |                   |              |                   |              |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | 9,405.000     | 17 Dec 24 | 1.0000            |                   |              | 0.00              | 9,405.00     | 9,405.00                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 192,650.000   | 17 Dec 24 | 1.0000            |                   |              | 0.00              | 192,650.00   | 192,650.00                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 247,057.400   | 17 Dec 24 | 1.0000            |                   |              | 0.00              | 247,057.40   | 247,057.40                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,564,834.510 | 17 Dec 24 | 1.0000            |                   |              | 0.00              | 1,564,834.51 | 1,564,834.51                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 231,345.560   | 17 Dec 24 | 1.0000            |                   |              | 0.00              | 231,345.56   | 231,345.56                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 43,058.490    | 18 Dec 24 | 1.0000            |                   |              | 0.00              | 43,058.49    | 43,058.49                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 151,460.960   | 18 Dec 24 | 1.0000            |                   |              | 0.00              | 151,460.96   | 151,460.96                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 523,438.620   | 18 Dec 24 | 1.0000            |                   |              | 0.00              | 523,438.62   | 523,438.62                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 474,485.380   | 18 Dec 24 | 1.0000            |                   |              | 0.00              | 474,485.38   | 474,485.38                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 3,317,841.910 | 18 Dec 24 | 1.0000            |                   |              | 0.00              | 3,317,841.91 | 3,317,841.91                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,487,860.720 | 18 Dec 24 | 1.0000            |                   |              | 0.00              | 1,487,860.72 | 1,487,860.72                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 192,675.530   | 18 Dec 24 | 1.0000            |                   |              | 0.00              | 192,675.53   | 192,675.53                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 37,348.980    | 18 Dec 24 | 1.0000            |                   |              | 0.00              | 37,348.98    | 37,348.98                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 25,076.270    | 19 Dec 24 | 1.0000            |                   |              | 0.00              | 25,076.27    | 25,076.27                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 137,384.000   | 19 Dec 24 | 1.0000            |                   |              | 0.00              | 137,384.00   | 137,384.00                        | 0.00          |

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## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                           |               |           |                   |                   |              |                   |              |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | 62,995.000    | 19 Dec 24 | 1.0000            |                   |              | 0.00              | 62,995.00    | 62,995.00                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 213,450.670   | 20 Dec 24 | 1.0000            |                   |              | 0.00              | 213,450.67   | 213,450.67                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 55,366.250    | 20 Dec 24 | 1.0000            |                   |              | 0.00              | 55,366.25    | 55,366.25                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 177,929.980   | 20 Dec 24 | 1.0000            |                   |              | 0.00              | 177,929.98   | 177,929.98                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 606.250       | 20 Dec 24 | 1.0000            |                   |              | 0.00              | 606.25       | 606.25                            | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 55,738.140    | 20 Dec 24 | 1.0000            |                   |              | 0.00              | 55,738.14    | 55,738.14                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 10,813.430    | 20 Dec 24 | 1.0000            |                   |              | 0.00              | 10,813.43    | 10,813.43                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 369,079.000   | 20 Dec 24 | 1.0000            |                   |              | 0.00              | 369,079.00   | 369,079.00                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 175,543.850   | 23 Dec 24 | 1.0000            |                   |              | 0.00              | 175,543.85   | 175,543.85                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 154,134.750   | 23 Dec 24 | 1.0000            |                   |              | 0.00              | 154,134.75   | 154,134.75                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 3,745,307.400 | 23 Dec 24 | 1.0000            |                   |              | 0.00              | 3,745,307.40 | 3,745,307.40                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 216,696.850   | 23 Dec 24 | 1.0000            |                   |              | 0.00              | 216,696.85   | 216,696.85                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 424,817.140   | 23 Dec 24 | 1.0000            |                   |              | 0.00              | 424,817.14   | 424,817.14                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 123,843.790   | 23 Dec 24 | 1.0000            |                   |              | 0.00              | 123,843.79   | 123,843.79                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 109,418.580   | 23 Dec 24 | 1.0000            |                   |              | 0.00              | 109,418.58   | 109,418.58                        | 0.00          |

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## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                           |               |           |                   |                   |              |                   |              |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | 21,955.000    | 24 Dec 24 | 1.0000            |                   |              | 0.00              | 21,955.00    | 21,955.00                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 51,516.800    | 24 Dec 24 | 1.0000            |                   |              | 0.00              | 51,516.80    | 51,516.80                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 7,796.620     | 24 Dec 24 | 1.0000            |                   |              | 0.00              | 7,796.62     | 7,796.62                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 176,685.750   | 26 Dec 24 | 1.0000            |                   |              | 0.00              | 176,685.75   | 176,685.75                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 3,149,856.480 | 26 Dec 24 | 1.0000            |                   |              | 0.00              | 3,149,856.48 | 3,149,856.48                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 37,873.450    | 26 Dec 24 | 1.0000            |                   |              | 0.00              | 37,873.45    | 37,873.45                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 66,264.290    | 26 Dec 24 | 1.0000            |                   |              | 0.00              | 66,264.29    | 66,264.29                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 2,584,550.330 | 26 Dec 24 | 1.0000            |                   |              | 0.00              | 2,584,550.33 | 2,584,550.33                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 84,313.180    | 26 Dec 24 | 1.0000            |                   |              | 0.00              | 84,313.18    | 84,313.18                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 6,894.950     | 27 Dec 24 | 1.0000            |                   |              | 0.00              | 6,894.95     | 6,894.95                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 18,171.450    | 27 Dec 24 | 1.0000            |                   |              | 0.00              | 18,171.45    | 18,171.45                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 11,218.750    | 27 Dec 24 | 1.0000            |                   |              | 0.00              | 11,218.75    | 11,218.75                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 547,370.980   | 27 Dec 24 | 1.0000            |                   |              | 0.00              | 547,370.98   | 547,370.98                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 18,710.930    | 27 Dec 24 | 1.0000            |                   |              | 0.00              | 18,710.93    | 18,710.93                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 11,489.620    | 27 Dec 24 | 1.0000            |                   |              | 0.00              | 11,489.62    | 11,489.62                         | 0.00          |

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## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States - USD</b>                           |                |           |                   |                   |              |                   |               |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | 9,099.580      | 27 Dec 24 | 1.0000            |                   |              | 0.00              | 9,099.58      | 9,099.58                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 106,891.390    | 30 Dec 24 | 1.0000            |                   |              | 0.00              | 106,891.39    | 106,891.39                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 23,703.130     | 30 Dec 24 | 1.0000            |                   |              | 0.00              | 23,703.13     | 23,703.13                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 34,206.000     | 30 Dec 24 | 1.0000            |                   |              | 0.00              | 34,206.00     | 34,206.00                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 59,122.050     | 31 Dec 24 | 1.0000            |                   |              | 0.00              | 59,122.05     | 59,122.05                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 139,890.860    | 31 Dec 24 | 1.0000            |                   |              | 0.00              | 139,890.86    | 139,890.86                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 27,443.000     | 31 Dec 24 | 1.0000            |                   |              | 0.00              | 27,443.00     | 27,443.00                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 8,037,119.840  | 31 Dec 24 | 1.0000            |                   |              | 0.00              | 8,037,119.84  | 8,037,119.84                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 109,334.380    | 31 Dec 24 | 1.0000            |                   |              | 0.00              | 109,334.38    | 109,334.38                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 20,378,338.620 | 31 Dec 24 | 1.0000            |                   |              | 0.00              | 20,378,338.62 | 20,378,338.62                     | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 291,771.550    | 31 Dec 24 | 1.0000            |                   |              | 0.00              | 291,771.55    | 291,771.55                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 31,792.900     | 31 Dec 24 | 1.0000            |                   |              | 0.00              | 31,792.90     | 31,792.90                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 125,124.500    | 2 Jan 25  | 1.0000            |                   |              | 0.00              | 125,124.50    | 125,124.50                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 55,266.920     | 2 Jan 25  | 1.0000            |                   |              | 0.00              | 55,266.92     | 55,266.92                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 73,508.410     | 2 Jan 25  | 1.0000            |                   |              | 0.00              | 73,508.41     | 73,508.41                         | 0.00          |

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◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID               | Shares/PAR    | Date     | Acquistion<br>Price | Disposition<br>Price | Lease<br>Rental | Expenses<br>Incurred | Cost         | Current Value on<br>Transaction Date | Net<br>Gain/Loss |
|-----------------------------------------------|---------------|----------|---------------------|----------------------|-----------------|----------------------|--------------|--------------------------------------|------------------|
| Value of Interest in Common/Collective Trusts |               |          |                     |                      |                 |                      |              |                                      |                  |
| United States - USD                           |               |          |                     |                      |                 |                      |              |                                      |                  |
| NT COLLECTIVE SHORT TERM INVT FD              | 67,506.070    | 3 Jan 25 | 1.0000              |                      |                 | 0.00                 | 67,506.07    | 67,506.07                            | 0.00             |
| NT COLLECTIVE SHORT TERM INVT FD              | 46.040        | 3 Jan 25 | 1.0000              |                      |                 | 0.00                 | 46.04        | 46.04                                | 0.00             |
| NT COLLECTIVE SHORT TERM INVT FD              | 3.480         | 3 Jan 25 | 1.0000              |                      |                 | 0.00                 | 3.48         | 3.48                                 | 0.00             |
| NT COLLECTIVE SHORT TERM INVT FD              | 2,049.520     | 3 Jan 25 | 1.0000              |                      |                 | 0.00                 | 2,049.52     | 2,049.52                             | 0.00             |
| NT COLLECTIVE SHORT TERM INVT FD              | 17.550        | 3 Jan 25 | 1.0000              |                      |                 | 0.00                 | 17.55        | 17.55                                | 0.00             |
| NT COLLECTIVE SHORT TERM INVT FD              | 14.130        | 3 Jan 25 | 1.0000              |                      |                 | 0.00                 | 14.13        | 14.13                                | 0.00             |
| NT COLLECTIVE SHORT TERM INVT FD              | 35,366.050    | 3 Jan 25 | 1.0000              |                      |                 | 0.00                 | 35,366.05    | 35,366.05                            | 0.00             |
| NT COLLECTIVE SHORT TERM INVT FD              | 16.500        | 3 Jan 25 | 1.0000              |                      |                 | 0.00                 | 16.50        | 16.50                                | 0.00             |
| NT COLLECTIVE SHORT TERM INVT FD              | 25.130        | 3 Jan 25 | 1.0000              |                      |                 | 0.00                 | 25.13        | 25.13                                | 0.00             |
| NT COLLECTIVE SHORT TERM INVT FD              | 1.620         | 3 Jan 25 | 1.0000              |                      |                 | 0.00                 | 1.62         | 1.62                                 | 0.00             |
| NT COLLECTIVE SHORT TERM INVT FD              | 21.080        | 3 Jan 25 | 1.0000              |                      |                 | 0.00                 | 21.08        | 21.08                                | 0.00             |
| NT COLLECTIVE SHORT TERM INVT FD              | 135.740       | 3 Jan 25 | 1.0000              |                      |                 | 0.00                 | 135.74       | 135.74                               | 0.00             |
| NT COLLECTIVE SHORT TERM INVT FD              | 2,978.760     | 3 Jan 25 | 1.0000              |                      |                 | 0.00                 | 2,978.76     | 2,978.76                             | 0.00             |
| NT COLLECTIVE SHORT TERM INVT FD              | 2,127,552.090 | 3 Jan 25 | 1.0000              |                      |                 | 0.00                 | 2,127,552.09 | 2,127,552.09                         | 0.00             |
| NT COLLECTIVE SHORT TERM INVT FD              | 139.610       | 3 Jan 25 | 1.0000              |                      |                 | 0.00                 | 139.61       | 139.61                               | 0.00             |

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◆ 5% Report - Part C  
*Series of Transactions by Issue in Excess of 5%*

| Security Description / Asset ID               | Shares/PAR    | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|-----------------------------------------------|---------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| Value of Interest in Common/Collective Trusts |               |          |                   |                   |              |                   |              |                                   |               |
| United States - USD                           |               |          |                   |                   |              |                   |              |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD              | 8,098.870     | 3 Jan 25 | 1.0000            |                   |              | 0.00              | 8,098.87     | 8,098.87                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 5,585.110     | 3 Jan 25 | 1.0000            |                   |              | 0.00              | 5,585.11     | 5,585.11                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 23,404.020    | 3 Jan 25 | 1.0000            |                   |              | 0.00              | 23,404.02    | 23,404.02                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 8.050         | 3 Jan 25 | 1.0000            |                   |              | 0.00              | 8.05         | 8.05                              | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 3,502.080     | 3 Jan 25 | 1.0000            |                   |              | 0.00              | 3,502.08     | 3,502.08                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 12.840        | 3 Jan 25 | 1.0000            |                   |              | 0.00              | 12.84        | 12.84                             | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 681.040       | 3 Jan 25 | 1.0000            |                   |              | 0.00              | 681.04       | 681.04                            | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 99,855.270    | 6 Jan 25 | 1.0000            |                   |              | 0.00              | 99,855.27    | 99,855.27                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 2,520,415.810 | 7 Jan 25 | 1.0000            |                   |              | 0.00              | 2,520,415.81 | 2,520,415.81                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 1,534,072.210 | 7 Jan 25 | 1.0000            |                   |              | 0.00              | 1,534,072.21 | 1,534,072.21                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 23,449.080    | 7 Jan 25 | 1.0000            |                   |              | 0.00              | 23,449.08    | 23,449.08                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 1,939.080     | 7 Jan 25 | 1.0000            |                   |              | 0.00              | 1,939.08     | 1,939.08                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 923,199.890   | 8 Jan 25 | 1.0000            |                   |              | 0.00              | 923,199.89   | 923,199.89                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 2,871.860     | 8 Jan 25 | 1.0000            |                   |              | 0.00              | 2,871.86     | 2,871.86                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 11,865.110    | 9 Jan 25 | 1.0000            |                   |              | 0.00              | 11,865.11    | 11,865.11                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2024-09-30 VALUE (INCLUDING ACCRUALS) OF 4,418,119,871.41

## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States - USD</b>                           |                |           |                   |                   |              |                   |               |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | 2,673,997.460  | 9 Jan 25  | 1.0000            |                   |              | 0.00              | 2,673,997.46  | 2,673,997.46                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 24,077.510     | 10 Jan 25 | 1.0000            |                   |              | 0.00              | 24,077.51     | 24,077.51                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 42,728.120     | 10 Jan 25 | 1.0000            |                   |              | 0.00              | 42,728.12     | 42,728.12                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,602,281.950  | 10 Jan 25 | 1.0000            |                   |              | 0.00              | 1,602,281.95  | 1,602,281.95                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 15,818.870     | 10 Jan 25 | 1.0000            |                   |              | 0.00              | 15,818.87     | 15,818.87                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 3,301.460      | 13 Jan 25 | 1.0000            |                   |              | 0.00              | 3,301.46      | 3,301.46                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 105,533.530    | 13 Jan 25 | 1.0000            |                   |              | 0.00              | 105,533.53    | 105,533.53                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,211,251.610  | 14 Jan 25 | 1.0000            |                   |              | 0.00              | 1,211,251.61  | 1,211,251.61                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 11,047,552.550 | 14 Jan 25 | 1.0000            |                   |              | 0.00              | 11,047,552.55 | 11,047,552.55                     | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 13,024.260     | 14 Jan 25 | 1.0000            |                   |              | 0.00              | 13,024.26     | 13,024.26                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 489,716.510    | 15 Jan 25 | 1.0000            |                   |              | 0.00              | 489,716.51    | 489,716.51                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 868,109.880    | 15 Jan 25 | 1.0000            |                   |              | 0.00              | 868,109.88    | 868,109.88                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 997,059.200    | 15 Jan 25 | 1.0000            |                   |              | 0.00              | 997,059.20    | 997,059.20                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 13,907.080     | 15 Jan 25 | 1.0000            |                   |              | 0.00              | 13,907.08     | 13,907.08                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 10,287.330     | 15 Jan 25 | 1.0000            |                   |              | 0.00              | 10,287.33     | 10,287.33                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2024-09-30 VALUE (INCLUDING ACCRUALS) OF 4,418,119,871.41

## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States - USD</b>                           |                |           |                   |                   |              |                   |               |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | 437,497.400    | 15 Jan 25 | 1.0000            |                   |              | 0.00              | 437,497.40    | 437,497.40                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 252,063.350    | 16 Jan 25 | 1.0000            |                   |              | 0.00              | 252,063.35    | 252,063.35                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 11,871,686.290 | 16 Jan 25 | 1.0000            |                   |              | 0.00              | 11,871,686.29 | 11,871,686.29                     | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 180,665.260    | 16 Jan 25 | 1.0000            |                   |              | 0.00              | 180,665.26    | 180,665.26                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 261,772.470    | 16 Jan 25 | 1.0000            |                   |              | 0.00              | 261,772.47    | 261,772.47                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 33,796.880     | 17 Jan 25 | 1.0000            |                   |              | 0.00              | 33,796.88     | 33,796.88                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 4,414,476.090  | 17 Jan 25 | 1.0000            |                   |              | 0.00              | 4,414,476.09  | 4,414,476.09                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 2,934,713.940  | 17 Jan 25 | 1.0000            |                   |              | 0.00              | 2,934,713.94  | 2,934,713.94                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 14,902.760     | 17 Jan 25 | 1.0000            |                   |              | 0.00              | 14,902.76     | 14,902.76                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 13,692.370     | 17 Jan 25 | 1.0000            |                   |              | 0.00              | 13,692.37     | 13,692.37                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 5,759.600      | 21 Jan 25 | 1.0000            |                   |              | 0.00              | 5,759.60      | 5,759.60                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 9,628,138.440  | 21 Jan 25 | 1.0000            |                   |              | 0.00              | 9,628,138.44  | 9,628,138.44                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 83,662.410     | 21 Jan 25 | 1.0000            |                   |              | 0.00              | 83,662.41     | 83,662.41                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,183.000      | 21 Jan 25 | 1.0000            |                   |              | 0.00              | 1,183.00      | 1,183.00                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 221,041.250    | 21 Jan 25 | 1.0000            |                   |              | 0.00              | 221,041.25    | 221,041.25                        | 0.00          |

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## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                           |               |           |                   |                   |              |                   |              |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | 50,845.160    | 21 Jan 25 | 1.0000            |                   |              | 0.00              | 50,845.16    | 50,845.16                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 83,819.000    | 22 Jan 25 | 1.0000            |                   |              | 0.00              | 83,819.00    | 83,819.00                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 160,686.880   | 22 Jan 25 | 1.0000            |                   |              | 0.00              | 160,686.88   | 160,686.88                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 5,866,493.800 | 22 Jan 25 | 1.0000            |                   |              | 0.00              | 5,866,493.80 | 5,866,493.80                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 519,645.830   | 22 Jan 25 | 1.0000            |                   |              | 0.00              | 519,645.83   | 519,645.83                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 95,274.360    | 22 Jan 25 | 1.0000            |                   |              | 0.00              | 95,274.36    | 95,274.36                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 19,765.630    | 22 Jan 25 | 1.0000            |                   |              | 0.00              | 19,765.63    | 19,765.63                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 180,066.340   | 22 Jan 25 | 1.0000            |                   |              | 0.00              | 180,066.34   | 180,066.34                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 111,631.330   | 23 Jan 25 | 1.0000            |                   |              | 0.00              | 111,631.33   | 111,631.33                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 185,975.720   | 23 Jan 25 | 1.0000            |                   |              | 0.00              | 185,975.72   | 185,975.72                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 404,924.900   | 23 Jan 25 | 1.0000            |                   |              | 0.00              | 404,924.90   | 404,924.90                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,742.660     | 23 Jan 25 | 1.0000            |                   |              | 0.00              | 1,742.66     | 1,742.66                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 41,342.010    | 23 Jan 25 | 1.0000            |                   |              | 0.00              | 41,342.01    | 41,342.01                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 185,217.050   | 23 Jan 25 | 1.0000            |                   |              | 0.00              | 185,217.05   | 185,217.05                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 68,588.310    | 24 Jan 25 | 1.0000            |                   |              | 0.00              | 68,588.31    | 68,588.31                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2024-09-30 VALUE (INCLUDING ACCRUALS) OF 4,418,119,871.41

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID               | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-----------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| Value of Interest in Common/Collective Trusts |                |           |                   |                   |              |                   |               |                                   |               |
| United States - USD                           |                |           |                   |                   |              |                   |               |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD              | 321,316.000    | 24 Jan 25 | 1.0000            |                   |              | 0.00              | 321,316.00    | 321,316.00                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 664,109.770    | 27 Jan 25 | 1.0000            |                   |              | 0.00              | 664,109.77    | 664,109.77                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 337,290.950    | 27 Jan 25 | 1.0000            |                   |              | 0.00              | 337,290.95    | 337,290.95                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 45,712.630     | 27 Jan 25 | 1.0000            |                   |              | 0.00              | 45,712.63     | 45,712.63                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 1,496,602.980  | 27 Jan 25 | 1.0000            |                   |              | 0.00              | 1,496,602.98  | 1,496,602.98                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 328,582.380    | 27 Jan 25 | 1.0000            |                   |              | 0.00              | 328,582.38    | 328,582.38                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 6,178,246.370  | 27 Jan 25 | 1.0000            |                   |              | 0.00              | 6,178,246.37  | 6,178,246.37                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 93,063.070     | 27 Jan 25 | 1.0000            |                   |              | 0.00              | 93,063.07     | 93,063.07                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 836,431.220    | 27 Jan 25 | 1.0000            |                   |              | 0.00              | 836,431.22    | 836,431.22                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 57,015.690     | 28 Jan 25 | 1.0000            |                   |              | 0.00              | 57,015.69     | 57,015.69                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 173,577.890    | 28 Jan 25 | 1.0000            |                   |              | 0.00              | 173,577.89    | 173,577.89                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 92,319.970     | 28 Jan 25 | 1.0000            |                   |              | 0.00              | 92,319.97     | 92,319.97                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 10,515,655.400 | 28 Jan 25 | 1.0000            |                   |              | 0.00              | 10,515,655.40 | 10,515,655.40                     | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 596,200.430    | 28 Jan 25 | 1.0000            |                   |              | 0.00              | 596,200.43    | 596,200.43                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 1,723.210      | 28 Jan 25 | 1.0000            |                   |              | 0.00              | 1,723.21      | 1,723.21                          | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2024-09-30 VALUE (INCLUDING ACCRUALS) OF 4,418,119,871.41

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID               | Shares/PAR     | Date      | Acquistion Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-----------------------------------------------|----------------|-----------|------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| Value of Interest in Common/Collective Trusts |                |           |                  |                   |              |                   |               |                                   |               |
| United States - USD                           |                |           |                  |                   |              |                   |               |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD              | 42,546.880     | 28 Jan 25 | 1.0000           |                   |              | 0.00              | 42,546.88     | 42,546.88                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 174,445.020    | 29 Jan 25 | 1.0000           |                   |              | 0.00              | 174,445.02    | 174,445.02                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 4,548.180      | 29 Jan 25 | 1.0000           |                   |              | 0.00              | 4,548.18      | 4,548.18                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 99,984.070     | 29 Jan 25 | 1.0000           |                   |              | 0.00              | 99,984.07     | 99,984.07                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 125,609.280    | 30 Jan 25 | 1.0000           |                   |              | 0.00              | 125,609.28    | 125,609.28                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 5,855.630      | 30 Jan 25 | 1.0000           |                   |              | 0.00              | 5,855.63      | 5,855.63                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 547,933.650    | 31 Jan 25 | 1.0000           |                   |              | 0.00              | 547,933.65    | 547,933.65                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 76,672.300     | 31 Jan 25 | 1.0000           |                   |              | 0.00              | 76,672.30     | 76,672.30                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 110,085.200    | 31 Jan 25 | 1.0000           |                   |              | 0.00              | 110,085.20    | 110,085.20                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 11,218,431.000 | 31 Jan 25 | 1.0000           |                   |              | 0.00              | 11,218,431.00 | 11,218,431.00                     | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 65,217.140     | 31 Jan 25 | 1.0000           |                   |              | 0.00              | 65,217.14     | 65,217.14                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 101,112.500    | 31 Jan 25 | 1.0000           |                   |              | 0.00              | 101,112.50    | 101,112.50                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 319,377.090    | 3 Feb 25  | 1.0000           |                   |              | 0.00              | 319,377.09    | 319,377.09                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 1,003,574.100  | 3 Feb 25  | 1.0000           |                   |              | 0.00              | 1,003,574.10  | 1,003,574.10                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 39,577.770     | 3 Feb 25  | 1.0000           |                   |              | 0.00              | 39,577.77     | 39,577.77                         | 0.00          |

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## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR    | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|---------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |               |          |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                           |               |          |                   |                   |              |                   |              |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | 370,832.620   | 3 Feb 25 | 1.0000            |                   |              | 0.00              | 370,832.62   | 370,832.62                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 526,544.640   | 3 Feb 25 | 1.0000            |                   |              | 0.00              | 526,544.64   | 526,544.64                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 9,051,349.280 | 4 Feb 25 | 1.0000            |                   |              | 0.00              | 9,051,349.28 | 9,051,349.28                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,065,914.060 | 4 Feb 25 | 1.0000            |                   |              | 0.00              | 1,065,914.06 | 1,065,914.06                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 2,815.490     | 4 Feb 25 | 1.0000            |                   |              | 0.00              | 2,815.49     | 2,815.49                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 103,374.200   | 4 Feb 25 | 1.0000            |                   |              | 0.00              | 103,374.20   | 103,374.20                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 73,585.780    | 5 Feb 25 | 1.0000            |                   |              | 0.00              | 73,585.78    | 73,585.78                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 82,591.500    | 5 Feb 25 | 1.0000            |                   |              | 0.00              | 82,591.50    | 82,591.50                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 351,040.350   | 5 Feb 25 | 1.0000            |                   |              | 0.00              | 351,040.35   | 351,040.35                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,932.590     | 5 Feb 25 | 1.0000            |                   |              | 0.00              | 1,932.59     | 1,932.59                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 7,939.550     | 5 Feb 25 | 1.0000            |                   |              | 0.00              | 7,939.55     | 7,939.55                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 128.020       | 5 Feb 25 | 1.0000            |                   |              | 0.00              | 128.02       | 128.02                            | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 9,726,393.180 | 5 Feb 25 | 1.0000            |                   |              | 0.00              | 9,726,393.18 | 9,726,393.18                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 4,413.270     | 5 Feb 25 | 1.0000            |                   |              | 0.00              | 4,413.27     | 4,413.27                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 2,112,285.710 | 5 Feb 25 | 1.0000            |                   |              | 0.00              | 2,112,285.71 | 2,112,285.71                      | 0.00          |

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## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |                |          |                   |                   |              |                   |               |                                   |               |
| <b>United States - USD</b>                           |                |          |                   |                   |              |                   |               |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | 170,161.980    | 5 Feb 25 | 1.0000            |                   |              | 0.00              | 170,161.98    | 170,161.98                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 55,500.950     | 5 Feb 25 | 1.0000            |                   |              | 0.00              | 55,500.95     | 55,500.95                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 6,326.270      | 5 Feb 25 | 1.0000            |                   |              | 0.00              | 6,326.27      | 6,326.27                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 3,249.580      | 5 Feb 25 | 1.0000            |                   |              | 0.00              | 3,249.58      | 3,249.58                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 12.140         | 5 Feb 25 | 1.0000            |                   |              | 0.00              | 12.14         | 12.14                             | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 642.290        | 5 Feb 25 | 1.0000            |                   |              | 0.00              | 642.29        | 642.29                            | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 483,610.010    | 6 Feb 25 | 1.0000            |                   |              | 0.00              | 483,610.01    | 483,610.01                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 150,936.120    | 6 Feb 25 | 1.0000            |                   |              | 0.00              | 150,936.12    | 150,936.12                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 242,766.610    | 6 Feb 25 | 1.0000            |                   |              | 0.00              | 242,766.61    | 242,766.61                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 12,207,494.580 | 6 Feb 25 | 1.0000            |                   |              | 0.00              | 12,207,494.58 | 12,207,494.58                     | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 82,527.760     | 6 Feb 25 | 1.0000            |                   |              | 0.00              | 82,527.76     | 82,527.76                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 36,609.380     | 6 Feb 25 | 1.0000            |                   |              | 0.00              | 36,609.38     | 36,609.38                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 996,984.830    | 7 Feb 25 | 1.0000            |                   |              | 0.00              | 996,984.83    | 996,984.83                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 3,387,235.760  | 7 Feb 25 | 1.0000            |                   |              | 0.00              | 3,387,235.76  | 3,387,235.76                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 9,990.410      | 7 Feb 25 | 1.0000            |                   |              | 0.00              | 9,990.41      | 9,990.41                          | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2024-09-30 VALUE (INCLUDING ACCRUALS) OF 4,418,119,871.41

## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States - USD</b>                           |                |           |                   |                   |              |                   |               |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | 36,320.650     | 7 Feb 25  | 1.0000            |                   |              | 0.00              | 36,320.65     | 36,320.65                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 187,986.600    | 7 Feb 25  | 1.0000            |                   |              | 0.00              | 187,986.60    | 187,986.60                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,042.460      | 7 Feb 25  | 1.0000            |                   |              | 0.00              | 1,042.46      | 1,042.46                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 94,462.720     | 10 Feb 25 | 1.0000            |                   |              | 0.00              | 94,462.72     | 94,462.72                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 75,176.250     | 10 Feb 25 | 1.0000            |                   |              | 0.00              | 75,176.25     | 75,176.25                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 28,828.220     | 11 Feb 25 | 1.0000            |                   |              | 0.00              | 28,828.22     | 28,828.22                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 237,196.120    | 11 Feb 25 | 1.0000            |                   |              | 0.00              | 237,196.12    | 237,196.12                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 31,516.710     | 11 Feb 25 | 1.0000            |                   |              | 0.00              | 31,516.71     | 31,516.71                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 12,746,552.050 | 11 Feb 25 | 1.0000            |                   |              | 0.00              | 12,746,552.05 | 12,746,552.05                     | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 88,457.140     | 11 Feb 25 | 1.0000            |                   |              | 0.00              | 88,457.14     | 88,457.14                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 368,853.080    | 12 Feb 25 | 1.0000            |                   |              | 0.00              | 368,853.08    | 368,853.08                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 391,985.570    | 12 Feb 25 | 1.0000            |                   |              | 0.00              | 391,985.57    | 391,985.57                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 22,381.870     | 12 Feb 25 | 1.0000            |                   |              | 0.00              | 22,381.87     | 22,381.87                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 987.080        | 12 Feb 25 | 1.0000            |                   |              | 0.00              | 987.08        | 987.08                            | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 298,320.040    | 13 Feb 25 | 1.0000            |                   |              | 0.00              | 298,320.04    | 298,320.04                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2024-09-30 VALUE (INCLUDING ACCRUALS) OF 4,418,119,871.41

## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States - USD</b>                           |                |           |                   |                   |              |                   |               |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | 220,787.510    | 14 Feb 25 | 1.0000            |                   |              | 0.00              | 220,787.51    | 220,787.51                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 69,659.870     | 14 Feb 25 | 1.0000            |                   |              | 0.00              | 69,659.87     | 69,659.87                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 108,260.270    | 14 Feb 25 | 1.0000            |                   |              | 0.00              | 108,260.27    | 108,260.27                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 54,812.500     | 14 Feb 25 | 1.0000            |                   |              | 0.00              | 54,812.50     | 54,812.50                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 914,751.150    | 18 Feb 25 | 1.0000            |                   |              | 0.00              | 914,751.15    | 914,751.15                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 605,291.890    | 18 Feb 25 | 1.0000            |                   |              | 0.00              | 605,291.89    | 605,291.89                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 237,242.360    | 18 Feb 25 | 1.0000            |                   |              | 0.00              | 237,242.36    | 237,242.36                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 5,522,311.980  | 18 Feb 25 | 1.0000            |                   |              | 0.00              | 5,522,311.98  | 5,522,311.98                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 522,119.980    | 18 Feb 25 | 1.0000            |                   |              | 0.00              | 522,119.98    | 522,119.98                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 2,147,341.200  | 18 Feb 25 | 1.0000            |                   |              | 0.00              | 2,147,341.20  | 2,147,341.20                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 2,386,245.010  | 19 Feb 25 | 1.0000            |                   |              | 0.00              | 2,386,245.01  | 2,386,245.01                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 31,389.930     | 19 Feb 25 | 1.0000            |                   |              | 0.00              | 31,389.93     | 31,389.93                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 71,857.810     | 20 Feb 25 | 1.0000            |                   |              | 0.00              | 71,857.81     | 71,857.81                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 58,529.330     | 21 Feb 25 | 1.0000            |                   |              | 0.00              | 58,529.33     | 58,529.33                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 10,603,828.520 | 21 Feb 25 | 1.0000            |                   |              | 0.00              | 10,603,828.52 | 10,603,828.52                     | 0.00          |

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## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States - USD</b>                           |                |           |                   |                   |              |                   |               |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | 230,896.850    | 21 Feb 25 | 1.0000            |                   |              | 0.00              | 230,896.85    | 230,896.85                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 142,826.740    | 24 Feb 25 | 1.0000            |                   |              | 0.00              | 142,826.74    | 142,826.74                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 97,892.790     | 24 Feb 25 | 1.0000            |                   |              | 0.00              | 97,892.79     | 97,892.79                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 10,295,149.870 | 24 Feb 25 | 1.0000            |                   |              | 0.00              | 10,295,149.87 | 10,295,149.87                     | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 98,515.940     | 24 Feb 25 | 1.0000            |                   |              | 0.00              | 98,515.94     | 98,515.94                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 212,215.010    | 24 Feb 25 | 1.0000            |                   |              | 0.00              | 212,215.01    | 212,215.01                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 495,120.160    | 25 Feb 25 | 1.0000            |                   |              | 0.00              | 495,120.16    | 495,120.16                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 194,152.150    | 25 Feb 25 | 1.0000            |                   |              | 0.00              | 194,152.15    | 194,152.15                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 172,922.440    | 25 Feb 25 | 1.0000            |                   |              | 0.00              | 172,922.44    | 172,922.44                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 6,585,183.570  | 25 Feb 25 | 1.0000            |                   |              | 0.00              | 6,585,183.57  | 6,585,183.57                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 7,898.860      | 25 Feb 25 | 1.0000            |                   |              | 0.00              | 7,898.86      | 7,898.86                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 25,328.120     | 25 Feb 25 | 1.0000            |                   |              | 0.00              | 25,328.12     | 25,328.12                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 18,466,736.360 | 26 Feb 25 | 1.0000            |                   |              | 0.00              | 18,466,736.36 | 18,466,736.36                     | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 3,916,571.100  | 26 Feb 25 | 1.0000            |                   |              | 0.00              | 3,916,571.10  | 3,916,571.10                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 63,314.430     | 26 Feb 25 | 1.0000            |                   |              | 0.00              | 63,314.43     | 63,314.43                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2024-09-30 VALUE (INCLUDING ACCRUALS) OF 4,418,119,871.41

◆ 5% Report - Part C  
*Series of Transactions by Issue in Excess of 5%*

| Security Description / Asset ID               | Shares/PAR    | Date      | Acquistion Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|-----------------------------------------------|---------------|-----------|------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| Value of Interest in Common/Collective Trusts |               |           |                  |                   |              |                   |              |                                   |               |
| United States - USD                           |               |           |                  |                   |              |                   |              |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD              | 56,241.270    | 27 Feb 25 | 1.0000           |                   |              | 0.00              | 56,241.27    | 56,241.27                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 510,469.780   | 27 Feb 25 | 1.0000           |                   |              | 0.00              | 510,469.78   | 510,469.78                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 13,730.940    | 27 Feb 25 | 1.0000           |                   |              | 0.00              | 13,730.94    | 13,730.94                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 4,731,973.410 | 27 Feb 25 | 1.0000           |                   |              | 0.00              | 4,731,973.41 | 4,731,973.41                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 392,035.100   | 27 Feb 25 | 1.0000           |                   |              | 0.00              | 392,035.10   | 392,035.10                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 225,789.000   | 27 Feb 25 | 1.0000           |                   |              | 0.00              | 225,789.00   | 225,789.00                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 72,618.750    | 27 Feb 25 | 1.0000           |                   |              | 0.00              | 72,618.75    | 72,618.75                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 731,609.380   | 28 Feb 25 | 1.0000           |                   |              | 0.00              | 731,609.38   | 731,609.38                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 2,201,898.320 | 28 Feb 25 | 1.0000           |                   |              | 0.00              | 2,201,898.32 | 2,201,898.32                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 85,166.250    | 28 Feb 25 | 1.0000           |                   |              | 0.00              | 85,166.25    | 85,166.25                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 1,026,514.720 | 3 Mar 25  | 1.0000           |                   |              | 0.00              | 1,026,514.72 | 1,026,514.72                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 5,111,276.040 | 3 Mar 25  | 1.0000           |                   |              | 0.00              | 5,111,276.04 | 5,111,276.04                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 223,384.400   | 3 Mar 25  | 1.0000           |                   |              | 0.00              | 223,384.40   | 223,384.40                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 3,337,893.580 | 3 Mar 25  | 1.0000           |                   |              | 0.00              | 3,337,893.58 | 3,337,893.58                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 898,372.550   | 3 Mar 25  | 1.0000           |                   |              | 0.00              | 898,372.55   | 898,372.55                        | 0.00          |

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## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR    | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|---------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |               |          |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                           |               |          |                   |                   |              |                   |              |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | 2,855,850.010 | 3 Mar 25 | 1.0000            |                   |              | 0.00              | 2,855,850.01 | 2,855,850.01                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 650,221.550   | 3 Mar 25 | 1.0000            |                   |              | 0.00              | 650,221.55   | 650,221.55                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 3,699.760     | 4 Mar 25 | 1.0000            |                   |              | 0.00              | 3,699.76     | 3,699.76                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 288,910.360   | 4 Mar 25 | 1.0000            |                   |              | 0.00              | 288,910.36   | 288,910.36                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 5,236,344.210 | 4 Mar 25 | 1.0000            |                   |              | 0.00              | 5,236,344.21 | 5,236,344.21                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 54,680.880    | 4 Mar 25 | 1.0000            |                   |              | 0.00              | 54,680.88    | 54,680.88                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 70,089.600    | 4 Mar 25 | 1.0000            |                   |              | 0.00              | 70,089.60    | 70,089.60                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 146,958.740   | 4 Mar 25 | 1.0000            |                   |              | 0.00              | 146,958.74   | 146,958.74                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 199,390.200   | 5 Mar 25 | 1.0000            |                   |              | 0.00              | 199,390.20   | 199,390.20                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 804,857.770   | 5 Mar 25 | 1.0000            |                   |              | 0.00              | 804,857.77   | 804,857.77                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,740.840     | 5 Mar 25 | 1.0000            |                   |              | 0.00              | 1,740.84     | 1,740.84                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 8,288.570     | 5 Mar 25 | 1.0000            |                   |              | 0.00              | 8,288.57     | 8,288.57                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 115.370       | 5 Mar 25 | 1.0000            |                   |              | 0.00              | 115.37       | 115.37                            | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 3,975.450     | 5 Mar 25 | 1.0000            |                   |              | 0.00              | 3,975.45     | 3,975.45                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,109,285.910 | 5 Mar 25 | 1.0000            |                   |              | 0.00              | 1,109,285.91 | 1,109,285.91                      | 0.00          |

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## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                           |               |           |                   |                   |              |                   |              |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | 5,698.470     | 5 Mar 25  | 1.0000            |                   |              | 0.00              | 5,698.47     | 5,698.47                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 2,927.360     | 5 Mar 25  | 1.0000            |                   |              | 0.00              | 2,927.36     | 2,927.36                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 13.560        | 5 Mar 25  | 1.0000            |                   |              | 0.00              | 13.56        | 13.56                             | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 578.460       | 5 Mar 25  | 1.0000            |                   |              | 0.00              | 578.46       | 578.46                            | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 39,676.630    | 6 Mar 25  | 1.0000            |                   |              | 0.00              | 39,676.63    | 39,676.63                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 2,559,390.120 | 6 Mar 25  | 1.0000            |                   |              | 0.00              | 2,559,390.12 | 2,559,390.12                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 2,485.010     | 6 Mar 25  | 1.0000            |                   |              | 0.00              | 2,485.01     | 2,485.01                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,497,168.090 | 6 Mar 25  | 1.0000            |                   |              | 0.00              | 1,497,168.09 | 1,497,168.09                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,449,057.520 | 6 Mar 25  | 1.0000            |                   |              | 0.00              | 1,449,057.52 | 1,449,057.52                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,393,604.480 | 6 Mar 25  | 1.0000            |                   |              | 0.00              | 1,393,604.48 | 1,393,604.48                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 2,186,503.150 | 7 Mar 25  | 1.0000            |                   |              | 0.00              | 2,186,503.15 | 2,186,503.15                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 361,628.800   | 7 Mar 25  | 1.0000            |                   |              | 0.00              | 361,628.80   | 361,628.80                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 688.520       | 7 Mar 25  | 1.0000            |                   |              | 0.00              | 688.52       | 688.52                            | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 308,316.850   | 10 Mar 25 | 1.0000            |                   |              | 0.00              | 308,316.85   | 308,316.85                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 302,856.710   | 10 Mar 25 | 1.0000            |                   |              | 0.00              | 302,856.71   | 302,856.71                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2024-09-30 VALUE (INCLUDING ACCRUALS) OF 4,418,119,871.41

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## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                           |               |           |                   |                   |              |                   |              |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | 80,255.680    | 10 Mar 25 | 1.0000            |                   |              | 0.00              | 80,255.68    | 80,255.68                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 2,600.330     | 11 Mar 25 | 1.0000            |                   |              | 0.00              | 2,600.33     | 2,600.33                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 2,154,733.090 | 11 Mar 25 | 1.0000            |                   |              | 0.00              | 2,154,733.09 | 2,154,733.09                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 84,438.520    | 11 Mar 25 | 1.0000            |                   |              | 0.00              | 84,438.52    | 84,438.52                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 8,506,838.930 | 11 Mar 25 | 1.0000            |                   |              | 0.00              | 8,506,838.93 | 8,506,838.93                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 867,694.590   | 12 Mar 25 | 1.0000            |                   |              | 0.00              | 867,694.59   | 867,694.59                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 4,329.260     | 13 Mar 25 | 1.0000            |                   |              | 0.00              | 4,329.26     | 4,329.26                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 158,439.150   | 13 Mar 25 | 1.0000            |                   |              | 0.00              | 158,439.15   | 158,439.15                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 435,731.440   | 13 Mar 25 | 1.0000            |                   |              | 0.00              | 435,731.44   | 435,731.44                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 85,201.690    | 14 Mar 25 | 1.0000            |                   |              | 0.00              | 85,201.69    | 85,201.69                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,642,306.860 | 14 Mar 25 | 1.0000            |                   |              | 0.00              | 1,642,306.86 | 1,642,306.86                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 4,041,006.500 | 14 Mar 25 | 1.0000            |                   |              | 0.00              | 4,041,006.50 | 4,041,006.50                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 2,187,978.950 | 17 Mar 25 | 1.0000            |                   |              | 0.00              | 2,187,978.95 | 2,187,978.95                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 226,405.940   | 17 Mar 25 | 1.0000            |                   |              | 0.00              | 226,405.94   | 226,405.94                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 80,166.080    | 17 Mar 25 | 1.0000            |                   |              | 0.00              | 80,166.08    | 80,166.08                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2024-09-30 VALUE (INCLUDING ACCRUALS) OF 4,418,119,871.41

\*Generated by Northern Trust from periodic data on 26 May 26 C0701

## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                           |               |           |                   |                   |              |                   |              |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,323,791.590 | 17 Mar 25 | 1.0000            |                   |              | 0.00              | 1,323,791.59 | 1,323,791.59                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,366,204.990 | 17 Mar 25 | 1.0000            |                   |              | 0.00              | 1,366,204.99 | 1,366,204.99                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 69,980.350    | 17 Mar 25 | 1.0000            |                   |              | 0.00              | 69,980.35    | 69,980.35                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 31,362.230    | 18 Mar 25 | 1.0000            |                   |              | 0.00              | 31,362.23    | 31,362.23                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,725,139.910 | 18 Mar 25 | 1.0000            |                   |              | 0.00              | 1,725,139.91 | 1,725,139.91                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 197,947.650   | 18 Mar 25 | 1.0000            |                   |              | 0.00              | 197,947.65   | 197,947.65                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,666,380.380 | 18 Mar 25 | 1.0000            |                   |              | 0.00              | 1,666,380.38 | 1,666,380.38                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 793,332.280   | 18 Mar 25 | 1.0000            |                   |              | 0.00              | 793,332.28   | 793,332.28                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 69,980.350    | 18 Mar 25 | 1.0000            |                   |              | 0.00              | 69,980.35    | 69,980.35                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 12,813.520    | 18 Mar 25 | 1.0000            |                   |              | 0.00              | 12,813.52    | 12,813.52                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 2,859,098.470 | 18 Mar 25 | 1.0000            |                   |              | 0.00              | 2,859,098.47 | 2,859,098.47                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 53,812.500    | 19 Mar 25 | 1.0000            |                   |              | 0.00              | 53,812.50    | 53,812.50                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 19,151.380    | 19 Mar 25 | 1.0000            |                   |              | 0.00              | 19,151.38    | 19,151.38                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 518,364.780   | 19 Mar 25 | 1.0000            |                   |              | 0.00              | 518,364.78   | 518,364.78                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 54,342.730    | 19 Mar 25 | 1.0000            |                   |              | 0.00              | 54,342.73    | 54,342.73                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2024-09-30 VALUE (INCLUDING ACCRUALS) OF 4,418,119,871.41

## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                           |               |           |                   |                   |              |                   |              |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | 2,473,985.730 | 19 Mar 25 | 1.0000            |                   |              | 0.00              | 2,473,985.73 | 2,473,985.73                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 108,424.150   | 20 Mar 25 | 1.0000            |                   |              | 0.00              | 108,424.15   | 108,424.15                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 58,295.440    | 20 Mar 25 | 1.0000            |                   |              | 0.00              | 58,295.44    | 58,295.44                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 39,468.750    | 20 Mar 25 | 1.0000            |                   |              | 0.00              | 39,468.75    | 39,468.75                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,727,310.750 | 20 Mar 25 | 1.0000            |                   |              | 0.00              | 1,727,310.75 | 1,727,310.75                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 581,746.590   | 21 Mar 25 | 1.0000            |                   |              | 0.00              | 581,746.59   | 581,746.59                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 7,721.900     | 21 Mar 25 | 1.0000            |                   |              | 0.00              | 7,721.90     | 7,721.90                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 36,626.020    | 21 Mar 25 | 1.0000            |                   |              | 0.00              | 36,626.02    | 36,626.02                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,315,552.090 | 21 Mar 25 | 1.0000            |                   |              | 0.00              | 1,315,552.09 | 1,315,552.09                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 128,729.190   | 24 Mar 25 | 1.0000            |                   |              | 0.00              | 128,729.19   | 128,729.19                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,263.070     | 24 Mar 25 | 1.0000            |                   |              | 0.00              | 1,263.07     | 1,263.07                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 226,366.480   | 24 Mar 25 | 1.0000            |                   |              | 0.00              | 226,366.48   | 226,366.48                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 63,899.020    | 25 Mar 25 | 1.0000            |                   |              | 0.00              | 63,899.02    | 63,899.02                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,699.710     | 25 Mar 25 | 1.0000            |                   |              | 0.00              | 1,699.71     | 1,699.71                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 993,183.310   | 25 Mar 25 | 1.0000            |                   |              | 0.00              | 993,183.31   | 993,183.31                        | 0.00          |

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## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                           |               |           |                   |                   |              |                   |              |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,165,596.360 | 25 Mar 25 | 1.0000            |                   |              | 0.00              | 1,165,596.36 | 1,165,596.36                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 209,387.150   | 25 Mar 25 | 1.0000            |                   |              | 0.00              | 209,387.15   | 209,387.15                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 58,295.440    | 26 Mar 25 | 1.0000            |                   |              | 0.00              | 58,295.44    | 58,295.44                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 22,601.530    | 26 Mar 25 | 1.0000            |                   |              | 0.00              | 22,601.53    | 22,601.53                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 120,134.550   | 26 Mar 25 | 1.0000            |                   |              | 0.00              | 120,134.55   | 120,134.55                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 145,818.310   | 26 Mar 25 | 1.0000            |                   |              | 0.00              | 145,818.31   | 145,818.31                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 40,445.000    | 26 Mar 25 | 1.0000            |                   |              | 0.00              | 40,445.00    | 40,445.00                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 179,611.000   | 26 Mar 25 | 1.0000            |                   |              | 0.00              | 179,611.00   | 179,611.00                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 3,200,810.110 | 26 Mar 25 | 1.0000            |                   |              | 0.00              | 3,200,810.11 | 3,200,810.11                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 525,395.000   | 27 Mar 25 | 1.0000            |                   |              | 0.00              | 525,395.00   | 525,395.00                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,578.220     | 27 Mar 25 | 1.0000            |                   |              | 0.00              | 1,578.22     | 1,578.22                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,016,830.060 | 28 Mar 25 | 1.0000            |                   |              | 0.00              | 1,016,830.06 | 1,016,830.06                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 525,395.000   | 28 Mar 25 | 1.0000            |                   |              | 0.00              | 525,395.00   | 525,395.00                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 308,424.920   | 28 Mar 25 | 1.0000            |                   |              | 0.00              | 308,424.92   | 308,424.92                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 48,988.640    | 28 Mar 25 | 1.0000            |                   |              | 0.00              | 48,988.64    | 48,988.64                         | 0.00          |

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## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States - USD</b>                           |                |           |                   |                   |              |                   |               |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | 456,273.000    | 31 Mar 25 | 1.0000            |                   |              | 0.00              | 456,273.00    | 456,273.00                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 366,143.820    | 31 Mar 25 | 1.0000            |                   |              | 0.00              | 366,143.82    | 366,143.82                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 339,359.080    | 31 Mar 25 | 1.0000            |                   |              | 0.00              | 339,359.08    | 339,359.08                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 342,186.480    | 31 Mar 25 | 1.0000            |                   |              | 0.00              | 342,186.48    | 342,186.48                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 103,548.960    | 31 Mar 25 | 1.0000            |                   |              | 0.00              | 103,548.96    | 103,548.96                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 245,972.490    | 31 Mar 25 | 1.0000            |                   |              | 0.00              | 245,972.49    | 245,972.49                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 11,473,416.330 | 31 Mar 25 | 1.0000            |                   |              | 0.00              | 11,473,416.33 | 11,473,416.33                     | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,133,249.780  | 1 Apr 25  | 1.0000            |                   |              | 0.00              | 1,133,249.78  | 1,133,249.78                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 303,300.840    | 1 Apr 25  | 1.0000            |                   |              | 0.00              | 303,300.84    | 303,300.84                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 2,950,841.750  | 1 Apr 25  | 1.0000            |                   |              | 0.00              | 2,950,841.75  | 2,950,841.75                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 417.970        | 2 Apr 25  | 1.0000            |                   |              | 0.00              | 417.97        | 417.97                            | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 223,947.960    | 2 Apr 25  | 1.0000            |                   |              | 0.00              | 223,947.96    | 223,947.96                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 113,748.390    | 2 Apr 25  | 1.0000            |                   |              | 0.00              | 113,748.39    | 113,748.39                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 17,528.480     | 2 Apr 25  | 1.0000            |                   |              | 0.00              | 17,528.48     | 17,528.48                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 49,659.720     | 2 Apr 25  | 1.0000            |                   |              | 0.00              | 49,659.72     | 49,659.72                         | 0.00          |

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## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |                |          |                   |                   |              |                   |               |                                   |               |
| <b>United States - USD</b>                           |                |          |                   |                   |              |                   |               |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | 227,091.750    | 2 Apr 25 | 1.0000            |                   |              | 0.00              | 227,091.75    | 227,091.75                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 220,029.600    | 2 Apr 25 | 1.0000            |                   |              | 0.00              | 220,029.60    | 220,029.60                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 10,664,430.310 | 2 Apr 25 | 1.0000            |                   |              | 0.00              | 10,664,430.31 | 10,664,430.31                     | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 21,651.540     | 3 Apr 25 | 1.0000            |                   |              | 0.00              | 21,651.54     | 21,651.54                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 351,241.660    | 3 Apr 25 | 1.0000            |                   |              | 0.00              | 351,241.66    | 351,241.66                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 127.590        | 3 Apr 25 | 1.0000            |                   |              | 0.00              | 127.59        | 127.59                            | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,925.780      | 3 Apr 25 | 1.0000            |                   |              | 0.00              | 1,925.78      | 1,925.78                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 4,397.230      | 3 Apr 25 | 1.0000            |                   |              | 0.00              | 4,397.23      | 4,397.23                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 162,263.350    | 3 Apr 25 | 1.0000            |                   |              | 0.00              | 162,263.35    | 162,263.35                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 9,167.640      | 3 Apr 25 | 1.0000            |                   |              | 0.00              | 9,167.64      | 9,167.64                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 6,315.700      | 3 Apr 25 | 1.0000            |                   |              | 0.00              | 6,315.70      | 6,315.70                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 3,237.880      | 3 Apr 25 | 1.0000            |                   |              | 0.00              | 3,237.88      | 3,237.88                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 15.810         | 3 Apr 25 | 1.0000            |                   |              | 0.00              | 15.81         | 15.81                             | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 639.820        | 3 Apr 25 | 1.0000            |                   |              | 0.00              | 639.82        | 639.82                            | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,979,343.660  | 4 Apr 25 | 1.0000            |                   |              | 0.00              | 1,979,343.66  | 1,979,343.66                      | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2024-09-30 VALUE (INCLUDING ACCRUALS) OF 4,418,119,871.41

## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                           |               |           |                   |                   |              |                   |              |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,877,774.040 | 4 Apr 25  | 1.0000            |                   |              | 0.00              | 1,877,774.04 | 1,877,774.04                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 420,294.020   | 4 Apr 25  | 1.0000            |                   |              | 0.00              | 420,294.02   | 420,294.02                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 7,316,665.540 | 4 Apr 25  | 1.0000            |                   |              | 0.00              | 7,316,665.54 | 7,316,665.54                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 55,781.400    | 7 Apr 25  | 1.0000            |                   |              | 0.00              | 55,781.40    | 55,781.40                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 846,582.870   | 7 Apr 25  | 1.0000            |                   |              | 0.00              | 846,582.87   | 846,582.87                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 630,158.940   | 7 Apr 25  | 1.0000            |                   |              | 0.00              | 630,158.94   | 630,158.94                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 316,527.190   | 7 Apr 25  | 1.0000            |                   |              | 0.00              | 316,527.19   | 316,527.19                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 38,780.110    | 7 Apr 25  | 1.0000            |                   |              | 0.00              | 38,780.11    | 38,780.11                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 9,181.580     | 8 Apr 25  | 1.0000            |                   |              | 0.00              | 9,181.58     | 9,181.58                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,791,682.120 | 8 Apr 25  | 1.0000            |                   |              | 0.00              | 1,791,682.12 | 1,791,682.12                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 339,199.840   | 10 Apr 25 | 1.0000            |                   |              | 0.00              | 339,199.84   | 339,199.84                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 976,252.160   | 10 Apr 25 | 1.0000            |                   |              | 0.00              | 976,252.16   | 976,252.16                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 103,470.770   | 10 Apr 25 | 1.0000            |                   |              | 0.00              | 103,470.77   | 103,470.77                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 532,288.550   | 10 Apr 25 | 1.0000            |                   |              | 0.00              | 532,288.55   | 532,288.55                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 3,307,171.610 | 11 Apr 25 | 1.0000            |                   |              | 0.00              | 3,307,171.61 | 3,307,171.61                      | 0.00          |

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## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                           |               |           |                   |                   |              |                   |              |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | 563,768.990   | 11 Apr 25 | 1.0000            |                   |              | 0.00              | 563,768.99   | 563,768.99                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 727,710.630   | 11 Apr 25 | 1.0000            |                   |              | 0.00              | 727,710.63   | 727,710.63                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 78,686.380    | 11 Apr 25 | 1.0000            |                   |              | 0.00              | 78,686.38    | 78,686.38                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 420,689.270   | 11 Apr 25 | 1.0000            |                   |              | 0.00              | 420,689.27   | 420,689.27                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 41,264.860    | 11 Apr 25 | 1.0000            |                   |              | 0.00              | 41,264.86    | 41,264.86                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 510,991.010   | 11 Apr 25 | 1.0000            |                   |              | 0.00              | 510,991.01   | 510,991.01                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 40,069.690    | 14 Apr 25 | 1.0000            |                   |              | 0.00              | 40,069.69    | 40,069.69                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 16,934.690    | 14 Apr 25 | 1.0000            |                   |              | 0.00              | 16,934.69    | 16,934.69                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 85,914.060    | 14 Apr 25 | 1.0000            |                   |              | 0.00              | 85,914.06    | 85,914.06                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 45,476.110    | 14 Apr 25 | 1.0000            |                   |              | 0.00              | 45,476.11    | 45,476.11                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 114,316.500   | 15 Apr 25 | 1.0000            |                   |              | 0.00              | 114,316.50   | 114,316.50                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,150,813.940 | 15 Apr 25 | 1.0000            |                   |              | 0.00              | 1,150,813.94 | 1,150,813.94                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,014,197.570 | 15 Apr 25 | 1.0000            |                   |              | 0.00              | 1,014,197.57 | 1,014,197.57                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 331,100.680   | 15 Apr 25 | 1.0000            |                   |              | 0.00              | 331,100.68   | 331,100.68                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 765,284.090   | 15 Apr 25 | 1.0000            |                   |              | 0.00              | 765,284.09   | 765,284.09                        | 0.00          |

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## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States - USD</b>                           |                |           |                   |                   |              |                   |               |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | 10,533,918.920 | 15 Apr 25 | 1.0000            |                   |              | 0.00              | 10,533,918.92 | 10,533,918.92                     | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,956,902.350  | 16 Apr 25 | 1.0000            |                   |              | 0.00              | 1,956,902.35  | 1,956,902.35                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 162,353.890    | 16 Apr 25 | 1.0000            |                   |              | 0.00              | 162,353.89    | 162,353.89                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 3,205,999.080  | 16 Apr 25 | 1.0000            |                   |              | 0.00              | 3,205,999.08  | 3,205,999.08                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 123,703.890    | 16 Apr 25 | 1.0000            |                   |              | 0.00              | 123,703.89    | 123,703.89                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 99,454.940     | 16 Apr 25 | 1.0000            |                   |              | 0.00              | 99,454.94     | 99,454.94                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 94,173.310     | 16 Apr 25 | 1.0000            |                   |              | 0.00              | 94,173.31     | 94,173.31                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 2,945,617.050  | 16 Apr 25 | 1.0000            |                   |              | 0.00              | 2,945,617.05  | 2,945,617.05                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 132,218.750    | 17 Apr 25 | 1.0000            |                   |              | 0.00              | 132,218.75    | 132,218.75                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 49,307.170     | 17 Apr 25 | 1.0000            |                   |              | 0.00              | 49,307.17     | 49,307.17                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,649,624.770  | 17 Apr 25 | 1.0000            |                   |              | 0.00              | 1,649,624.77  | 1,649,624.77                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 110,040.560    | 21 Apr 25 | 1.0000            |                   |              | 0.00              | 110,040.56    | 110,040.56                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 43,244.010     | 21 Apr 25 | 1.0000            |                   |              | 0.00              | 43,244.01     | 43,244.01                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 406,962.660    | 22 Apr 25 | 1.0000            |                   |              | 0.00              | 406,962.66    | 406,962.66                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 13,614.520     | 22 Apr 25 | 1.0000            |                   |              | 0.00              | 13,614.52     | 13,614.52                         | 0.00          |

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## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                           |               |           |                   |                   |              |                   |              |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | 264,339.800   | 23 Apr 25 | 1.0000            |                   |              | 0.00              | 264,339.80   | 264,339.80                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 21,046.620    | 23 Apr 25 | 1.0000            |                   |              | 0.00              | 21,046.62    | 21,046.62                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 175,236.200   | 23 Apr 25 | 1.0000            |                   |              | 0.00              | 175,236.20   | 175,236.20                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,457,209.680 | 23 Apr 25 | 1.0000            |                   |              | 0.00              | 1,457,209.68 | 1,457,209.68                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 4,946,035.240 | 23 Apr 25 | 1.0000            |                   |              | 0.00              | 4,946,035.24 | 4,946,035.24                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 9,874.240     | 24 Apr 25 | 1.0000            |                   |              | 0.00              | 9,874.24     | 9,874.24                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 226,374.450   | 24 Apr 25 | 1.0000            |                   |              | 0.00              | 226,374.45   | 226,374.45                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 4,361,350.470 | 24 Apr 25 | 1.0000            |                   |              | 0.00              | 4,361,350.47 | 4,361,350.47                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 146,263.590   | 25 Apr 25 | 1.0000            |                   |              | 0.00              | 146,263.59   | 146,263.59                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 238,117.270   | 25 Apr 25 | 1.0000            |                   |              | 0.00              | 238,117.27   | 238,117.27                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 108,553.000   | 25 Apr 25 | 1.0000            |                   |              | 0.00              | 108,553.00   | 108,553.00                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 203,079.340   | 25 Apr 25 | 1.0000            |                   |              | 0.00              | 203,079.34   | 203,079.34                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 311,853.680   | 25 Apr 25 | 1.0000            |                   |              | 0.00              | 311,853.68   | 311,853.68                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 8,020,154.270 | 25 Apr 25 | 1.0000            |                   |              | 0.00              | 8,020,154.27 | 8,020,154.27                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 79,743.410    | 28 Apr 25 | 1.0000            |                   |              | 0.00              | 79,743.41    | 79,743.41                         | 0.00          |

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## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                           |               |           |                   |                   |              |                   |              |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | 101,286.620   | 28 Apr 25 | 1.0000            |                   |              | 0.00              | 101,286.62   | 101,286.62                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 186,677.470   | 28 Apr 25 | 1.0000            |                   |              | 0.00              | 186,677.47   | 186,677.47                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 108,553.000   | 28 Apr 25 | 1.0000            |                   |              | 0.00              | 108,553.00   | 108,553.00                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 281,318.050   | 28 Apr 25 | 1.0000            |                   |              | 0.00              | 281,318.05   | 281,318.05                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 137,080.560   | 28 Apr 25 | 1.0000            |                   |              | 0.00              | 137,080.56   | 137,080.56                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 2,967,019.270 | 28 Apr 25 | 1.0000            |                   |              | 0.00              | 2,967,019.27 | 2,967,019.27                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 19,359.300    | 29 Apr 25 | 1.0000            |                   |              | 0.00              | 19,359.30    | 19,359.30                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 457,512.760   | 29 Apr 25 | 1.0000            |                   |              | 0.00              | 457,512.76   | 457,512.76                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 157,639.860   | 29 Apr 25 | 1.0000            |                   |              | 0.00              | 157,639.86   | 157,639.86                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,155.380     | 29 Apr 25 | 1.0000            |                   |              | 0.00              | 1,155.38     | 1,155.38                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 556,685.700   | 29 Apr 25 | 1.0000            |                   |              | 0.00              | 556,685.70   | 556,685.70                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 36,003.840    | 29 Apr 25 | 1.0000            |                   |              | 0.00              | 36,003.84    | 36,003.84                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 112,107.940   | 29 Apr 25 | 1.0000            |                   |              | 0.00              | 112,107.94   | 112,107.94                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 3,489,434.000 | 29 Apr 25 | 1.0000            |                   |              | 0.00              | 3,489,434.00 | 3,489,434.00                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 14,760.740    | 30 Apr 25 | 1.0000            |                   |              | 0.00              | 14,760.74    | 14,760.74                         | 0.00          |

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## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                           |               |           |                   |                   |              |                   |              |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | 433,490.040   | 30 Apr 25 | 1.0000            |                   |              | 0.00              | 433,490.04   | 433,490.04                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 693,147.130   | 30 Apr 25 | 1.0000            |                   |              | 0.00              | 693,147.13   | 693,147.13                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 2,170,760.450 | 30 Apr 25 | 1.0000            |                   |              | 0.00              | 2,170,760.45 | 2,170,760.45                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 147,007.950   | 30 Apr 25 | 1.0000            |                   |              | 0.00              | 147,007.95   | 147,007.95                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 126,636.500   | 30 Apr 25 | 1.0000            |                   |              | 0.00              | 126,636.50   | 126,636.50                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 2,494,872.170 | 30 Apr 25 | 1.0000            |                   |              | 0.00              | 2,494,872.17 | 2,494,872.17                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 4,256,324.070 | 1 May 25  | 1.0000            |                   |              | 0.00              | 4,256,324.07 | 4,256,324.07                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,247,350.460 | 1 May 25  | 1.0000            |                   |              | 0.00              | 1,247,350.46 | 1,247,350.46                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 879,691.870   | 1 May 25  | 1.0000            |                   |              | 0.00              | 879,691.87   | 879,691.87                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 561,007.620   | 1 May 25  | 1.0000            |                   |              | 0.00              | 561,007.62   | 561,007.62                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 39,059.760    | 2 May 25  | 1.0000            |                   |              | 0.00              | 39,059.76    | 39,059.76                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 34,872.600    | 2 May 25  | 1.0000            |                   |              | 0.00              | 34,872.60    | 34,872.60                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,317,204.180 | 2 May 25  | 1.0000            |                   |              | 0.00              | 1,317,204.18 | 1,317,204.18                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 33,542.320    | 5 May 25  | 1.0000            |                   |              | 0.00              | 33,542.32    | 33,542.32                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 162,694.360   | 5 May 25  | 1.0000            |                   |              | 0.00              | 162,694.36   | 162,694.36                        | 0.00          |

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## ◆ 5% Report - Part C

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

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|------------------------------------------------------|---------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |               |          |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                           |               |          |                   |                   |              |                   |              |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,871.730     | 5 May 25 | 1.0000            |                   |              | 0.00              | 1,871.73     | 1,871.73                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 10,133.480    | 5 May 25 | 1.0000            |                   |              | 0.00              | 10,133.48    | 10,133.48                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 4,273.820     | 5 May 25 | 1.0000            |                   |              | 0.00              | 4,273.82     | 4,273.82                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 38.840        | 5 May 25 | 1.0000            |                   |              | 0.00              | 38.84        | 38.84                             | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 6,498.700     | 5 May 25 | 1.0000            |                   |              | 0.00              | 6,498.70     | 6,498.70                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 117.390       | 5 May 25 | 1.0000            |                   |              | 0.00              | 117.39       | 117.39                            | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 20,771.980    | 5 May 25 | 1.0000            |                   |              | 0.00              | 20,771.98    | 20,771.98                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 124.070       | 5 May 25 | 1.0000            |                   |              | 0.00              | 124.07       | 124.07                            | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 3,147.080     | 5 May 25 | 1.0000            |                   |              | 0.00              | 3,147.08     | 3,147.08                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 15.340        | 5 May 25 | 1.0000            |                   |              | 0.00              | 15.34        | 15.34                             | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 621.950       | 5 May 25 | 1.0000            |                   |              | 0.00              | 621.95       | 621.95                            | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 3,992.440     | 6 May 25 | 1.0000            |                   |              | 0.00              | 3,992.44     | 3,992.44                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 2,279,155.150 | 6 May 25 | 1.0000            |                   |              | 0.00              | 2,279,155.15 | 2,279,155.15                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 38.840        | 6 May 25 | 1.0000            |                   |              | 0.00              | 38.84        | 38.84                             | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 3,532,471.690 | 7 May 25 | 1.0000            |                   |              | 0.00              | 3,532,471.69 | 3,532,471.69                      | 0.00          |

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## ◆ 5% Report - Part C

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

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|------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                           |               |           |                   |                   |              |                   |              |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,191,726.320 | 7 May 25  | 1.0000            |                   |              | 0.00              | 1,191,726.32 | 1,191,726.32                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 598.460       | 7 May 25  | 1.0000            |                   |              | 0.00              | 598.46       | 598.46                            | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 515,719.590   | 7 May 25  | 1.0000            |                   |              | 0.00              | 515,719.59   | 515,719.59                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 2,214,795.290 | 7 May 25  | 1.0000            |                   |              | 0.00              | 2,214,795.29 | 2,214,795.29                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 2,010,555.310 | 7 May 25  | 1.0000            |                   |              | 0.00              | 2,010,555.31 | 2,010,555.31                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 795.570       | 8 May 25  | 1.0000            |                   |              | 0.00              | 795.57       | 795.57                            | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 248,235.270   | 8 May 25  | 1.0000            |                   |              | 0.00              | 248,235.27   | 248,235.27                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 182,369.720   | 8 May 25  | 1.0000            |                   |              | 0.00              | 182,369.72   | 182,369.72                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 5,595,945.220 | 8 May 25  | 1.0000            |                   |              | 0.00              | 5,595,945.22 | 5,595,945.22                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 36,039.760    | 9 May 25  | 1.0000            |                   |              | 0.00              | 36,039.76    | 36,039.76                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 612,309.870   | 9 May 25  | 1.0000            |                   |              | 0.00              | 612,309.87   | 612,309.87                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 916,735.950   | 9 May 25  | 1.0000            |                   |              | 0.00              | 916,735.95   | 916,735.95                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,326.800     | 9 May 25  | 1.0000            |                   |              | 0.00              | 1,326.80     | 1,326.80                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 26,681.600    | 12 May 25 | 1.0000            |                   |              | 0.00              | 26,681.60    | 26,681.60                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,499,134.700 | 12 May 25 | 1.0000            |                   |              | 0.00              | 1,499,134.70 | 1,499,134.70                      | 0.00          |

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## ◆ 5% Report - Part C

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

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|------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                           |               |           |                   |                   |              |                   |              |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | 747,837.640   | 12 May 25 | 1.0000            |                   |              | 0.00              | 747,837.64   | 747,837.64                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 102,190.170   | 13 May 25 | 1.0000            |                   |              | 0.00              | 102,190.17   | 102,190.17                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 109.670       | 13 May 25 | 1.0000            |                   |              | 0.00              | 109.67       | 109.67                            | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 50,999.060    | 13 May 25 | 1.0000            |                   |              | 0.00              | 50,999.06    | 50,999.06                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 140,526.060   | 13 May 25 | 1.0000            |                   |              | 0.00              | 140,526.06   | 140,526.06                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,163,994.060 | 13 May 25 | 1.0000            |                   |              | 0.00              | 1,163,994.06 | 1,163,994.06                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 74,396.240    | 14 May 25 | 1.0000            |                   |              | 0.00              | 74,396.24    | 74,396.24                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 200,402.530   | 14 May 25 | 1.0000            |                   |              | 0.00              | 200,402.53   | 200,402.53                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 120,130.630   | 14 May 25 | 1.0000            |                   |              | 0.00              | 120,130.63   | 120,130.63                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 121,262.090   | 14 May 25 | 1.0000            |                   |              | 0.00              | 121,262.09   | 121,262.09                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 37,496.160    | 14 May 25 | 1.0000            |                   |              | 0.00              | 37,496.16    | 37,496.16                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 5,435.770     | 15 May 25 | 1.0000            |                   |              | 0.00              | 5,435.77     | 5,435.77                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 372,959.560   | 15 May 25 | 1.0000            |                   |              | 0.00              | 372,959.56   | 372,959.56                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,327,069.690 | 15 May 25 | 1.0000            |                   |              | 0.00              | 1,327,069.69 | 1,327,069.69                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,054,132.320 | 15 May 25 | 1.0000            |                   |              | 0.00              | 1,054,132.32 | 1,054,132.32                      | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2024-09-30 VALUE (INCLUDING ACCRUALS) OF 4,418,119,871.41

◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID               | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|-----------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| Value of Interest in Common/Collective Trusts |               |           |                   |                   |              |                   |              |                                   |               |
| United States - USD                           |               |           |                   |                   |              |                   |              |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD              | 1,300,733.460 | 16 May 25 | 1.0000            |                   |              | 0.00              | 1,300,733.46 | 1,300,733.46                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 245,217.580   | 16 May 25 | 1.0000            |                   |              | 0.00              | 245,217.58   | 245,217.58                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 785,607.040   | 16 May 25 | 1.0000            |                   |              | 0.00              | 785,607.04   | 785,607.04                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 224,296.880   | 16 May 25 | 1.0000            |                   |              | 0.00              | 224,296.88   | 224,296.88                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 5,423,700.400 | 16 May 25 | 1.0000            |                   |              | 0.00              | 5,423,700.40 | 5,423,700.40                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 100,818.990   | 19 May 25 | 1.0000            |                   |              | 0.00              | 100,818.99   | 100,818.99                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 3,242,290.990 | 19 May 25 | 1.0000            |                   |              | 0.00              | 3,242,290.99 | 3,242,290.99                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 2,600,086.900 | 19 May 25 | 1.0000            |                   |              | 0.00              | 2,600,086.90 | 2,600,086.90                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 76,487.520    | 20 May 25 | 1.0000            |                   |              | 0.00              | 76,487.52    | 76,487.52                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 91,093.520    | 20 May 25 | 1.0000            |                   |              | 0.00              | 91,093.52    | 91,093.52                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 40,036.330    | 20 May 25 | 1.0000            |                   |              | 0.00              | 40,036.33    | 40,036.33                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 344,713.030   | 21 May 25 | 1.0000            |                   |              | 0.00              | 344,713.03   | 344,713.03                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 67,583.170    | 21 May 25 | 1.0000            |                   |              | 0.00              | 67,583.17    | 67,583.17                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 4,751.160     | 21 May 25 | 1.0000            |                   |              | 0.00              | 4,751.16     | 4,751.16                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 90,739.390    | 21 May 25 | 1.0000            |                   |              | 0.00              | 90,739.39    | 90,739.39                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2024-09-30 VALUE (INCLUDING ACCRUALS) OF 4,418,119,871.41

## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                           |               |           |                   |                   |              |                   |              |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | 857,759.080   | 21 May 25 | 1.0000            |                   |              | 0.00              | 857,759.08   | 857,759.08                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 85,412.500    | 21 May 25 | 1.0000            |                   |              | 0.00              | 85,412.50    | 85,412.50                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 256,400.000   | 22 May 25 | 1.0000            |                   |              | 0.00              | 256,400.00   | 256,400.00                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 3,407,050.880 | 22 May 25 | 1.0000            |                   |              | 0.00              | 3,407,050.88 | 3,407,050.88                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 3,196,484.640 | 22 May 25 | 1.0000            |                   |              | 0.00              | 3,196,484.64 | 3,196,484.64                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 3,478.660     | 23 May 25 | 1.0000            |                   |              | 0.00              | 3,478.66     | 3,478.66                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 736,608.100   | 23 May 25 | 1.0000            |                   |              | 0.00              | 736,608.10   | 736,608.10                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 145,580.210   | 23 May 25 | 1.0000            |                   |              | 0.00              | 145,580.21   | 145,580.21                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 64,056.000    | 23 May 25 | 1.0000            |                   |              | 0.00              | 64,056.00    | 64,056.00                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 279,355.280   | 23 May 25 | 1.0000            |                   |              | 0.00              | 279,355.28   | 279,355.28                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 58,668.400    | 23 May 25 | 1.0000            |                   |              | 0.00              | 58,668.40    | 58,668.40                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 107,092.310   | 23 May 25 | 1.0000            |                   |              | 0.00              | 107,092.31   | 107,092.31                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 2,538,863.950 | 23 May 25 | 1.0000            |                   |              | 0.00              | 2,538,863.95 | 2,538,863.95                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 158,839.180   | 27 May 25 | 1.0000            |                   |              | 0.00              | 158,839.18   | 158,839.18                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 242,865.810   | 27 May 25 | 1.0000            |                   |              | 0.00              | 242,865.81   | 242,865.81                        | 0.00          |

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◆ 5% Report - Part C  
*Series of Transactions by Issue in Excess of 5%*

| Security Description / Asset ID               | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-----------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| Value of Interest in Common/Collective Trusts |                |           |                   |                   |              |                   |               |                                   |               |
| United States - USD                           |                |           |                   |                   |              |                   |               |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD              | 267,655.000    | 27 May 25 | 1.0000            |                   |              | 0.00              | 267,655.00    | 267,655.00                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 31,505.700     | 27 May 25 | 1.0000            |                   |              | 0.00              | 31,505.70     | 31,505.70                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 332,953.370    | 27 May 25 | 1.0000            |                   |              | 0.00              | 332,953.37    | 332,953.37                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 3,898,684.410  | 27 May 25 | 1.0000            |                   |              | 0.00              | 3,898,684.41  | 3,898,684.41                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 71,362.610     | 28 May 25 | 1.0000            |                   |              | 0.00              | 71,362.61     | 71,362.61                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 2,210,827.010  | 28 May 25 | 1.0000            |                   |              | 0.00              | 2,210,827.01  | 2,210,827.01                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 267,655.000    | 28 May 25 | 1.0000            |                   |              | 0.00              | 267,655.00    | 267,655.00                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 322,969.400    | 28 May 25 | 1.0000            |                   |              | 0.00              | 322,969.40    | 322,969.40                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 186,562.500    | 28 May 25 | 1.0000            |                   |              | 0.00              | 186,562.50    | 186,562.50                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 10,671,078.990 | 28 May 25 | 1.0000            |                   |              | 0.00              | 10,671,078.99 | 10,671,078.99                     | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 72,027.490     | 29 May 25 | 1.0000            |                   |              | 0.00              | 72,027.49     | 72,027.49                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 72,809.640     | 30 May 25 | 1.0000            |                   |              | 0.00              | 72,809.64     | 72,809.64                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 1,283,595.920  | 30 May 25 | 1.0000            |                   |              | 0.00              | 1,283,595.92  | 1,283,595.92                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 167,887.500    | 30 May 25 | 1.0000            |                   |              | 0.00              | 167,887.50    | 167,887.50                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 2,221,443.290  | 30 May 25 | 1.0000            |                   |              | 0.00              | 2,221,443.29  | 2,221,443.29                      | 0.00          |

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◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID               | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-----------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| Value of Interest in Common/Collective Trusts |                |          |                   |                   |              |                   |               |                                   |               |
| United States - USD                           |                |          |                   |                   |              |                   |               |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD              | 59,594,056.870 | 2 Jun 25 | 1.0000            |                   |              | 0.00              | 59,594,056.87 | 59,594,056.87                     | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 159,184.960    | 2 Jun 25 | 1.0000            |                   |              | 0.00              | 159,184.96    | 159,184.96                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 807,760.500    | 2 Jun 25 | 1.0000            |                   |              | 0.00              | 807,760.50    | 807,760.50                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 633,123.200    | 2 Jun 25 | 1.0000            |                   |              | 0.00              | 633,123.20    | 633,123.20                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 178,733.100    | 2 Jun 25 | 1.0000            |                   |              | 0.00              | 178,733.10    | 178,733.10                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 1,288,831.840  | 2 Jun 25 | 1.0000            |                   |              | 0.00              | 1,288,831.84  | 1,288,831.84                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 17,216,932.430 | 2 Jun 25 | 1.0000            |                   |              | 0.00              | 17,216,932.43 | 17,216,932.43                     | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 93,095.930     | 3 Jun 25 | 1.0000            |                   |              | 0.00              | 93,095.93     | 93,095.93                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 32,017.300     | 4 Jun 25 | 1.0000            |                   |              | 0.00              | 32,017.30     | 32,017.30                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 132,845.260    | 4 Jun 25 | 1.0000            |                   |              | 0.00              | 132,845.26    | 132,845.26                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 22,292.550     | 4 Jun 25 | 1.0000            |                   |              | 0.00              | 22,292.55     | 22,292.55                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 1,937.220      | 4 Jun 25 | 1.0000            |                   |              | 0.00              | 1,937.22      | 1,937.22                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 207,296.480    | 4 Jun 25 | 1.0000            |                   |              | 0.00              | 207,296.48    | 207,296.48                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 4,423.490      | 4 Jun 25 | 1.0000            |                   |              | 0.00              | 4,423.49      | 4,423.49                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 595,867.260    | 4 Jun 25 | 1.0000            |                   |              | 0.00              | 595,867.26    | 595,867.26                        | 0.00          |

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## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |                |          |                   |                   |              |                   |               |                                   |               |
| <b>United States - USD</b>                           |                |          |                   |                   |              |                   |               |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | 11,120.660     | 4 Jun 25 | 1.0000            |                   |              | 0.00              | 11,120.66     | 11,120.66                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 6,726.180      | 4 Jun 25 | 1.0000            |                   |              | 0.00              | 6,726.18      | 6,726.18                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 23,814.710     | 4 Jun 25 | 1.0000            |                   |              | 0.00              | 23,814.71     | 23,814.71                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 27,109.940     | 4 Jun 25 | 1.0000            |                   |              | 0.00              | 27,109.94     | 27,109.94                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 128.380        | 4 Jun 25 | 1.0000            |                   |              | 0.00              | 128.38        | 128.38                            | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 3,257.380      | 4 Jun 25 | 1.0000            |                   |              | 0.00              | 3,257.38      | 3,257.38                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 15.900         | 4 Jun 25 | 1.0000            |                   |              | 0.00              | 15.90         | 15.90                             | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 643.840        | 4 Jun 25 | 1.0000            |                   |              | 0.00              | 643.84        | 643.84                            | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 187,031.250    | 5 Jun 25 | 1.0000            |                   |              | 0.00              | 187,031.25    | 187,031.25                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 26,894.170     | 5 Jun 25 | 1.0000            |                   |              | 0.00              | 26,894.17     | 26,894.17                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 391,595.740    | 5 Jun 25 | 1.0000            |                   |              | 0.00              | 391,595.74    | 391,595.74                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 207,296.480    | 5 Jun 25 | 1.0000            |                   |              | 0.00              | 207,296.48    | 207,296.48                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 47,525.240     | 5 Jun 25 | 1.0000            |                   |              | 0.00              | 47,525.24     | 47,525.24                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 231,690.290    | 5 Jun 25 | 1.0000            |                   |              | 0.00              | 231,690.29    | 231,690.29                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 10,809,063.180 | 5 Jun 25 | 1.0000            |                   |              | 0.00              | 10,809,063.18 | 10,809,063.18                     | 0.00          |

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## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR  | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|-------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |             |           |                   |                   |              |                   |            |                                   |               |
| <b>United States - USD</b>                           |             |           |                   |                   |              |                   |            |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | 22,854.590  | 6 Jun 25  | 1.0000            |                   |              | 0.00              | 22,854.59  | 22,854.59                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 21,615.750  | 6 Jun 25  | 1.0000            |                   |              | 0.00              | 21,615.75  | 21,615.75                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 805,875.120 | 6 Jun 25  | 1.0000            |                   |              | 0.00              | 805,875.12 | 805,875.12                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 8,203.670   | 9 Jun 25  | 1.0000            |                   |              | 0.00              | 8,203.67   | 8,203.67                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 71,250.000  | 10 Jun 25 | 1.0000            |                   |              | 0.00              | 71,250.00  | 71,250.00                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 22,686.390  | 10 Jun 25 | 1.0000            |                   |              | 0.00              | 22,686.39  | 22,686.39                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 9,996.270   | 10 Jun 25 | 1.0000            |                   |              | 0.00              | 9,996.27   | 9,996.27                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 44,117.190  | 10 Jun 25 | 1.0000            |                   |              | 0.00              | 44,117.19  | 44,117.19                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 107,076.470 | 10 Jun 25 | 1.0000            |                   |              | 0.00              | 107,076.47 | 107,076.47                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 111.080     | 10 Jun 25 | 1.0000            |                   |              | 0.00              | 111.08     | 111.08                            | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 43,066.830  | 10 Jun 25 | 1.0000            |                   |              | 0.00              | 43,066.83  | 43,066.83                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 13,360.800  | 11 Jun 25 | 1.0000            |                   |              | 0.00              | 13,360.80  | 13,360.80                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 65,306.980  | 11 Jun 25 | 1.0000            |                   |              | 0.00              | 65,306.98  | 65,306.98                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 3,112.930   | 11 Jun 25 | 1.0000            |                   |              | 0.00              | 3,112.93   | 3,112.93                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 496,691.160 | 11 Jun 25 | 1.0000            |                   |              | 0.00              | 496,691.16 | 496,691.16                        | 0.00          |

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## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States - USD</b>                           |                |           |                   |                   |              |                   |               |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | 31,752.390     | 11 Jun 25 | 1.0000            |                   |              | 0.00              | 31,752.39     | 31,752.39                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 2,478.070      | 11 Jun 25 | 1.0000            |                   |              | 0.00              | 2,478.07      | 2,478.07                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,862,734.640  | 11 Jun 25 | 1.0000            |                   |              | 0.00              | 1,862,734.64  | 1,862,734.64                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 142,607.810    | 12 Jun 25 | 1.0000            |                   |              | 0.00              | 142,607.81    | 142,607.81                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 729,387.310    | 12 Jun 25 | 1.0000            |                   |              | 0.00              | 729,387.31    | 729,387.31                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 138,048.950    | 12 Jun 25 | 1.0000            |                   |              | 0.00              | 138,048.95    | 138,048.95                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 57,247.880     | 12 Jun 25 | 1.0000            |                   |              | 0.00              | 57,247.88     | 57,247.88                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 264.550        | 12 Jun 25 | 1.0000            |                   |              | 0.00              | 264.55        | 264.55                            | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 236,966.360    | 12 Jun 25 | 1.0000            |                   |              | 0.00              | 236,966.36    | 236,966.36                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 4,654,754.200  | 12 Jun 25 | 1.0000            |                   |              | 0.00              | 4,654,754.20  | 4,654,754.20                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 604,747.580    | 13 Jun 25 | 1.0000            |                   |              | 0.00              | 604,747.58    | 604,747.58                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 106,875.000    | 13 Jun 25 | 1.0000            |                   |              | 0.00              | 106,875.00    | 106,875.00                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 782,127.780    | 13 Jun 25 | 1.0000            |                   |              | 0.00              | 782,127.78    | 782,127.78                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 26,917,626.840 | 13 Jun 25 | 1.0000            |                   |              | 0.00              | 26,917,626.84 | 26,917,626.84                     | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 652,883.950    | 16 Jun 25 | 1.0000            |                   |              | 0.00              | 652,883.95    | 652,883.95                        | 0.00          |

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## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                           |               |           |                   |                   |              |                   |              |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,530,937.660 | 16 Jun 25 | 1.0000            |                   |              | 0.00              | 1,530,937.66 | 1,530,937.66                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 4,463.400     | 16 Jun 25 | 1.0000            |                   |              | 0.00              | 4,463.40     | 4,463.40                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 253,729.760   | 16 Jun 25 | 1.0000            |                   |              | 0.00              | 253,729.76   | 253,729.76                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 460,446.280   | 16 Jun 25 | 1.0000            |                   |              | 0.00              | 460,446.28   | 460,446.28                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 320,592.570   | 18 Jun 25 | 1.0000            |                   |              | 0.00              | 320,592.57   | 320,592.57                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 102,420.450   | 18 Jun 25 | 1.0000            |                   |              | 0.00              | 102,420.45   | 102,420.45                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 25,546.510    | 18 Jun 25 | 1.0000            |                   |              | 0.00              | 25,546.51    | 25,546.51                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 43,810.580    | 18 Jun 25 | 1.0000            |                   |              | 0.00              | 43,810.58    | 43,810.58                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 62,402.190    | 18 Jun 25 | 1.0000            |                   |              | 0.00              | 62,402.19    | 62,402.19                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 231,764.890   | 18 Jun 25 | 1.0000            |                   |              | 0.00              | 231,764.89   | 231,764.89                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 6,052,190.100 | 18 Jun 25 | 1.0000            |                   |              | 0.00              | 6,052,190.10 | 6,052,190.10                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 2,465,133.300 | 20 Jun 25 | 1.0000            |                   |              | 0.00              | 2,465,133.30 | 2,465,133.30                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 3,466.360     | 20 Jun 25 | 1.0000            |                   |              | 0.00              | 3,466.36     | 3,466.36                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 88,062.640    | 23 Jun 25 | 1.0000            |                   |              | 0.00              | 88,062.64    | 88,062.64                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 47,955.230    | 23 Jun 25 | 1.0000            |                   |              | 0.00              | 47,955.23    | 47,955.23                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2024-09-30 VALUE (INCLUDING ACCRUALS) OF 4,418,119,871.41

## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                           |               |           |                   |                   |              |                   |              |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | 164,050.670   | 23 Jun 25 | 1.0000            |                   |              | 0.00              | 164,050.67   | 164,050.67                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 756,368.040   | 23 Jun 25 | 1.0000            |                   |              | 0.00              | 756,368.04   | 756,368.04                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 3,190,509.430 | 24 Jun 25 | 1.0000            |                   |              | 0.00              | 3,190,509.43 | 3,190,509.43                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 133,593.750   | 24 Jun 25 | 1.0000            |                   |              | 0.00              | 133,593.75   | 133,593.75                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 98,709.730    | 24 Jun 25 | 1.0000            |                   |              | 0.00              | 98,709.73    | 98,709.73                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,498,520.140 | 24 Jun 25 | 1.0000            |                   |              | 0.00              | 1,498,520.14 | 1,498,520.14                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 225,718.750   | 24 Jun 25 | 1.0000            |                   |              | 0.00              | 225,718.75   | 225,718.75                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 3,945,110.210 | 24 Jun 25 | 1.0000            |                   |              | 0.00              | 3,945,110.21 | 3,945,110.21                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 587,914.280   | 25 Jun 25 | 1.0000            |                   |              | 0.00              | 587,914.28   | 587,914.28                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,770,514.630 | 25 Jun 25 | 1.0000            |                   |              | 0.00              | 1,770,514.63 | 1,770,514.63                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 124,957.630   | 25 Jun 25 | 1.0000            |                   |              | 0.00              | 124,957.63   | 124,957.63                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 44,414.840    | 25 Jun 25 | 1.0000            |                   |              | 0.00              | 44,414.84    | 44,414.84                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 108,483.640   | 25 Jun 25 | 1.0000            |                   |              | 0.00              | 108,483.64   | 108,483.64                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 404,077.000   | 25 Jun 25 | 1.0000            |                   |              | 0.00              | 404,077.00   | 404,077.00                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,143,454.010 | 25 Jun 25 | 1.0000            |                   |              | 0.00              | 1,143,454.01 | 1,143,454.01                      | 0.00          |

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## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                           |               |           |                   |                   |              |                   |              |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | 35,828.800    | 26 Jun 25 | 1.0000            |                   |              | 0.00              | 35,828.80    | 35,828.80                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,606,468.000 | 26 Jun 25 | 1.0000            |                   |              | 0.00              | 1,606,468.00 | 1,606,468.00                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 10,062.500    | 26 Jun 25 | 1.0000            |                   |              | 0.00              | 10,062.50    | 10,062.50                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 404,077.000   | 26 Jun 25 | 1.0000            |                   |              | 0.00              | 404,077.00   | 404,077.00                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 178,119.000   | 26 Jun 25 | 1.0000            |                   |              | 0.00              | 178,119.00   | 178,119.00                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 606,668.890   | 27 Jun 25 | 1.0000            |                   |              | 0.00              | 606,668.89   | 606,668.89                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 53,592.520    | 27 Jun 25 | 1.0000            |                   |              | 0.00              | 53,592.52    | 53,592.52                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 10,890.170    | 27 Jun 25 | 1.0000            |                   |              | 0.00              | 10,890.17    | 10,890.17                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 3,659,258.660 | 27 Jun 25 | 1.0000            |                   |              | 0.00              | 3,659,258.66 | 3,659,258.66                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 158,672.610   | 27 Jun 25 | 1.0000            |                   |              | 0.00              | 158,672.61   | 158,672.61                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 421,613.790   | 27 Jun 25 | 1.0000            |                   |              | 0.00              | 421,613.79   | 421,613.79                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 3,172,518.930 | 27 Jun 25 | 1.0000            |                   |              | 0.00              | 3,172,518.93 | 3,172,518.93                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 2,749,505.000 | 27 Jun 25 | 1.0000            |                   |              | 0.00              | 2,749,505.00 | 2,749,505.00                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 533.880       | 30 Jun 25 | 1.0000            |                   |              | 0.00              | 533.88       | 533.88                            | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,616,931.510 | 30 Jun 25 | 1.0000            |                   |              | 0.00              | 1,616,931.51 | 1,616,931.51                      | 0.00          |

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## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States - USD</b>                           |                |           |                   |                   |              |                   |               |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | 522,681.220    | 30 Jun 25 | 1.0000            |                   |              | 0.00              | 522,681.22    | 522,681.22                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 239,880.510    | 30 Jun 25 | 1.0000            |                   |              | 0.00              | 239,880.51    | 239,880.51                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 3,524,233.160  | 1 Jul 25  | 1.0000            |                   |              | 0.00              | 3,524,233.16  | 3,524,233.16                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 577,381.330    | 1 Jul 25  | 1.0000            |                   |              | 0.00              | 577,381.33    | 577,381.33                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 6,282,411.430  | 1 Jul 25  | 1.0000            |                   |              | 0.00              | 6,282,411.43  | 6,282,411.43                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 11,456,343.960 | 1 Jul 25  | 1.0000            |                   |              | 0.00              | 11,456,343.96 | 11,456,343.96                     | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 5,176,661.220  | 1 Jul 25  | 1.0000            |                   |              | 0.00              | 5,176,661.22  | 5,176,661.22                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 48,727.030     | 2 Jul 25  | 1.0000            |                   |              | 0.00              | 48,727.03     | 48,727.03                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 5,955,020.500  | 2 Jul 25  | 1.0000            |                   |              | 0.00              | 5,955,020.50  | 5,955,020.50                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 447,869.700    | 2 Jul 25  | 1.0000            |                   |              | 0.00              | 447,869.70    | 447,869.70                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 2,132.200      | 2 Jul 25  | 1.0000            |                   |              | 0.00              | 2,132.20      | 2,132.20                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 121,901.820    | 3 Jul 25  | 1.0000            |                   |              | 0.00              | 121,901.82    | 121,901.82                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,879.710      | 3 Jul 25  | 1.0000            |                   |              | 0.00              | 1,879.71      | 1,879.71                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 4,292.610      | 3 Jul 25  | 1.0000            |                   |              | 0.00              | 4,292.61      | 4,292.61                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 10,790.780     | 3 Jul 25  | 1.0000            |                   |              | 0.00              | 10,790.78     | 10,790.78                         | 0.00          |

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## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR    | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|---------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |               |          |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                           |               |          |                   |                   |              |                   |              |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | 6,555.670     | 3 Jul 25 | 1.0000            |                   |              | 0.00              | 6,555.67     | 6,555.67                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 124.610       | 3 Jul 25 | 1.0000            |                   |              | 0.00              | 124.61       | 124.61                            | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 4,481.440     | 3 Jul 25 | 1.0000            |                   |              | 0.00              | 4,481.44     | 4,481.44                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 15.570        | 3 Jul 25 | 1.0000            |                   |              | 0.00              | 15.57        | 15.57                             | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 624.550       | 3 Jul 25 | 1.0000            |                   |              | 0.00              | 624.55       | 624.55                            | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 2,343,706.860 | 7 Jul 25 | 1.0000            |                   |              | 0.00              | 2,343,706.86 | 2,343,706.86                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 2,589,379.410 | 7 Jul 25 | 1.0000            |                   |              | 0.00              | 2,589,379.41 | 2,589,379.41                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 15,662.490    | 7 Jul 25 | 1.0000            |                   |              | 0.00              | 15,662.49    | 15,662.49                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 970.330       | 8 Jul 25 | 1.0000            |                   |              | 0.00              | 970.33       | 970.33                            | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 3,182,253.490 | 8 Jul 25 | 1.0000            |                   |              | 0.00              | 3,182,253.49 | 3,182,253.49                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 7,707.960     | 8 Jul 25 | 1.0000            |                   |              | 0.00              | 7,707.96     | 7,707.96                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 161,378.550   | 9 Jul 25 | 1.0000            |                   |              | 0.00              | 161,378.55   | 161,378.55                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 4,701.700     | 9 Jul 25 | 1.0000            |                   |              | 0.00              | 4,701.70     | 4,701.70                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 34,448.220    | 9 Jul 25 | 1.0000            |                   |              | 0.00              | 34,448.22    | 34,448.22                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 440,529.670   | 9 Jul 25 | 1.0000            |                   |              | 0.00              | 440,529.67   | 440,529.67                        | 0.00          |

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◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID               | Shares/PAR     | Date      | Acquistion Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|-----------------------------------------------|----------------|-----------|------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| Value of Interest in Common/Collective Trusts |                |           |                  |                   |              |                   |               |                                   |               |
| United States - USD                           |                |           |                  |                   |              |                   |               |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD              | 319,819.140    | 10 Jul 25 | 1.0000           |                   |              | 0.00              | 319,819.14    | 319,819.14                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 138,048.300    | 10 Jul 25 | 1.0000           |                   |              | 0.00              | 138,048.30    | 138,048.30                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 11,086,241.000 | 10 Jul 25 | 1.0000           |                   |              | 0.00              | 11,086,241.00 | 11,086,241.00                     | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 190,078.890    | 10 Jul 25 | 1.0000           |                   |              | 0.00              | 190,078.89    | 190,078.89                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 41,131.170     | 10 Jul 25 | 1.0000           |                   |              | 0.00              | 41,131.17     | 41,131.17                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 297,010.110    | 10 Jul 25 | 1.0000           |                   |              | 0.00              | 297,010.11    | 297,010.11                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 19,481.750     | 10 Jul 25 | 1.0000           |                   |              | 0.00              | 19,481.75     | 19,481.75                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 184,603.280    | 11 Jul 25 | 1.0000           |                   |              | 0.00              | 184,603.28    | 184,603.28                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 423,416.830    | 14 Jul 25 | 1.0000           |                   |              | 0.00              | 423,416.83    | 423,416.83                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 394.020        | 14 Jul 25 | 1.0000           |                   |              | 0.00              | 394.02        | 394.02                            | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 803,149.960    | 15 Jul 25 | 1.0000           |                   |              | 0.00              | 803,149.96    | 803,149.96                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 843,800.550    | 15 Jul 25 | 1.0000           |                   |              | 0.00              | 843,800.55    | 843,800.55                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 326,654.220    | 15 Jul 25 | 1.0000           |                   |              | 0.00              | 326,654.22    | 326,654.22                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 6,190.790      | 15 Jul 25 | 1.0000           |                   |              | 0.00              | 6,190.79      | 6,190.79                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 835,419.050    | 15 Jul 25 | 1.0000           |                   |              | 0.00              | 835,419.05    | 835,419.05                        | 0.00          |

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| Security Description / Asset ID                      | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                           |               |           |                   |                   |              |                   |              |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | 10,850.110    | 16 Jul 25 | 1.0000            |                   |              | 0.00              | 10,850.11    | 10,850.11                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 945.340       | 16 Jul 25 | 1.0000            |                   |              | 0.00              | 945.34       | 945.34                            | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,189,706.070 | 17 Jul 25 | 1.0000            |                   |              | 0.00              | 1,189,706.07 | 1,189,706.07                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 97,968.750    | 17 Jul 25 | 1.0000            |                   |              | 0.00              | 97,968.75    | 97,968.75                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,071,780.470 | 17 Jul 25 | 1.0000            |                   |              | 0.00              | 1,071,780.47 | 1,071,780.47                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 4,532.500     | 17 Jul 25 | 1.0000            |                   |              | 0.00              | 4,532.50     | 4,532.50                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,292,384.960 | 17 Jul 25 | 1.0000            |                   |              | 0.00              | 1,292,384.96 | 1,292,384.96                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,572.970     | 17 Jul 25 | 1.0000            |                   |              | 0.00              | 1,572.97     | 1,572.97                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 59,363.810    | 18 Jul 25 | 1.0000            |                   |              | 0.00              | 59,363.81    | 59,363.81                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 2,351,340.970 | 18 Jul 25 | 1.0000            |                   |              | 0.00              | 2,351,340.97 | 2,351,340.97                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 58,375.480    | 18 Jul 25 | 1.0000            |                   |              | 0.00              | 58,375.48    | 58,375.48                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 26,183.030    | 18 Jul 25 | 1.0000            |                   |              | 0.00              | 26,183.03    | 26,183.03                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,228,774.500 | 18 Jul 25 | 1.0000            |                   |              | 0.00              | 1,228,774.50 | 1,228,774.50                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 3,770,756.130 | 21 Jul 25 | 1.0000            |                   |              | 0.00              | 3,770,756.13 | 3,770,756.13                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 102,571.950   | 21 Jul 25 | 1.0000            |                   |              | 0.00              | 102,571.95   | 102,571.95                        | 0.00          |

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## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                           |               |           |                   |                   |              |                   |              |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | 27,878.460    | 21 Jul 25 | 1.0000            |                   |              | 0.00              | 27,878.46    | 27,878.46                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 365,635.020   | 21 Jul 25 | 1.0000            |                   |              | 0.00              | 365,635.02   | 365,635.02                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 499,211.580   | 21 Jul 25 | 1.0000            |                   |              | 0.00              | 499,211.58   | 499,211.58                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 383,195.830   | 21 Jul 25 | 1.0000            |                   |              | 0.00              | 383,195.83   | 383,195.83                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,173,879.100 | 22 Jul 25 | 1.0000            |                   |              | 0.00              | 1,173,879.10 | 1,173,879.10                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 7,330,605.910 | 22 Jul 25 | 1.0000            |                   |              | 0.00              | 7,330,605.91 | 7,330,605.91                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 4,489,972.880 | 22 Jul 25 | 1.0000            |                   |              | 0.00              | 4,489,972.88 | 4,489,972.88                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 139,352.270   | 22 Jul 25 | 1.0000            |                   |              | 0.00              | 139,352.27   | 139,352.27                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 498,843.450   | 22 Jul 25 | 1.0000            |                   |              | 0.00              | 498,843.45   | 498,843.45                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 86,887.060    | 22 Jul 25 | 1.0000            |                   |              | 0.00              | 86,887.06    | 86,887.06                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 240,859.380   | 22 Jul 25 | 1.0000            |                   |              | 0.00              | 240,859.38   | 240,859.38                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 381,745.570   | 22 Jul 25 | 1.0000            |                   |              | 0.00              | 381,745.57   | 381,745.57                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 4,805,506.720 | 23 Jul 25 | 1.0000            |                   |              | 0.00              | 4,805,506.72 | 4,805,506.72                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 96,101.570    | 23 Jul 25 | 1.0000            |                   |              | 0.00              | 96,101.57    | 96,101.57                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,049,194.290 | 23 Jul 25 | 1.0000            |                   |              | 0.00              | 1,049,194.29 | 1,049,194.29                      | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2024-09-30 VALUE (INCLUDING ACCRUALS) OF 4,418,119,871.41

## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                           |               |           |                   |                   |              |                   |              |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | 336,484.510   | 23 Jul 25 | 1.0000            |                   |              | 0.00              | 336,484.51   | 336,484.51                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 177,779.340   | 24 Jul 25 | 1.0000            |                   |              | 0.00              | 177,779.34   | 177,779.34                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 20,690.050    | 24 Jul 25 | 1.0000            |                   |              | 0.00              | 20,690.05    | 20,690.05                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 54,153.260    | 25 Jul 25 | 1.0000            |                   |              | 0.00              | 54,153.26    | 54,153.26                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,245,624.230 | 25 Jul 25 | 1.0000            |                   |              | 0.00              | 1,245,624.23 | 1,245,624.23                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 20,372.940    | 25 Jul 25 | 1.0000            |                   |              | 0.00              | 20,372.94    | 20,372.94                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 13,621.670    | 25 Jul 25 | 1.0000            |                   |              | 0.00              | 13,621.67    | 13,621.67                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 741,624.190   | 25 Jul 25 | 1.0000            |                   |              | 0.00              | 741,624.19   | 741,624.19                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 762,740.630   | 25 Jul 25 | 1.0000            |                   |              | 0.00              | 762,740.63   | 762,740.63                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 72,959.730    | 28 Jul 25 | 1.0000            |                   |              | 0.00              | 72,959.73    | 72,959.73                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 2,536,191.550 | 28 Jul 25 | 1.0000            |                   |              | 0.00              | 2,536,191.55 | 2,536,191.55                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 55,143.490    | 28 Jul 25 | 1.0000            |                   |              | 0.00              | 55,143.49    | 55,143.49                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 2,719.840     | 28 Jul 25 | 1.0000            |                   |              | 0.00              | 2,719.84     | 2,719.84                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 84,248.040    | 28 Jul 25 | 1.0000            |                   |              | 0.00              | 84,248.04    | 84,248.04                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 8,269.390     | 29 Jul 25 | 1.0000            |                   |              | 0.00              | 8,269.39     | 8,269.39                          | 0.00          |

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## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States - USD</b>                           |                |           |                   |                   |              |                   |               |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,000.000      | 29 Jul 25 | 1.0000            |                   |              | 0.00              | 1,000.00      | 1,000.00                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 978.800        | 30 Jul 25 | 1.0000            |                   |              | 0.00              | 978.80        | 978.80                            | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 7,788,967.650  | 30 Jul 25 | 1.0000            |                   |              | 0.00              | 7,788,967.65  | 7,788,967.65                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 155,826.950    | 30 Jul 25 | 1.0000            |                   |              | 0.00              | 155,826.95    | 155,826.95                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 8,454.650      | 30 Jul 25 | 1.0000            |                   |              | 0.00              | 8,454.65      | 8,454.65                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,680,749.750  | 30 Jul 25 | 1.0000            |                   |              | 0.00              | 1,680,749.75  | 1,680,749.75                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 372,913.000    | 30 Jul 25 | 1.0000            |                   |              | 0.00              | 372,913.00    | 372,913.00                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 103,135.070    | 31 Jul 25 | 1.0000            |                   |              | 0.00              | 103,135.07    | 103,135.07                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 7,648.950      | 31 Jul 25 | 1.0000            |                   |              | 0.00              | 7,648.95      | 7,648.95                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 375,176.260    | 31 Jul 25 | 1.0000            |                   |              | 0.00              | 375,176.26    | 375,176.26                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 768,604.180    | 1 Aug 25  | 1.0000            |                   |              | 0.00              | 768,604.18    | 768,604.18                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 85,094,060.850 | 1 Aug 25  | 1.0000            |                   |              | 0.00              | 85,094,060.85 | 85,094,060.85                     | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,353,897.580  | 1 Aug 25  | 1.0000            |                   |              | 0.00              | 1,353,897.58  | 1,353,897.58                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 954,284.510    | 1 Aug 25  | 1.0000            |                   |              | 0.00              | 954,284.51    | 954,284.51                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 5,480,450.070  | 1 Aug 25  | 1.0000            |                   |              | 0.00              | 5,480,450.07  | 5,480,450.07                      | 0.00          |

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## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR    | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|---------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |               |          |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                           |               |          |                   |                   |              |                   |              |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | 473,063.020   | 4 Aug 25 | 1.0000            |                   |              | 0.00              | 473,063.02   | 473,063.02                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 8,941,715.700 | 4 Aug 25 | 1.0000            |                   |              | 0.00              | 8,941,715.70 | 8,941,715.70                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,044,882.160 | 4 Aug 25 | 1.0000            |                   |              | 0.00              | 1,044,882.16 | 1,044,882.16                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 318,109.880   | 4 Aug 25 | 1.0000            |                   |              | 0.00              | 318,109.88   | 318,109.88                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,186,451.370 | 5 Aug 25 | 1.0000            |                   |              | 0.00              | 1,186,451.37 | 1,186,451.37                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 54,998.490    | 5 Aug 25 | 1.0000            |                   |              | 0.00              | 54,998.49    | 54,998.49                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 5,590,243.740 | 5 Aug 25 | 1.0000            |                   |              | 0.00              | 5,590,243.74 | 5,590,243.74                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 59.970        | 5 Aug 25 | 1.0000            |                   |              | 0.00              | 59.97        | 59.97                             | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 46.030        | 5 Aug 25 | 1.0000            |                   |              | 0.00              | 46.03        | 46.03                             | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,957.090     | 5 Aug 25 | 1.0000            |                   |              | 0.00              | 1,957.09     | 1,957.09                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,050,141.860 | 5 Aug 25 | 1.0000            |                   |              | 0.00              | 1,050,141.86 | 1,050,141.86                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 4,468.610     | 5 Aug 25 | 1.0000            |                   |              | 0.00              | 4,468.61     | 4,468.61                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 44.670        | 5 Aug 25 | 1.0000            |                   |              | 0.00              | 44.67        | 44.67                             | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 41,912.600    | 5 Aug 25 | 1.0000            |                   |              | 0.00              | 41,912.60    | 41,912.60                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 7,686.250     | 5 Aug 25 | 1.0000            |                   |              | 0.00              | 7,686.25     | 7,686.25                          | 0.00          |

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## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR    | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|---------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |               |          |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                           |               |          |                   |                   |              |                   |              |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | 129.730       | 5 Aug 25 | 1.0000            |                   |              | 0.00              | 129.73       | 129.73                            | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 13,513.980    | 5 Aug 25 | 1.0000            |                   |              | 0.00              | 13,513.98    | 13,513.98                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 16.120        | 5 Aug 25 | 1.0000            |                   |              | 0.00              | 16.12        | 16.12                             | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 650.220       | 5 Aug 25 | 1.0000            |                   |              | 0.00              | 650.22       | 650.22                            | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,374,898.450 | 6 Aug 25 | 1.0000            |                   |              | 0.00              | 1,374,898.45 | 1,374,898.45                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 5,038.540     | 6 Aug 25 | 1.0000            |                   |              | 0.00              | 5,038.54     | 5,038.54                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 22,766.360    | 6 Aug 25 | 1.0000            |                   |              | 0.00              | 22,766.36    | 22,766.36                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 2,248,046.530 | 7 Aug 25 | 1.0000            |                   |              | 0.00              | 2,248,046.53 | 2,248,046.53                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 91,943.130    | 7 Aug 25 | 1.0000            |                   |              | 0.00              | 91,943.13    | 91,943.13                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 509,200.540   | 7 Aug 25 | 1.0000            |                   |              | 0.00              | 509,200.54   | 509,200.54                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 18,641.510    | 7 Aug 25 | 1.0000            |                   |              | 0.00              | 18,641.51    | 18,641.51                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 87,474.140    | 7 Aug 25 | 1.0000            |                   |              | 0.00              | 87,474.14    | 87,474.14                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 2,770.070     | 7 Aug 25 | 1.0000            |                   |              | 0.00              | 2,770.07     | 2,770.07                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 211,470.460   | 8 Aug 25 | 1.0000            |                   |              | 0.00              | 211,470.46   | 211,470.46                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 14,727.270    | 8 Aug 25 | 1.0000            |                   |              | 0.00              | 14,727.27    | 14,727.27                         | 0.00          |

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## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                           |               |           |                   |                   |              |                   |              |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | 15,440.160    | 8 Aug 25  | 1.0000            |                   |              | 0.00              | 15,440.16    | 15,440.16                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 327,980.490   | 8 Aug 25  | 1.0000            |                   |              | 0.00              | 327,980.49   | 327,980.49                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 360,912.850   | 11 Aug 25 | 1.0000            |                   |              | 0.00              | 360,912.85   | 360,912.85                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 3,713,069.010 | 11 Aug 25 | 1.0000            |                   |              | 0.00              | 3,713,069.01 | 3,713,069.01                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 19,014.390    | 11 Aug 25 | 1.0000            |                   |              | 0.00              | 19,014.39    | 19,014.39                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 2,278,942.600 | 12 Aug 25 | 1.0000            |                   |              | 0.00              | 2,278,942.60 | 2,278,942.60                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 117,620.280   | 12 Aug 25 | 1.0000            |                   |              | 0.00              | 117,620.28   | 117,620.28                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 15,312.500    | 12 Aug 25 | 1.0000            |                   |              | 0.00              | 15,312.50    | 15,312.50                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 36,366.530    | 12 Aug 25 | 1.0000            |                   |              | 0.00              | 36,366.53    | 36,366.53                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 139,801.880   | 12 Aug 25 | 1.0000            |                   |              | 0.00              | 139,801.88   | 139,801.88                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 74,073.080    | 12 Aug 25 | 1.0000            |                   |              | 0.00              | 74,073.08    | 74,073.08                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,892,715.100 | 13 Aug 25 | 1.0000            |                   |              | 0.00              | 1,892,715.10 | 1,892,715.10                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 16,210.780    | 13 Aug 25 | 1.0000            |                   |              | 0.00              | 16,210.78    | 16,210.78                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 24,742.750    | 13 Aug 25 | 1.0000            |                   |              | 0.00              | 24,742.75    | 24,742.75                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 818,387.810   | 13 Aug 25 | 1.0000            |                   |              | 0.00              | 818,387.81   | 818,387.81                        | 0.00          |

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## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                           |               |           |                   |                   |              |                   |              |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | 138,069.490   | 13 Aug 25 | 1.0000            |                   |              | 0.00              | 138,069.49   | 138,069.49                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 31,281.350    | 13 Aug 25 | 1.0000            |                   |              | 0.00              | 31,281.35    | 31,281.35                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 84,046.410    | 14 Aug 25 | 1.0000            |                   |              | 0.00              | 84,046.41    | 84,046.41                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 6,462,429.870 | 14 Aug 25 | 1.0000            |                   |              | 0.00              | 6,462,429.87 | 6,462,429.87                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,805,163.230 | 14 Aug 25 | 1.0000            |                   |              | 0.00              | 1,805,163.23 | 1,805,163.23                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 131,915.370   | 14 Aug 25 | 1.0000            |                   |              | 0.00              | 131,915.37   | 131,915.37                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 10,722.560    | 14 Aug 25 | 1.0000            |                   |              | 0.00              | 10,722.56    | 10,722.56                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 668.240       | 14 Aug 25 | 1.0000            |                   |              | 0.00              | 668.24       | 668.24                            | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 579.290       | 14 Aug 25 | 1.0000            |                   |              | 0.00              | 579.29       | 579.29                            | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 210,172.610   | 14 Aug 25 | 1.0000            |                   |              | 0.00              | 210,172.61   | 210,172.61                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 201,093.750   | 14 Aug 25 | 1.0000            |                   |              | 0.00              | 201,093.75   | 201,093.75                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 53,329.310    | 15 Aug 25 | 1.0000            |                   |              | 0.00              | 53,329.31    | 53,329.31                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,532,208.990 | 15 Aug 25 | 1.0000            |                   |              | 0.00              | 1,532,208.99 | 1,532,208.99                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 5,588.230     | 15 Aug 25 | 1.0000            |                   |              | 0.00              | 5,588.23     | 5,588.23                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 5,427.020     | 15 Aug 25 | 1.0000            |                   |              | 0.00              | 5,427.02     | 5,427.02                          | 0.00          |

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## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                           |               |           |                   |                   |              |                   |              |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,630,366.650 | 15 Aug 25 | 1.0000            |                   |              | 0.00              | 1,630,366.65 | 1,630,366.65                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 5,388,343.580 | 15 Aug 25 | 1.0000            |                   |              | 0.00              | 5,388,343.58 | 5,388,343.58                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 87,889.870    | 18 Aug 25 | 1.0000            |                   |              | 0.00              | 87,889.87    | 87,889.87                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 4,117.200     | 19 Aug 25 | 1.0000            |                   |              | 0.00              | 4,117.20     | 4,117.20                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 4,169,140.850 | 20 Aug 25 | 1.0000            |                   |              | 0.00              | 4,169,140.85 | 4,169,140.85                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 53,773.840    | 20 Aug 25 | 1.0000            |                   |              | 0.00              | 53,773.84    | 53,773.84                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 177,060.670   | 20 Aug 25 | 1.0000            |                   |              | 0.00              | 177,060.67   | 177,060.67                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 116,185.780   | 20 Aug 25 | 1.0000            |                   |              | 0.00              | 116,185.78   | 116,185.78                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 249,358.520   | 21 Aug 25 | 1.0000            |                   |              | 0.00              | 249,358.52   | 249,358.52                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 22,968.750    | 21 Aug 25 | 1.0000            |                   |              | 0.00              | 22,968.75    | 22,968.75                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 207,005.480   | 21 Aug 25 | 1.0000            |                   |              | 0.00              | 207,005.48   | 207,005.48                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,266,461.600 | 21 Aug 25 | 1.0000            |                   |              | 0.00              | 1,266,461.60 | 1,266,461.60                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 174,631.140   | 22 Aug 25 | 1.0000            |                   |              | 0.00              | 174,631.14   | 174,631.14                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 690,563.270   | 22 Aug 25 | 1.0000            |                   |              | 0.00              | 690,563.27   | 690,563.27                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 5,672,742.080 | 25 Aug 25 | 1.0000            |                   |              | 0.00              | 5,672,742.08 | 5,672,742.08                      | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2024-09-30 VALUE (INCLUDING ACCRUALS) OF 4,418,119,871.41

## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                           |               |           |                   |                   |              |                   |              |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | 307,426.180   | 25 Aug 25 | 1.0000            |                   |              | 0.00              | 307,426.18   | 307,426.18                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 122,823.300   | 25 Aug 25 | 1.0000            |                   |              | 0.00              | 122,823.30   | 122,823.30                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 385,530.000   | 25 Aug 25 | 1.0000            |                   |              | 0.00              | 385,530.00   | 385,530.00                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 147,513.630   | 25 Aug 25 | 1.0000            |                   |              | 0.00              | 147,513.63   | 147,513.63                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 28,238.770    | 25 Aug 25 | 1.0000            |                   |              | 0.00              | 28,238.77    | 28,238.77                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 442,092.880   | 26 Aug 25 | 1.0000            |                   |              | 0.00              | 442,092.88   | 442,092.88                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,060,041.920 | 26 Aug 25 | 1.0000            |                   |              | 0.00              | 1,060,041.92 | 1,060,041.92                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,850.060     | 26 Aug 25 | 1.0000            |                   |              | 0.00              | 1,850.06     | 1,850.06                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 3,598,933.770 | 26 Aug 25 | 1.0000            |                   |              | 0.00              | 3,598,933.77 | 3,598,933.77                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 111,652.510   | 27 Aug 25 | 1.0000            |                   |              | 0.00              | 111,652.51   | 111,652.51                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 654,591.970   | 27 Aug 25 | 1.0000            |                   |              | 0.00              | 654,591.97   | 654,591.97                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,056,324.230 | 27 Aug 25 | 1.0000            |                   |              | 0.00              | 1,056,324.23 | 1,056,324.23                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,006,788.260 | 28 Aug 25 | 1.0000            |                   |              | 0.00              | 1,006,788.26 | 1,006,788.26                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 48,545.680    | 28 Aug 25 | 1.0000            |                   |              | 0.00              | 48,545.68    | 48,545.68                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 187,007.490   | 28 Aug 25 | 1.0000            |                   |              | 0.00              | 187,007.49   | 187,007.49                        | 0.00          |

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## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States - USD</b>                           |                |           |                   |                   |              |                   |               |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | 444.420        | 28 Aug 25 | 1.0000            |                   |              | 0.00              | 444.42        | 444.42                            | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 167,095.000    | 28 Aug 25 | 1.0000            |                   |              | 0.00              | 167,095.00    | 167,095.00                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 9,421.020      | 28 Aug 25 | 1.0000            |                   |              | 0.00              | 9,421.02      | 9,421.02                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 37,343.750     | 29 Aug 25 | 1.0000            |                   |              | 0.00              | 37,343.75     | 37,343.75                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 74,811.290     | 29 Aug 25 | 1.0000            |                   |              | 0.00              | 74,811.29     | 74,811.29                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 26,650.000     | 29 Aug 25 | 1.0000            |                   |              | 0.00              | 26,650.00     | 26,650.00                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 128,470.540    | 29 Aug 25 | 1.0000            |                   |              | 0.00              | 128,470.54    | 128,470.54                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 19,855,039.870 | 29 Aug 25 | 1.0000            |                   |              | 0.00              | 19,855,039.87 | 19,855,039.87                     | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 281,651.700    | 2 Sep 25  | 1.0000            |                   |              | 0.00              | 281,651.70    | 281,651.70                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 187,504.710    | 2 Sep 25  | 1.0000            |                   |              | 0.00              | 187,504.71    | 187,504.71                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 518,388.480    | 2 Sep 25  | 1.0000            |                   |              | 0.00              | 518,388.48    | 518,388.48                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,377,128.740  | 3 Sep 25  | 1.0000            |                   |              | 0.00              | 1,377,128.74  | 1,377,128.74                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 934,333.470    | 3 Sep 25  | 1.0000            |                   |              | 0.00              | 934,333.47    | 934,333.47                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 3,192.700      | 3 Sep 25  | 1.0000            |                   |              | 0.00              | 3,192.70      | 3,192.70                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 139,101.340    | 4 Sep 25  | 1.0000            |                   |              | 0.00              | 139,101.34    | 139,101.34                        | 0.00          |

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◆ 5% Report - Part C

Series of Transactions by Issue in Excess of 5%

| Security Description / Asset ID               | Shares/PAR    | Date     | Acquistion Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|-----------------------------------------------|---------------|----------|------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| Value of Interest in Common/Collective Trusts |               |          |                  |                   |              |                   |              |                                   |               |
| United States - USD                           |               |          |                  |                   |              |                   |              |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD              | 277,654.740   | 4 Sep 25 | 1.0000           |                   |              | 0.00              | 277,654.74   | 277,654.74                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 7,850,194.110 | 4 Sep 25 | 1.0000           |                   |              | 0.00              | 7,850,194.11 | 7,850,194.11                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 140,430.680   | 4 Sep 25 | 1.0000           |                   |              | 0.00              | 140,430.68   | 140,430.68                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 127.140       | 4 Sep 25 | 1.0000           |                   |              | 0.00              | 127.14       | 127.14                            | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 60,714.080    | 4 Sep 25 | 1.0000           |                   |              | 0.00              | 60,714.08    | 60,714.08                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 1,962.040     | 4 Sep 25 | 1.0000           |                   |              | 0.00              | 1,962.04     | 1,962.04                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 16.730        | 4 Sep 25 | 1.0000           |                   |              | 0.00              | 16.73        | 16.73                             | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 9.540         | 4 Sep 25 | 1.0000           |                   |              | 0.00              | 9.54         | 9.54                              | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 374,361.860   | 4 Sep 25 | 1.0000           |                   |              | 0.00              | 374,361.86   | 374,361.86                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 4,477.130     | 4 Sep 25 | 1.0000           |                   |              | 0.00              | 4,477.13     | 4,477.13                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 19.990        | 4 Sep 25 | 1.0000           |                   |              | 0.00              | 19.99        | 19.99                             | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 2,689.940     | 4 Sep 25 | 1.0000           |                   |              | 0.00              | 2,689.94     | 2,689.94                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 7,700.730     | 4 Sep 25 | 1.0000           |                   |              | 0.00              | 7,700.73     | 7,700.73                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 129.980       | 4 Sep 25 | 1.0000           |                   |              | 0.00              | 129.98       | 129.98                            | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD              | 13,537.610    | 4 Sep 25 | 1.0000           |                   |              | 0.00              | 13,537.61    | 13,537.61                         | 0.00          |

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## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |                |          |                   |                   |              |                   |               |                                   |               |
| <b>United States - USD</b>                           |                |          |                   |                   |              |                   |               |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | 87,485.920     | 4 Sep 25 | 1.0000            |                   |              | 0.00              | 87,485.92     | 87,485.92                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 16.120         | 4 Sep 25 | 1.0000            |                   |              | 0.00              | 16.12         | 16.12                             | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 651.550        | 4 Sep 25 | 1.0000            |                   |              | 0.00              | 651.55        | 651.55                            | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 129,102.890    | 4 Sep 25 | 1.0000            |                   |              | 0.00              | 129,102.89    | 129,102.89                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 316,556.550    | 5 Sep 25 | 1.0000            |                   |              | 0.00              | 316,556.55    | 316,556.55                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,871,867.810  | 5 Sep 25 | 1.0000            |                   |              | 0.00              | 1,871,867.81  | 1,871,867.81                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 2,095,495.910  | 5 Sep 25 | 1.0000            |                   |              | 0.00              | 2,095,495.91  | 2,095,495.91                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 174,424.280    | 5 Sep 25 | 1.0000            |                   |              | 0.00              | 174,424.28    | 174,424.28                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 12,448.730     | 5 Sep 25 | 1.0000            |                   |              | 0.00              | 12,448.73     | 12,448.73                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 443,455.110    | 8 Sep 25 | 1.0000            |                   |              | 0.00              | 443,455.11    | 443,455.11                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 138,907.520    | 8 Sep 25 | 1.0000            |                   |              | 0.00              | 138,907.52    | 138,907.52                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 12,022,822.730 | 8 Sep 25 | 1.0000            |                   |              | 0.00              | 12,022,822.73 | 12,022,822.73                     | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 431,246.260    | 8 Sep 25 | 1.0000            |                   |              | 0.00              | 431,246.26    | 431,246.26                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 7,720.560      | 8 Sep 25 | 1.0000            |                   |              | 0.00              | 7,720.56      | 7,720.56                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 547.920        | 9 Sep 25 | 1.0000            |                   |              | 0.00              | 547.92        | 547.92                            | 0.00          |

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## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                           |               |           |                   |                   |              |                   |              |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,410,950.730 | 9 Sep 25  | 1.0000            |                   |              | 0.00              | 1,410,950.73 | 1,410,950.73                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 8,044,548.390 | 9 Sep 25  | 1.0000            |                   |              | 0.00              | 8,044,548.39 | 8,044,548.39                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 230,011.160   | 9 Sep 25  | 1.0000            |                   |              | 0.00              | 230,011.16   | 230,011.16                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,256,988.620 | 9 Sep 25  | 1.0000            |                   |              | 0.00              | 1,256,988.62 | 1,256,988.62                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 22,878.480    | 9 Sep 25  | 1.0000            |                   |              | 0.00              | 22,878.48    | 22,878.48                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,504,315.910 | 10 Sep 25 | 1.0000            |                   |              | 0.00              | 1,504,315.91 | 1,504,315.91                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 165.490       | 10 Sep 25 | 1.0000            |                   |              | 0.00              | 165.49       | 165.49                            | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 5,027.550     | 10 Sep 25 | 1.0000            |                   |              | 0.00              | 5,027.55     | 5,027.55                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,032,036.020 | 11 Sep 25 | 1.0000            |                   |              | 0.00              | 1,032,036.02 | 1,032,036.02                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 153,120.000   | 11 Sep 25 | 1.0000            |                   |              | 0.00              | 153,120.00   | 153,120.00                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 181,467.680   | 11 Sep 25 | 1.0000            |                   |              | 0.00              | 181,467.68   | 181,467.68                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 346,356.470   | 11 Sep 25 | 1.0000            |                   |              | 0.00              | 346,356.47   | 346,356.47                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 25,988.150    | 11 Sep 25 | 1.0000            |                   |              | 0.00              | 25,988.15    | 25,988.15                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 19,842.480    | 12 Sep 25 | 1.0000            |                   |              | 0.00              | 19,842.48    | 19,842.48                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 79,297.340    | 12 Sep 25 | 1.0000            |                   |              | 0.00              | 79,297.34    | 79,297.34                         | 0.00          |

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## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                           |               |           |                   |                   |              |                   |              |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | 230,855.390   | 12 Sep 25 | 1.0000            |                   |              | 0.00              | 230,855.39   | 230,855.39                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 135,250.280   | 12 Sep 25 | 1.0000            |                   |              | 0.00              | 135,250.28   | 135,250.28                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 186,469.820   | 12 Sep 25 | 1.0000            |                   |              | 0.00              | 186,469.82   | 186,469.82                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 2,886,475.020 | 12 Sep 25 | 1.0000            |                   |              | 0.00              | 2,886,475.02 | 2,886,475.02                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 13,551.030    | 12 Sep 25 | 1.0000            |                   |              | 0.00              | 13,551.03    | 13,551.03                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,198,364.820 | 15 Sep 25 | 1.0000            |                   |              | 0.00              | 1,198,364.82 | 1,198,364.82                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 58,335.320    | 15 Sep 25 | 1.0000            |                   |              | 0.00              | 58,335.32    | 58,335.32                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 29,451.350    | 15 Sep 25 | 1.0000            |                   |              | 0.00              | 29,451.35    | 29,451.35                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,437,091.790 | 15 Sep 25 | 1.0000            |                   |              | 0.00              | 1,437,091.79 | 1,437,091.79                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 366,105.670   | 15 Sep 25 | 1.0000            |                   |              | 0.00              | 366,105.67   | 366,105.67                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 959,830.200   | 16 Sep 25 | 1.0000            |                   |              | 0.00              | 959,830.20   | 959,830.20                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 47,625.000    | 16 Sep 25 | 1.0000            |                   |              | 0.00              | 47,625.00    | 47,625.00                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 74,508.090    | 16 Sep 25 | 1.0000            |                   |              | 0.00              | 74,508.09    | 74,508.09                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 144,845.000   | 16 Sep 25 | 1.0000            |                   |              | 0.00              | 144,845.00   | 144,845.00                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 19,769.290    | 16 Sep 25 | 1.0000            |                   |              | 0.00              | 19,769.29    | 19,769.29                         | 0.00          |

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## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                           |               |           |                   |                   |              |                   |              |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | 2,849,470.550 | 16 Sep 25 | 1.0000            |                   |              | 0.00              | 2,849,470.55 | 2,849,470.55                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 24,307.530    | 16 Sep 25 | 1.0000            |                   |              | 0.00              | 24,307.53    | 24,307.53                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 9,023.800     | 17 Sep 25 | 1.0000            |                   |              | 0.00              | 9,023.80     | 9,023.80                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,044,504.010 | 17 Sep 25 | 1.0000            |                   |              | 0.00              | 1,044,504.01 | 1,044,504.01                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 2,085,232.890 | 18 Sep 25 | 1.0000            |                   |              | 0.00              | 2,085,232.89 | 2,085,232.89                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 623,127.670   | 19 Sep 25 | 1.0000            |                   |              | 0.00              | 623,127.67   | 623,127.67                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 46,487.790    | 19 Sep 25 | 1.0000            |                   |              | 0.00              | 46,487.79    | 46,487.79                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 51,119.980    | 22 Sep 25 | 1.0000            |                   |              | 0.00              | 51,119.98    | 51,119.98                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 3,314.860     | 22 Sep 25 | 1.0000            |                   |              | 0.00              | 3,314.86     | 3,314.86                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 102,528.740   | 22 Sep 25 | 1.0000            |                   |              | 0.00              | 102,528.74   | 102,528.74                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 383,331.560   | 22 Sep 25 | 1.0000            |                   |              | 0.00              | 383,331.56   | 383,331.56                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 4,350,743.830 | 22 Sep 25 | 1.0000            |                   |              | 0.00              | 4,350,743.83 | 4,350,743.83                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 18,215.680    | 22 Sep 25 | 1.0000            |                   |              | 0.00              | 18,215.68    | 18,215.68                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 105,974.810   | 23 Sep 25 | 1.0000            |                   |              | 0.00              | 105,974.81   | 105,974.81                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 35,143.080    | 23 Sep 25 | 1.0000            |                   |              | 0.00              | 35,143.08    | 35,143.08                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2024-09-30 VALUE (INCLUDING ACCRUALS) OF 4,418,119,871.41

## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |                |           |                   |                   |              |                   |               |                                   |               |
| <b>United States - USD</b>                           |                |           |                   |                   |              |                   |               |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | 89,704.000     | 23 Sep 25 | 1.0000            |                   |              | 0.00              | 89,704.00     | 89,704.00                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 11,961.970     | 23 Sep 25 | 1.0000            |                   |              | 0.00              | 11,961.97     | 11,961.97                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 197,420.580    | 23 Sep 25 | 1.0000            |                   |              | 0.00              | 197,420.58    | 197,420.58                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,596,097.490  | 23 Sep 25 | 1.0000            |                   |              | 0.00              | 1,596,097.49  | 1,596,097.49                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 25,423.390     | 23 Sep 25 | 1.0000            |                   |              | 0.00              | 25,423.39     | 25,423.39                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 25,953,903.110 | 24 Sep 25 | 1.0000            |                   |              | 0.00              | 25,953,903.11 | 25,953,903.11                     | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 84,154.980     | 24 Sep 25 | 1.0000            |                   |              | 0.00              | 84,154.98     | 84,154.98                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 294,334.170    | 24 Sep 25 | 1.0000            |                   |              | 0.00              | 294,334.17    | 294,334.17                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 108,469.820    | 24 Sep 25 | 1.0000            |                   |              | 0.00              | 108,469.82    | 108,469.82                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 90,990.750     | 24 Sep 25 | 1.0000            |                   |              | 0.00              | 90,990.75     | 90,990.75                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 134,326.420    | 25 Sep 25 | 1.0000            |                   |              | 0.00              | 134,326.42    | 134,326.42                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 204,170.510    | 25 Sep 25 | 1.0000            |                   |              | 0.00              | 204,170.51    | 204,170.51                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 2,887,035.710  | 25 Sep 25 | 1.0000            |                   |              | 0.00              | 2,887,035.71  | 2,887,035.71                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 3,432,079.230  | 25 Sep 25 | 1.0000            |                   |              | 0.00              | 3,432,079.23  | 3,432,079.23                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 19,725.000     | 29 Sep 25 | 1.0000            |                   |              | 0.00              | 19,725.00     | 19,725.00                         | 0.00          |

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## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR    | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|---------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |               |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                           |               |           |                   |                   |              |                   |              |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | 803,315.860   | 29 Sep 25 | 1.0000            |                   |              | 0.00              | 803,315.86   | 803,315.86                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 8,018.000     | 29 Sep 25 | 1.0000            |                   |              | 0.00              | 8,018.00     | 8,018.00                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,138,925.440 | 29 Sep 25 | 1.0000            |                   |              | 0.00              | 1,138,925.44 | 1,138,925.44                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 283,249.900   | 29 Sep 25 | 1.0000            |                   |              | 0.00              | 283,249.90   | 283,249.90                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 546,878.000   | 29 Sep 25 | 1.0000            |                   |              | 0.00              | 546,878.00   | 546,878.00                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 249,264.140   | 29 Sep 25 | 1.0000            |                   |              | 0.00              | 249,264.14   | 249,264.14                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 17,519.570    | 29 Sep 25 | 1.0000            |                   |              | 0.00              | 17,519.57    | 17,519.57                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 9,934,731.320 | 30 Sep 25 | 1.0000            |                   |              | 0.00              | 9,934,731.32 | 9,934,731.32                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 259,954.250   | 30 Sep 25 | 1.0000            |                   |              | 0.00              | 259,954.25   | 259,954.25                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 149,715.590   | 30 Sep 25 | 1.0000            |                   |              | 0.00              | 149,715.59   | 149,715.59                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 200,875.130   | 30 Sep 25 | 1.0000            |                   |              | 0.00              | 200,875.13   | 200,875.13                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 18,601.110    | 30 Sep 25 | 1.0000            |                   |              | 0.00              | 18,601.11    | 18,601.11                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 202,812.500   | 30 Sep 25 | 1.0000            |                   |              | 0.00              | 202,812.50   | 202,812.50                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 1,334,381.690 | 30 Sep 25 | 1.0000            |                   |              | 0.00              | 1,334,381.69 | 1,334,381.69                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | 12,456.090    | 30 Sep 25 | 1.0000            |                   |              | 0.00              | 12,456.09    | 12,456.09                         | 0.00          |

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## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost                    | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|-------------------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |                |          |                   |                   |              |                   |                         |                                   |               |
| <b>United States - USD</b>                           |                |          |                   |                   |              |                   |                         |                                   |               |
| <b>Total number of acquisitions = 1,260</b>          |                |          |                   |                   |              |                   | <b>1,510,639,808.37</b> | <b>1,510,639,808.37</b>           | <b>0.00</b>   |
| NT COLLECTIVE SHORT TERM INVT FD                     | -14,310.000    | 1 Oct 24 |                   | 1.0000            |              | 0.00              | 14,310.00               | 14,310.00                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,999,334.610 | 1 Oct 24 |                   | 1.0000            |              | 0.00              | 1,999,334.61            | 1,999,334.61                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -9,531,607.220 | 1 Oct 24 |                   | 1.0000            |              | 0.00              | 9,531,607.22            | 9,531,607.22                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -28,129.290    | 2 Oct 24 |                   | 1.0000            |              | 0.00              | 28,129.29               | 28,129.29                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -402,368.030   | 2 Oct 24 |                   | 1.0000            |              | 0.00              | 402,368.03              | 402,368.03                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -799,388.850   | 2 Oct 24 |                   | 1.0000            |              | 0.00              | 799,388.85              | 799,388.85                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -2,814,969.370 | 2 Oct 24 |                   | 1.0000            |              | 0.00              | 2,814,969.37            | 2,814,969.37                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -27,723.340    | 3 Oct 24 |                   | 1.0000            |              | 0.00              | 27,723.34               | 27,723.34                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -5,708,298.350 | 3 Oct 24 |                   | 1.0000            |              | 0.00              | 5,708,298.35            | 5,708,298.35                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -77,500.000    | 4 Oct 24 |                   | 1.0000            |              | 0.00              | 77,500.00               | 77,500.00                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -88,097.370    | 4 Oct 24 |                   | 1.0000            |              | 0.00              | 88,097.37               | 88,097.37                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -93,625.000    | 4 Oct 24 |                   | 1.0000            |              | 0.00              | 93,625.00               | 93,625.00                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -5,190,252.220 | 4 Oct 24 |                   | 1.0000            |              | 0.00              | 5,190,252.22            | 5,190,252.22                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -304,440.300   | 4 Oct 24 |                   | 1.0000            |              | 0.00              | 304,440.30              | 304,440.30                        | 0.00          |

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## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>United States - USD</b>                           |                 |           |                   |                   |              |                   |               |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | -40,695.880     | 4 Oct 24  |                   | 1.0000            |              | 0.00              | 40,695.88     | 40,695.88                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -82,409.290     | 7 Oct 24  |                   | 1.0000            |              | 0.00              | 82,409.29     | 82,409.29                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -253,670.460    | 7 Oct 24  |                   | 1.0000            |              | 0.00              | 253,670.46    | 253,670.46                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -8,377,058.810  | 7 Oct 24  |                   | 1.0000            |              | 0.00              | 8,377,058.81  | 8,377,058.81                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -16,021,476.750 | 8 Oct 24  |                   | 1.0000            |              | 0.00              | 16,021,476.75 | 16,021,476.75                     | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -68,203.750     | 8 Oct 24  |                   | 1.0000            |              | 0.00              | 68,203.75     | 68,203.75                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -96,007.990     | 8 Oct 24  |                   | 1.0000            |              | 0.00              | 96,007.99     | 96,007.99                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -4,105,089.630  | 8 Oct 24  |                   | 1.0000            |              | 0.00              | 4,105,089.63  | 4,105,089.63                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -621,106.580    | 8 Oct 24  |                   | 1.0000            |              | 0.00              | 621,106.58    | 621,106.58                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -11,184,388.230 | 9 Oct 24  |                   | 1.0000            |              | 0.00              | 11,184,388.23 | 11,184,388.23                     | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -2,218.750      | 9 Oct 24  |                   | 1.0000            |              | 0.00              | 2,218.75      | 2,218.75                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -2,193,351.860  | 9 Oct 24  |                   | 1.0000            |              | 0.00              | 2,193,351.86  | 2,193,351.86                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -68,199.030     | 9 Oct 24  |                   | 1.0000            |              | 0.00              | 68,199.03     | 68,199.03                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -49,375.000     | 10 Oct 24 |                   | 1.0000            |              | 0.00              | 49,375.00     | 49,375.00                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -27,478.750     | 10 Oct 24 |                   | 1.0000            |              | 0.00              | 27,478.75     | 27,478.75                         | 0.00          |

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## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>United States - USD</b>                           |                 |           |                   |                   |              |                   |               |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | -69,102.800     | 10 Oct 24 |                   | 1.0000            |              | 0.00              | 69,102.80     | 69,102.80                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,718,967.970  | 10 Oct 24 |                   | 1.0000            |              | 0.00              | 1,718,967.97  | 1,718,967.97                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -15,885,148.480 | 11 Oct 24 |                   | 1.0000            |              | 0.00              | 15,885,148.48 | 15,885,148.48                     | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -148,443.340    | 11 Oct 24 |                   | 1.0000            |              | 0.00              | 148,443.34    | 148,443.34                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -20,953.100     | 11 Oct 24 |                   | 1.0000            |              | 0.00              | 20,953.10     | 20,953.10                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -35,209.110     | 11 Oct 24 |                   | 1.0000            |              | 0.00              | 35,209.11     | 35,209.11                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -92,136.560     | 11 Oct 24 |                   | 1.0000            |              | 0.00              | 92,136.56     | 92,136.56                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -3,783,689.140  | 11 Oct 24 |                   | 1.0000            |              | 0.00              | 3,783,689.14  | 3,783,689.14                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -494,351.950    | 15 Oct 24 |                   | 1.0000            |              | 0.00              | 494,351.95    | 494,351.95                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -63,842.550     | 16 Oct 24 |                   | 1.0000            |              | 0.00              | 63,842.55     | 63,842.55                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -25,870.710     | 16 Oct 24 |                   | 1.0000            |              | 0.00              | 25,870.71     | 25,870.71                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -227,369.010    | 16 Oct 24 |                   | 1.0000            |              | 0.00              | 227,369.01    | 227,369.01                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -9,315.090      | 17 Oct 24 |                   | 1.0000            |              | 0.00              | 9,315.09      | 9,315.09                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -11,889.220     | 17 Oct 24 |                   | 1.0000            |              | 0.00              | 11,889.22     | 11,889.22                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -8,382.510      | 17 Oct 24 |                   | 1.0000            |              | 0.00              | 8,382.51      | 8,382.51                          | 0.00          |

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| Security Description / Asset ID                      | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>United States - USD</b>                           |                 |           |                   |                   |              |                   |               |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | -796,453.420    | 17 Oct 24 |                   | 1.0000            |              | 0.00              | 796,453.42    | 796,453.42                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -19,625.000     | 18 Oct 24 |                   | 1.0000            |              | 0.00              | 19,625.00     | 19,625.00                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -397,056.800    | 18 Oct 24 |                   | 1.0000            |              | 0.00              | 397,056.80    | 397,056.80                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1.220          | 18 Oct 24 |                   | 1.0000            |              | 0.00              | 1.22          | 1.22                              | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,336,894.770  | 18 Oct 24 |                   | 1.0000            |              | 0.00              | 1,336,894.77  | 1,336,894.77                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -131,774.440    | 18 Oct 24 |                   | 1.0000            |              | 0.00              | 131,774.44    | 131,774.44                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -12,288,992.880 | 18 Oct 24 |                   | 1.0000            |              | 0.00              | 12,288,992.88 | 12,288,992.88                     | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -4,107,868.990  | 18 Oct 24 |                   | 1.0000            |              | 0.00              | 4,107,868.99  | 4,107,868.99                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -145,158.390    | 21 Oct 24 |                   | 1.0000            |              | 0.00              | 145,158.39    | 145,158.39                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,575,820.620  | 21 Oct 24 |                   | 1.0000            |              | 0.00              | 1,575,820.62  | 1,575,820.62                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -406,202.840    | 21 Oct 24 |                   | 1.0000            |              | 0.00              | 406,202.84    | 406,202.84                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -85,243.370     | 21 Oct 24 |                   | 1.0000            |              | 0.00              | 85,243.37     | 85,243.37                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -4,253.830      | 22 Oct 24 |                   | 1.0000            |              | 0.00              | 4,253.83      | 4,253.83                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -662,460.130    | 22 Oct 24 |                   | 1.0000            |              | 0.00              | 662,460.13    | 662,460.13                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -333,955.130    | 22 Oct 24 |                   | 1.0000            |              | 0.00              | 333,955.13    | 333,955.13                        | 0.00          |

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## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>United States - USD</b>                           |                 |           |                   |                   |              |                   |               |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | -167,485.790    | 22 Oct 24 |                   | 1.0000            |              | 0.00              | 167,485.79    | 167,485.79                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -14,947,435.010 | 22 Oct 24 |                   | 1.0000            |              | 0.00              | 14,947,435.01 | 14,947,435.01                     | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -485,508.830    | 23 Oct 24 |                   | 1.0000            |              | 0.00              | 485,508.83    | 485,508.83                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -9,562.500      | 23 Oct 24 |                   | 1.0000            |              | 0.00              | 9,562.50      | 9,562.50                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -43,302.860     | 23 Oct 24 |                   | 1.0000            |              | 0.00              | 43,302.86     | 43,302.86                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -2,538,302.630  | 23 Oct 24 |                   | 1.0000            |              | 0.00              | 2,538,302.63  | 2,538,302.63                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -229,995.390    | 24 Oct 24 |                   | 1.0000            |              | 0.00              | 229,995.39    | 229,995.39                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -5,727.100      | 24 Oct 24 |                   | 1.0000            |              | 0.00              | 5,727.10      | 5,727.10                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -43,808.580     | 24 Oct 24 |                   | 1.0000            |              | 0.00              | 43,808.58     | 43,808.58                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -83,102.800     | 24 Oct 24 |                   | 1.0000            |              | 0.00              | 83,102.80     | 83,102.80                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -3,478,012.240  | 24 Oct 24 |                   | 1.0000            |              | 0.00              | 3,478,012.24  | 3,478,012.24                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,293,657.980  | 25 Oct 24 |                   | 1.0000            |              | 0.00              | 1,293,657.98  | 1,293,657.98                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -6,040.000      | 25 Oct 24 |                   | 1.0000            |              | 0.00              | 6,040.00      | 6,040.00                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -444,414.850    | 25 Oct 24 |                   | 1.0000            |              | 0.00              | 444,414.85    | 444,414.85                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -212,804.530    | 28 Oct 24 |                   | 1.0000            |              | 0.00              | 212,804.53    | 212,804.53                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2024-09-30 VALUE (INCLUDING ACCRUALS) OF 4,418,119,871.41

## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |                |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                           |                |           |                   |                   |              |                   |              |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | -192,881.750   | 28 Oct 24 |                   | 1.0000            |              | 0.00              | 192,881.75   | 192,881.75                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -73,181.710    | 28 Oct 24 |                   | 1.0000            |              | 0.00              | 73,181.71    | 73,181.71                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -186,592.350   | 28 Oct 24 |                   | 1.0000            |              | 0.00              | 186,592.35   | 186,592.35                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -3,826,202.000 | 28 Oct 24 |                   | 1.0000            |              | 0.00              | 3,826,202.00 | 3,826,202.00                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -4,750.000     | 29 Oct 24 |                   | 1.0000            |              | 0.00              | 4,750.00     | 4,750.00                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -32,854.800    | 29 Oct 24 |                   | 1.0000            |              | 0.00              | 32,854.80    | 32,854.80                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,698,498.710 | 29 Oct 24 |                   | 1.0000            |              | 0.00              | 1,698,498.71 | 1,698,498.71                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -87,718.750    | 29 Oct 24 |                   | 1.0000            |              | 0.00              | 87,718.75    | 87,718.75                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -4,098,538.180 | 29 Oct 24 |                   | 1.0000            |              | 0.00              | 4,098,538.18 | 4,098,538.18                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,262.030     | 29 Oct 24 |                   | 1.0000            |              | 0.00              | 1,262.03     | 1,262.03                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -541,651.150   | 30 Oct 24 |                   | 1.0000            |              | 0.00              | 541,651.15   | 541,651.15                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -50,697.190    | 31 Oct 24 |                   | 1.0000            |              | 0.00              | 50,697.19    | 50,697.19                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -105,498.000   | 31 Oct 24 |                   | 1.0000            |              | 0.00              | 105,498.00   | 105,498.00                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -26,281.250    | 31 Oct 24 |                   | 1.0000            |              | 0.00              | 26,281.25    | 26,281.25                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -215,940.280   | 31 Oct 24 |                   | 1.0000            |              | 0.00              | 215,940.28   | 215,940.28                        | 0.00          |

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## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>United States - USD</b>                           |                 |           |                   |                   |              |                   |               |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | -8,829.540      | 31 Oct 24 |                   | 1.0000            |              | 0.00              | 8,829.54      | 8,829.54                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -325,658.000    | 31 Oct 24 |                   | 1.0000            |              | 0.00              | 325,658.00    | 325,658.00                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,003,167.770  | 1 Nov 24  |                   | 1.0000            |              | 0.00              | 1,003,167.77  | 1,003,167.77                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,756,198.030  | 1 Nov 24  |                   | 1.0000            |              | 0.00              | 1,756,198.03  | 1,756,198.03                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -661,393.360    | 1 Nov 24  |                   | 1.0000            |              | 0.00              | 661,393.36    | 661,393.36                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -14,663,008.970 | 1 Nov 24  |                   | 1.0000            |              | 0.00              | 14,663,008.97 | 14,663,008.97                     | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -576,667.390    | 4 Nov 24  |                   | 1.0000            |              | 0.00              | 576,667.39    | 576,667.39                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -20,012,745.830 | 4 Nov 24  |                   | 1.0000            |              | 0.00              | 20,012,745.83 | 20,012,745.83                     | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -3,315,114.600  | 4 Nov 24  |                   | 1.0000            |              | 0.00              | 3,315,114.60  | 3,315,114.60                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -213,909.540    | 4 Nov 24  |                   | 1.0000            |              | 0.00              | 213,909.54    | 213,909.54                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -13,180,874.980 | 4 Nov 24  |                   | 1.0000            |              | 0.00              | 13,180,874.98 | 13,180,874.98                     | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -50,362.560     | 5 Nov 24  |                   | 1.0000            |              | 0.00              | 50,362.56     | 50,362.56                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,966,691.110  | 5 Nov 24  |                   | 1.0000            |              | 0.00              | 1,966,691.11  | 1,966,691.11                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -338,804.660    | 7 Nov 24  |                   | 1.0000            |              | 0.00              | 338,804.66    | 338,804.66                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -236,107.430    | 7 Nov 24  |                   | 1.0000            |              | 0.00              | 236,107.43    | 236,107.43                        | 0.00          |

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## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>United States - USD</b>                           |                 |           |                   |                   |              |                   |               |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | -33,250.000     | 7 Nov 24  |                   | 1.0000            |              | 0.00              | 33,250.00     | 33,250.00                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,429,964.500  | 7 Nov 24  |                   | 1.0000            |              | 0.00              | 1,429,964.50  | 1,429,964.50                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -230,719.390    | 7 Nov 24  |                   | 1.0000            |              | 0.00              | 230,719.39    | 230,719.39                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -23,381,339.630 | 7 Nov 24  |                   | 1.0000            |              | 0.00              | 23,381,339.63 | 23,381,339.63                     | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -336,628.080    | 8 Nov 24  |                   | 1.0000            |              | 0.00              | 336,628.08    | 336,628.08                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -53,565.450     | 8 Nov 24  |                   | 1.0000            |              | 0.00              | 53,565.45     | 53,565.45                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -18,437.560     | 12 Nov 24 |                   | 1.0000            |              | 0.00              | 18,437.56     | 18,437.56                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -567,186.930    | 12 Nov 24 |                   | 1.0000            |              | 0.00              | 567,186.93    | 567,186.93                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -37,751.520     | 12 Nov 24 |                   | 1.0000            |              | 0.00              | 37,751.52     | 37,751.52                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -441,526.350    | 12 Nov 24 |                   | 1.0000            |              | 0.00              | 441,526.35    | 441,526.35                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -793,067.690    | 13 Nov 24 |                   | 1.0000            |              | 0.00              | 793,067.69    | 793,067.69                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -263,365.100    | 13 Nov 24 |                   | 1.0000            |              | 0.00              | 263,365.10    | 263,365.10                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -94,928.620     | 13 Nov 24 |                   | 1.0000            |              | 0.00              | 94,928.62     | 94,928.62                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -12,677,928.680 | 13 Nov 24 |                   | 1.0000            |              | 0.00              | 12,677,928.68 | 12,677,928.68                     | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -155,927.480    | 14 Nov 24 |                   | 1.0000            |              | 0.00              | 155,927.48    | 155,927.48                        | 0.00          |

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## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |                |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                           |                |           |                   |                   |              |                   |              |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | -155,601.440   | 14 Nov 24 |                   | 1.0000            |              | 0.00              | 155,601.44   | 155,601.44                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -31,101.180    | 14 Nov 24 |                   | 1.0000            |              | 0.00              | 31,101.18    | 31,101.18                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -7,414.510     | 14 Nov 24 |                   | 1.0000            |              | 0.00              | 7,414.51     | 7,414.51                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -4,748,771.010 | 14 Nov 24 |                   | 1.0000            |              | 0.00              | 4,748,771.01 | 4,748,771.01                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -77,389.010    | 15 Nov 24 |                   | 1.0000            |              | 0.00              | 77,389.01    | 77,389.01                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -448,537.480   | 15 Nov 24 |                   | 1.0000            |              | 0.00              | 448,537.48   | 448,537.48                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -40,002.550    | 18 Nov 24 |                   | 1.0000            |              | 0.00              | 40,002.55    | 40,002.55                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -136,080.570   | 18 Nov 24 |                   | 1.0000            |              | 0.00              | 136,080.57   | 136,080.57                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -5,579,378.480 | 18 Nov 24 |                   | 1.0000            |              | 0.00              | 5,579,378.48 | 5,579,378.48                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -2,423,031.100 | 18 Nov 24 |                   | 1.0000            |              | 0.00              | 2,423,031.10 | 2,423,031.10                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,839,422.270 | 19 Nov 24 |                   | 1.0000            |              | 0.00              | 1,839,422.27 | 1,839,422.27                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1.220         | 19 Nov 24 |                   | 1.0000            |              | 0.00              | 1.22         | 1.22                              | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,055,928.530 | 19 Nov 24 |                   | 1.0000            |              | 0.00              | 1,055,928.53 | 1,055,928.53                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -7,406.520     | 19 Nov 24 |                   | 1.0000            |              | 0.00              | 7,406.52     | 7,406.52                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -2,765,766.380 | 20 Nov 24 |                   | 1.0000            |              | 0.00              | 2,765,766.38 | 2,765,766.38                      | 0.00          |

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## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |                |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                           |                |           |                   |                   |              |                   |              |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | -423,712.700   | 20 Nov 24 |                   | 1.0000            |              | 0.00              | 423,712.70   | 423,712.70                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -49,916.390    | 21 Nov 24 |                   | 1.0000            |              | 0.00              | 49,916.39    | 49,916.39                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -20,533.590    | 21 Nov 24 |                   | 1.0000            |              | 0.00              | 20,533.59    | 20,533.59                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -418,605.960   | 21 Nov 24 |                   | 1.0000            |              | 0.00              | 418,605.96   | 418,605.96                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,348,311.940 | 21 Nov 24 |                   | 1.0000            |              | 0.00              | 1,348,311.94 | 1,348,311.94                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -787,919.280   | 21 Nov 24 |                   | 1.0000            |              | 0.00              | 787,919.28   | 787,919.28                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -175,244.090   | 22 Nov 24 |                   | 1.0000            |              | 0.00              | 175,244.09   | 175,244.09                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -32,380.920    | 22 Nov 24 |                   | 1.0000            |              | 0.00              | 32,380.92    | 32,380.92                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -24,927.220    | 22 Nov 24 |                   | 1.0000            |              | 0.00              | 24,927.22    | 24,927.22                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -57,968.110    | 22 Nov 24 |                   | 1.0000            |              | 0.00              | 57,968.11    | 57,968.11                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -6,394,413.780 | 22 Nov 24 |                   | 1.0000            |              | 0.00              | 6,394,413.78 | 6,394,413.78                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -914,256.530   | 25 Nov 24 |                   | 1.0000            |              | 0.00              | 914,256.53   | 914,256.53                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -618,820.300   | 26 Nov 24 |                   | 1.0000            |              | 0.00              | 618,820.30   | 618,820.30                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -649,080.250   | 27 Nov 24 |                   | 1.0000            |              | 0.00              | 649,080.25   | 649,080.25                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -2,186,290.220 | 27 Nov 24 |                   | 1.0000            |              | 0.00              | 2,186,290.22 | 2,186,290.22                      | 0.00          |

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|------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>United States - USD</b>                           |                 |           |                   |                   |              |                   |               |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | -378,565.900    | 27 Nov 24 |                   | 1.0000            |              | 0.00              | 378,565.90    | 378,565.90                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -22,937.500     | 27 Nov 24 |                   | 1.0000            |              | 0.00              | 22,937.50     | 22,937.50                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -62,062.500     | 27 Nov 24 |                   | 1.0000            |              | 0.00              | 62,062.50     | 62,062.50                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -386,448.000    | 27 Nov 24 |                   | 1.0000            |              | 0.00              | 386,448.00    | 386,448.00                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -16,265.760     | 29 Nov 24 |                   | 1.0000            |              | 0.00              | 16,265.76     | 16,265.76                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -2,467,924.660  | 29 Nov 24 |                   | 1.0000            |              | 0.00              | 2,467,924.66  | 2,467,924.66                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -146,292.600    | 2 Dec 24  |                   | 1.0000            |              | 0.00              | 146,292.60    | 146,292.60                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -18,759,049.340 | 2 Dec 24  |                   | 1.0000            |              | 0.00              | 18,759,049.34 | 18,759,049.34                     | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -772,784.490    | 3 Dec 24  |                   | 1.0000            |              | 0.00              | 772,784.49    | 772,784.49                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,826,681.940  | 3 Dec 24  |                   | 1.0000            |              | 0.00              | 1,826,681.94  | 1,826,681.94                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,940,281.920  | 3 Dec 24  |                   | 1.0000            |              | 0.00              | 1,940,281.92  | 1,940,281.92                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -232,708.640    | 4 Dec 24  |                   | 1.0000            |              | 0.00              | 232,708.64    | 232,708.64                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -11,887.450     | 4 Dec 24  |                   | 1.0000            |              | 0.00              | 11,887.45     | 11,887.45                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -4,229,536.940  | 4 Dec 24  |                   | 1.0000            |              | 0.00              | 4,229,536.94  | 4,229,536.94                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -349,901.770    | 4 Dec 24  |                   | 1.0000            |              | 0.00              | 349,901.77    | 349,901.77                        | 0.00          |

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| Security Description / Asset ID                      | Shares/PAR   | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|--------------|-----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |              |           |                   |                   |              |                   |            |                                   |               |
| <b>United States - USD</b>                           |              |           |                   |                   |              |                   |            |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | -306,599.130 | 5 Dec 24  |                   | 1.0000            |              | 0.00              | 306,599.13 | 306,599.13                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -881,782.230 | 5 Dec 24  |                   | 1.0000            |              | 0.00              | 881,782.23 | 881,782.23                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -593,301.080 | 5 Dec 24  |                   | 1.0000            |              | 0.00              | 593,301.08 | 593,301.08                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -12.030      | 5 Dec 24  |                   | 1.0000            |              | 0.00              | 12.03      | 12.03                             | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -669,307.590 | 5 Dec 24  |                   | 1.0000            |              | 0.00              | 669,307.59 | 669,307.59                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -88,114.730  | 6 Dec 24  |                   | 1.0000            |              | 0.00              | 88,114.73  | 88,114.73                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -5,546.870   | 6 Dec 24  |                   | 1.0000            |              | 0.00              | 5,546.87   | 5,546.87                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -494,735.240 | 6 Dec 24  |                   | 1.0000            |              | 0.00              | 494,735.24 | 494,735.24                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -142,520.080 | 9 Dec 24  |                   | 1.0000            |              | 0.00              | 142,520.08 | 142,520.08                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -36,083.610  | 9 Dec 24  |                   | 1.0000            |              | 0.00              | 36,083.61  | 36,083.61                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -344,026.720 | 9 Dec 24  |                   | 1.0000            |              | 0.00              | 344,026.72 | 344,026.72                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -187,329.210 | 9 Dec 24  |                   | 1.0000            |              | 0.00              | 187,329.21 | 187,329.21                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -966,164.480 | 9 Dec 24  |                   | 1.0000            |              | 0.00              | 966,164.48 | 966,164.48                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -90,391.510  | 10 Dec 24 |                   | 1.0000            |              | 0.00              | 90,391.51  | 90,391.51                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -321,452.100 | 10 Dec 24 |                   | 1.0000            |              | 0.00              | 321,452.10 | 321,452.10                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2024-09-30 VALUE (INCLUDING ACCRUALS) OF 4,418,119,871.41

## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |                |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                           |                |           |                   |                   |              |                   |              |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | -8,796.880     | 10 Dec 24 |                   | 1.0000            |              | 0.00              | 8,796.88     | 8,796.88                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -5,021,585.050 | 10 Dec 24 |                   | 1.0000            |              | 0.00              | 5,021,585.05 | 5,021,585.05                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -666,751.040   | 10 Dec 24 |                   | 1.0000            |              | 0.00              | 666,751.04   | 666,751.04                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -141,507.120   | 10 Dec 24 |                   | 1.0000            |              | 0.00              | 141,507.12   | 141,507.12                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -7,772,364.810 | 10 Dec 24 |                   | 1.0000            |              | 0.00              | 7,772,364.81 | 7,772,364.81                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -44,904.360    | 11 Dec 24 |                   | 1.0000            |              | 0.00              | 44,904.36    | 44,904.36                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -32,646.930    | 11 Dec 24 |                   | 1.0000            |              | 0.00              | 32,646.93    | 32,646.93                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -2,269,800.070 | 11 Dec 24 |                   | 1.0000            |              | 0.00              | 2,269,800.07 | 2,269,800.07                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -630.810       | 11 Dec 24 |                   | 1.0000            |              | 0.00              | 630.81       | 630.81                            | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -176,355.570   | 12 Dec 24 |                   | 1.0000            |              | 0.00              | 176,355.57   | 176,355.57                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -84,954.590    | 12 Dec 24 |                   | 1.0000            |              | 0.00              | 84,954.59    | 84,954.59                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -8,144,858.560 | 12 Dec 24 |                   | 1.0000            |              | 0.00              | 8,144,858.56 | 8,144,858.56                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -34,191.770    | 13 Dec 24 |                   | 1.0000            |              | 0.00              | 34,191.77    | 34,191.77                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -6,046.870     | 13 Dec 24 |                   | 1.0000            |              | 0.00              | 6,046.87     | 6,046.87                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -41,898.420    | 13 Dec 24 |                   | 1.0000            |              | 0.00              | 41,898.42    | 41,898.42                         | 0.00          |

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## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |                |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                           |                |           |                   |                   |              |                   |              |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | -90,124.810    | 13 Dec 24 |                   | 1.0000            |              | 0.00              | 90,124.81    | 90,124.81                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -7,815,391.320 | 13 Dec 24 |                   | 1.0000            |              | 0.00              | 7,815,391.32 | 7,815,391.32                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -946,234.470   | 13 Dec 24 |                   | 1.0000            |              | 0.00              | 946,234.47   | 946,234.47                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -29,716.660    | 16 Dec 24 |                   | 1.0000            |              | 0.00              | 29,716.66    | 29,716.66                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -31,066.000    | 16 Dec 24 |                   | 1.0000            |              | 0.00              | 31,066.00    | 31,066.00                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -4,114.320     | 16 Dec 24 |                   | 1.0000            |              | 0.00              | 4,114.32     | 4,114.32                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -9,890,567.710 | 16 Dec 24 |                   | 1.0000            |              | 0.00              | 9,890,567.71 | 9,890,567.71                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -25,703.130    | 17 Dec 24 |                   | 1.0000            |              | 0.00              | 25,703.13    | 25,703.13                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1.220         | 17 Dec 24 |                   | 1.0000            |              | 0.00              | 1.22         | 1.22                              | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -2,063.540     | 17 Dec 24 |                   | 1.0000            |              | 0.00              | 2,063.54     | 2,063.54                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -292,562.510   | 17 Dec 24 |                   | 1.0000            |              | 0.00              | 292,562.51   | 292,562.51                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -208,071.420   | 17 Dec 24 |                   | 1.0000            |              | 0.00              | 208,071.42   | 208,071.42                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -192,650.000   | 18 Dec 24 |                   | 1.0000            |              | 0.00              | 192,650.00   | 192,650.00                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -421,189.840   | 19 Dec 24 |                   | 1.0000            |              | 0.00              | 421,189.84   | 421,189.84                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,885,106.840 | 19 Dec 24 |                   | 1.0000            |              | 0.00              | 1,885,106.84 | 1,885,106.84                      | 0.00          |

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## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>United States - USD</b>                           |                 |           |                   |                   |              |                   |               |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | -969,321.600    | 19 Dec 24 |                   | 1.0000            |              | 0.00              | 969,321.60    | 969,321.60                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -4,021,547.400  | 19 Dec 24 |                   | 1.0000            |              | 0.00              | 4,021,547.40  | 4,021,547.40                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -226,451.850    | 19 Dec 24 |                   | 1.0000            |              | 0.00              | 226,451.85    | 226,451.85                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -209,429.320    | 19 Dec 24 |                   | 1.0000            |              | 0.00              | 209,429.32    | 209,429.32                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -11,425,443.320 | 19 Dec 24 |                   | 1.0000            |              | 0.00              | 11,425,443.32 | 11,425,443.32                     | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -23,892.000     | 19 Dec 24 |                   | 1.0000            |              | 0.00              | 23,892.00     | 23,892.00                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -5,859.030      | 20 Dec 24 |                   | 1.0000            |              | 0.00              | 5,859.03      | 5,859.03                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -62,995.000     | 20 Dec 24 |                   | 1.0000            |              | 0.00              | 62,995.00     | 62,995.00                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -137,384.000    | 20 Dec 24 |                   | 1.0000            |              | 0.00              | 137,384.00    | 137,384.00                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -189,797.990    | 20 Dec 24 |                   | 1.0000            |              | 0.00              | 189,797.99    | 189,797.99                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -10,713,777.120 | 20 Dec 24 |                   | 1.0000            |              | 0.00              | 10,713,777.12 | 10,713,777.12                     | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -55,738.140     | 23 Dec 24 |                   | 1.0000            |              | 0.00              | 55,738.14     | 55,738.14                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -3,084,995.330  | 23 Dec 24 |                   | 1.0000            |              | 0.00              | 3,084,995.33  | 3,084,995.33                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -369,079.000    | 23 Dec 24 |                   | 1.0000            |              | 0.00              | 369,079.00    | 369,079.00                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -34,031.250     | 24 Dec 24 |                   | 1.0000            |              | 0.00              | 34,031.25     | 34,031.25                         | 0.00          |

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## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |                |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                           |                |           |                   |                   |              |                   |              |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | -117,129.290   | 24 Dec 24 |                   | 1.0000            |              | 0.00              | 117,129.29   | 117,129.29                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -125,875.850   | 24 Dec 24 |                   | 1.0000            |              | 0.00              | 125,875.85   | 125,875.85                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -113,406.920   | 24 Dec 24 |                   | 1.0000            |              | 0.00              | 113,406.92   | 113,406.92                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -8,421,553.180 | 24 Dec 24 |                   | 1.0000            |              | 0.00              | 8,421,553.18 | 8,421,553.18                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -14,028.120    | 26 Dec 24 |                   | 1.0000            |              | 0.00              | 14,028.12    | 14,028.12                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -11,031.250    | 26 Dec 24 |                   | 1.0000            |              | 0.00              | 11,031.25    | 11,031.25                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -300,794.710   | 27 Dec 24 |                   | 1.0000            |              | 0.00              | 300,794.71   | 300,794.71                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -85,436.340    | 30 Dec 24 |                   | 1.0000            |              | 0.00              | 85,436.34    | 85,436.34                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -28,427.160    | 30 Dec 24 |                   | 1.0000            |              | 0.00              | 28,427.16    | 28,427.16                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -58,812.310    | 30 Dec 24 |                   | 1.0000            |              | 0.00              | 58,812.31    | 58,812.31                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -124,239.610   | 30 Dec 24 |                   | 1.0000            |              | 0.00              | 124,239.61   | 124,239.61                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -6,248,986.040 | 30 Dec 24 |                   | 1.0000            |              | 0.00              | 6,248,986.04 | 6,248,986.04                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -72,845.060    | 31 Dec 24 |                   | 1.0000            |              | 0.00              | 72,845.06    | 72,845.06                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -34,206.000    | 31 Dec 24 |                   | 1.0000            |              | 0.00              | 34,206.00    | 34,206.00                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -19,217.340    | 2 Jan 25  |                   | 1.0000            |              | 0.00              | 19,217.34    | 19,217.34                         | 0.00          |

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## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR      | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|-----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |                 |          |                   |                   |              |                   |               |                                   |               |
| <b>United States - USD</b>                           |                 |          |                   |                   |              |                   |               |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | -27,443.000     | 2 Jan 25 |                   | 1.0000            |              | 0.00              | 27,443.00     | 27,443.00                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -2,148,643.290  | 2 Jan 25 |                   | 1.0000            |              | 0.00              | 2,148,643.29  | 2,148,643.29                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -46,687.500     | 2 Jan 25 |                   | 1.0000            |              | 0.00              | 46,687.50     | 46,687.50                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -2,441,140.340  | 2 Jan 25 |                   | 1.0000            |              | 0.00              | 2,441,140.34  | 2,441,140.34                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -18,616,176.860 | 2 Jan 25 |                   | 1.0000            |              | 0.00              | 18,616,176.86 | 18,616,176.86                     | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -58,932.260     | 3 Jan 25 |                   | 1.0000            |              | 0.00              | 58,932.26     | 58,932.26                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -346,455.760    | 3 Jan 25 |                   | 1.0000            |              | 0.00              | 346,455.76    | 346,455.76                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -6,945.160      | 3 Jan 25 |                   | 1.0000            |              | 0.00              | 6,945.16      | 6,945.16                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -226,100.750    | 3 Jan 25 |                   | 1.0000            |              | 0.00              | 226,100.75    | 226,100.75                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -239,337.090    | 3 Jan 25 |                   | 1.0000            |              | 0.00              | 239,337.09    | 239,337.09                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,318,011.810  | 3 Jan 25 |                   | 1.0000            |              | 0.00              | 1,318,011.81  | 1,318,011.81                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -207,804.710    | 3 Jan 25 |                   | 1.0000            |              | 0.00              | 207,804.71    | 207,804.71                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -31,235.350     | 3 Jan 25 |                   | 1.0000            |              | 0.00              | 31,235.35     | 31,235.35                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -727,407.690    | 3 Jan 25 |                   | 1.0000            |              | 0.00              | 727,407.69    | 727,407.69                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -21.700         | 6 Jan 25 |                   | 1.0000            |              | 0.00              | 21.70         | 21.70                             | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2024-09-30 VALUE (INCLUDING ACCRUALS) OF 4,418,119,871.41

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## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR   | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost       | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|--------------|----------|-------------------|-------------------|--------------|-------------------|------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |              |          |                   |                   |              |                   |            |                                   |               |
| <b>United States - USD</b>                           |              |          |                   |                   |              |                   |            |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | -46.040      | 6 Jan 25 |                   | 1.0000            |              | 0.00              | 46.04      | 46.04                             | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -7.440       | 6 Jan 25 |                   | 1.0000            |              | 0.00              | 7.44       | 7.44                              | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -65.100      | 6 Jan 25 |                   | 1.0000            |              | 0.00              | 65.10      | 65.10                             | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -3.480       | 6 Jan 25 |                   | 1.0000            |              | 0.00              | 3.48       | 3.48                              | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -178,180.220 | 6 Jan 25 |                   | 1.0000            |              | 0.00              | 178,180.22 | 178,180.22                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -17.550      | 6 Jan 25 |                   | 1.0000            |              | 0.00              | 17.55      | 17.55                             | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -30.380      | 6 Jan 25 |                   | 1.0000            |              | 0.00              | 30.38      | 30.38                             | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -14.130      | 6 Jan 25 |                   | 1.0000            |              | 0.00              | 14.13      | 14.13                             | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -28.830      | 6 Jan 25 |                   | 1.0000            |              | 0.00              | 28.83      | 28.83                             | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -10,826.850  | 6 Jan 25 |                   | 1.0000            |              | 0.00              | 10,826.85  | 10,826.85                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -167.960     | 6 Jan 25 |                   | 1.0000            |              | 0.00              | 167.96     | 167.96                            | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -25.130      | 6 Jan 25 |                   | 1.0000            |              | 0.00              | 25.13      | 25.13                             | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -16.500      | 6 Jan 25 |                   | 1.0000            |              | 0.00              | 16.50      | 16.50                             | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -26.630      | 6 Jan 25 |                   | 1.0000            |              | 0.00              | 26.63      | 26.63                             | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1.620       | 6 Jan 25 |                   | 1.0000            |              | 0.00              | 1.62       | 1.62                              | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2024-09-30 VALUE (INCLUDING ACCRUALS) OF 4,418,119,871.41

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## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |                |          |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                           |                |          |                   |                   |              |                   |              |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | -21.080        | 6 Jan 25 |                   | 1.0000            |              | 0.00              | 21.08        | 21.08                             | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -4.340         | 6 Jan 25 |                   | 1.0000            |              | 0.00              | 4.34         | 4.34                              | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -177.800       | 6 Jan 25 |                   | 1.0000            |              | 0.00              | 177.80       | 177.80                            | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -257.520       | 6 Jan 25 |                   | 1.0000            |              | 0.00              | 257.52       | 257.52                            | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -416,443.290   | 6 Jan 25 |                   | 1.0000            |              | 0.00              | 416,443.29   | 416,443.29                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -44,702.150    | 6 Jan 25 |                   | 1.0000            |              | 0.00              | 44,702.15    | 44,702.15                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -11,739.360    | 6 Jan 25 |                   | 1.0000            |              | 0.00              | 11,739.36    | 11,739.36                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,803,193.990 | 6 Jan 25 |                   | 1.0000            |              | 0.00              | 1,803,193.99 | 1,803,193.99                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -95.560        | 6 Jan 25 |                   | 1.0000            |              | 0.00              | 95.56        | 95.56                             | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -139.610       | 6 Jan 25 |                   | 1.0000            |              | 0.00              | 139.61       | 139.61                            | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,943.340     | 6 Jan 25 |                   | 1.0000            |              | 0.00              | 1,943.34     | 1,943.34                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -8.050         | 6 Jan 25 |                   | 1.0000            |              | 0.00              | 8.05         | 8.05                              | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -111.480       | 6 Jan 25 |                   | 1.0000            |              | 0.00              | 111.48       | 111.48                            | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -0.310         | 6 Jan 25 |                   | 1.0000            |              | 0.00              | 0.31         | 0.31                              | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -323,098.750   | 7 Jan 25 |                   | 1.0000            |              | 0.00              | 323,098.75   | 323,098.75                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2024-09-30 VALUE (INCLUDING ACCRUALS) OF 4,418,119,871.41

\*Generated by Northern Trust from periodic data on 26 May 26 C0701

## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |                |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                           |                |           |                   |                   |              |                   |              |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | -32,951.660    | 7 Jan 25  |                   | 1.0000            |              | 0.00              | 32,951.66    | 32,951.66                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -24,075.700    | 7 Jan 25  |                   | 1.0000            |              | 0.00              | 24,075.70    | 24,075.70                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -3,190,813.850 | 7 Jan 25  |                   | 1.0000            |              | 0.00              | 3,190,813.85 | 3,190,813.85                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -100,397.250   | 8 Jan 25  |                   | 1.0000            |              | 0.00              | 100,397.25   | 100,397.25                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -12,710.380    | 8 Jan 25  |                   | 1.0000            |              | 0.00              | 12,710.38    | 12,710.38                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -20,265.620    | 8 Jan 25  |                   | 1.0000            |              | 0.00              | 20,265.62    | 20,265.62                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -54,963.050    | 8 Jan 25  |                   | 1.0000            |              | 0.00              | 54,963.05    | 54,963.05                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -169,100.450   | 8 Jan 25  |                   | 1.0000            |              | 0.00              | 169,100.45   | 169,100.45                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -3,247,101.810 | 8 Jan 25  |                   | 1.0000            |              | 0.00              | 3,247,101.81 | 3,247,101.81                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -16,970.410    | 9 Jan 25  |                   | 1.0000            |              | 0.00              | 16,970.41    | 16,970.41                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -559,173.240   | 9 Jan 25  |                   | 1.0000            |              | 0.00              | 559,173.24   | 559,173.24                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -854,002.900   | 9 Jan 25  |                   | 1.0000            |              | 0.00              | 854,002.90   | 854,002.90                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -78,510.770    | 9 Jan 25  |                   | 1.0000            |              | 0.00              | 78,510.77    | 78,510.77                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -3,255,933.940 | 9 Jan 25  |                   | 1.0000            |              | 0.00              | 3,255,933.94 | 3,255,933.94                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,360,384.700 | 10 Jan 25 |                   | 1.0000            |              | 0.00              | 1,360,384.70 | 1,360,384.70                      | 0.00          |

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## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |                |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                           |                |           |                   |                   |              |                   |              |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | -11,344.710    | 10 Jan 25 |                   | 1.0000            |              | 0.00              | 11,344.71    | 11,344.71                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -2,283,500.450 | 10 Jan 25 |                   | 1.0000            |              | 0.00              | 2,283,500.45 | 2,283,500.45                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -80,500.950    | 10 Jan 25 |                   | 1.0000            |              | 0.00              | 80,500.95    | 80,500.95                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -554,331.850   | 13 Jan 25 |                   | 1.0000            |              | 0.00              | 554,331.85   | 554,331.85                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -50,053.750    | 13 Jan 25 |                   | 1.0000            |              | 0.00              | 50,053.75    | 50,053.75                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -211,859.770   | 13 Jan 25 |                   | 1.0000            |              | 0.00              | 211,859.77   | 211,859.77                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,804,940.960 | 13 Jan 25 |                   | 1.0000            |              | 0.00              | 1,804,940.96 | 1,804,940.96                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -101,307.720   | 13 Jan 25 |                   | 1.0000            |              | 0.00              | 101,307.72   | 101,307.72                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -5,578,348.000 | 13 Jan 25 |                   | 1.0000            |              | 0.00              | 5,578,348.00 | 5,578,348.00                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -228.760       | 14 Jan 25 |                   | 1.0000            |              | 0.00              | 228.76       | 228.76                            | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -877.400       | 14 Jan 25 |                   | 1.0000            |              | 0.00              | 877.40       | 877.40                            | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -928.940       | 14 Jan 25 |                   | 1.0000            |              | 0.00              | 928.94       | 928.94                            | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -11,375.000    | 14 Jan 25 |                   | 1.0000            |              | 0.00              | 11,375.00    | 11,375.00                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -5,114.770     | 14 Jan 25 |                   | 1.0000            |              | 0.00              | 5,114.77     | 5,114.77                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -806.270       | 14 Jan 25 |                   | 1.0000            |              | 0.00              | 806.27       | 806.27                            | 0.00          |

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## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |                |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                           |                |           |                   |                   |              |                   |              |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | -46,687.500    | 14 Jan 25 |                   | 1.0000            |              | 0.00              | 46,687.50    | 46,687.50                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -51,819.670    | 14 Jan 25 |                   | 1.0000            |              | 0.00              | 51,819.67    | 51,819.67                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -2,851,349.530 | 14 Jan 25 |                   | 1.0000            |              | 0.00              | 2,851,349.53 | 2,851,349.53                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -2,656,006.700 | 15 Jan 25 |                   | 1.0000            |              | 0.00              | 2,656,006.70 | 2,656,006.70                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,445,320.380 | 15 Jan 25 |                   | 1.0000            |              | 0.00              | 1,445,320.38 | 1,445,320.38                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,785,650.320 | 16 Jan 25 |                   | 1.0000            |              | 0.00              | 1,785,650.32 | 1,785,650.32                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -424,171.700   | 16 Jan 25 |                   | 1.0000            |              | 0.00              | 424,171.70   | 424,171.70                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -9,438,445.200 | 16 Jan 25 |                   | 1.0000            |              | 0.00              | 9,438,445.20 | 9,438,445.20                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -246,995.120   | 17 Jan 25 |                   | 1.0000            |              | 0.00              | 246,995.12   | 246,995.12                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -205,832.560   | 17 Jan 25 |                   | 1.0000            |              | 0.00              | 205,832.56   | 205,832.56                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -203,922.370   | 17 Jan 25 |                   | 1.0000            |              | 0.00              | 203,922.37   | 203,922.37                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -770,353.690   | 21 Jan 25 |                   | 1.0000            |              | 0.00              | 770,353.69   | 770,353.69                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -487,320.530   | 21 Jan 25 |                   | 1.0000            |              | 0.00              | 487,320.53   | 487,320.53                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1.220         | 22 Jan 25 |                   | 1.0000            |              | 0.00              | 1.22         | 1.22                              | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -3,822,696.450 | 22 Jan 25 |                   | 1.0000            |              | 0.00              | 3,822,696.45 | 3,822,696.45                      | 0.00          |

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## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>United States - USD</b>                           |                 |           |                   |                   |              |                   |               |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | -44,503.920     | 23 Jan 25 |                   | 1.0000            |              | 0.00              | 44,503.92     | 44,503.92                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -3,191,757.280  | 23 Jan 25 |                   | 1.0000            |              | 0.00              | 3,191,757.28  | 3,191,757.28                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -8,671.870      | 24 Jan 25 |                   | 1.0000            |              | 0.00              | 8,671.87      | 8,671.87                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -188,739.830    | 24 Jan 25 |                   | 1.0000            |              | 0.00              | 188,739.83    | 188,739.83                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -47,000.660     | 24 Jan 25 |                   | 1.0000            |              | 0.00              | 47,000.66     | 47,000.66                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -3,318,606.800  | 24 Jan 25 |                   | 1.0000            |              | 0.00              | 3,318,606.80  | 3,318,606.80                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -748,389.640    | 24 Jan 25 |                   | 1.0000            |              | 0.00              | 748,389.64    | 748,389.64                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -13,570,018.970 | 24 Jan 25 |                   | 1.0000            |              | 0.00              | 13,570,018.97 | 13,570,018.97                     | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -465,098.570    | 24 Jan 25 |                   | 1.0000            |              | 0.00              | 465,098.57    | 465,098.57                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -39,104.860     | 27 Jan 25 |                   | 1.0000            |              | 0.00              | 39,104.86     | 39,104.86                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -423,264.090    | 27 Jan 25 |                   | 1.0000            |              | 0.00              | 423,264.09    | 423,264.09                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -321,316.000    | 27 Jan 25 |                   | 1.0000            |              | 0.00              | 321,316.00    | 321,316.00                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,496,602.980  | 28 Jan 25 |                   | 1.0000            |              | 0.00              | 1,496,602.98  | 1,496,602.98                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -418,215.610    | 28 Jan 25 |                   | 1.0000            |              | 0.00              | 418,215.61    | 418,215.61                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -810,296.910    | 28 Jan 25 |                   | 1.0000            |              | 0.00              | 810,296.91    | 810,296.91                        | 0.00          |

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## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |                |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                           |                |           |                   |                   |              |                   |              |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | -3,779.400     | 29 Jan 25 |                   | 1.0000            |              | 0.00              | 3,779.40     | 3,779.40                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -31,766.240    | 29 Jan 25 |                   | 1.0000            |              | 0.00              | 31,766.24    | 31,766.24                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -692,403.570   | 29 Jan 25 |                   | 1.0000            |              | 0.00              | 692,403.57   | 692,403.57                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -186,317.190   | 29 Jan 25 |                   | 1.0000            |              | 0.00              | 186,317.19   | 186,317.19                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -5,742,087.710 | 29 Jan 25 |                   | 1.0000            |              | 0.00              | 5,742,087.71 | 5,742,087.71                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -63,358.120    | 30 Jan 25 |                   | 1.0000            |              | 0.00              | 63,358.12    | 63,358.12                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -91,147.660    | 30 Jan 25 |                   | 1.0000            |              | 0.00              | 91,147.66    | 91,147.66                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,765.010     | 30 Jan 25 |                   | 1.0000            |              | 0.00              | 1,765.01     | 1,765.01                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -728,619.930   | 30 Jan 25 |                   | 1.0000            |              | 0.00              | 728,619.93   | 728,619.93                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -500,736.940   | 30 Jan 25 |                   | 1.0000            |              | 0.00              | 500,736.94   | 500,736.94                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -5,808.180     | 30 Jan 25 |                   | 1.0000            |              | 0.00              | 5,808.18     | 5,808.18                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -734,632.800   | 31 Jan 25 |                   | 1.0000            |              | 0.00              | 734,632.80   | 734,632.80                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,400,678.350 | 31 Jan 25 |                   | 1.0000            |              | 0.00              | 1,400,678.35 | 1,400,678.35                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -6,025,454.500 | 3 Feb 25  |                   | 1.0000            |              | 0.00              | 6,025,454.50 | 6,025,454.50                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -717,149.860   | 3 Feb 25  |                   | 1.0000            |              | 0.00              | 717,149.86   | 717,149.86                        | 0.00          |

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## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |                |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                           |                |           |                   |                   |              |                   |              |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | -278,062.990   | 3 Feb 25  |                   | 1.0000            |              | 0.00              | 278,062.99   | 278,062.99                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -595,786.650   | 4 Feb 25  |                   | 1.0000            |              | 0.00              | 595,786.65   | 595,786.65                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -108,426.270   | 4 Feb 25  |                   | 1.0000            |              | 0.00              | 108,426.27   | 108,426.27                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -50,058.370    | 4 Feb 25  |                   | 1.0000            |              | 0.00              | 50,058.37    | 50,058.37                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -158,809.590   | 4 Feb 25  |                   | 1.0000            |              | 0.00              | 158,809.59   | 158,809.59                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -262,263.080   | 5 Feb 25  |                   | 1.0000            |              | 0.00              | 262,263.08   | 262,263.08                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -104,304.510   | 6 Feb 25  |                   | 1.0000            |              | 0.00              | 104,304.51   | 104,304.51                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -878,863.730   | 6 Feb 25  |                   | 1.0000            |              | 0.00              | 878,863.73   | 878,863.73                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -26,156.250    | 7 Feb 25  |                   | 1.0000            |              | 0.00              | 26,156.25    | 26,156.25                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -608,300.710   | 7 Feb 25  |                   | 1.0000            |              | 0.00              | 608,300.71   | 608,300.71                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -14,041.040    | 7 Feb 25  |                   | 1.0000            |              | 0.00              | 14,041.04    | 14,041.04                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -3,211,168.960 | 7 Feb 25  |                   | 1.0000            |              | 0.00              | 3,211,168.96 | 3,211,168.96                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -187,986.600   | 10 Feb 25 |                   | 1.0000            |              | 0.00              | 187,986.60   | 187,986.60                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -293,826.700   | 10 Feb 25 |                   | 1.0000            |              | 0.00              | 293,826.70   | 293,826.70                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -100,878.680   | 10 Feb 25 |                   | 1.0000            |              | 0.00              | 100,878.68   | 100,878.68                        | 0.00          |

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## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>United States - USD</b>                           |                 |           |                   |                   |              |                   |               |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | -414,462.630    | 10 Feb 25 |                   | 1.0000            |              | 0.00              | 414,462.63    | 414,462.63                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -484,828.300    | 10 Feb 25 |                   | 1.0000            |              | 0.00              | 484,828.30    | 484,828.30                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -105,490.060    | 10 Feb 25 |                   | 1.0000            |              | 0.00              | 105,490.06    | 105,490.06                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -7,815,214.180  | 10 Feb 25 |                   | 1.0000            |              | 0.00              | 7,815,214.18  | 7,815,214.18                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,562.500      | 11 Feb 25 |                   | 1.0000            |              | 0.00              | 1,562.50      | 1,562.50                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -4,374.980      | 11 Feb 25 |                   | 1.0000            |              | 0.00              | 4,374.98      | 4,374.98                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -7,165.780      | 11 Feb 25 |                   | 1.0000            |              | 0.00              | 7,165.78      | 7,165.78                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -694.370        | 12 Feb 25 |                   | 1.0000            |              | 0.00              | 694.37        | 694.37                            | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -806,833.090    | 12 Feb 25 |                   | 1.0000            |              | 0.00              | 806,833.09    | 806,833.09                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -492,022.270    | 12 Feb 25 |                   | 1.0000            |              | 0.00              | 492,022.27    | 492,022.27                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -21,252,771.740 | 12 Feb 25 |                   | 1.0000            |              | 0.00              | 21,252,771.74 | 21,252,771.74                     | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -52,078.130     | 13 Feb 25 |                   | 1.0000            |              | 0.00              | 52,078.13     | 52,078.13                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -41,835.690     | 13 Feb 25 |                   | 1.0000            |              | 0.00              | 41,835.69     | 41,835.69                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -103,758.000    | 13 Feb 25 |                   | 1.0000            |              | 0.00              | 103,758.00    | 103,758.00                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,064,101.340  | 13 Feb 25 |                   | 1.0000            |              | 0.00              | 1,064,101.34  | 1,064,101.34                      | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2024-09-30 VALUE (INCLUDING ACCRUALS) OF 4,418,119,871.41

## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |                |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                           |                |           |                   |                   |              |                   |              |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | -252,809.480   | 13 Feb 25 |                   | 1.0000            |              | 0.00              | 252,809.48   | 252,809.48                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -9,794,824.950 | 13 Feb 25 |                   | 1.0000            |              | 0.00              | 9,794,824.95 | 9,794,824.95                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -947,168.890   | 14 Feb 25 |                   | 1.0000            |              | 0.00              | 947,168.89   | 947,168.89                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -433,396.490   | 14 Feb 25 |                   | 1.0000            |              | 0.00              | 433,396.49   | 433,396.49                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -60,721.900    | 14 Feb 25 |                   | 1.0000            |              | 0.00              | 60,721.90    | 60,721.90                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -407,392.110   | 14 Feb 25 |                   | 1.0000            |              | 0.00              | 407,392.11   | 407,392.11                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -355,180.590   | 18 Feb 25 |                   | 1.0000            |              | 0.00              | 355,180.59   | 355,180.59                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -45,828.130    | 19 Feb 25 |                   | 1.0000            |              | 0.00              | 45,828.13    | 45,828.13                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1.220         | 19 Feb 25 |                   | 1.0000            |              | 0.00              | 1.22         | 1.22                              | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -129,375.000   | 19 Feb 25 |                   | 1.0000            |              | 0.00              | 129,375.00   | 129,375.00                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,303,818.090 | 19 Feb 25 |                   | 1.0000            |              | 0.00              | 1,303,818.09 | 1,303,818.09                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -413,994.060   | 19 Feb 25 |                   | 1.0000            |              | 0.00              | 413,994.06   | 413,994.06                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,236,465.190 | 19 Feb 25 |                   | 1.0000            |              | 0.00              | 1,236,465.19 | 1,236,465.19                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -2,305,510.970 | 20 Feb 25 |                   | 1.0000            |              | 0.00              | 2,305,510.97 | 2,305,510.97                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,279,649.830 | 20 Feb 25 |                   | 1.0000            |              | 0.00              | 1,279,649.83 | 1,279,649.83                      | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2024-09-30 VALUE (INCLUDING ACCRUALS) OF 4,418,119,871.41

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## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |                |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                           |                |           |                   |                   |              |                   |              |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | -18,297.220    | 20 Feb 25 |                   | 1.0000            |              | 0.00              | 18,297.22    | 18,297.22                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -259,679.890   | 20 Feb 25 |                   | 1.0000            |              | 0.00              | 259,679.89   | 259,679.89                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -312,936.130   | 20 Feb 25 |                   | 1.0000            |              | 0.00              | 312,936.13   | 312,936.13                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -29,881.780    | 20 Feb 25 |                   | 1.0000            |              | 0.00              | 29,881.78    | 29,881.78                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -2,144,595.640 | 20 Feb 25 |                   | 1.0000            |              | 0.00              | 2,144,595.64 | 2,144,595.64                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,783,661.430 | 21 Feb 25 |                   | 1.0000            |              | 0.00              | 1,783,661.43 | 1,783,661.43                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -66,984.030    | 21 Feb 25 |                   | 1.0000            |              | 0.00              | 66,984.03    | 66,984.03                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -3,173,153.000 | 21 Feb 25 |                   | 1.0000            |              | 0.00              | 3,173,153.00 | 3,173,153.00                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -6,926.140     | 21 Feb 25 |                   | 1.0000            |              | 0.00              | 6,926.14     | 6,926.14                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,106,045.740 | 21 Feb 25 |                   | 1.0000            |              | 0.00              | 1,106,045.74 | 1,106,045.74                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -83,121.350    | 24 Feb 25 |                   | 1.0000            |              | 0.00              | 83,121.35    | 83,121.35                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -188,812.740   | 24 Feb 25 |                   | 1.0000            |              | 0.00              | 188,812.74   | 188,812.74                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -36,413.910    | 25 Feb 25 |                   | 1.0000            |              | 0.00              | 36,413.91    | 36,413.91                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -2,986,389.850 | 25 Feb 25 |                   | 1.0000            |              | 0.00              | 2,986,389.85 | 2,986,389.85                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -73,672.880    | 26 Feb 25 |                   | 1.0000            |              | 0.00              | 73,672.88    | 73,672.88                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2024-09-30 VALUE (INCLUDING ACCRUALS) OF 4,418,119,871.41

\*Generated by Northern Trust from periodic data on 26 May 26 C0701

## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>United States - USD</b>                           |                 |           |                   |                   |              |                   |               |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | -72,762.090     | 26 Feb 25 |                   | 1.0000            |              | 0.00              | 72,762.09     | 72,762.09                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -693,612.500    | 26 Feb 25 |                   | 1.0000            |              | 0.00              | 693,612.50    | 693,612.50                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -68,023.840     | 26 Feb 25 |                   | 1.0000            |              | 0.00              | 68,023.84     | 68,023.84                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -705,640.630    | 27 Feb 25 |                   | 1.0000            |              | 0.00              | 705,640.63    | 705,640.63                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -31,571.940     | 28 Feb 25 |                   | 1.0000            |              | 0.00              | 31,571.94     | 31,571.94                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -132,465.060    | 28 Feb 25 |                   | 1.0000            |              | 0.00              | 132,465.06    | 132,465.06                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -140,402.350    | 28 Feb 25 |                   | 1.0000            |              | 0.00              | 140,402.35    | 140,402.35                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -5,537,590.760  | 28 Feb 25 |                   | 1.0000            |              | 0.00              | 5,537,590.76  | 5,537,590.76                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -219,646.980    | 28 Feb 25 |                   | 1.0000            |              | 0.00              | 219,646.98    | 219,646.98                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -225,789.000    | 28 Feb 25 |                   | 1.0000            |              | 0.00              | 225,789.00    | 225,789.00                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -15,017,194.140 | 3 Mar 25  |                   | 1.0000            |              | 0.00              | 15,017,194.14 | 15,017,194.14                     | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,708,514.760  | 4 Mar 25  |                   | 1.0000            |              | 0.00              | 1,708,514.76  | 1,708,514.76                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -171,164.720    | 4 Mar 25  |                   | 1.0000            |              | 0.00              | 171,164.72    | 171,164.72                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,086,464.310  | 4 Mar 25  |                   | 1.0000            |              | 0.00              | 1,086,464.31  | 1,086,464.31                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -34,855.110     | 5 Mar 25  |                   | 1.0000            |              | 0.00              | 34,855.11     | 34,855.11                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2024-09-30 VALUE (INCLUDING ACCRUALS) OF 4,418,119,871.41

## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |                |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                           |                |           |                   |                   |              |                   |              |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | -450,107.000   | 5 Mar 25  |                   | 1.0000            |              | 0.00              | 450,107.00   | 450,107.00                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -978,468.120   | 5 Mar 25  |                   | 1.0000            |              | 0.00              | 978,468.12   | 978,468.12                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -141,195.700   | 5 Mar 25  |                   | 1.0000            |              | 0.00              | 141,195.70   | 141,195.70                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -6,368,852.660 | 5 Mar 25  |                   | 1.0000            |              | 0.00              | 6,368,852.66 | 6,368,852.66                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -146,958.740   | 5 Mar 25  |                   | 1.0000            |              | 0.00              | 146,958.74   | 146,958.74                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,692,974.830 | 6 Mar 25  |                   | 1.0000            |              | 0.00              | 1,692,974.83 | 1,692,974.83                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -4,187,527.650 | 6 Mar 25  |                   | 1.0000            |              | 0.00              | 4,187,527.65 | 4,187,527.65                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -49,607.460    | 7 Mar 25  |                   | 1.0000            |              | 0.00              | 49,607.46    | 49,607.46                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -597,723.600   | 7 Mar 25  |                   | 1.0000            |              | 0.00              | 597,723.60   | 597,723.60                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -392,572.830   | 7 Mar 25  |                   | 1.0000            |              | 0.00              | 392,572.83   | 392,572.83                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -22,420.440    | 7 Mar 25  |                   | 1.0000            |              | 0.00              | 22,420.44    | 22,420.44                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -4,258,298.250 | 7 Mar 25  |                   | 1.0000            |              | 0.00              | 4,258,298.25 | 4,258,298.25                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,322,625.290 | 10 Mar 25 |                   | 1.0000            |              | 0.00              | 1,322,625.29 | 1,322,625.29                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -18,661.780    | 10 Mar 25 |                   | 1.0000            |              | 0.00              | 18,661.78    | 18,661.78                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -48,343.750    | 10 Mar 25 |                   | 1.0000            |              | 0.00              | 48,343.75    | 48,343.75                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2024-09-30 VALUE (INCLUDING ACCRUALS) OF 4,418,119,871.41

## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>United States - USD</b>                           |                 |           |                   |                   |              |                   |               |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | -3,887,137.840  | 10 Mar 25 |                   | 1.0000            |              | 0.00              | 3,887,137.84  | 3,887,137.84                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -603,616.890    | 11 Mar 25 |                   | 1.0000            |              | 0.00              | 603,616.89    | 603,616.89                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -294,477.160    | 11 Mar 25 |                   | 1.0000            |              | 0.00              | 294,477.16    | 294,477.16                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -952,908.460    | 11 Mar 25 |                   | 1.0000            |              | 0.00              | 952,908.46    | 952,908.46                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -66,978.200     | 11 Mar 25 |                   | 1.0000            |              | 0.00              | 66,978.20     | 66,978.20                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,866,304.530  | 12 Mar 25 |                   | 1.0000            |              | 0.00              | 1,866,304.53  | 1,866,304.53                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,730,851.220  | 12 Mar 25 |                   | 1.0000            |              | 0.00              | 1,730,851.22  | 1,730,851.22                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -922,616.960    | 12 Mar 25 |                   | 1.0000            |              | 0.00              | 922,616.96    | 922,616.96                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -4,278,953.110  | 12 Mar 25 |                   | 1.0000            |              | 0.00              | 4,278,953.11  | 4,278,953.11                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,577,958.040  | 12 Mar 25 |                   | 1.0000            |              | 0.00              | 1,577,958.04  | 1,577,958.04                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -21,421,834.060 | 12 Mar 25 |                   | 1.0000            |              | 0.00              | 21,421,834.06 | 21,421,834.06                     | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -690,919.930    | 13 Mar 25 |                   | 1.0000            |              | 0.00              | 690,919.93    | 690,919.93                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -58,295.440     | 13 Mar 25 |                   | 1.0000            |              | 0.00              | 58,295.44     | 58,295.44                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,697,300.240  | 13 Mar 25 |                   | 1.0000            |              | 0.00              | 1,697,300.24  | 1,697,300.24                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -25,815.740     | 13 Mar 25 |                   | 1.0000            |              | 0.00              | 25,815.74     | 25,815.74                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2024-09-30 VALUE (INCLUDING ACCRUALS) OF 4,418,119,871.41

## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |                |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                           |                |           |                   |                   |              |                   |              |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | -4,027,987.200 | 13 Mar 25 |                   | 1.0000            |              | 0.00              | 4,027,987.20 | 4,027,987.20                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -114,644.130   | 14 Mar 25 |                   | 1.0000            |              | 0.00              | 114,644.13   | 114,644.13                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -512,017.080   | 14 Mar 25 |                   | 1.0000            |              | 0.00              | 512,017.08   | 512,017.08                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,593,062.900 | 14 Mar 25 |                   | 1.0000            |              | 0.00              | 1,593,062.90 | 1,593,062.90                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -24,589.260    | 14 Mar 25 |                   | 1.0000            |              | 0.00              | 24,589.26    | 24,589.26                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -3,306,997.870 | 14 Mar 25 |                   | 1.0000            |              | 0.00              | 3,306,997.87 | 3,306,997.87                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -661,954.800   | 17 Mar 25 |                   | 1.0000            |              | 0.00              | 661,954.80   | 661,954.80                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -280,277.840   | 17 Mar 25 |                   | 1.0000            |              | 0.00              | 280,277.84   | 280,277.84                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -8,498,308.970 | 17 Mar 25 |                   | 1.0000            |              | 0.00              | 8,498,308.97 | 8,498,308.97                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -69,980.350    | 18 Mar 25 |                   | 1.0000            |              | 0.00              | 69,980.35    | 69,980.35                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1.220         | 18 Mar 25 |                   | 1.0000            |              | 0.00              | 1.22         | 1.22                              | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -164,654.670   | 19 Mar 25 |                   | 1.0000            |              | 0.00              | 164,654.67   | 164,654.67                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -44,146.200    | 19 Mar 25 |                   | 1.0000            |              | 0.00              | 44,146.20    | 44,146.20                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -347,574.630   | 19 Mar 25 |                   | 1.0000            |              | 0.00              | 347,574.63   | 347,574.63                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,526,190.860 | 20 Mar 25 |                   | 1.0000            |              | 0.00              | 1,526,190.86 | 1,526,190.86                      | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2024-09-30 VALUE (INCLUDING ACCRUALS) OF 4,418,119,871.41

## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |                |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                           |                |           |                   |                   |              |                   |              |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,459,795.730 | 20 Mar 25 |                   | 1.0000            |              | 0.00              | 1,459,795.73 | 1,459,795.73                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -850,643.720   | 20 Mar 25 |                   | 1.0000            |              | 0.00              | 850,643.72   | 850,643.72                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -3,257,270.980 | 21 Mar 25 |                   | 1.0000            |              | 0.00              | 3,257,270.98 | 3,257,270.98                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -44,884.740    | 21 Mar 25 |                   | 1.0000            |              | 0.00              | 44,884.74    | 44,884.74                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,208,082.820 | 21 Mar 25 |                   | 1.0000            |              | 0.00              | 1,208,082.82 | 1,208,082.82                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -334,190.220   | 21 Mar 25 |                   | 1.0000            |              | 0.00              | 334,190.22   | 334,190.22                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -16,248.220    | 24 Mar 25 |                   | 1.0000            |              | 0.00              | 16,248.22    | 16,248.22                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,484,930.110 | 24 Mar 25 |                   | 1.0000            |              | 0.00              | 1,484,930.11 | 1,484,930.11                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -748,933.320   | 24 Mar 25 |                   | 1.0000            |              | 0.00              | 748,933.32   | 748,933.32                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -167,694.840   | 24 Mar 25 |                   | 1.0000            |              | 0.00              | 167,694.84   | 167,694.84                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -4,353,446.470 | 24 Mar 25 |                   | 1.0000            |              | 0.00              | 4,353,446.47 | 4,353,446.47                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -538,274.710   | 25 Mar 25 |                   | 1.0000            |              | 0.00              | 538,274.71   | 538,274.71                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -8,544,682.850 | 25 Mar 25 |                   | 1.0000            |              | 0.00              | 8,544,682.85 | 8,544,682.85                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -91,016.610    | 27 Mar 25 |                   | 1.0000            |              | 0.00              | 91,016.61    | 91,016.61                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -150,383.700   | 27 Mar 25 |                   | 1.0000            |              | 0.00              | 150,383.70   | 150,383.70                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2024-09-30 VALUE (INCLUDING ACCRUALS) OF 4,418,119,871.41

## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |                |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                           |                |           |                   |                   |              |                   |              |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | -743,392.360   | 27 Mar 25 |                   | 1.0000            |              | 0.00              | 743,392.36   | 743,392.36                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -47,729.420    | 27 Mar 25 |                   | 1.0000            |              | 0.00              | 47,729.42    | 47,729.42                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -53,812.500    | 27 Mar 25 |                   | 1.0000            |              | 0.00              | 53,812.50    | 53,812.50                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,002,036.460 | 27 Mar 25 |                   | 1.0000            |              | 0.00              | 1,002,036.46 | 1,002,036.46                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -4,834,116.390 | 27 Mar 25 |                   | 1.0000            |              | 0.00              | 4,834,116.39 | 4,834,116.39                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -88,594.390    | 28 Mar 25 |                   | 1.0000            |              | 0.00              | 88,594.39    | 88,594.39                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -100,181.730   | 28 Mar 25 |                   | 1.0000            |              | 0.00              | 100,181.73   | 100,181.73                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -493,635.120   | 28 Mar 25 |                   | 1.0000            |              | 0.00              | 493,635.12   | 493,635.12                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -96,670.090    | 28 Mar 25 |                   | 1.0000            |              | 0.00              | 96,670.09    | 96,670.09                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -40,357.940    | 28 Mar 25 |                   | 1.0000            |              | 0.00              | 40,357.94    | 40,357.94                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -5,028,862.810 | 28 Mar 25 |                   | 1.0000            |              | 0.00              | 5,028,862.81 | 5,028,862.81                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -525,395.000   | 28 Mar 25 |                   | 1.0000            |              | 0.00              | 525,395.00   | 525,395.00                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -48,988.640    | 31 Mar 25 |                   | 1.0000            |              | 0.00              | 48,988.64    | 48,988.64                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -196,646.400   | 31 Mar 25 |                   | 1.0000            |              | 0.00              | 196,646.40   | 196,646.40                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,835,387.700 | 31 Mar 25 |                   | 1.0000            |              | 0.00              | 1,835,387.70 | 1,835,387.70                      | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2024-09-30 VALUE (INCLUDING ACCRUALS) OF 4,418,119,871.41

## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |                |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                           |                |           |                   |                   |              |                   |              |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | -308,424.920   | 31 Mar 25 |                   | 1.0000            |              | 0.00              | 308,424.92   | 308,424.92                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -2,501.700     | 1 Apr 25  |                   | 1.0000            |              | 0.00              | 2,501.70     | 2,501.70                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -5,036,514.340 | 1 Apr 25  |                   | 1.0000            |              | 0.00              | 5,036,514.34 | 5,036,514.34                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -2,576,370.850 | 1 Apr 25  |                   | 1.0000            |              | 0.00              | 2,576,370.85 | 2,576,370.85                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,806,833.960 | 1 Apr 25  |                   | 1.0000            |              | 0.00              | 1,806,833.96 | 1,806,833.96                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -912,560.080   | 1 Apr 25  |                   | 1.0000            |              | 0.00              | 912,560.08   | 912,560.08                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,008.280     | 3 Apr 25  |                   | 1.0000            |              | 0.00              | 1,008.28     | 1,008.28                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -2,135,387.300 | 3 Apr 25  |                   | 1.0000            |              | 0.00              | 2,135,387.30 | 2,135,387.30                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -68,919.160    | 3 Apr 25  |                   | 1.0000            |              | 0.00              | 68,919.16    | 68,919.16                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -3,606,820.830 | 3 Apr 25  |                   | 1.0000            |              | 0.00              | 3,606,820.83 | 3,606,820.83                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -2,927,246.480 | 3 Apr 25  |                   | 1.0000            |              | 0.00              | 2,927,246.48 | 2,927,246.48                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -180,783.820   | 4 Apr 25  |                   | 1.0000            |              | 0.00              | 180,783.82   | 180,783.82                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -419,169.770   | 4 Apr 25  |                   | 1.0000            |              | 0.00              | 419,169.77   | 419,169.77                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -593,820.290   | 4 Apr 25  |                   | 1.0000            |              | 0.00              | 593,820.29   | 593,820.29                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -134,370.480   | 4 Apr 25  |                   | 1.0000            |              | 0.00              | 134,370.48   | 134,370.48                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2024-09-30 VALUE (INCLUDING ACCRUALS) OF 4,418,119,871.41

## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR      | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|-----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |                 |          |                   |                   |              |                   |               |                                   |               |
| <b>United States - USD</b>                           |                 |          |                   |                   |              |                   |               |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | -610,206.850    | 7 Apr 25 |                   | 1.0000            |              | 0.00              | 610,206.85    | 610,206.85                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -2,331,204.750  | 7 Apr 25 |                   | 1.0000            |              | 0.00              | 2,331,204.75  | 2,331,204.75                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -6,409,480.960  | 7 Apr 25 |                   | 1.0000            |              | 0.00              | 6,409,480.96  | 6,409,480.96                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -547,852.340    | 8 Apr 25 |                   | 1.0000            |              | 0.00              | 547,852.34    | 547,852.34                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -117,931.610    | 8 Apr 25 |                   | 1.0000            |              | 0.00              | 117,931.61    | 117,931.61                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -124,834.970    | 8 Apr 25 |                   | 1.0000            |              | 0.00              | 124,834.97    | 124,834.97                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -458,546.620    | 8 Apr 25 |                   | 1.0000            |              | 0.00              | 458,546.62    | 458,546.62                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -686,236.730    | 8 Apr 25 |                   | 1.0000            |              | 0.00              | 686,236.73    | 686,236.73                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -24,457,017.020 | 8 Apr 25 |                   | 1.0000            |              | 0.00              | 24,457,017.02 | 24,457,017.02                     | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -78,438.600     | 9 Apr 25 |                   | 1.0000            |              | 0.00              | 78,438.60     | 78,438.60                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -196,046.600    | 9 Apr 25 |                   | 1.0000            |              | 0.00              | 196,046.60    | 196,046.60                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -283,253.430    | 9 Apr 25 |                   | 1.0000            |              | 0.00              | 283,253.43    | 283,253.43                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -250,034.770    | 9 Apr 25 |                   | 1.0000            |              | 0.00              | 250,034.77    | 250,034.77                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -170,406.250    | 9 Apr 25 |                   | 1.0000            |              | 0.00              | 170,406.25    | 170,406.25                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,889,500.510  | 9 Apr 25 |                   | 1.0000            |              | 0.00              | 1,889,500.51  | 1,889,500.51                      | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2024-09-30 VALUE (INCLUDING ACCRUALS) OF 4,418,119,871.41

## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>United States - USD</b>                           |                 |           |                   |                   |              |                   |               |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | -11,535,242.970 | 9 Apr 25  |                   | 1.0000            |              | 0.00              | 11,535,242.97 | 11,535,242.97                     | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -424,326.340    | 10 Apr 25 |                   | 1.0000            |              | 0.00              | 424,326.34    | 424,326.34                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -327,357.940    | 10 Apr 25 |                   | 1.0000            |              | 0.00              | 327,357.94    | 327,357.94                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -484,686.280    | 10 Apr 25 |                   | 1.0000            |              | 0.00              | 484,686.28    | 484,686.28                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -7,351,048.200  | 10 Apr 25 |                   | 1.0000            |              | 0.00              | 7,351,048.20  | 7,351,048.20                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -648.480        | 10 Apr 25 |                   | 1.0000            |              | 0.00              | 648.48        | 648.48                            | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -350,543.330    | 11 Apr 25 |                   | 1.0000            |              | 0.00              | 350,543.33    | 350,543.33                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -976,252.160    | 11 Apr 25 |                   | 1.0000            |              | 0.00              | 976,252.16    | 976,252.16                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -7,202,857.890  | 11 Apr 25 |                   | 1.0000            |              | 0.00              | 7,202,857.89  | 7,202,857.89                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -194,978.380    | 14 Apr 25 |                   | 1.0000            |              | 0.00              | 194,978.38    | 194,978.38                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -246,639.190    | 14 Apr 25 |                   | 1.0000            |              | 0.00              | 246,639.19    | 246,639.19                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -701,738.820    | 14 Apr 25 |                   | 1.0000            |              | 0.00              | 701,738.82    | 701,738.82                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -3,430,172.820  | 14 Apr 25 |                   | 1.0000            |              | 0.00              | 3,430,172.82  | 3,430,172.82                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -219,017.670    | 15 Apr 25 |                   | 1.0000            |              | 0.00              | 219,017.67    | 219,017.67                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -20,009.490     | 17 Apr 25 |                   | 1.0000            |              | 0.00              | 20,009.49     | 20,009.49                         | 0.00          |

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## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |                |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                           |                |           |                   |                   |              |                   |              |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | -309,308.850   | 17 Apr 25 |                   | 1.0000            |              | 0.00              | 309,308.85   | 309,308.85                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -211,076.140   | 17 Apr 25 |                   | 1.0000            |              | 0.00              | 211,076.14   | 211,076.14                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -148,438.350   | 17 Apr 25 |                   | 1.0000            |              | 0.00              | 148,438.35   | 148,438.35                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,071,253.540 | 17 Apr 25 |                   | 1.0000            |              | 0.00              | 1,071,253.54 | 1,071,253.54                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1.220         | 21 Apr 25 |                   | 1.0000            |              | 0.00              | 1.22         | 1.22                              | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -103,280.230   | 21 Apr 25 |                   | 1.0000            |              | 0.00              | 103,280.23   | 103,280.23                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -71,750.000    | 21 Apr 25 |                   | 1.0000            |              | 0.00              | 71,750.00    | 71,750.00                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -65,552.130    | 21 Apr 25 |                   | 1.0000            |              | 0.00              | 65,552.13    | 65,552.13                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,977,957.850 | 21 Apr 25 |                   | 1.0000            |              | 0.00              | 1,977,957.85 | 1,977,957.85                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -5,028,209.410 | 21 Apr 25 |                   | 1.0000            |              | 0.00              | 5,028,209.41 | 5,028,209.41                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,299,219.040 | 21 Apr 25 |                   | 1.0000            |              | 0.00              | 1,299,219.04 | 1,299,219.04                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -647,536.770   | 22 Apr 25 |                   | 1.0000            |              | 0.00              | 647,536.77   | 647,536.77                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -62,137.060    | 22 Apr 25 |                   | 1.0000            |              | 0.00              | 62,137.06    | 62,137.06                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -41,329.060    | 22 Apr 25 |                   | 1.0000            |              | 0.00              | 41,329.06    | 41,329.06                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -909,860.810   | 22 Apr 25 |                   | 1.0000            |              | 0.00              | 909,860.81   | 909,860.81                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2024-09-30 VALUE (INCLUDING ACCRUALS) OF 4,418,119,871.41

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## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>United States - USD</b>                           |                 |           |                   |                   |              |                   |               |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | -143,065.950    | 22 Apr 25 |                   | 1.0000            |              | 0.00              | 143,065.95    | 143,065.95                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -10,882,332.330 | 22 Apr 25 |                   | 1.0000            |              | 0.00              | 10,882,332.33 | 10,882,332.33                     | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,239,218.860  | 23 Apr 25 |                   | 1.0000            |              | 0.00              | 1,239,218.86  | 1,239,218.86                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,894,215.710  | 23 Apr 25 |                   | 1.0000            |              | 0.00              | 1,894,215.71  | 1,894,215.71                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,864,675.980  | 24 Apr 25 |                   | 1.0000            |              | 0.00              | 1,864,675.98  | 1,864,675.98                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -36,668.060     | 24 Apr 25 |                   | 1.0000            |              | 0.00              | 36,668.06     | 36,668.06                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,367,949.180  | 24 Apr 25 |                   | 1.0000            |              | 0.00              | 1,367,949.18  | 1,367,949.18                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -3,290,360.810  | 24 Apr 25 |                   | 1.0000            |              | 0.00              | 3,290,360.81  | 3,290,360.81                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -291,828.360    | 25 Apr 25 |                   | 1.0000            |              | 0.00              | 291,828.36    | 291,828.36                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -729,866.930    | 25 Apr 25 |                   | 1.0000            |              | 0.00              | 729,866.93    | 729,866.93                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -4,000.000      | 25 Apr 25 |                   | 1.0000            |              | 0.00              | 4,000.00      | 4,000.00                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -171,311.360    | 28 Apr 25 |                   | 1.0000            |              | 0.00              | 171,311.36    | 171,311.36                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -108,553.000    | 28 Apr 25 |                   | 1.0000            |              | 0.00              | 108,553.00    | 108,553.00                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,598,645.030  | 1 May 25  |                   | 1.0000            |              | 0.00              | 1,598,645.03  | 1,598,645.03                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -313,974.850    | 1 May 25  |                   | 1.0000            |              | 0.00              | 313,974.85    | 313,974.85                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2024-09-30 VALUE (INCLUDING ACCRUALS) OF 4,418,119,871.41

\*Generated by Northern Trust from periodic data on 26 May 26 C0701

## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR      | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|-----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |                 |          |                   |                   |              |                   |               |                                   |               |
| <b>United States - USD</b>                           |                 |          |                   |                   |              |                   |               |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | -570,303.620    | 1 May 25 |                   | 1.0000            |              | 0.00              | 570,303.62    | 570,303.62                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -11,236,923.010 | 1 May 25 |                   | 1.0000            |              | 0.00              | 11,236,923.01 | 11,236,923.01                     | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -87,039.660     | 2 May 25 |                   | 1.0000            |              | 0.00              | 87,039.66     | 87,039.66                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -95,934.020     | 2 May 25 |                   | 1.0000            |              | 0.00              | 95,934.02     | 95,934.02                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,361,864.860  | 2 May 25 |                   | 1.0000            |              | 0.00              | 1,361,864.86  | 1,361,864.86                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -4,895,222.670  | 2 May 25 |                   | 1.0000            |              | 0.00              | 4,895,222.67  | 4,895,222.67                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -585,835.180    | 2 May 25 |                   | 1.0000            |              | 0.00              | 585,835.18    | 585,835.18                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -267,620.950    | 5 May 25 |                   | 1.0000            |              | 0.00              | 267,620.95    | 267,620.95                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,019,803.590  | 5 May 25 |                   | 1.0000            |              | 0.00              | 1,019,803.59  | 1,019,803.59                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -500,483.660    | 5 May 25 |                   | 1.0000            |              | 0.00              | 500,483.66    | 500,483.66                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -190,378.190    | 5 May 25 |                   | 1.0000            |              | 0.00              | 190,378.19    | 190,378.19                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -5,443,172.950  | 5 May 25 |                   | 1.0000            |              | 0.00              | 5,443,172.95  | 5,443,172.95                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -117.390        | 6 May 25 |                   | 1.0000            |              | 0.00              | 117.39        | 117.39                            | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -40,767.500     | 6 May 25 |                   | 1.0000            |              | 0.00              | 40,767.50     | 40,767.50                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -63,019.340     | 6 May 25 |                   | 1.0000            |              | 0.00              | 63,019.34     | 63,019.34                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2024-09-30 VALUE (INCLUDING ACCRUALS) OF 4,418,119,871.41

## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |                |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                           |                |           |                   |                   |              |                   |              |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | -124,678.940   | 6 May 25  |                   | 1.0000            |              | 0.00              | 124,678.94   | 124,678.94                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -27,843.750    | 6 May 25  |                   | 1.0000            |              | 0.00              | 27,843.75    | 27,843.75                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -3,211,710.510 | 6 May 25  |                   | 1.0000            |              | 0.00              | 3,211,710.51 | 3,211,710.51                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -38.840        | 6 May 25  |                   | 1.0000            |              | 0.00              | 38.84        | 38.84                             | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -14,821.680    | 7 May 25  |                   | 1.0000            |              | 0.00              | 14,821.68    | 14,821.68                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -19,624.490    | 7 May 25  |                   | 1.0000            |              | 0.00              | 19,624.49    | 19,624.49                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,730,018.990 | 8 May 25  |                   | 1.0000            |              | 0.00              | 1,730,018.99 | 1,730,018.99                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,544,826.650 | 8 May 25  |                   | 1.0000            |              | 0.00              | 1,544,826.65 | 1,544,826.65                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -2,055.470     | 8 May 25  |                   | 1.0000            |              | 0.00              | 2,055.47     | 2,055.47                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -3,069,641.250 | 8 May 25  |                   | 1.0000            |              | 0.00              | 3,069,641.25 | 3,069,641.25                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,951,698.740 | 9 May 25  |                   | 1.0000            |              | 0.00              | 1,951,698.74 | 1,951,698.74                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -184,062.000   | 9 May 25  |                   | 1.0000            |              | 0.00              | 184,062.00   | 184,062.00                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -7,230,383.050 | 9 May 25  |                   | 1.0000            |              | 0.00              | 7,230,383.05 | 7,230,383.05                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -217,212.750   | 9 May 25  |                   | 1.0000            |              | 0.00              | 217,212.75   | 217,212.75                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -635,743.620   | 12 May 25 |                   | 1.0000            |              | 0.00              | 635,743.62   | 635,743.62                        | 0.00          |

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## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |                |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                           |                |           |                   |                   |              |                   |              |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | -2,113.940     | 12 May 25 |                   | 1.0000            |              | 0.00              | 2,113.94     | 2,113.94                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,056,835.510 | 12 May 25 |                   | 1.0000            |              | 0.00              | 1,056,835.51 | 1,056,835.51                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -558,019.390   | 12 May 25 |                   | 1.0000            |              | 0.00              | 558,019.39   | 558,019.39                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -19,756.500    | 12 May 25 |                   | 1.0000            |              | 0.00              | 19,756.50    | 19,756.50                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -220,469.920   | 13 May 25 |                   | 1.0000            |              | 0.00              | 220,469.92   | 220,469.92                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -183,683.380   | 13 May 25 |                   | 1.0000            |              | 0.00              | 183,683.38   | 183,683.38                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -3,054,414.110 | 13 May 25 |                   | 1.0000            |              | 0.00              | 3,054,414.11 | 3,054,414.11                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -148,483.500   | 13 May 25 |                   | 1.0000            |              | 0.00              | 148,483.50   | 148,483.50                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -3,759,807.770 | 13 May 25 |                   | 1.0000            |              | 0.00              | 3,759,807.77 | 3,759,807.77                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -140,526.060   | 14 May 25 |                   | 1.0000            |              | 0.00              | 140,526.06   | 140,526.06                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -50,999.060    | 14 May 25 |                   | 1.0000            |              | 0.00              | 50,999.06    | 50,999.06                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -668,096.900   | 14 May 25 |                   | 1.0000            |              | 0.00              | 668,096.90   | 668,096.90                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -941,576.080   | 14 May 25 |                   | 1.0000            |              | 0.00              | 941,576.08   | 941,576.08                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -3,327,235.820 | 14 May 25 |                   | 1.0000            |              | 0.00              | 3,327,235.82 | 3,327,235.82                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -644,164.880   | 15 May 25 |                   | 1.0000            |              | 0.00              | 644,164.88   | 644,164.88                        | 0.00          |

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## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |                |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                           |                |           |                   |                   |              |                   |              |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | -34,465.940    | 15 May 25 |                   | 1.0000            |              | 0.00              | 34,465.94    | 34,465.94                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,867,160.280 | 15 May 25 |                   | 1.0000            |              | 0.00              | 1,867,160.28 | 1,867,160.28                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -342,597.790   | 16 May 25 |                   | 1.0000            |              | 0.00              | 342,597.79   | 342,597.79                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -43,478.990    | 16 May 25 |                   | 1.0000            |              | 0.00              | 43,478.99    | 43,478.99                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -592,208.550   | 16 May 25 |                   | 1.0000            |              | 0.00              | 592,208.55   | 592,208.55                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -644,672.210   | 19 May 25 |                   | 1.0000            |              | 0.00              | 644,672.21   | 644,672.21                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -831,655.900   | 19 May 25 |                   | 1.0000            |              | 0.00              | 831,655.90   | 831,655.90                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,397,910.540 | 19 May 25 |                   | 1.0000            |              | 0.00              | 1,397,910.54 | 1,397,910.54                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -23,782.680    | 19 May 25 |                   | 1.0000            |              | 0.00              | 23,782.68    | 23,782.68                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -4,379.010     | 19 May 25 |                   | 1.0000            |              | 0.00              | 4,379.01     | 4,379.01                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1.220         | 20 May 25 |                   | 1.0000            |              | 0.00              | 1.22         | 1.22                              | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -10,161.260    | 20 May 25 |                   | 1.0000            |              | 0.00              | 10,161.26    | 10,161.26                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -77,302.730    | 20 May 25 |                   | 1.0000            |              | 0.00              | 77,302.73    | 77,302.73                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -414,716.980   | 20 May 25 |                   | 1.0000            |              | 0.00              | 414,716.98   | 414,716.98                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -55,687.500    | 20 May 25 |                   | 1.0000            |              | 0.00              | 55,687.50    | 55,687.50                         | 0.00          |

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## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>United States - USD</b>                           |                 |           |                   |                   |              |                   |               |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | -2,199,547.470  | 20 May 25 |                   | 1.0000            |              | 0.00              | 2,199,547.47  | 2,199,547.47                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -8,239.630      | 21 May 25 |                   | 1.0000            |              | 0.00              | 8,239.63      | 8,239.63                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,856,383.730  | 21 May 25 |                   | 1.0000            |              | 0.00              | 1,856,383.73  | 1,856,383.73                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -4,751.160      | 22 May 25 |                   | 1.0000            |              | 0.00              | 4,751.16      | 4,751.16                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -363,455.210    | 22 May 25 |                   | 1.0000            |              | 0.00              | 363,455.21    | 363,455.21                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -311,457.410    | 22 May 25 |                   | 1.0000            |              | 0.00              | 311,457.41    | 311,457.41                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,062,648.240  | 22 May 25 |                   | 1.0000            |              | 0.00              | 1,062,648.24  | 1,062,648.24                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -14,118,804.780 | 22 May 25 |                   | 1.0000            |              | 0.00              | 14,118,804.78 | 14,118,804.78                     | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -48,222.840     | 22 May 25 |                   | 1.0000            |              | 0.00              | 48,222.84     | 48,222.84                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -329,762.950    | 23 May 25 |                   | 1.0000            |              | 0.00              | 329,762.95    | 329,762.95                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -299,924.620    | 27 May 25 |                   | 1.0000            |              | 0.00              | 299,924.62    | 299,924.62                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -64,056.000     | 27 May 25 |                   | 1.0000            |              | 0.00              | 64,056.00     | 64,056.00                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -28,460.190     | 27 May 25 |                   | 1.0000            |              | 0.00              | 28,460.19     | 28,460.19                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -104,573.260    | 27 May 25 |                   | 1.0000            |              | 0.00              | 104,573.26    | 104,573.26                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -209,740.610    | 28 May 25 |                   | 1.0000            |              | 0.00              | 209,740.61    | 209,740.61                        | 0.00          |

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## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>United States - USD</b>                           |                 |           |                   |                   |              |                   |               |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | -4,433,962.270  | 28 May 25 |                   | 1.0000            |              | 0.00              | 4,433,962.27  | 4,433,962.27                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -267,655.000    | 28 May 25 |                   | 1.0000            |              | 0.00              | 267,655.00    | 267,655.00                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -114,760.000    | 29 May 25 |                   | 1.0000            |              | 0.00              | 114,760.00    | 114,760.00                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -64,896.620     | 29 May 25 |                   | 1.0000            |              | 0.00              | 64,896.62     | 64,896.62                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -674,743.880    | 29 May 25 |                   | 1.0000            |              | 0.00              | 674,743.88    | 674,743.88                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,691,633.140  | 29 May 25 |                   | 1.0000            |              | 0.00              | 1,691,633.14  | 1,691,633.14                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -89,062.500     | 29 May 25 |                   | 1.0000            |              | 0.00              | 89,062.50     | 89,062.50                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -4,086,525.780  | 29 May 25 |                   | 1.0000            |              | 0.00              | 4,086,525.78  | 4,086,525.78                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -4,009,137.260  | 30 May 25 |                   | 1.0000            |              | 0.00              | 4,009,137.26  | 4,009,137.26                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -87,218.660     | 30 May 25 |                   | 1.0000            |              | 0.00              | 87,218.66     | 87,218.66                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -771,630.070    | 30 May 25 |                   | 1.0000            |              | 0.00              | 771,630.07    | 771,630.07                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -438,267.310    | 30 May 25 |                   | 1.0000            |              | 0.00              | 438,267.31    | 438,267.31                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -674,800.220    | 2 Jun 25  |                   | 1.0000            |              | 0.00              | 674,800.22    | 674,800.22                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -883,178.460    | 2 Jun 25  |                   | 1.0000            |              | 0.00              | 883,178.46    | 883,178.46                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -60,125,527.460 | 3 Jun 25  |                   | 1.0000            |              | 0.00              | 60,125,527.46 | 60,125,527.46                     | 0.00          |

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## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |                |          |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                           |                |          |                   |                   |              |                   |              |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | -159,184.960   | 3 Jun 25 |                   | 1.0000            |              | 0.00              | 159,184.96   | 159,184.96                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -142,126.310   | 3 Jun 25 |                   | 1.0000            |              | 0.00              | 142,126.31   | 142,126.31                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -747,694.050   | 3 Jun 25 |                   | 1.0000            |              | 0.00              | 747,694.05   | 747,694.05                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -58,866.750    | 3 Jun 25 |                   | 1.0000            |              | 0.00              | 58,866.75    | 58,866.75                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -78,323.500    | 3 Jun 25 |                   | 1.0000            |              | 0.00              | 78,323.50    | 78,323.50                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -6,178,898.280 | 3 Jun 25 |                   | 1.0000            |              | 0.00              | 6,178,898.28 | 6,178,898.28                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -196,853.730   | 4 Jun 25 |                   | 1.0000            |              | 0.00              | 196,853.73   | 196,853.73                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -24,258.120    | 4 Jun 25 |                   | 1.0000            |              | 0.00              | 24,258.12    | 24,258.12                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -207,296.480   | 5 Jun 25 |                   | 1.0000            |              | 0.00              | 207,296.48   | 207,296.48                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -669,291.360   | 5 Jun 25 |                   | 1.0000            |              | 0.00              | 669,291.36   | 669,291.36                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -126,107.720   | 6 Jun 25 |                   | 1.0000            |              | 0.00              | 126,107.72   | 126,107.72                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -189,283.390   | 6 Jun 25 |                   | 1.0000            |              | 0.00              | 189,283.39   | 189,283.39                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -89,062.500    | 6 Jun 25 |                   | 1.0000            |              | 0.00              | 89,062.50    | 89,062.50                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -387,690.300   | 6 Jun 25 |                   | 1.0000            |              | 0.00              | 387,690.30   | 387,690.30                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,756,068.930 | 6 Jun 25 |                   | 1.0000            |              | 0.00              | 1,756,068.93 | 1,756,068.93                      | 0.00          |

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## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |                |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                           |                |           |                   |                   |              |                   |              |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | -301,164.630   | 9 Jun 25  |                   | 1.0000            |              | 0.00              | 301,164.63   | 301,164.63                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -516,527.800   | 9 Jun 25  |                   | 1.0000            |              | 0.00              | 516,527.80   | 516,527.80                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -52,193.430    | 9 Jun 25  |                   | 1.0000            |              | 0.00              | 52,193.43    | 52,193.43                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -520,942.470   | 9 Jun 25  |                   | 1.0000            |              | 0.00              | 520,942.47   | 520,942.47                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -107,377.050   | 9 Jun 25  |                   | 1.0000            |              | 0.00              | 107,377.05   | 107,377.05                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -112,248.090   | 9 Jun 25  |                   | 1.0000            |              | 0.00              | 112,248.09   | 112,248.09                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -5,739,141.380 | 9 Jun 25  |                   | 1.0000            |              | 0.00              | 5,739,141.38 | 5,739,141.38                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -288,010.390   | 10 Jun 25 |                   | 1.0000            |              | 0.00              | 288,010.39   | 288,010.39                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -72,946.220    | 11 Jun 25 |                   | 1.0000            |              | 0.00              | 72,946.22    | 72,946.22                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,598,775.120 | 12 Jun 25 |                   | 1.0000            |              | 0.00              | 1,598,775.12 | 1,598,775.12                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -8,735.720     | 13 Jun 25 |                   | 1.0000            |              | 0.00              | 8,735.72     | 8,735.72                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,897,888.190 | 13 Jun 25 |                   | 1.0000            |              | 0.00              | 1,897,888.19 | 1,897,888.19                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -595,850.440   | 13 Jun 25 |                   | 1.0000            |              | 0.00              | 595,850.44   | 595,850.44                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -3,647,732.630 | 13 Jun 25 |                   | 1.0000            |              | 0.00              | 3,647,732.63 | 3,647,732.63                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -4,527.700     | 16 Jun 25 |                   | 1.0000            |              | 0.00              | 4,527.70     | 4,527.70                          | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2024-09-30 VALUE (INCLUDING ACCRUALS) OF 4,418,119,871.41

## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |                |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                           |                |           |                   |                   |              |                   |              |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | -186,662.450   | 16 Jun 25 |                   | 1.0000            |              | 0.00              | 186,662.45   | 186,662.45                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -6,286,526.450 | 16 Jun 25 |                   | 1.0000            |              | 0.00              | 6,286,526.45 | 6,286,526.45                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -18,718.650    | 17 Jun 25 |                   | 1.0000            |              | 0.00              | 18,718.65    | 18,718.65                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1.220         | 17 Jun 25 |                   | 1.0000            |              | 0.00              | 1.22         | 1.22                              | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -80,123.170    | 17 Jun 25 |                   | 1.0000            |              | 0.00              | 80,123.17    | 80,123.17                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -4,766.960     | 17 Jun 25 |                   | 1.0000            |              | 0.00              | 4,766.96     | 4,766.96                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -14,639.420    | 17 Jun 25 |                   | 1.0000            |              | 0.00              | 14,639.42    | 14,639.42                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -534,221.130   | 17 Jun 25 |                   | 1.0000            |              | 0.00              | 534,221.13   | 534,221.13                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -4,479,101.000 | 17 Jun 25 |                   | 1.0000            |              | 0.00              | 4,479,101.00 | 4,479,101.00                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -134,098.050   | 17 Jun 25 |                   | 1.0000            |              | 0.00              | 134,098.05   | 134,098.05                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -6,797,541.270 | 17 Jun 25 |                   | 1.0000            |              | 0.00              | 6,797,541.27 | 6,797,541.27                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -25,087.520    | 18 Jun 25 |                   | 1.0000            |              | 0.00              | 25,087.52    | 25,087.52                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -10,066.830    | 20 Jun 25 |                   | 1.0000            |              | 0.00              | 10,066.83    | 10,066.83                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -314,426.950   | 20 Jun 25 |                   | 1.0000            |              | 0.00              | 314,426.95   | 314,426.95                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -35,245.330    | 20 Jun 25 |                   | 1.0000            |              | 0.00              | 35,245.33    | 35,245.33                         | 0.00          |

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## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |                |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                           |                |           |                   |                   |              |                   |              |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | -56,354.740    | 20 Jun 25 |                   | 1.0000            |              | 0.00              | 56,354.74    | 56,354.74                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,287,192.570 | 20 Jun 25 |                   | 1.0000            |              | 0.00              | 1,287,192.57 | 1,287,192.57                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -384,184.080   | 20 Jun 25 |                   | 1.0000            |              | 0.00              | 384,184.08   | 384,184.08                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -21,752.700    | 23 Jun 25 |                   | 1.0000            |              | 0.00              | 21,752.70    | 21,752.70                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -318,814.030   | 23 Jun 25 |                   | 1.0000            |              | 0.00              | 318,814.03   | 318,814.03                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -245,166.640   | 23 Jun 25 |                   | 1.0000            |              | 0.00              | 245,166.64   | 245,166.64                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -11,591.830    | 24 Jun 25 |                   | 1.0000            |              | 0.00              | 11,591.83    | 11,591.83                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -538.900       | 24 Jun 25 |                   | 1.0000            |              | 0.00              | 538.90       | 538.90                            | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -136,236.790   | 25 Jun 25 |                   | 1.0000            |              | 0.00              | 136,236.79   | 136,236.79                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -11,264.990    | 26 Jun 25 |                   | 1.0000            |              | 0.00              | 11,264.99    | 11,264.99                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,225,991.190 | 26 Jun 25 |                   | 1.0000            |              | 0.00              | 1,225,991.19 | 1,225,991.19                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,081,885.510 | 26 Jun 25 |                   | 1.0000            |              | 0.00              | 1,081,885.51 | 1,081,885.51                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -995,670.630   | 26 Jun 25 |                   | 1.0000            |              | 0.00              | 995,670.63   | 995,670.63                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -404,077.000   | 26 Jun 25 |                   | 1.0000            |              | 0.00              | 404,077.00   | 404,077.00                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -999,291.210   | 27 Jun 25 |                   | 1.0000            |              | 0.00              | 999,291.21   | 999,291.21                        | 0.00          |

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## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>United States - USD</b>                           |                 |           |                   |                   |              |                   |               |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | -779,759.380    | 27 Jun 25 |                   | 1.0000            |              | 0.00              | 779,759.38    | 779,759.38                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -178,119.000    | 27 Jun 25 |                   | 1.0000            |              | 0.00              | 178,119.00    | 178,119.00                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -223,276.670    | 30 Jun 25 |                   | 1.0000            |              | 0.00              | 223,276.67    | 223,276.67                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -70,328.860     | 30 Jun 25 |                   | 1.0000            |              | 0.00              | 70,328.86     | 70,328.86                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -4,285,877.860  | 30 Jun 25 |                   | 1.0000            |              | 0.00              | 4,285,877.86  | 4,285,877.86                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -966,546.740    | 30 Jun 25 |                   | 1.0000            |              | 0.00              | 966,546.74    | 966,546.74                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -421,613.790    | 30 Jun 25 |                   | 1.0000            |              | 0.00              | 421,613.79    | 421,613.79                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -2,917,441.390  | 30 Jun 25 |                   | 1.0000            |              | 0.00              | 2,917,441.39  | 2,917,441.39                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -10,998,993.240 | 1 Jul 25  |                   | 1.0000            |              | 0.00              | 10,998,993.24 | 10,998,993.24                     | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,651,767.530  | 1 Jul 25  |                   | 1.0000            |              | 0.00              | 1,651,767.53  | 1,651,767.53                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,736,257.150  | 1 Jul 25  |                   | 1.0000            |              | 0.00              | 1,736,257.15  | 1,736,257.15                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -6,045,629.010  | 2 Jul 25  |                   | 1.0000            |              | 0.00              | 6,045,629.01  | 6,045,629.01                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -2,481,135.170  | 2 Jul 25  |                   | 1.0000            |              | 0.00              | 2,481,135.17  | 2,481,135.17                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -73,997.220     | 2 Jul 25  |                   | 1.0000            |              | 0.00              | 73,997.22     | 73,997.22                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -83,063.690     | 2 Jul 25  |                   | 1.0000            |              | 0.00              | 83,063.69     | 83,063.69                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2024-09-30 VALUE (INCLUDING ACCRUALS) OF 4,418,119,871.41

## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |                |          |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                           |                |          |                   |                   |              |                   |              |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | -493,955.970   | 3 Jul 25 |                   | 1.0000            |              | 0.00              | 493,955.97   | 493,955.97                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -779,190.980   | 3 Jul 25 |                   | 1.0000            |              | 0.00              | 779,190.98   | 779,190.98                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,706,752.880 | 3 Jul 25 |                   | 1.0000            |              | 0.00              | 1,706,752.88 | 1,706,752.88                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -439,892.660   | 3 Jul 25 |                   | 1.0000            |              | 0.00              | 439,892.66   | 439,892.66                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -42,181.270    | 3 Jul 25 |                   | 1.0000            |              | 0.00              | 42,181.27    | 42,181.27                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -785,501.350   | 3 Jul 25 |                   | 1.0000            |              | 0.00              | 785,501.35   | 785,501.35                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -8,876,837.380 | 3 Jul 25 |                   | 1.0000            |              | 0.00              | 8,876,837.38 | 8,876,837.38                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -332,766.360   | 7 Jul 25 |                   | 1.0000            |              | 0.00              | 332,766.36   | 332,766.36                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -56,892.920    | 7 Jul 25 |                   | 1.0000            |              | 0.00              | 56,892.92    | 56,892.92                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -115,781.250   | 7 Jul 25 |                   | 1.0000            |              | 0.00              | 115,781.25   | 115,781.25                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -144,131.380   | 7 Jul 25 |                   | 1.0000            |              | 0.00              | 144,131.38   | 144,131.38                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -3,120,122.350 | 7 Jul 25 |                   | 1.0000            |              | 0.00              | 3,120,122.35 | 3,120,122.35                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -2,784,867.780 | 8 Jul 25 |                   | 1.0000            |              | 0.00              | 2,784,867.78 | 2,784,867.78                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -182,016.720   | 8 Jul 25 |                   | 1.0000            |              | 0.00              | 182,016.72   | 182,016.72                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,253,996.070 | 8 Jul 25 |                   | 1.0000            |              | 0.00              | 1,253,996.07 | 1,253,996.07                      | 0.00          |

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## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |                |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                           |                |           |                   |                   |              |                   |              |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | -84,607.950    | 8 Jul 25  |                   | 1.0000            |              | 0.00              | 84,607.95    | 84,607.95                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -8,725,386.940 | 8 Jul 25  |                   | 1.0000            |              | 0.00              | 8,725,386.94 | 8,725,386.94                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -62,391.340    | 9 Jul 25  |                   | 1.0000            |              | 0.00              | 62,391.34    | 62,391.34                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -81,797.610    | 9 Jul 25  |                   | 1.0000            |              | 0.00              | 81,797.61    | 81,797.61                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -398.090       | 9 Jul 25  |                   | 1.0000            |              | 0.00              | 398.09       | 398.09                            | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -539,557.050   | 9 Jul 25  |                   | 1.0000            |              | 0.00              | 539,557.05   | 539,557.05                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -834,251.610   | 10 Jul 25 |                   | 1.0000            |              | 0.00              | 834,251.61   | 834,251.61                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -14,006.540    | 11 Jul 25 |                   | 1.0000            |              | 0.00              | 14,006.54    | 14,006.54                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -21,141.360    | 11 Jul 25 |                   | 1.0000            |              | 0.00              | 21,141.36    | 21,141.36                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -753,355.820   | 11 Jul 25 |                   | 1.0000            |              | 0.00              | 753,355.82   | 753,355.82                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -942,395.660   | 11 Jul 25 |                   | 1.0000            |              | 0.00              | 942,395.66   | 942,395.66                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -13,360.800    | 11 Jul 25 |                   | 1.0000            |              | 0.00              | 13,360.80    | 13,360.80                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -711,489.290   | 11 Jul 25 |                   | 1.0000            |              | 0.00              | 711,489.29   | 711,489.29                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -33,776.140    | 11 Jul 25 |                   | 1.0000            |              | 0.00              | 33,776.14    | 33,776.14                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -10,268.670    | 14 Jul 25 |                   | 1.0000            |              | 0.00              | 10,268.67    | 10,268.67                         | 0.00          |

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## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |                |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                           |                |           |                   |                   |              |                   |              |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | -207,398.540   | 14 Jul 25 |                   | 1.0000            |              | 0.00              | 207,398.54   | 207,398.54                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -110,407.840   | 14 Jul 25 |                   | 1.0000            |              | 0.00              | 110,407.84   | 110,407.84                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -325,596.580   | 14 Jul 25 |                   | 1.0000            |              | 0.00              | 325,596.58   | 325,596.58                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -76,191.990    | 14 Jul 25 |                   | 1.0000            |              | 0.00              | 76,191.99    | 76,191.99                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -8,299,411.930 | 14 Jul 25 |                   | 1.0000            |              | 0.00              | 8,299,411.93 | 8,299,411.93                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -36,328.000    | 15 Jul 25 |                   | 1.0000            |              | 0.00              | 36,328.00    | 36,328.00                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -4,424,058.930 | 15 Jul 25 |                   | 1.0000            |              | 0.00              | 4,424,058.93 | 4,424,058.93                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -508,536.860   | 15 Jul 25 |                   | 1.0000            |              | 0.00              | 508,536.86   | 508,536.86                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -25,674.670    | 16 Jul 25 |                   | 1.0000            |              | 0.00              | 25,674.67    | 25,674.67                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -217,203.860   | 16 Jul 25 |                   | 1.0000            |              | 0.00              | 217,203.86   | 217,203.86                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -628,175.540   | 16 Jul 25 |                   | 1.0000            |              | 0.00              | 628,175.54   | 628,175.54                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -2,724,863.980 | 16 Jul 25 |                   | 1.0000            |              | 0.00              | 2,724,863.98 | 2,724,863.98                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -138,048.300   | 16 Jul 25 |                   | 1.0000            |              | 0.00              | 138,048.30   | 138,048.30                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -8,497,536.600 | 16 Jul 25 |                   | 1.0000            |              | 0.00              | 8,497,536.60 | 8,497,536.60                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -3,643.930     | 17 Jul 25 |                   | 1.0000            |              | 0.00              | 3,643.93     | 3,643.93                          | 0.00          |

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## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |                |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                           |                |           |                   |                   |              |                   |              |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | -540,200.140   | 17 Jul 25 |                   | 1.0000            |              | 0.00              | 540,200.14   | 540,200.14                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -34,627.970    | 18 Jul 25 |                   | 1.0000            |              | 0.00              | 34,627.97    | 34,627.97                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -31,170.450    | 18 Jul 25 |                   | 1.0000            |              | 0.00              | 31,170.45    | 31,170.45                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -597,382.570   | 18 Jul 25 |                   | 1.0000            |              | 0.00              | 597,382.57   | 597,382.57                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -5,424.040     | 21 Jul 25 |                   | 1.0000            |              | 0.00              | 5,424.04     | 5,424.04                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -4,744.420     | 21 Jul 25 |                   | 1.0000            |              | 0.00              | 4,744.42     | 4,744.42                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1.220         | 21 Jul 25 |                   | 1.0000            |              | 0.00              | 1.22         | 1.22                              | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -278,977.920   | 21 Jul 25 |                   | 1.0000            |              | 0.00              | 278,977.92   | 278,977.92                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -904,322.200   | 21 Jul 25 |                   | 1.0000            |              | 0.00              | 904,322.20   | 904,322.20                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -499,211.580   | 22 Jul 25 |                   | 1.0000            |              | 0.00              | 499,211.58   | 499,211.58                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -383,195.830   | 22 Jul 25 |                   | 1.0000            |              | 0.00              | 383,195.83   | 383,195.83                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -24,488.550    | 23 Jul 25 |                   | 1.0000            |              | 0.00              | 24,488.55    | 24,488.55                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,051,699.430 | 23 Jul 25 |                   | 1.0000            |              | 0.00              | 1,051,699.43 | 1,051,699.43                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,793,890.750 | 23 Jul 25 |                   | 1.0000            |              | 0.00              | 1,793,890.75 | 1,793,890.75                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -160,509.770   | 24 Jul 25 |                   | 1.0000            |              | 0.00              | 160,509.77   | 160,509.77                        | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2024-09-30 VALUE (INCLUDING ACCRUALS) OF 4,418,119,871.41

## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |                |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                           |                |           |                   |                   |              |                   |              |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,518,952.160 | 24 Jul 25 |                   | 1.0000            |              | 0.00              | 1,518,952.16 | 1,518,952.16                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,174,944.210 | 24 Jul 25 |                   | 1.0000            |              | 0.00              | 1,174,944.21 | 1,174,944.21                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,029,949.780 | 24 Jul 25 |                   | 1.0000            |              | 0.00              | 1,029,949.78 | 1,029,949.78                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -945.340       | 24 Jul 25 |                   | 1.0000            |              | 0.00              | 945.34       | 945.34                            | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -4,324,208.680 | 24 Jul 25 |                   | 1.0000            |              | 0.00              | 4,324,208.68 | 4,324,208.68                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -47,085.570    | 25 Jul 25 |                   | 1.0000            |              | 0.00              | 47,085.57    | 47,085.57                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -350,956.640   | 25 Jul 25 |                   | 1.0000            |              | 0.00              | 350,956.64   | 350,956.64                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,392,417.730 | 25 Jul 25 |                   | 1.0000            |              | 0.00              | 1,392,417.73 | 1,392,417.73                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -928,630.620   | 28 Jul 25 |                   | 1.0000            |              | 0.00              | 928,630.62   | 928,630.62                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -391,617.330   | 28 Jul 25 |                   | 1.0000            |              | 0.00              | 391,617.33   | 391,617.33                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -6,905.910     | 28 Jul 25 |                   | 1.0000            |              | 0.00              | 6,905.91     | 6,905.91                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -71,390.410    | 29 Jul 25 |                   | 1.0000            |              | 0.00              | 71,390.41    | 71,390.41                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -241,195.150   | 29 Jul 25 |                   | 1.0000            |              | 0.00              | 241,195.15   | 241,195.15                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -100,573.120   | 29 Jul 25 |                   | 1.0000            |              | 0.00              | 100,573.12   | 100,573.12                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -53,593.750    | 29 Jul 25 |                   | 1.0000            |              | 0.00              | 53,593.75    | 53,593.75                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2024-09-30 VALUE (INCLUDING ACCRUALS) OF 4,418,119,871.41

## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |                |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                           |                |           |                   |                   |              |                   |              |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | -232,010.760   | 29 Jul 25 |                   | 1.0000            |              | 0.00              | 232,010.76   | 232,010.76                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -4,767,359.770 | 29 Jul 25 |                   | 1.0000            |              | 0.00              | 4,767,359.77 | 4,767,359.77                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -35,885.920    | 30 Jul 25 |                   | 1.0000            |              | 0.00              | 35,885.92    | 35,885.92                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -3,027,453.820 | 30 Jul 25 |                   | 1.0000            |              | 0.00              | 3,027,453.82 | 3,027,453.82                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,446,736.870 | 30 Jul 25 |                   | 1.0000            |              | 0.00              | 1,446,736.87 | 1,446,736.87                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -469,012.660   | 30 Jul 25 |                   | 1.0000            |              | 0.00              | 469,012.66   | 469,012.66                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -82,761.940    | 31 Jul 25 |                   | 1.0000            |              | 0.00              | 82,761.94    | 82,761.94                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -116,694.930   | 31 Jul 25 |                   | 1.0000            |              | 0.00              | 116,694.93   | 116,694.93                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -88,048.100    | 31 Jul 25 |                   | 1.0000            |              | 0.00              | 88,048.10    | 88,048.10                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -52,023.450    | 31 Jul 25 |                   | 1.0000            |              | 0.00              | 52,023.45    | 52,023.45                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -372,913.000   | 31 Jul 25 |                   | 1.0000            |              | 0.00              | 372,913.00   | 372,913.00                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -3,307,225.670 | 31 Jul 25 |                   | 1.0000            |              | 0.00              | 3,307,225.67 | 3,307,225.67                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,588,559.780 | 1 Aug 25  |                   | 1.0000            |              | 0.00              | 1,588,559.78 | 1,588,559.78                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,005,461.760 | 1 Aug 25  |                   | 1.0000            |              | 0.00              | 1,005,461.76 | 1,005,461.76                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,062,769.370 | 1 Aug 25  |                   | 1.0000            |              | 0.00              | 1,062,769.37 | 1,062,769.37                      | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2024-09-30 VALUE (INCLUDING ACCRUALS) OF 4,418,119,871.41

## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR      | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|-----------------|----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |                 |          |                   |                   |              |                   |               |                                   |               |
| <b>United States - USD</b>                           |                 |          |                   |                   |              |                   |               |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | -62,099.590     | 4 Aug 25 |                   | 1.0000            |              | 0.00              | 62,099.59     | 62,099.59                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -15,711.860     | 4 Aug 25 |                   | 1.0000            |              | 0.00              | 15,711.86     | 15,711.86                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -144,496.110    | 4 Aug 25 |                   | 1.0000            |              | 0.00              | 144,496.11    | 144,496.11                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -5,447,723.990  | 5 Aug 25 |                   | 1.0000            |              | 0.00              | 5,447,723.99  | 5,447,723.99                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -399,312.660    | 5 Aug 25 |                   | 1.0000            |              | 0.00              | 399,312.66    | 399,312.66                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -500,924.340    | 5 Aug 25 |                   | 1.0000            |              | 0.00              | 500,924.34    | 500,924.34                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -6,710,303.890  | 5 Aug 25 |                   | 1.0000            |              | 0.00              | 6,710,303.89  | 6,710,303.89                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -9,917.050      | 6 Aug 25 |                   | 1.0000            |              | 0.00              | 9,917.05      | 9,917.05                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -46.030         | 6 Aug 25 |                   | 1.0000            |              | 0.00              | 46.03         | 46.03                             | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -59.970         | 6 Aug 25 |                   | 1.0000            |              | 0.00              | 59.97         | 59.97                             | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -308,255.470    | 6 Aug 25 |                   | 1.0000            |              | 0.00              | 308,255.47    | 308,255.47                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,296,114.040  | 6 Aug 25 |                   | 1.0000            |              | 0.00              | 1,296,114.04  | 1,296,114.04                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -240,127.000    | 6 Aug 25 |                   | 1.0000            |              | 0.00              | 240,127.00    | 240,127.00                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -44.670         | 6 Aug 25 |                   | 1.0000            |              | 0.00              | 44.67         | 44.67                             | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -71,145,923.940 | 6 Aug 25 |                   | 1.0000            |              | 0.00              | 71,145,923.94 | 71,145,923.94                     | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2024-09-30 VALUE (INCLUDING ACCRUALS) OF 4,418,119,871.41

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## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |                |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                           |                |           |                   |                   |              |                   |              |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | -76,250.000    | 7 Aug 25  |                   | 1.0000            |              | 0.00              | 76,250.00    | 76,250.00                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -189,850.450   | 7 Aug 25  |                   | 1.0000            |              | 0.00              | 189,850.45   | 189,850.45                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -536,469.700   | 7 Aug 25  |                   | 1.0000            |              | 0.00              | 536,469.70   | 536,469.70                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -7,385.260     | 8 Aug 25  |                   | 1.0000            |              | 0.00              | 7,385.26     | 7,385.26                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -9,675.150     | 8 Aug 25  |                   | 1.0000            |              | 0.00              | 9,675.15     | 9,675.15                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -14,459.980    | 8 Aug 25  |                   | 1.0000            |              | 0.00              | 14,459.98    | 14,459.98                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,822,298.410 | 8 Aug 25  |                   | 1.0000            |              | 0.00              | 1,822,298.41 | 1,822,298.41                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -87,474.140    | 8 Aug 25  |                   | 1.0000            |              | 0.00              | 87,474.14    | 87,474.14                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -186,252.490   | 11 Aug 25 |                   | 1.0000            |              | 0.00              | 186,252.49   | 186,252.49                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -306,685.550   | 11 Aug 25 |                   | 1.0000            |              | 0.00              | 306,685.55   | 306,685.55                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,261,583.670 | 11 Aug 25 |                   | 1.0000            |              | 0.00              | 1,261,583.67 | 1,261,583.67                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,250,039.220 | 11 Aug 25 |                   | 1.0000            |              | 0.00              | 1,250,039.22 | 1,250,039.22                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -9,060,276.000 | 11 Aug 25 |                   | 1.0000            |              | 0.00              | 9,060,276.00 | 9,060,276.00                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -13,663.470    | 12 Aug 25 |                   | 1.0000            |              | 0.00              | 13,663.47    | 13,663.47                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -876,614.430   | 12 Aug 25 |                   | 1.0000            |              | 0.00              | 876,614.43   | 876,614.43                        | 0.00          |

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\*Generated by Northern Trust from periodic data on 26 May 26 C0701

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## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |                |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                           |                |           |                   |                   |              |                   |              |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | -3,622.540     | 12 Aug 25 |                   | 1.0000            |              | 0.00              | 3,622.54     | 3,622.54                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -139,801.880   | 13 Aug 25 |                   | 1.0000            |              | 0.00              | 139,801.88   | 139,801.88                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,620,039.980 | 13 Aug 25 |                   | 1.0000            |              | 0.00              | 1,620,039.98 | 1,620,039.98                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -3,946,304.220 | 13 Aug 25 |                   | 1.0000            |              | 0.00              | 3,946,304.22 | 3,946,304.22                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -156,760.610   | 15 Aug 25 |                   | 1.0000            |              | 0.00              | 156,760.61   | 156,760.61                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -5,864,805.680 | 15 Aug 25 |                   | 1.0000            |              | 0.00              | 5,864,805.68 | 5,864,805.68                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -8,524.920     | 18 Aug 25 |                   | 1.0000            |              | 0.00              | 8,524.92     | 8,524.92                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -371,918.090   | 18 Aug 25 |                   | 1.0000            |              | 0.00              | 371,918.09   | 371,918.09                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1.220         | 18 Aug 25 |                   | 1.0000            |              | 0.00              | 1.22         | 1.22                              | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -27,883.810    | 18 Aug 25 |                   | 1.0000            |              | 0.00              | 27,883.81    | 27,883.81                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -842,952.420   | 18 Aug 25 |                   | 1.0000            |              | 0.00              | 842,952.42   | 842,952.42                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -377,567.600   | 18 Aug 25 |                   | 1.0000            |              | 0.00              | 377,567.60   | 377,567.60                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -219,231.590   | 18 Aug 25 |                   | 1.0000            |              | 0.00              | 219,231.59   | 219,231.59                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -4,473,097.340 | 18 Aug 25 |                   | 1.0000            |              | 0.00              | 4,473,097.34 | 4,473,097.34                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,929.370     | 19 Aug 25 |                   | 1.0000            |              | 0.00              | 1,929.37     | 1,929.37                          | 0.00          |

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\*Generated by Northern Trust from periodic data on 26 May 26 C0701

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## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |                |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                           |                |           |                   |                   |              |                   |              |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | -22,999.340    | 19 Aug 25 |                   | 1.0000            |              | 0.00              | 22,999.34    | 22,999.34                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,253,127.060 | 19 Aug 25 |                   | 1.0000            |              | 0.00              | 1,253,127.06 | 1,253,127.06                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -123,656.930   | 19 Aug 25 |                   | 1.0000            |              | 0.00              | 123,656.93   | 123,656.93                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -3,371,002.490 | 19 Aug 25 |                   | 1.0000            |              | 0.00              | 3,371,002.49 | 3,371,002.49                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -596,750.010   | 19 Aug 25 |                   | 1.0000            |              | 0.00              | 596,750.01   | 596,750.01                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,578,205.740 | 19 Aug 25 |                   | 1.0000            |              | 0.00              | 1,578,205.74 | 1,578,205.74                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -18,425.140    | 20 Aug 25 |                   | 1.0000            |              | 0.00              | 18,425.14    | 18,425.14                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -3,722,713.800 | 20 Aug 25 |                   | 1.0000            |              | 0.00              | 3,722,713.80 | 3,722,713.80                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -912,628.730   | 20 Aug 25 |                   | 1.0000            |              | 0.00              | 912,628.73   | 912,628.73                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -13,200.390    | 21 Aug 25 |                   | 1.0000            |              | 0.00              | 13,200.39    | 13,200.39                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -10,686.470    | 21 Aug 25 |                   | 1.0000            |              | 0.00              | 10,686.47    | 10,686.47                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -915,449.110   | 21 Aug 25 |                   | 1.0000            |              | 0.00              | 915,449.11   | 915,449.11                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -9,058.170     | 22 Aug 25 |                   | 1.0000            |              | 0.00              | 9,058.17     | 9,058.17                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -34,779.780    | 22 Aug 25 |                   | 1.0000            |              | 0.00              | 34,779.78    | 34,779.78                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -588,614.930   | 22 Aug 25 |                   | 1.0000            |              | 0.00              | 588,614.93   | 588,614.93                        | 0.00          |

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## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |                |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                           |                |           |                   |                   |              |                   |              |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | -76,391.290    | 22 Aug 25 |                   | 1.0000            |              | 0.00              | 76,391.29    | 76,391.29                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -76,562.500    | 22 Aug 25 |                   | 1.0000            |              | 0.00              | 76,562.50    | 76,562.50                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -2,327,830.930 | 22 Aug 25 |                   | 1.0000            |              | 0.00              | 2,327,830.93 | 2,327,830.93                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -106,995.740   | 25 Aug 25 |                   | 1.0000            |              | 0.00              | 106,995.74   | 106,995.74                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -4,405.600     | 25 Aug 25 |                   | 1.0000            |              | 0.00              | 4,405.60     | 4,405.60                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -13,967.830    | 26 Aug 25 |                   | 1.0000            |              | 0.00              | 13,967.83    | 13,967.83                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -5,689.030     | 26 Aug 25 |                   | 1.0000            |              | 0.00              | 5,689.03     | 5,689.03                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -78,407.550    | 26 Aug 25 |                   | 1.0000            |              | 0.00              | 78,407.55    | 78,407.55                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -41,079.320    | 26 Aug 25 |                   | 1.0000            |              | 0.00              | 41,079.32    | 41,079.32                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -486,399.610   | 26 Aug 25 |                   | 1.0000            |              | 0.00              | 486,399.61   | 486,399.61                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -44,707.120    | 27 Aug 25 |                   | 1.0000            |              | 0.00              | 44,707.12    | 44,707.12                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -59,474.790    | 27 Aug 25 |                   | 1.0000            |              | 0.00              | 59,474.79    | 59,474.79                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,060,041.920 | 27 Aug 25 |                   | 1.0000            |              | 0.00              | 1,060,041.92 | 1,060,041.92                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -408,543.600   | 27 Aug 25 |                   | 1.0000            |              | 0.00              | 408,543.60   | 408,543.60                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -2,713,676.550 | 27 Aug 25 |                   | 1.0000            |              | 0.00              | 2,713,676.55 | 2,713,676.55                      | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2024-09-30 VALUE (INCLUDING ACCRUALS) OF 4,418,119,871.41

## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR      | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost          | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|-----------------|-----------|-------------------|-------------------|--------------|-------------------|---------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |                 |           |                   |                   |              |                   |               |                                   |               |
| <b>United States - USD</b>                           |                 |           |                   |                   |              |                   |               |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | -32,231.990     | 28 Aug 25 |                   | 1.0000            |              | 0.00              | 32,231.99     | 32,231.99                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,490,065.060  | 28 Aug 25 |                   | 1.0000            |              | 0.00              | 1,490,065.06  | 1,490,065.06                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -79,297.760     | 28 Aug 25 |                   | 1.0000            |              | 0.00              | 79,297.76     | 79,297.76                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,986,572.710  | 29 Aug 25 |                   | 1.0000            |              | 0.00              | 1,986,572.71  | 1,986,572.71                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -2,397,556.590  | 29 Aug 25 |                   | 1.0000            |              | 0.00              | 2,397,556.59  | 2,397,556.59                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -155,266.130    | 29 Aug 25 |                   | 1.0000            |              | 0.00              | 155,266.13    | 155,266.13                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -167,095.000    | 29 Aug 25 |                   | 1.0000            |              | 0.00              | 167,095.00    | 167,095.00                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -13,361,353.370 | 29 Aug 25 |                   | 1.0000            |              | 0.00              | 13,361,353.37 | 13,361,353.37                     | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -33,865.320     | 2 Sep 25  |                   | 1.0000            |              | 0.00              | 33,865.32     | 33,865.32                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,263.470      | 2 Sep 25  |                   | 1.0000            |              | 0.00              | 1,263.47      | 1,263.47                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -26,650.000     | 2 Sep 25  |                   | 1.0000            |              | 0.00              | 26,650.00     | 26,650.00                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -19,195,831.140 | 2 Sep 25  |                   | 1.0000            |              | 0.00              | 19,195,831.14 | 19,195,831.14                     | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -3,738,753.140  | 2 Sep 25  |                   | 1.0000            |              | 0.00              | 3,738,753.14  | 3,738,753.14                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -3,303,318.840  | 2 Sep 25  |                   | 1.0000            |              | 0.00              | 3,303,318.84  | 3,303,318.84                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -30,024.240     | 3 Sep 25  |                   | 1.0000            |              | 0.00              | 30,024.24     | 30,024.24                         | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2024-09-30 VALUE (INCLUDING ACCRUALS) OF 4,418,119,871.41

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## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR     | Date     | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|----------------|----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |                |          |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                           |                |          |                   |                   |              |                   |              |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | -51,351.080    | 3 Sep 25 |                   | 1.0000            |              | 0.00              | 51,351.08    | 51,351.08                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -235,375.530   | 3 Sep 25 |                   | 1.0000            |              | 0.00              | 235,375.53   | 235,375.53                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -46,019.550    | 3 Sep 25 |                   | 1.0000            |              | 0.00              | 46,019.55    | 46,019.55                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -5,978,767.860 | 3 Sep 25 |                   | 1.0000            |              | 0.00              | 5,978,767.86 | 5,978,767.86                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,006,683.630 | 4 Sep 25 |                   | 1.0000            |              | 0.00              | 1,006,683.63 | 1,006,683.63                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -25,201.980    | 5 Sep 25 |                   | 1.0000            |              | 0.00              | 25,201.98    | 25,201.98                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -87,485.920    | 5 Sep 25 |                   | 1.0000            |              | 0.00              | 87,485.92    | 87,485.92                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -16.730        | 5 Sep 25 |                   | 1.0000            |              | 0.00              | 16.73        | 16.73                             | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -127.140       | 5 Sep 25 |                   | 1.0000            |              | 0.00              | 127.14       | 127.14                            | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -9.540         | 5 Sep 25 |                   | 1.0000            |              | 0.00              | 9.54         | 9.54                              | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -19.990        | 5 Sep 25 |                   | 1.0000            |              | 0.00              | 19.99        | 19.99                             | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -333,754.880   | 5 Sep 25 |                   | 1.0000            |              | 0.00              | 333,754.88   | 333,754.88                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -236,350.400   | 5 Sep 25 |                   | 1.0000            |              | 0.00              | 236,350.40   | 236,350.40                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -7,684.930     | 8 Sep 25 |                   | 1.0000            |              | 0.00              | 7,684.93     | 7,684.93                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -138,710.100   | 8 Sep 25 |                   | 1.0000            |              | 0.00              | 138,710.10   | 138,710.10                        | 0.00          |

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## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |                |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                           |                |           |                   |                   |              |                   |              |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | -3,755,776.290 | 8 Sep 25  |                   | 1.0000            |              | 0.00              | 3,755,776.29 | 3,755,776.29                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -6,331.280     | 9 Sep 25  |                   | 1.0000            |              | 0.00              | 6,331.28     | 6,331.28                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,285,094.240 | 9 Sep 25  |                   | 1.0000            |              | 0.00              | 1,285,094.24 | 1,285,094.24                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -70.140        | 10 Sep 25 |                   | 1.0000            |              | 0.00              | 70.14        | 70.14                             | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,805,284.080 | 10 Sep 25 |                   | 1.0000            |              | 0.00              | 1,805,284.08 | 1,805,284.08                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -128,530.180   | 10 Sep 25 |                   | 1.0000            |              | 0.00              | 128,530.18   | 128,530.18                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,452,998.260 | 10 Sep 25 |                   | 1.0000            |              | 0.00              | 1,452,998.26 | 1,452,998.26                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -13,017.670    | 10 Sep 25 |                   | 1.0000            |              | 0.00              | 13,017.67    | 13,017.67                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -824,742.170   | 11 Sep 25 |                   | 1.0000            |              | 0.00              | 824,742.17   | 824,742.17                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -2,535,535.230 | 11 Sep 25 |                   | 1.0000            |              | 0.00              | 2,535,535.23 | 2,535,535.23                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -4,960,147.020 | 11 Sep 25 |                   | 1.0000            |              | 0.00              | 4,960,147.02 | 4,960,147.02                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -704.180       | 11 Sep 25 |                   | 1.0000            |              | 0.00              | 704.18       | 704.18                            | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -637,663.400   | 12 Sep 25 |                   | 1.0000            |              | 0.00              | 637,663.40   | 637,663.40                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -153,120.000   | 12 Sep 25 |                   | 1.0000            |              | 0.00              | 153,120.00   | 153,120.00                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -364,470.900   | 12 Sep 25 |                   | 1.0000            |              | 0.00              | 364,470.90   | 364,470.90                        | 0.00          |

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## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost         | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |                |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                           |                |           |                   |                   |              |                   |              |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,775,479.300 | 12 Sep 25 |                   | 1.0000            |              | 0.00              | 1,775,479.30 | 1,775,479.30                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,201.640     | 15 Sep 25 |                   | 1.0000            |              | 0.00              | 1,201.64     | 1,201.64                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -230,855.390   | 15 Sep 25 |                   | 1.0000            |              | 0.00              | 230,855.39   | 230,855.39                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -135,250.280   | 15 Sep 25 |                   | 1.0000            |              | 0.00              | 135,250.28   | 135,250.28                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,915,710.320 | 15 Sep 25 |                   | 1.0000            |              | 0.00              | 1,915,710.32 | 1,915,710.32                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,288,007.590 | 15 Sep 25 |                   | 1.0000            |              | 0.00              | 1,288,007.59 | 1,288,007.59                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -24,404.700    | 17 Sep 25 |                   | 1.0000            |              | 0.00              | 24,404.70    | 24,404.70                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -55,492.500    | 17 Sep 25 |                   | 1.0000            |              | 0.00              | 55,492.50    | 55,492.50                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -49,314.970    | 17 Sep 25 |                   | 1.0000            |              | 0.00              | 49,314.97    | 49,314.97                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1.220         | 17 Sep 25 |                   | 1.0000            |              | 0.00              | 1.22         | 1.22                              | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -3,102,898.740 | 17 Sep 25 |                   | 1.0000            |              | 0.00              | 3,102,898.74 | 3,102,898.74                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -2,991,060.720 | 17 Sep 25 |                   | 1.0000            |              | 0.00              | 2,991,060.72 | 2,991,060.72                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -163,405.690   | 17 Sep 25 |                   | 1.0000            |              | 0.00              | 163,405.69   | 163,405.69                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -7,176.340     | 18 Sep 25 |                   | 1.0000            |              | 0.00              | 7,176.34     | 7,176.34                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -31,112.730    | 18 Sep 25 |                   | 1.0000            |              | 0.00              | 31,112.73    | 31,112.73                         | 0.00          |

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

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|------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |                |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                           |                |           |                   |                   |              |                   |              |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | -129,205.790   | 18 Sep 25 |                   | 1.0000            |              | 0.00              | 129,205.79   | 129,205.79                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -228,563.220   | 18 Sep 25 |                   | 1.0000            |              | 0.00              | 228,563.22   | 228,563.22                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -5,279,283.790 | 18 Sep 25 |                   | 1.0000            |              | 0.00              | 5,279,283.79 | 5,279,283.79                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -107,157.520   | 18 Sep 25 |                   | 1.0000            |              | 0.00              | 107,157.52   | 107,157.52                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -134.790       | 18 Sep 25 |                   | 1.0000            |              | 0.00              | 134.79       | 134.79                            | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -367,593.000   | 19 Sep 25 |                   | 1.0000            |              | 0.00              | 367,593.00   | 367,593.00                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -128,499.280   | 19 Sep 25 |                   | 1.0000            |              | 0.00              | 128,499.28   | 128,499.28                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -4,950,138.510 | 19 Sep 25 |                   | 1.0000            |              | 0.00              | 4,950,138.51 | 4,950,138.51                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -370,992.670   | 19 Sep 25 |                   | 1.0000            |              | 0.00              | 370,992.67   | 370,992.67                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -192,388.190   | 19 Sep 25 |                   | 1.0000            |              | 0.00              | 192,388.19   | 192,388.19                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -271,128.470   | 19 Sep 25 |                   | 1.0000            |              | 0.00              | 271,128.47   | 271,128.47                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -22,591.050    | 22 Sep 25 |                   | 1.0000            |              | 0.00              | 22,591.05    | 22,591.05                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -2,411,189.810 | 22 Sep 25 |                   | 1.0000            |              | 0.00              | 2,411,189.81 | 2,411,189.81                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -12,843.400    | 23 Sep 25 |                   | 1.0000            |              | 0.00              | 12,843.40    | 12,843.40                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -11,904.980    | 23 Sep 25 |                   | 1.0000            |              | 0.00              | 11,904.98    | 11,904.98                         | 0.00          |

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|------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|--------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |                |           |                   |                   |              |                   |              |                                   |               |
| <b>United States - USD</b>                           |                |           |                   |                   |              |                   |              |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | -8,820.570     | 24 Sep 25 |                   | 1.0000            |              | 0.00              | 8,820.57     | 8,820.57                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -89,704.000    | 24 Sep 25 |                   | 1.0000            |              | 0.00              | 89,704.00    | 89,704.00                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -679,015.170   | 24 Sep 25 |                   | 1.0000            |              | 0.00              | 679,015.17   | 679,015.17                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,062,411.430 | 24 Sep 25 |                   | 1.0000            |              | 0.00              | 1,062,411.43 | 1,062,411.43                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -12,707.460    | 25 Sep 25 |                   | 1.0000            |              | 0.00              | 12,707.46    | 12,707.46                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -3,459,616.170 | 25 Sep 25 |                   | 1.0000            |              | 0.00              | 3,459,616.17 | 3,459,616.17                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -505,409.190   | 25 Sep 25 |                   | 1.0000            |              | 0.00              | 505,409.19   | 505,409.19                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -10,849.940    | 26 Sep 25 |                   | 1.0000            |              | 0.00              | 10,849.94    | 10,849.94                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -319,032.990   | 26 Sep 25 |                   | 1.0000            |              | 0.00              | 319,032.99   | 319,032.99                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -2,226,926.750 | 26 Sep 25 |                   | 1.0000            |              | 0.00              | 2,226,926.75 | 2,226,926.75                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -7,617,602.770 | 26 Sep 25 |                   | 1.0000            |              | 0.00              | 7,617,602.77 | 7,617,602.77                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -859,746.820   | 26 Sep 25 |                   | 1.0000            |              | 0.00              | 859,746.82   | 859,746.82                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,087,605.180 | 26 Sep 25 |                   | 1.0000            |              | 0.00              | 1,087,605.18 | 1,087,605.18                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -420,063.800   | 26 Sep 25 |                   | 1.0000            |              | 0.00              | 420,063.80   | 420,063.80                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -2,919,690.220 | 26 Sep 25 |                   | 1.0000            |              | 0.00              | 2,919,690.22 | 2,919,690.22                      | 0.00          |

NOTE: TRANSACTIONS ARE BASED ON THE 2024-09-30 VALUE (INCLUDING ACCRUALS) OF 4,418,119,871.41

## ◆ 5% Report - Part C

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

| Security Description / Asset ID                      | Shares/PAR     | Date      | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost                    | Current Value on Transaction Date | Net Gain/Loss |
|------------------------------------------------------|----------------|-----------|-------------------|-------------------|--------------|-------------------|-------------------------|-----------------------------------|---------------|
| <b>Value of Interest in Common/Collective Trusts</b> |                |           |                   |                   |              |                   |                         |                                   |               |
| <b>United States - USD</b>                           |                |           |                   |                   |              |                   |                         |                                   |               |
| NT COLLECTIVE SHORT TERM INVT FD                     | -182,754.190   | 29 Sep 25 |                   | 1.0000            |              | 0.00              | 182,754.19              | 182,754.19                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -37,221.870    | 29 Sep 25 |                   | 1.0000            |              | 0.00              | 37,221.87               | 37,221.87                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -2,481,588.850 | 29 Sep 25 |                   | 1.0000            |              | 0.00              | 2,481,588.85            | 2,481,588.85                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,134.090     | 29 Sep 25 |                   | 1.0000            |              | 0.00              | 1,134.09                | 1,134.09                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -58,338.300    | 29 Sep 25 |                   | 1.0000            |              | 0.00              | 58,338.30               | 58,338.30                         | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -803,315.860   | 30 Sep 25 |                   | 1.0000            |              | 0.00              | 803,315.86              | 803,315.86                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -8,018.000     | 30 Sep 25 |                   | 1.0000            |              | 0.00              | 8,018.00                | 8,018.00                          | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,132,831.660 | 30 Sep 25 |                   | 1.0000            |              | 0.00              | 1,132,831.66            | 1,132,831.66                      | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -546,878.000   | 30 Sep 25 |                   | 1.0000            |              | 0.00              | 546,878.00              | 546,878.00                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -283,249.900   | 30 Sep 25 |                   | 1.0000            |              | 0.00              | 283,249.90              | 283,249.90                        | 0.00          |
| NT COLLECTIVE SHORT TERM INVT FD                     | -1,417,353.640 | 30 Sep 25 |                   | 1.0000            |              | 0.00              | 1,417,353.64            | 1,417,353.64                      | 0.00          |
| <b>Total number of dispositions = 1,015</b>          |                |           |                   |                   |              |                   | <b>1,493,184,996.50</b> | <b>1,493,184,996.50</b>           | <b>0.00</b>   |
| <b>Total NT COLLECTIVE SHORT TERM INVT FD</b>        |                |           |                   |                   |              |                   | <b>3,003,824,804.87</b> | <b>3,003,824,804.87</b>           | <b>0.00</b>   |

NOTE: TRANSACTIONS ARE BASED ON THE 2024-09-30 VALUE (INCLUDING ACCRUALS) OF 4,418,119,871.41

◆ 5% Report - Part C  
*Series of Transactions by Issue in Excess of 5%*

| Security Description / Asset ID | Shares/PAR | Date | Acquisition Price | Disposition Price | Lease Rental | Expenses Incurred | Cost | Current Value on Transaction Date | Net Gain/Loss |
|---------------------------------|------------|------|-------------------|-------------------|--------------|-------------------|------|-----------------------------------|---------------|
|---------------------------------|------------|------|-------------------|-------------------|--------------|-------------------|------|-----------------------------------|---------------|

Although this report has been prepared using information believed to be reliable, it may contain information provided by third parties or derived from third party information, and/or information that may have been obtained from, categorized or otherwise reported based upon client direction. The Northern Trust Company does not guarantee the accuracy, timeliness or completeness of any such information. The information included in this report is intended to assist clients with their financial reporting needs, but you must consult with your accountants, auditors and/or legal counsel to ensure your accounting and financial reporting complies with applicable laws, regulations and accounting guidance. The Northern Trust Company and its affiliates shall have no responsibility for the consequences of investment decisions made in reliance on information contained in this report .

NOTE: TRANSACTIONS ARE BASED ON THE 2024-09-30 VALUE (INCLUDING ACCRUALS) OF 4,418,119,871.41

◆ Assets held for Investment Purposes (1)

| Security Description / Asset ID | Shares/Par Value | Cost | Current Value |
|---------------------------------|------------------|------|---------------|
|---------------------------------|------------------|------|---------------|

*Non-Interest Bearing Cash - USD*

|                                              |               |                     |                     |
|----------------------------------------------|---------------|---------------------|---------------------|
| AUD - Australian dollar                      | 12,949.370    | 12,949.37           | 12,949.37           |
| GBP - British pound sterling                 | 49,508.730    | 49,508.73           | 49,508.73           |
| CAD - Canadian dollar                        | 69,425.400    | 69,425.40           | 69,425.40           |
| EUR - Euro                                   | 1,691,386.250 | 1,691,386.25        | 1,691,386.25        |
| HKD - Hong Kong dollar                       | -6,912.450    | -6,912.45           | -6,912.45           |
| JPY - Japanese yen                           | 61,295.700    | 61,295.70           | 61,295.70           |
| MXN - Mexican peso                           | 98.580        | 98.58               | 98.58               |
| SGD - Singapore dollar                       | 2,506.750     | 2,506.75            | 2,506.75            |
| SEK - Swedish krona                          | 10,106.060    | 10,106.06           | 10,106.06           |
| CHF - Swiss franc                            | 49,673.790    | 49,673.79           | 49,673.79           |
| USD - United States dollar                   | -440,885.940  | -440,885.94         | -440,885.94         |
| <b>Total - all currencies</b>                |               | <b>1,499,152.24</b> | <b>1,499,152.24</b> |
| <b>Total Non-Interest Bearing Cash - USD</b> |               | <b>1,499,152.24</b> | <b>1,499,152.24</b> |

*Receivables - Other - USD*

|                                                          |       |                      |                      |
|----------------------------------------------------------|-------|----------------------|----------------------|
| Pending foreign exchange purchases: Euro                 | 0.000 | 2,389,779.83         | 2,407,492.12         |
| Pending foreign exchange purchases: Japanese yen         | 0.000 | 2,391,570.23         | 2,395,287.37         |
| Pending foreign exchange purchases: United States dollar | 0.000 | 2,417,289.67         | 2,417,289.67         |
| <b>Total - all currencies</b>                            |       | <b>7,198,639.73</b>  | <b>7,220,069.16</b>  |
| Pending trade sales: United States dollar                | 0.000 | 10,445,678.24        | 10,445,678.24        |
| <b>Total - all currencies</b>                            |       | <b>10,445,678.24</b> | <b>10,445,678.24</b> |
| <b>Total Receivables - Other - USD</b>                   |       | <b>17,644,317.97</b> | <b>17,665,747.40</b> |

*U.S. Government Securities*

**United States - USD**

|                                                                          |               |              |              |
|--------------------------------------------------------------------------|---------------|--------------|--------------|
| FED FARM CR BKS CONS SYSTEMWIDE BDS DTD 2.25% 11-16-2039 SEDOL : BM95F15 | 2,290,000.000 | 1,661,990.40 | 1,710,911.30 |
|--------------------------------------------------------------------------|---------------|--------------|--------------|

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

## ◆ Assets held for Investment Purposes (1)

| Security Description / Asset ID                                                        | Shares/Par Value | Cost                  | Current Value         |
|----------------------------------------------------------------------------------------|------------------|-----------------------|-----------------------|
| <i>U.S. Government Securities</i>                                                      |                  |                       |                       |
| <b>United States - USD</b>                                                             |                  |                       |                       |
| FEDERAL FARM CR BKS 2.77% 03-16-2037 SEDOL : BLB1DQ5                                   | 1,250,000.000    | 1,014,000.00          | 1,050,494.14          |
| FNMA POOL #MA4654 3.5% 07-01-2052 BEO SEDOL : BRJ8QV6                                  | 4,618,287.220    | 3,998,426.48          | 4,226,930.65          |
| FNMA POOL #MA4783 4% 10-01-2052 BEO SEDOL : BSY1SF5                                    | 6,312,002.520    | 5,668,967.27          | 5,966,136.72          |
| TENNESSEE VY AUTH GLOBAL PWR BD 2009 SERC 5.25% DUE 09-15-2039 REG SEDOL : B4NTYJ8     | 990,000.000      | 1,131,665.97          | 1,047,787.75          |
| UNITED STATES OF AMER TREAS BONDS 4.25% 05-15-2039 SEDOL : BYQLTZ2                     | 9,950,000.000    | 13,232,900.53         | 9,796,085.94          |
| UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 SEDOL : BS2G1C0                     | 8,485,000.000    | 8,133,169.98          | 7,832,052.78          |
| UNITED STATES OF AMER TREAS BONDS 4.5% 11-15-2054 CUSIP : 912810UE6                    | 2,410,000.000    | 2,304,091.80          | 2,320,472.26          |
| UNITED STATES OF AMER TREAS BONDS 4.875% 08-15-2045 SEDOL : BVYLB35                    | 0.000            | 0.00                  | 0.00                  |
| UNITED STATES OF AMER TREAS BONDS DTD 4.0% 11-15-2052 SEDOL : BQXS7C3                  | 8,410,000.000    | 7,432,371.14          | 7,442,521.51          |
| UNITED STATES OF AMER TREAS NOTES 4.25% 05-15-2035 SEDOL : BPJK9X1                     | 5,459,000.000    | 5,419,457.22          | 5,509,325.16          |
| UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 SEDOL : BRT3QG6                    | 25,350,000.000   | 24,804,570.11         | 25,140,070.31         |
| UNITED STATES OF AMER TREAS NOTES 4.25% 11-15-2034 SEDOL : BTKW387                     | 3,260,000.000    | 3,185,503.91          | 3,296,802.34          |
| UNITED STATES OF AMER TREAS NOTES 4.375% 01-31-2030 SEDOL : BSPRXW4                    | 61,890,000.000   | 63,183,611.62         | 63,200,327.65         |
| UNITED STATES OF AMER TREAS NOTES DTD 4.625% 02-15-2035 SEDOL : BRXZ4W0                | 4,127,000.000    | 4,262,942.10          | 4,288,855.78          |
| UNITED STATES TREAS BD STRIPPED PRIN PMT00112 05-15-2046 (UNDDATE) REG SEDOL : BYQ76J3 | 16,340,000.000   | 7,238,381.67          | 6,041,972.85          |
| UNITED STATES TREAS BDS 00205 4.375% DUE02-15-2038 REG SEDOL : BD0CMD3                 | 34,780,000.000   | 41,029,670.37         | 35,074,814.76         |
| UNITED STATES TREAS BDS DTD 00218 3.875%DUE 08-15-2040 REG SEDOL : BSTJVZ5             | 8,630,000.000    | 7,984,807.18          | 8,044,441.04          |
| UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054 SEDOL : BQSB5H8                     | 1,620,000.000    | 1,807,312.50          | 1,591,650.00          |
| UNITED STATES TREAS NTS 4.25% 08-15-2035 SEDOL : BQT2LK5                               | 10,528,000.000   | 10,552,135.56         | 10,613,540.01         |
| UNITED STS TREAS BILLS 0% T-BILL 12-02-2025 SEDOL : BPK4TL0                            | 597,000.000      | 588,840.13            | 592,995.29            |
| US TREAS SEC 4.5 DUE 08-15-2039 REG SEDOL : BYQLV34                                    | 44,020,000.000   | 42,990,176.86         | 44,346,711.16         |
| US TREAS SEC STRIPPED INT PMT NT 200 0 11-15-2040 REG SEDOL : B7LNMS8                  | 13,280,000.000   | 8,531,267.95          | 6,489,498.96          |
| US TREASURY N/B 3.875% 08-15-2034 SEDOL : BR2NN62                                      | 1,549,000.000    | 1,556,395.05          | 1,525,280.94          |
| US TREASURY N/B 4.25% 08-15-2054 SEDOL : BR2NN95                                       | 3,985,000.000    | 3,737,042.98          | 3,678,653.13          |
| US TREASURY N/B 4.75% 05-15-2055 SEDOL : BPJK9V9                                       | 5,301,800.000    | 5,349,491.85          | 5,318,368.13          |
| UTD STATES TREAS 3.625% DUE 08-31-2030 SEDOL : BVDCXS8                                 | 6,266,000.000    | 6,252,293.12          | 6,233,690.94          |
| UTD STATES TREAS ZERO CPN 0% DUE 02-15-2048 SEDOL : BF165M8                            | 7,400,000.000    | 4,094,772.34          | 2,497,838.62          |
| <b>Total United States - USD</b>                                                       |                  | <b>287,146,256.09</b> | <b>274,878,230.12</b> |

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

## ◆ Assets held for Investment Purposes (1)

| Security Description / Asset ID                                                          | Shares/Par Value | Cost                  | Current Value         |
|------------------------------------------------------------------------------------------|------------------|-----------------------|-----------------------|
| <b>Total U.S. Government Securities</b>                                                  |                  | <b>287,146,256.09</b> | <b>274,878,230.12</b> |
| <i>Corporate Debt Instruments - Preferred</i>                                            |                  |                       |                       |
| <b>United States - USD</b>                                                               |                  |                       |                       |
| CHUBB CORP 6.5% DUE 05-15-2038 SEDOL : B87C800                                           | 420,000.000      | 463,226.40            | 477,065.31            |
| DTE ELEC CO 4.3% DUE 07-01-2044 SEDOL : BNZC562                                          | 265,000.000      | 319,634.95            | 228,400.55            |
| KENTUCKY UTILS CO 3.3% DUE 10-01-2025 SEDOL : BYTX3H5                                    | 40,000.000       | 38,749.60             | 40,000.00             |
| KY UTILS CO 4.65 DUE 11-14-2043 SEDOL : BFZBBB0                                          | 145,000.000      | 158,329.02            | 128,190.83            |
| PPL ELEC UTILS 4.125% DUE 06-15-2044 SEDOL : BN7DSM0                                     | 80,000.000       | 98,494.40             | 68,324.85             |
| PUBLIC SVC ELEC GAS CO SECD MEDIUM TERM 3.2% DUE 08-01-2049 SEDOL : BK5HXM8              | 230,000.000      | 170,752.00            | 161,755.46            |
| SHELL INTL FIN B V 3.125% DUE 11-07-2049 SEDOL : BG0WNK8                                 | 100,000.000      | 66,807.00             | 69,104.11             |
| SOUTHERN CALIF GAS CO 4.45 DUE 03-15-2044 REG SEDOL : BKR3G25                            | 165,000.000      | 184,503.21            | 141,629.85            |
| <b>Total United States - USD</b>                                                         |                  | <b>1,500,496.58</b>   | <b>1,314,470.96</b>   |
| <b>Total Corporate Debt Instruments - Preferred</b>                                      |                  | <b>1,500,496.58</b>   | <b>1,314,470.96</b>   |
| <i>Corporate Debt Instruments - Other</i>                                                |                  |                       |                       |
| <b>Australia - USD</b>                                                                   |                  |                       |                       |
| BARRICK PD 5.95% DUE 10-15-2039 SEDOL : BG48MX8                                          | 560,000.000      | 671,813.55            | 594,688.84            |
| BHP BILLITON FIN 5% DUE 09-30-2043 SEDOL : BFD3PFO                                       | 75,000.000       | 87,088.50             | 72,307.30             |
| BHP BILLITON FIN USA LTD 5.75% 09-05-2055 CUSIP : 055451BM9                              | 90,000.000       | 89,376.30             | 93,544.92             |
| CSL FIN PLC GTD SR NT 144A 3.85% 04-27-2027 CUSIP : 12661PAA7                            | 575,000.000      | 574,430.75            | 573,176.55            |
| GLENCORE FDG LLC GTD NT FLTG RATE 144A 4.689156% 04-04-2027 SEDOL : BSFT4M7              | 1,090,000.000    | 1,091,809.40          | 1,095,784.64          |
| MACQUARIE BK LTD SR MEDIUM TERM NTS TRANCHE # TR 00047 5.02% 06-12-2028 SEDOL : BT18JT7  | 605,000.000      | 605,000.00            | 608,036.88            |
| MACQUARIE BK LTD SUB NT SER C 144A 3.052% 03-03-2036 CUSIP : 556079AD3                   | 1,250,000.000    | 1,250,000.00          | 1,128,619.04          |
| MACQUARIE GROUP LTD SR MEDIUM TERM TRANCHE # TR 00016 1.34% 01-12-2027 CUSIP : 55608JAR9 | 250,000.000      | 250,000.00            | 247,857.70            |
| PVTPL GLENCORE FDG LLC 3.875% DUE 04-27-2051 BEO CUSIP : 378272BC1                       | 200,000.000      | 199,930.00            | 150,504.46            |
| PVTPL GLENCORE FDG LLC 4.907% 04-01-2028 SEDOL : BMHSF05                                 | 500,000.000      | 500,000.00            | 507,873.54            |
| PVTPL GLENCORE FDG LLC 5.673% 04-01-2035 SEDOL : BMHSGB3                                 | 675,000.000      | 670,138.30            | 701,549.13            |
| PVTPL GLENCORE FUNDING LLC 2.626% 09-23-2031 SEDOL : BPBJLG3                             | 1,925,000.000    | 1,920,630.25          | 1,728,786.19          |
| PVTPL GLENCORE FUNDING LLC 3.375% 09-23-2051 SEDOL : BPBJK11                             | 2,035,000.000    | 2,005,166.69          | 1,394,537.53          |
| PVTPL GLENCORE FUNDING LLC 5.186% 04-01-2030 SEDOL : BMHSF27                             | 730,000.000      | 736,280.50            | 752,110.51            |

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

## ◆ Assets held for Investment Purposes (1)

| Security Description / Asset ID                                          | Shares/Par Value | Cost                 | Current Value        |
|--------------------------------------------------------------------------|------------------|----------------------|----------------------|
| <i>Corporate Debt Instruments - Other</i>                                |                  |                      |                      |
| <b>Australia - USD</b>                                                   |                  |                      |                      |
| PVTPL GLENCORE FUNDING LLC 5.371% 04-04-2029 SEDOL : BRS7X02             | 1,000,000.000    | 1,018,880.00         | 1,030,396.58         |
| PVTPL NATIONAL AUSTRALIA BANK 3.347% DUE01-12-2037 BEO CUSIP : 632525BB6 | 620,000.000      | 513,632.80           | 561,868.11           |
| PVTPL SANTOS FINANCE LTD 3.649% DUE 04-29-2031 BEO CUSIP : 803014AA7     | 415,000.000      | 352,949.20           | 387,382.21           |
| PVTPL SANTOS FINANCE LTD 6.875% 09-19-2033 CUSIP : 803014AB5             | 335,000.000      | 355,584.65           | 368,425.30           |
| RIO TINTO FIN USA 4.125 DUE 08-21-2042 SEDOL : B8NWTL2                   | 200,000.000      | 222,562.29           | 173,612.67           |
| RIO TINTO FIN USA 5.125% DUE 03-09-2053 SEDOL : BNKDB17                  | 445,000.000      | 444,702.46           | 421,060.82           |
| RIO TINTO FIN USA LTD 2.75% 11-02-2051 SEDOL : BNRLYY8                   | 305,000.000      | 301,672.45           | 191,216.29           |
| RIO TINTO FIN USA PLC 4.75 DUE 03-22-2042 REG SEDOL : B757MN1            | 1,470,000.000    | 1,635,181.45         | 1,374,844.53         |
| RIO TINTO FIN USA PLC 4.875% 03-14-2030 SEDOL : BT9P224                  | 522,000.000      | 521,906.04           | 534,922.82           |
| RIO TINTO FIN USA PLC 5.75% 03-14-2055 SEDOL : BV6KMB5                   | 1,275,000.000    | 1,267,658.45         | 1,312,173.66         |
| RIO TINTO FIN USA PLC 5.875% 03-14-2065 SEDOL : BV6KLG3                  | 475,000.000      | 480,398.64           | 494,833.68           |
| WESTPAC BKG CORP FIXED 4.421% DUE 07-24-2039 CUSIP : 961214EG4           | 200,000.000      | 200,000.00           | 185,214.55           |
| WOODSIDE FIN LTD 6% DUE 05-19-2035 SEDOL : BRJNH74                       | 855,000.000      | 848,638.80           | 892,463.40           |
| <b>Total Australia - USD</b>                                             |                  | <b>18,815,431.47</b> | <b>17,577,791.85</b> |
| <b>Belgium - USD</b>                                                     |                  |                      |                      |
| ANHEUSER BUSCH 5.8% DUE 01-23-2059 SEDOL : BJ555P2                       | 160,000.000      | 169,243.20           | 166,783.79           |
| ANHEUSER BUSCH INBEV WOR 5.55% 01-23-2049 SEDOL : BJ555R4                | 1,245,000.000    | 1,242,619.70         | 1,258,782.09         |
| ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039 SEDOL : BJ555S5      | 390,000.000      | 382,383.89           | 402,954.39           |
| ANHEUSER BUSCH INC 4.439% DUE 10-06-2048 SEDOL : BF7MH35                 | 2,355,000.000    | 2,314,165.65         | 2,046,587.08         |
| ANHEUSER-BUSCH 4.9% DUE 02-01-2046 SEDOL : BYMLGZ5                       | 510,000.000      | 466,588.80           | 476,333.59           |
| ANHEUSER-BUSCH 4.95% DUE 01-15-2042 SEDOL : BDCMR69                      | 3,370,000.000    | 3,621,716.86         | 3,239,141.39         |
| ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036 SEDOL : BK5XW52              | 4,320,000.000    | 4,717,350.20         | 4,265,146.76         |
| ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046 SEDOL : BJXS2M9              | 7,891,000.000    | 7,797,092.85         | 7,392,524.42         |
| ANHEUSER-BUSCH INBEV WOR 8.2 DUE 01-15-2039 SEDOL : B46LC31              | 580,000.000      | 801,964.65           | 748,458.37           |
| PVTPL KBC GROUP NV 4.454% 09-23-2031 CUSIP : 48241FAE4                   | 390,000.000      | 390,000.00           | 387,934.70           |
| PVTPL KBC GROUP NV 4.932% 10-16-2030 CUSIP : 48241FAD6                   | 1,165,000.000    | 1,168,857.00         | 1,185,016.94         |
| <b>Total Belgium - USD</b>                                               |                  | <b>23,071,982.80</b> | <b>21,569,663.52</b> |
| <b>Brazil - USD</b>                                                      |                  |                      |                      |
| RAIZEN FUELS FIN S A 5.7% 01-17-2035 CUSIP : L7909CAE7                   | 410,000.000      | 386,555.00           | 377,651.00           |

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

◆ Assets held for Investment Purposes (1)

| Security Description / Asset ID                                                    | Shares/Par Value | Cost                | Current Value       |
|------------------------------------------------------------------------------------|------------------|---------------------|---------------------|
| <i>Corporate Debt Instruments - Other</i>                                          |                  |                     |                     |
| <b>Brazil - USD</b>                                                                |                  |                     |                     |
| RAIZEN FUELS FINANCE 6.25% 8/7/2032 6.25% 07-08-2032 CUSIP : L7909CAJ6             | 230,000.000      | 228,907.50          | 224,480.00          |
| ULTRAPAR INTL S A 5.25% DUE 10-06-2026 CUSIP : 90401CAA7                           | 950,000.000      | 928,625.00          | 946,280.15          |
| VALE OVERSEAS LTD 6.4% 06-28-2054 SEDOL : BNZHZ45                                  | 290,000.000      | 285,652.20          | 298,097.38          |
| VALE OVERSEAS LTD FIXED 3.75% DUE 07-08-2030 SEDOL : BMVPRC8                       | 343,000.000      | 327,993.75          | 329,879.32          |
| <b>Total Brazil - USD</b>                                                          |                  | <b>2,157,733.45</b> | <b>2,176,387.85</b> |
| <b>Canada - USD</b>                                                                |                  |                     |                     |
| BANK MONTREAL QUE 4.35% 09-22-2031 CUSIP : 06368MXV1                               | 590,000.000      | 590,000.00          | 587,079.77          |
| BARRICK N AMER FIN 5.7% DUE 05-30-2041 SEDOL : B4TYCN7                             | 3,370,000.000    | 3,590,301.56        | 3,465,339.25        |
| BELL CANADA 4.464% 04-01-2048 CUSIP : 0778FPAA7                                    | 660,000.000      | 660,000.00          | 551,455.73          |
| BELL CANADA 5.55% 02-15-2054 SEDOL : BPGLSL8                                       | 1,111,000.000    | 1,085,343.31        | 1,085,479.90        |
| BK NOVA SCOTIA B C FIXED 4.338% 09-15-2031 CUSIP : 06418GAW7                       | 705,000.000      | 705,000.00          | 699,765.95          |
| BROOKFIELD ASSET MGMT LTD 6.077% 09-15-2055 SEDOL : BTWSHT2                        | 190,000.000      | 189,996.20          | 197,152.32          |
| BROOKFIELD FIN INC 5.33% 01-15-2036 SEDOL : BWBZK85                                | 3,230,000.000    | 3,227,609.80        | 3,247,050.94        |
| CANADIAN IMPERIAL BANK 4.857% 03-30-2029 SEDOL : BQT1ZX3                           | 971,000.000      | 971,000.00          | 986,059.85          |
| CANADIAN IMPERIAL BANK 4.58% 09-08-2031 CUSIP : 13607QFE7                          | 985,000.000      | 985,000.00          | 988,235.81          |
| CANADIAN NATL RY CO 3.65% 02-03-2048 CUSIP : 136375CP5                             | 242,000.000      | 189,785.43          | 186,674.97          |
| CANADIAN PAC RY CO 4.3% 05-15-2043 CUSIP : 13648TAD9                               | 110,000.000      | 93,503.30           | 95,377.76           |
| CANADIAN PAC RY CO NEW 3.0% DUE 12-02-2041 BEO SEDOL : BP8KQ19                     | 1,922,000.000    | 1,372,993.05        | 1,440,266.88        |
| CANADIAN PAC RY CO NEW 3.1% 12-02-2051 SEDOL : BP8KQ20                             | 2,070,000.000    | 2,055,178.80        | 1,399,654.64        |
| CANADIAN PACIFIC RAILWAY COMPANY 2.05% DUE 03-05-2030 SEDOL : BLK24D3              | 175,000.000      | 174,653.50          | 159,437.62          |
| CANADIAN PACIFIC RAILWAY COMPANY 3.5% 05-01-2050 CUSIP : 13648TAG2                 | 340,000.000      | 239,657.19          | 249,367.67          |
| CDN IMPERIAL BK COMM TORONTO BRH SR NT FLTG 4.664621% 03-30-2029 CUSIP : 13607PJ21 | 650,000.000      | 650,000.00          | 653,845.60          |
| CDN NAT RES LTD 6.25% DUE 03-15-2038 SEDOL : B7YB643                               | 900,000.000      | 1,051,263.00        | 960,606.48          |
| CDN NAT RES LTD 6.75% DUE 02-01-2039 SEDOL : B2NNGB2                               | 455,000.000      | 596,994.90          | 500,781.06          |
| CDN NAT RES LTD FIXED 4.95% DUE 06-01-2047 SEDOL : BF47XX5                         | 860,000.000      | 859,329.20          | 764,422.52          |
| CDN NATL RY CO 2.45% DUE 05-01-2050 SEDOL : BL6KR43                                | 1,215,000.000    | 1,189,132.65        | 730,758.60          |
| CDN PAC RY CO NEW 6.125% DUE 09-15-2115 SEDOL : BF47XY6                            | 125,000.000      | 130,901.25          | 128,959.42          |
| CENOVUS ENERGY INC 5.4% 06-15-2047 SEDOL : BFNL6J5                                 | 72,000.000       | 88,765.60           | 66,312.93           |
| CENOVUS ENERGY INC NT 3.75% 02-15-2052 SEDOL : BNTFNT6                             | 1,546,000.000    | 1,099,020.83        | 1,098,454.27        |

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## ◆ Assets held for Investment Purposes (1)

| Security Description / Asset ID                                                   | Shares/Par Value | Cost         | Current Value |
|-----------------------------------------------------------------------------------|------------------|--------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                         |                  |              |               |
| <b>Canada - USD</b>                                                               |                  |              |               |
| EMERA US FIN LP 3.55% DUE 06-15-2026 CUSIP : 29103DAJ5                            | 1,090,000.000    | 1,038,868.10 | 1,083,545.28  |
| EMERA US FIN LP FIXED 2.639% DUE 06-15-2031 SEDOL : BMG4F71                       | 915,000.000      | 755,384.66   | 816,792.69    |
| ENBRIDGE INC 5.95% 04-05-2054 SEDOL : BQZCJF0                                     | 0.000            | 0.00         | 0.00          |
| ENBRIDGE INC FIXED 8.25% DUE 01-15-2084 CUSIP : 29250NBS3                         | 555,000.000      | 566,044.50   | 596,159.91    |
| FAIRFAX FINL HLDGS LTD 6.35% 03-22-2054 CUSIP : 303901BR2                         | 1,120,000.000    | 1,135,945.90 | 1,183,685.69  |
| NUTRIEN LTD FIXED 4.9% DUE 06-01-2043 SEDOL : BDRJWF9                             | 2,345,000.000    | 2,493,811.92 | 2,155,541.33  |
| PETRO-CDA 6.8% DUE 05-15-2038 SEDOL : B2RJ2C9                                     | 307,000.000      | 403,228.06   | 338,498.27    |
| PVTPLALIMENTATION COUCHE-TARD INC 5.617% 02-12-2054 CUSIP : 01626PAV8             | 115,000.000      | 115,000.00   | 114,914.72    |
| PVTPL CONSTELLATION SOFTWARE INC 5.158% 02-16-2029 CUSIP : 21037XAC4              | 2,167,000.000    | 2,174,956.00 | 2,212,950.37  |
| PVTPL CONSTELLATION SOFTWARE INC 5.461% 02-16-2034 CUSIP : 21037XAD2              | 310,000.000      | 309,928.70   | 316,684.76    |
| PVTPL FEDERATION DES CAISSES DESJARDINS DU QUE 5.25% 04-26-2029 CUSIP : 31429KAL7 | 620,000.000      | 608,244.80   | 641,715.07    |
| PVTPL VIDEOTRON LTD 5.7% 01-15-2035 CUSIP : 92660FAT1                             | 2,395,000.000    | 2,393,563.00 | 2,440,695.59  |
| PVTPL XSTRATA FIN CDA LTD GTD NT 5.3 DUE10-25-2042 BEO CUSIP : 98417EAR1          | 315,000.000      | 312,939.90   | 309,143.24    |
| ROGERS COMMUNICATIONS INC 3.2% 03-15-2027 CUSIP : 775109CG4                       | 1,090,000.000    | 1,028,480.40 | 1,074,455.95  |
| ROGERS COMMUNICATIONS INC 3.8% 03-15-2032 CUSIP : 775109CH2                       | 1,157,000.000    | 1,086,715.66 | 1,092,945.32  |
| ROGERS COMMUNICATIONS INC 4.35% 05-01-2049 REG SEDOL : BJYSCK6                    | 225,000.000      | 224,250.75   | 184,678.50    |
| ROGERS COMMUNICATIONS INC 4.5% 03-15-2042 CUSIP : 775109CJ8                       | 175,000.000      | 173,244.75   | 152,353.84    |
| ROGERS COMMUNICATIONS INC 5.0% 02-15-2029 SEDOL : BPGLS55                         | 725,000.000      | 706,570.50   | 738,837.73    |
| ROYAL BANK OF CANADA 4.65% 10-18-2030 SEDOL : BRJBTX8                             | 1,290,000.000    | 1,290,000.00 | 1,304,798.29  |
| ROYAL BANK OF CANADA 4.969% 08-02-2030 SEDOL : BW491L4                            | 725,000.000      | 725,000.00   | 741,867.99    |
| ROYAL BK CDA MED TERM NTS BOOK 5.438742551% 05-02-2031 CUSIP : 78017DAJ7          | 525,000.000      | 525,000.00   | 526,119.83    |
| SOUTH BOW USA INFRA HLDGS LLC 5.026% 10-01-2029 SEDOL : BVYL5V1                   | 1,145,000.000    | 1,141,821.14 | 1,158,144.15  |
| SUNCOR ENERGY INC 4% DUE 11-15-2047 SEDOL : BD5W818                               | 2,000,000.000    | 1,757,517.40 | 1,520,222.03  |
| SUNCOR ENERGY INC NEW SR NT 3.75% 03-04-2051 SEDOL : BMC9P14                      | 2,185,000.000    | 2,156,300.57 | 1,571,079.09  |
| TORONTO DOMINION 5.298% DUE 01-30-2032 SEDOL : BMYSF20                            | 395,000.000      | 395,000.00   | 412,530.59    |
| TORONTO DOMINION BANK 4.783% 12-17-2029 CUSIP : 89115A3C4                         | 400,000.000      | 400,000.00   | 408,876.98    |
| TORONTO DOMINION BANK 5.156% 01-10-2028 CUSIP : 89115A2M3                         | 730,000.000      | 723,736.60   | 747,357.82    |
| TORONTO DOMINION BANK 5.523% 07-17-2028 SEDOL : BPK4QJ7                           | 805,000.000      | 807,938.25   | 835,554.48    |
| TORONTO DOMINION BK 4.456% 06-08-2032 SEDOL : BVMTJG0                             | 900,000.000      | 900,000.00   | 899,316.96    |

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◆ Assets held for Investment Purposes (1)

| Security Description / Asset ID                                                  | Shares/Par Value | Cost                 | Current Value        |
|----------------------------------------------------------------------------------|------------------|----------------------|----------------------|
| <i>Corporate Debt Instruments - Other</i>                                        |                  |                      |                      |
| <b>Canada - USD</b>                                                              |                  |                      |                      |
| TORONTO DOMINION BK 4.994% 04-05-2029 CUSIP : 89115A2Y7                          | 830,000.000      | 813,566.00           | 852,312.57           |
| TORONTO-DOMINION BANK 4.568% 12-17-2026 CUSIP : 89115A3A8                        | 2,450,000.000    | 2,442,821.50         | 2,463,115.34         |
| TORONTO-DOMINION BANK 4.693% 09-15-2027 SEDOL : BR4S1Y9                          | 2,005,000.000    | 2,005,000.00         | 2,030,906.38         |
| TRANSCANADA 5.85% DUE 03-15-2036 SEDOL : B11K5C2                                 | 155,000.000      | 166,974.55           | 163,033.59           |
| TRANSCANADA 6.2% DUE 10-15-2037 SEDOL : B287YY8                                  | 35,000.000       | 42,575.05            | 37,506.01            |
| TRANSCANADA 7.625% DUE 01-15-2039 SEDOL : B3KV7R9                                | 1,680,000.000    | 2,118,352.93         | 2,009,208.08         |
| TRANSCANADA TR FLTG RT 5.3% DUE 03-15-2077 CUSIP : 89356BAC2                     | 3,710,000.000    | 3,477,262.50         | 3,688,391.85         |
| TRANSCANADA TR FLTG RT 5.5% DUE 09-15-2079 CUSIP : 89356BAE8                     | 3,515,000.000    | 3,231,384.38         | 3,482,359.36         |
| <b>Total Canada - USD</b>                                                        |                  | <b>62,442,858.04</b> | <b>60,548,839.59</b> |
| <b>China - USD</b>                                                               |                  |                      |                      |
| ALIBABA GROUP HLDG 2.7% DUE 02-09-2041 SEDOL : BLH23R3                           | 713,000.000      | 499,582.50           | 531,123.80           |
| ALIBABA GROUP HLDG 4.4% DUE 12-06-2057 SEDOL : BYVHXG4                           | 440,000.000      | 509,900.70           | 377,765.27           |
| ALIBABA GROUP HLDG LTD 3.15% DUE 02-09-2051 SEDOL : BLH23L7                      | 615,000.000      | 385,496.74           | 430,393.23           |
| PROSUS N V NT 144A 3.061% 07-13-2031 SEDOL : BWM2ZW4                             | 3,725,000.000    | 3,035,875.00         | 3,382,549.39         |
| PVTPL PROSUS N V 3.257% DUE 01-19-2027/01-19-2022 BEO SEDOL : BT6BFX7            | 1,650,000.000    | 1,534,500.00         | 1,624,389.53         |
| <b>Total China - USD</b>                                                         |                  | <b>5,965,354.94</b>  | <b>6,346,221.22</b>  |
| <b>Denmark - USD</b>                                                             |                  |                      |                      |
| PVTPL DANSKE BANK A/S 4.613% 10-02-2030 SEDOL : BMGCP19                          | 305,000.000      | 305,000.00           | 306,594.87           |
| PVTPL DANSKE BANK A/S 5.705% 03-01-2030 CUSIP : 23636ABH3                        | 280,000.000      | 276,561.60           | 291,318.69           |
| <b>Total Denmark - USD</b>                                                       |                  | <b>581,561.60</b>    | <b>597,913.56</b>    |
| <b>France - USD</b>                                                              |                  |                      |                      |
| BPCE SR NON PFD VAR RT 5.975% DUE 01-18-2027 CUSIP : 05583JAN2                   | 875,000.000      | 879,103.75           | 878,280.68           |
| CR AGRICOLE S A VAR RT 4.818% DUE 09-25-2033 CUSIP : 22535WAS6                   | 540,000.000      | 540,000.00           | 536,681.09           |
| ORANGE S A 5.5% DUE 02-06-2044 SEDOL : BLSP7Y6                                   | 125,000.000      | 146,767.50           | 124,806.86           |
| PVTPL BNP PARIBAS 1.323% 01-13-2027 CUSIP : 09659W2N3                            | 4,850,000.000    | 4,569,612.50         | 4,805,717.66         |
| PVTPL BNP PARIBAS 3.052% 01-13-2031 CUSIP : 09659W2K9                            | 625,000.000      | 650,225.00           | 587,942.78           |
| PVTPL BNP PARIBAS MEDIUM TERM NTS BOOK ENTRY 5.335% 06-12-2029 CUSIP : 05581KAF8 | 600,000.000      | 600,000.00           | 616,396.78           |

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## ◆ Assets held for Investment Purposes (1)

| Security Description / Asset ID                                                       | Shares/Par Value | Cost                 | Current Value        |
|---------------------------------------------------------------------------------------|------------------|----------------------|----------------------|
| <i>Corporate Debt Instruments - Other</i>                                             |                  |                      |                      |
| <b>France - USD</b>                                                                   |                  |                      |                      |
| PVTPL BNP PARIBAS SUB NT 144A 4.375% DUE05-12-2026 BEO SEDOL : BD8ZS03                | 4,900,000.000    | 4,753,539.00         | 4,890,755.32         |
| PVTPL BPCE 5.876% 01-14-2031 CUSIP : 05571AAZ8                                        | 950,000.000      | 960,535.00           | 992,159.58           |
| PVTPL CREDIT AGRICOLE S A LONDON BRH 1.247% 01-26-2027 CUSIP : 22535WAH0              | 1,350,000.000    | 1,246,252.50         | 1,335,781.27         |
| PVTPL CREDIT AGRICOLE S A LONDON BRH 4.631% 09-11-2028 CUSIP : 22535WAL1              | 660,000.000      | 660,000.00           | 664,172.98           |
| PVTPL CREDIT AGRICOLE SA 5.222% 05-27-2031 CUSIP : 22535WAR8                          | 520,000.000      | 520,000.00           | 533,431.77           |
| PVTPL CREDIT AGRICOLE SA 5.23% 01-09-2029 CUSIP : 22535WAP2                           | 770,000.000      | 770,000.00           | 784,771.63           |
| PVTPL CREDIT AGRICOLE SA FLTG 01-09-2029 CUSIP : 22535WAQ0                            | 450,000.000      | 450,000.00           | 451,969.46           |
| PVTPL ENGIE S A 5.25% 04-10-2029 CUSIP : 29286DAA3                                    | 550,000.000      | 543,405.50           | 566,081.82           |
| PVTPL PERNOD RICARD S A NT 144A 3.25% DUE 06-08-2026/03-08-2026 BEO CUSIP : 714264AM0 | 1,595,000.000    | 1,614,905.60         | 1,584,763.62         |
| PVTPL SOCIETE GENERALE 1.792% 06-09-2027 CUSIP : 83368RBC5                            | 1,040,000.000    | 949,426.40           | 1,021,124.75         |
| PVTPL SOCIETE GENERALE 2.889% 06-09-2032/ CUSIP : 83368RBD3                           | 310,000.000      | 262,070.90           | 277,826.53           |
| PVTPL SOCIETE GENERALE 5.512% 05-22-2031 CUSIP : 83368RCG5                            | 270,000.000      | 270,000.00           | 277,737.65           |
| PVTPL SOCIETE GENERALE 7.132% 01-19-2055 CUSIP : 83368RBY7                            | 460,000.000      | 461,035.40           | 491,492.43           |
| SOCIETE GENERALE 5.25% DUE 02-19-2027 CUSIP : 83368RBZ4                               | 740,000.000      | 739,970.40           | 748,002.96           |
| TOTAL CAP INTL 2.986% DUE 06-29-2041 REG CUSIP : 89153VAX7                            | 315,000.000      | 316,936.27           | 238,840.52           |
| TOTAL CAP INTL 3.127% DUE 05-29-2050 REG SEDOL : BMYC5X3                              | 470,000.000      | 450,336.99           | 321,776.70           |
| TOTAL CAP INTL 3.386% DUE 06-29-2060 CUSIP : 89153VAW9                                | 155,000.000      | 106,571.80           | 104,203.67           |
| TOTALENERGIES CAPITAL S.A. 5.15% 04-05-2034 SEDOL : BPW6WK4                           | 495,000.000      | 488,297.70           | 513,740.94           |
| TOTALENERGIES CAPITAL S.A. 5.638% 04-05-2064 SEDOL : BPW6WP9                          | 50,000.000       | 50,000.00            | 49,815.19            |
| TOTALENERGIES CAPITAL SA 5.488% 04-05-2054 SEDOL : BPW6WH1                            | 1,538,000.000    | 1,536,597.35         | 1,521,195.06         |
| <b>Total France - USD</b>                                                             |                  | <b>24,535,589.56</b> | <b>24,919,469.70</b> |
| <b>Germany - USD</b>                                                                  |                  |                      |                      |
| BAYER US FIN II 4.375% DUE 12-15-2028 CUSIP : 07274NAL7                               | 3,080,000.000    | 2,868,594.40         | 3,069,020.79         |
| DEUTSCHE BK AG N Y 5.297% 05-09-2031 CUSIP : 251526DA4                                | 795,000.000      | 795,000.00           | 814,368.97           |
| DEUTSCHE BK AG N Y BRANCH 4.95% 08-04-2031 CUSIP : 251526DB2                          | 610,000.000      | 610,000.00           | 615,768.65           |
| DEUTSCHE BK AG N Y BRANCH 7.079% 02-10-2034 SEDOL : BVYD5P1                           | 450,000.000      | 481,369.50           | 494,659.50           |
| DEUTSCHE BK AG N Y BRH 7.146% 07-13-2027 CUSIP : 25160PAN7                            | 1,205,000.000    | 1,229,883.25         | 1,230,789.37         |
| DEUTSCHE BK AG N Y BRH FLTG RT 01-10-2029 CUSIP : 25160PAP2                           | 855,000.000      | 855,000.00           | 859,250.61           |
| DEUTSCHE BK AG N Y FLTG RT 2.129% DUE 11-24-2026 CUSIP : 251526CE7                    | 5,040,000.000    | 4,771,275.30         | 5,021,544.98         |

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## ◆ Assets held for Investment Purposes (1)

| Security Description / Asset ID                                               | Shares/Par Value | Cost                 | Current Value        |
|-------------------------------------------------------------------------------|------------------|----------------------|----------------------|
| <i>Corporate Debt Instruments - Other</i>                                     |                  |                      |                      |
| <b>Germany - USD</b>                                                          |                  |                      |                      |
| DEUTSCHE TELEKOM STEP CPN 8.75% DUE 06-15-2030 SEDOL : B1S7195                | 335,000.000      | 386,573.25           | 394,867.42           |
| PVTPL BAYER US FIN II LLC 4.25% 12-15-2025 CUSIP : 07274NAJ2                  | 2,300,000.000    | 2,238,438.00         | 2,297,986.19         |
| PVTPL BAYER US FIN II LLC 3.95% DUE 04-15-2045 BEO SEDOL : BG1VP86            | 275,000.000      | 191,980.90           | 205,456.57           |
| PVTPL BAYER US FIN II LLC 4.7% 07-15-2064 CUSIP : 07274NBH5                   | 735,000.000      | 512,940.96           | 562,679.34           |
| PVTPL BAYER US FIN LLC 6.5% 11-21-2033 CUSIP : 07274EAL7                      | 1,050,000.000    | 1,121,652.00         | 1,132,662.02         |
| PVTPL BMW US CAP LLC SR NT 5.05% 08-11-2028 SEDOL : BQVWM33                   | 750,000.000      | 744,840.00           | 768,214.31           |
| PVTPL BMW US CAPITAL LLC 4.15% 08-11-2027 SEDOL : BVDK3C6                     | 335,000.000      | 334,715.25           | 335,408.49           |
| PVTPL BMW US CAPITAL LLC 4.5% 08-11-2030 SEDOL : BVMWZJ4                      | 775,000.000      | 774,759.75           | 776,073.48           |
| PVTPL BMW US CAPITAL LLC 4.65% 08-13-2029 SEDOL : BP812R0                     | 800,000.000      | 798,728.00           | 810,292.35           |
| PVTPL EMD FINANCE LLC 5% 10-15-2035 SEDOL : BVMDRS0                           | 1,906,000.000    | 1,895,783.84         | 1,906,645.52         |
| PVTPL RWE FINANCE US LLC 5.875% 04-16-2034 SEDOL : BPBSCB2                    | 190,000.000      | 187,144.30           | 199,603.76           |
| PVTPL RWE FINANCE US LLC 6.25% 04-16-2054 SEDOL : BPBSCD4                     | 205,000.000      | 204,696.60           | 212,716.99           |
| PVTPL SIEMENS FINANCIERINGSMAATSCHAPPIJ N V 4.2% 03-16-2047 CUSIP : 82620KAT0 | 1,870,000.000    | 1,877,982.75         | 1,612,297.71         |
| PVTPL SIEMENS FUNDING BV 5.2% 05-28-2035 CUSIP : 82622RAE6                    | 1,780,000.000    | 1,776,024.24         | 1,845,627.89         |
| PVTPL SIEMENS FUNDING BV 5.9% 05-28-2065 CUSIP : 82622RAG1                    | 725,000.000      | 749,884.50           | 786,085.73           |
| PVTPL VOLKSWAGEN GROUP AMER FIN LLC 4.95% 08-15-2029 SEDOL : BP812Y7          | 415,000.000      | 414,219.80           | 419,266.82           |
| PVTPL VOLKSWAGEN GROUP AMER FIN LLC 5.35% 03-27-2030 SEDOL : BQRF021          | 471,000.000      | 470,123.94           | 483,279.06           |
| PVTPL VOLKSWAGEN GROUP AMERICA 4.45% 09-11-2027 SEDOL : BT6BJ80               | 203,000.000      | 202,914.74           | 203,493.05           |
| <b>Total Germany - USD</b>                                                    |                  | <b>26,494,525.27</b> | <b>27,058,059.57</b> |
| <b>India - USD</b>                                                            |                  |                      |                      |
| PVTPL RELIANCE INDS LTD SR NT CORP 6.25% 10-19-2040 CUSIP : 759470BA4         | 785,000.000      | 910,286.00           | 868,252.44           |
| <b>Total India - USD</b>                                                      |                  | <b>910,286.00</b>    | <b>868,252.44</b>    |
| <b>Ireland - USD</b>                                                          |                  |                      |                      |
| AERCAP IRELAND CAP / GLOBA 3.0% DUE 10-29-2028 SEDOL : BNVW1T1                | 1,700,000.000    | 1,696,906.00         | 1,638,277.23         |
| AERCAP IRELAND CAP 5.75% DUE 06-06-2028 SEDOL : BRBK52                        | 150,000.000      | 149,838.00           | 155,413.61           |
| AERCAP IRELAND CAP DESIGNATED 1.75% 01-30-2026 SEDOL : BNK9N53                | 310,000.000      | 288,836.30           | 307,478.24           |
| AERCAP IRELAND CAP DESIGNATED 5.0% 11-15-2035 CUSIP : 00774MBS3               | 150,000.000      | 148,717.50           | 148,351.07           |
| AERCAP IRELAND CAP DESIGNATED ACTIVITY C6.1% 01-15-2027 SEDOL : BR82H83       | 940,000.000      | 947,661.00           | 960,146.47           |
| AERCAP IRELAND CAP/GLOBA 2.45% DUE 10-29-2026 BEO SEDOL : BNVW1S0             | 4,060,000.000    | 4,020,697.75         | 3,988,888.21         |

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◆ Assets held for Investment Purposes (1)

| Security Description / Asset ID                                                             | Shares/Par Value | Cost                 | Current Value        |
|---------------------------------------------------------------------------------------------|------------------|----------------------|----------------------|
| <i>Corporate Debt Instruments - Other</i>                                                   |                  |                      |                      |
| <b>Ireland - USD</b>                                                                        |                  |                      |                      |
| AERCAP IRELAND CAP/GLOBA 5.1% 01-19-2029 SEDOL : BRJDFZ8                                    | 935,000.000      | 923,957.65           | 957,030.87           |
| PVTPL AIB GROUP PLC 5.32% 05-15-2031 SEDOL : BTZNNK7                                        | 1,713,000.000    | 1,747,951.41         | 1,763,656.46         |
| PVTPL AIB GROUP PLC 5.871% 03-28-2035 CUSIP : 00135TAE4                                     | 200,000.000      | 194,278.00           | 210,397.04           |
| PVTPL AVOLON HLDGS FDG LTD 2.528% DUE 11-18-2027 CUSIP : 05401AAR2                          | 211,000.000      | 185,983.84           | 202,866.51           |
| PVTPL AVOLON HLDGS FDG LTD 4.9% 10-10-2030 CUSIP : 05401ABA8                                | 880,000.000      | 874,288.80           | 884,814.86           |
| PVTPL AVOLON HLDGS FDG LTD 4.95% 01-15-2028 SEDOL : BT7MVX1                                 | 300,000.000      | 298,785.00           | 303,011.84           |
| PVTPL AVOLON HLDGS FDG LTD 5.15% 01-15-2030 CUSIP : 05401AAX9                               | 665,000.000      | 663,630.10           | 674,526.54           |
| PVTPL AVOLON HLDGS FDG LTD 6.375% DUE 05-04-2028 CUSIP : 05401AAS0                          | 770,000.000      | 775,320.70           | 803,201.10           |
| PVTPL AVOLON HLDGS FDG LTD SR NT 144A 3.25% DUE 02-15-2027/01-14-2020 BEO CUSIP : 05401AAJ0 | 525,000.000      | 528,102.75           | 516,280.24           |
| PVTPL AVOLON HOLDINGS FNDG LTD 4.95% 10-15-2032 CUSIP : 05401ABC4                           | 2,185,000.000    | 2,168,109.95         | 2,158,619.62         |
| PVTPL AVOLON HOLDINGS FNDG LTD 5.75% 11-15-2029 CUSIP : 05401AAV3                           | 675,000.000      | 669,552.75           | 701,227.14           |
| PVTPL BANK IRELAND GROUP PLC 5.601% 03-20-2030 CUSIP : 06279JAD1                            | 610,000.000      | 598,318.50           | 632,603.12           |
| SMURFIT KAPPA TREAS UNLIMITED CO 5.2% 01-15-2030 CUSIP : 83272GAD3                          | 1,210,000.000    | 1,208,548.00         | 1,243,860.89         |
| SMURFIT KAPPA TREAS UNLIMITED CO 5.777% 04-03-2054 CUSIP : 83272GAF8                        | 200,000.000      | 200,000.00           | 203,943.16           |
| <b>Total Ireland - USD</b>                                                                  |                  | <b>18,289,484.00</b> | <b>18,454,594.22</b> |
| <b>Italy - USD</b>                                                                          |                  |                      |                      |
| ENEL FIN INTL N V STEP CPN 2.5% DUE 07-12-2031 CUSIP : 29278GAP3                            | 352,000.000      | 278,417.92           | 314,295.79           |
| INTESA SANPAOLO S 6.625% DUE 06-20-2033 CUSIP : 46115HBZ9                                   | 650,000.000      | 653,789.50           | 715,468.51           |
| PVTPL ENEL FIN INTL N V 5.5% 06-15-2052 CUSIP : 29278GAY4                                   | 1,900,000.000    | 1,684,996.00         | 1,817,818.27         |
| PVTPL ENEL FINANCE INTERNATIONAL N.V 5.125% 06-26-2029 CUSIP : 29278GBD9                    | 610,000.000      | 603,155.80           | 624,894.95           |
| PVTPL ENEL FINANCE INTL NV 2.125% 07-12-2028 CUSIP : 29278GAN8                              | 875,000.000      | 758,524.77           | 826,488.36           |
| PVTPL ENEL FINANCE INTL NV 4.375% 09-30-2030 CUSIP : 29278GBG2                              | 1,439,000.000    | 1,430,093.46         | 1,429,213.03         |
| PVTPL ENI SPA 5.75% 05-19-2035 CUSIP : 26874RAQ1                                            | 240,000.000      | 238,041.60           | 249,988.77           |
| UNICREDIT SPA 7.296% DUE 04-02-2034 CUSIP : 904678AQ2                                       | 2,250,000.000    | 2,266,020.00         | 2,402,869.73         |
| <b>Total Italy - USD</b>                                                                    |                  | <b>7,913,039.05</b>  | <b>8,381,037.41</b>  |
| <b>Japan - USD</b>                                                                          |                  |                      |                      |
| MITSUBISHI UFJ 1.538% DUE 07-20-2027 SEDOL : BWFHM47                                        | 2,080,000.000    | 1,902,700.80         | 2,035,512.11         |
| MITSUBISHI UFJ 5.188% DUE 09-12-2036 SEDOL : BWPLG69                                        | 820,000.000      | 820,000.00           | 833,211.54           |

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

◆ Assets held for Investment Purposes (1)

| Security Description / Asset ID                                                                 | Shares/Par Value | Cost                 | Current Value        |
|-------------------------------------------------------------------------------------------------|------------------|----------------------|----------------------|
| <i>Corporate Debt Instruments - Other</i>                                                       |                  |                      |                      |
| <b>Japan - USD</b>                                                                              |                  |                      |                      |
| MITSUBISHI UFJ FINL GROUP INC 5.615% 04-24-2036 CUSIP : 606822DL5                               | 955,000.000      | 955,000.00           | 1,001,859.75         |
| MITSUBISHI UFJ FINL GROUP INC SR CALL NTFXD TO FXD RESET 4.527% 09-12-2031<br>SEDOL : BWPJHK4   | 690,000.000      | 690,000.00           | 692,627.02           |
| MIZUHO FINL GROUP 1.234% DUE 05-22-2027 CUSIP : 60687YBP3                                       | 1,315,000.000    | 1,202,567.50         | 1,289,843.76         |
| MIZUHO FINL GROUP 2.839% DUE 09-13-2026 SEDOL : BD5NFD2                                         | 1,250,000.000    | 1,314,237.50         | 1,236,268.48         |
| MIZUHO FINL GROUP FLTG RT 07-08-2031 SEDOL : BLGXDC2                                            | 820,000.000      | 820,000.00           | 826,095.32           |
| PVTPL JAPAN TOBACCO INC 5.85% 06-15-2035 CUSIP : 471105AE6                                      | 260,000.000      | 259,282.40           | 276,860.67           |
| PVTPL NTT FIN CORP 5.502% 07-16-2035 CUSIP : 62954WAV7                                          | 1,475,000.000    | 1,475,000.00         | 1,525,722.14         |
| PVTPL NTT FINANCE CORP 07-16-2030 CUSIP : 62954WAS4                                             | 475,000.000      | 475,000.00           | 482,634.37           |
| PVTPL NTT FINANCE CORP 5.171% 07-16-2032 SEDOL : BPCQR98                                        | 2,416,000.000    | 2,416,000.00         | 2,474,388.80         |
| PVTPL NTT FINANCE CORP FLTG RT 07-16-2030 CUSIP : 62954WAT2                                     | 835,000.000      | 835,000.00           | 850,695.39           |
| SUMITOMO MITSUI 2.632% DUE 07-14-2026 SEDOL : BD0R6N6                                           | 1,350,000.000    | 1,397,790.00         | 1,335,119.65         |
| SUMITOMO MITSUI FINL GROUP INC 5.796% 07-08-2046 CUSIP : 86562MEB2                              | 3,425,000.000    | 3,393,964.70         | 3,506,601.86         |
| SUMITOMO MITSUI FINL GROUP INC 5.836% 07-09-2044 SEDOL : BS6Z6Y0                                | 485,000.000      | 505,467.00           | 508,522.32           |
| SUMITOMO MITSUI TR GROUP INC USD BASEL III TIER 2 SUB NT 5.416% 09-11-2036<br>CUSIP : 86566AAA0 | 905,000.000      | 905,000.00           | 915,261.43           |
| SUNTORY HLDGS LTD SR NT 144A 5.124% 06-11-2029 CUSIP : 86803UAE1                                | 1,365,000.000    | 1,365,000.00         | 1,400,335.63         |
| TAKEDA PHARMACEUTICAL CO LTD SR NT 3.025% 07-09-2040 CUSIP : 874060AY2                          | 660,000.000      | 506,600.53           | 503,576.11           |
| TAKEDA PHARMACEUTICAL CO LTD SR NT 3.175% 07-09-2050 CUSIP : 874060AZ9                          | 527,000.000      | 378,280.83           | 356,703.20           |
| <b>Total Japan - USD</b>                                                                        |                  | <b>21,616,891.26</b> | <b>22,051,839.55</b> |
| <b>Korea, Republic of - USD</b>                                                                 |                  |                      |                      |
| POSCO NT 144A 5.75% 01-17-2028 CUSIP : 73730EAD5                                                | 330,000.000      | 328,376.40           | 340,512.88           |
| SK HYNIX INC 4.25% DUE 09-11-2028 CUSIP : 78392BAJ6                                             | 1,125,000.000    | 1,123,931.25         | 1,124,488.55         |
| <b>Total Korea, Republic of - USD</b>                                                           |                  | <b>1,452,307.65</b>  | <b>1,465,001.43</b>  |
| <b>Luxembourg - USD</b>                                                                         |                  |                      |                      |
| JAB HLDGS B V SUSTAINABILITY LKD SR NT 4.5% 04-08-2052 CUSIP : 46653KAC2                        | 265,000.000      | 192,779.55           | 209,393.90           |
| PVTPL JAB HLDGS B V 2.2% DUE 11-23-2030/11-23-2020 BEO CUSIP : 46653KAA6                        | 500,000.000      | 498,440.00           | 439,014.70           |
| <b>Total Luxembourg - USD</b>                                                                   |                  | <b>691,219.55</b>    | <b>648,408.60</b>    |
| <b>Mexico - USD</b>                                                                             |                  |                      |                      |

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

◆ Assets held for Investment Purposes (1)

| Security Description / Asset ID                                                   | Shares/Par Value | Cost                | Current Value       |
|-----------------------------------------------------------------------------------|------------------|---------------------|---------------------|
| <i>Corporate Debt Instruments - Other</i>                                         |                  |                     |                     |
| <b>Mexico - USD</b>                                                               |                  |                     |                     |
| AMER MOVIL SAB DE 3.625% DUE 04-22-2029 SEDOL : BK7K1Y3                           | 640,000.000      | 723,353.60          | 625,306.39          |
| AMER MOVIL SAB DE 4.375% DUE 04-22-2049 SEDOL : BK7K1Z4                           | 1,530,000.000    | 1,243,629.90        | 1,299,898.56        |
| AMER MOVIL SAB DE CV 6.125% 03-30-2040 SEDOL : B8C3GC6                            | 1,295,000.000    | 1,568,040.66        | 1,385,048.29        |
| GRUPO TELEvisa S A 5% DUE 05-13-2045 SEDOL : BMJ71M4                              | 360,000.000      | 306,846.00          | 250,484.95          |
| GRUPO TELEvisa S A 6.625% DUE 01-15-2040 SEDOL : BG494S0                          | 195,000.000      | 191,745.45          | 179,159.78          |
| PVPTL MEXICO CITY ARPT TR 5.5% DUE 01-31-2047 CUSIP : 59284MAD6                   | 472,000.000      | 469,158.56          | 408,282.38          |
| PVPTL ALFA S A 6.875% DUE 03-25-2044 BEO CUSIP : 015398AC4                        | 1,025,000.000    | 1,090,343.75        | 1,136,631.73        |
| PVPTL BIMBO BAKERIES USA INC 5.375% 01-09-2036 SEDOL : BRXGPY2                    | 405,000.000      | 388,597.50          | 411,063.83          |
| PVPTL BIMBO BAKERIES USA INC 6.05% DUE 01-15-2029 SEDOL : BQ6C3F7                 | 2,010,000.000    | 2,078,834.00        | 2,103,049.30        |
| PVPTL CEMEX S A B DE C V 5.2% DUE 09-17-2030 BEO CUSIP : 151290BX0                | 1,400,000.000    | 1,334,200.00        | 1,416,454.20        |
| <b>Total Mexico - USD</b>                                                         |                  | <b>9,394,749.42</b> | <b>9,215,379.41</b> |
| <b>Netherlands - USD</b>                                                          |                  |                     |                     |
| COOPERATIEVE 5.25% DUE 05-24-2041 CUSIP : 21685WCJ4                               | 815,000.000      | 798,333.25          | 820,184.49          |
| COOPERATIEVE CENTRALE RAIFFEISEN BOERENL5.75 DUE 12-01-2043 REG CUSIP : 21684AAB2 | 400,000.000      | 407,107.30          | 408,069.17          |
| DELHAIZE GROUP SA 5.7 DUE 10-01-2040 SEDOL : B5T60J2                              | 353,000.000      | 411,029.67          | 366,500.39          |
| ING GROEP N V 4.017% 03-28-2028 SEDOL : BPQFWM9                                   | 1,125,000.000    | 1,125,000.00        | 1,121,647.13        |
| ING GROEP N V 5.525% 03-25-2036 SEDOL : BQT1ZL1                                   | 260,000.000      | 269,939.80          | 269,718.92          |
| ING GROEP N V FLTG RT 03-25-2029 SEDOL : BQT1Z77                                  | 800,000.000      | 800,000.00          | 803,964.42          |
| JDE PEETS NV NT 144A 2.25% 09-24-2031 CUSIP : 47216QAC7                           | 400,000.000      | 398,364.00          | 346,759.20          |
| KONINKLIJKE 6.875% DUE 03-11-2038 SEDOL : B3C8RK1                                 | 178,000.000      | 207,544.44          | 201,442.08          |
| NXP B V / NXP FDG LLC / NXP USA INC SR NT 2.65% 02-15-2032 CUSIP : 62954HAJ7      | 333,000.000      | 288,461.25          | 296,204.03          |
| NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.125% 02-15-2042 CUSIP : 62954HAL2     | 90,000.000       | 89,017.20           | 66,414.09           |
| NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.25% 05-11-2041 CUSIP : 62954HAU2      | 370,000.000      | 367,035.45          | 281,112.62          |
| NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.25% 11-30-2051 CUSIP : 62954HAN8      | 75,000.000       | 74,077.50           | 50,308.41           |
| NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.4% 05-01-2030 CUSIP : 62954HAY4       | 525,000.000      | 523,677.00          | 503,393.04          |
| NXP B V/NXP FDG LLC/NXP USA INC 4.3% 06-18-0209 CUSIP : 62954HAV0                 | 995,000.000      | 942,464.00          | 993,795.73          |
| NXP B V/NXP FDG LLC/NXP USA INC 4.4% DUE06-01-2027 BEO CUSIP : 62954HBE7          | 675,000.000      | 673,960.50          | 677,110.88          |
| NXP B V/NXP FDG LLC/NXP USA INC 5.0% 01-15-2033 CUSIP : 62954HBB3                 | 2,313,000.000    | 2,197,819.61        | 2,343,389.98        |
| PVPTL ABN AMRO BANK NV FRN 12-03-2028 CUSIP : 00084DBE9                           | 500,000.000      | 500,000.00          | 501,049.91          |

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## ◆ Assets held for Investment Purposes (1)

| Security Description / Asset ID                                                        | Shares/Par Value | Cost                 | Current Value        |
|----------------------------------------------------------------------------------------|------------------|----------------------|----------------------|
| <i>Corporate Debt Instruments - Other</i>                                              |                  |                      |                      |
| <b>Netherlands - USD</b>                                                               |                  |                      |                      |
| PVTPL ABN AMRO BK N V 4.988% 12-03-2028 CUSIP : 00084DBD1                              | 400,000.000      | 400,000.00           | 406,189.61           |
| PVTPL JDE PEETS 1.375% 01-15-2027 CUSIP : 47216QAB9                                    | 2,665,000.000    | 2,377,982.10         | 2,563,924.44         |
| PVTPL RABOBANK NEDERLAND GLOBAL 1.106% 02-24-2027 CUSIP : 74977RDK7                    | 1,150,000.000    | 1,150,000.00         | 1,135,192.96         |
| <b>Total Netherlands - USD</b>                                                         |                  | <b>14,001,813.07</b> | <b>14,156,371.50</b> |
| <b>Norway - USD</b>                                                                    |                  |                      |                      |
| EQUINOR ASA 3.25% DUE 11-18-2049 SEDOL : BJV9CD5                                       | 569,000.000      | 393,281.33           | 407,510.34           |
| EQUINOR ASA FIXED 3.7% DUE 04-06-2050 SEDOL : BM8MM72                                  | 1,345,000.000    | 1,228,622.82         | 1,045,301.55         |
| STATOIL ASA 3.95 DUE 05-15-2043 SEDOL : BLSP5D1                                        | 725,000.000      | 706,142.32           | 616,492.25           |
| STATOIL ASA 4.8 DUE 11-08-2043 SEDOL : BLSP5J7                                         | 475,000.000      | 433,940.60           | 452,333.96           |
| STATOIL ASA 5.1 DUE 08-17-2040 SEDOL : B522X65                                         | 2,560,000.000    | 2,875,936.05         | 2,571,937.33         |
| <b>Total Norway - USD</b>                                                              |                  | <b>5,637,923.12</b>  | <b>5,093,575.43</b>  |
| <b>Peru - USD</b>                                                                      |                  |                      |                      |
| PVTPL TRANSPORTADORA DE GAS DEL PERU S ASR NT 4.25% DUE 04-30-2028 BEO SEDOL : B8CHNW7 | 1,422,000.000    | 1,475,923.50         | 1,420,431.82         |
| SOUTHN COPPER 6.75% DUE 04-16-2040 SEDOL : B806KL4                                     | 650,000.000      | 672,663.50           | 737,883.90           |
| SOUTHN COPPER CORP 5.25% DUE 11-08-2042 SEDOL : B8FM8R9                                | 100,000.000      | 86,905.00            | 96,683.11            |
| SOUTHN COPPER CORP 7.5% DUE 07-27-2035 SEDOL : B8Q7066                                 | 290,000.000      | 387,250.11           | 343,134.38           |
| <b>Total Peru - USD</b>                                                                |                  | <b>2,622,742.11</b>  | <b>2,598,133.21</b>  |
| <b>Spain - USD</b>                                                                     |                  |                      |                      |
| BANCO BILBAO VIZCAYA ARGENTARIA S A 5.381% 03-13-2029 SEDOL : BSLM0C2                  | 1,800,000.000    | 1,813,242.00         | 1,859,481.04         |
| BANCO SANTANDER S 3.306% DUE 06-27-2029 SEDOL : BJQ2JP0                                | 1,200,000.000    | 1,312,308.00         | 1,161,187.85         |
| BANCO SANTANDER S A 2.749% DUE 12-03-2030 SEDOL : BM8GQM7                              | 200,000.000      | 200,000.00           | 181,493.49           |
| BANCO SANTANDER S FIXED 5.179% DUE 11-19-2025 SEDOL : BF4TFS0                          | 600,000.000      | 600,000.00           | 600,510.08           |
| BANCO SANTANDER SA 5.552% 03-14-2028 SEDOL : BS9CCR3                                   | 1,400,000.000    | 1,383,116.00         | 1,425,287.44         |
| BANCO SANTANDER SA 6.607% 11-07-2028 SEDOL : BRJX5Y7                                   | 800,000.000      | 829,456.00           | 855,352.63           |
| BANCO SANTANDER SA FIXED 4.25% DUE 04-11-2027 SEDOL : BDRXQT3                          | 600,000.000      | 674,574.00           | 600,645.33           |
| BANCO SANTANDER SA FLTG RT 07-15-2028 SEDOL : BS6VKN5                                  | 1,000,000.000    | 1,000,000.00         | 1,020,264.20         |
| PVTPL CAIXABANK S A 6.684% 09-13-2027 CUSIP : 12803RAB0                                | 1,155,000.000    | 1,171,416.45         | 1,180,157.97         |

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## ◆ Assets held for Investment Purposes (1)

| Security Description / Asset ID                                             | Shares/Par Value | Cost                 | Current Value        |
|-----------------------------------------------------------------------------|------------------|----------------------|----------------------|
| <i>Corporate Debt Instruments - Other</i>                                   |                  |                      |                      |
| <b>Spain - USD</b>                                                          |                  |                      |                      |
| PVTPL CAIXABANK SA 4.885% 07-03-2031 CUSIP : 12803RAL8                      | 600,000.000      | 600,000.00           | 606,157.41           |
| PVTPL CAIXABANK SA 5.581% 07-03-2036 CUSIP : 12803RAM6                      | 200,000.000      | 200,000.00           | 204,845.89           |
| PVTPL CAIXABANK SA 6.037% 06-15-2035 CUSIP : 12803RAH7                      | 455,000.000      | 444,371.20           | 483,460.84           |
| TELEFONICA 7.045% DUE 06-20-2036 SEDOL : B170DG6                            | 25,000.000       | 31,319.21            | 28,205.01            |
| TELEFONICA EMISIONES S A U 4.895% 03-06-2048 SEDOL : BDF0CD2                | 70,000.000       | 74,389.63            | 60,089.53            |
| TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG SEDOL : BYWMQF8            | 340,000.000      | 369,024.68           | 305,621.00           |
| <b>Total Spain - USD</b>                                                    |                  | <b>10,703,217.17</b> | <b>10,572,759.71</b> |
| <b>Switzerland - USD</b>                                                    |                  |                      |                      |
| CREDIT SUISSE AG NEW YORK BRH MEDIUM TER5.0% DUE 07-09-2027 SEDOL : BPSLKH6 | 520,000.000      | 508,268.80           | 528,750.17           |
| CREDIT SUISSE AG NEW YORK BRH MEDIUM TER7.5% DUE 02-15-2028 SEDOL : BL69K85 | 820,000.000      | 868,929.40           | 882,855.72           |
| PVTPL UBS GROUP AG 1.494% 08-10-2027 CUSIP : 902613AH1                      | 1,325,000.000    | 1,325,000.00         | 1,293,784.71         |
| PVTPL UBS GROUP AG 4.282% 01-09-2017 CUSIP : 225401AC2                      | 4,394,000.000    | 4,766,459.06         | 4,395,627.23         |
| PVTPL UBS GROUP AG 4.368% 09-23-2031 CUSIP : 225401BM9                      | 200,000.000      | 200,000.00           | 199,321.47           |
| PVTPL UBS GROUP AG 4.751% DUE 05-12-2028BEO CUSIP : 902613AP3               | 1,360,000.000    | 1,360,000.00         | 1,371,634.26         |
| PVTPL UBS GROUP AG 5.01% 03-23-2037 CUSIP : 225401BP2                       | 215,000.000      | 215,000.00           | 213,963.38           |
| PVTPL UBS GROUP AG 5.379% 09-06-2045 CUSIP : 902613BM9                      | 520,000.000      | 510,503.65           | 520,285.90           |
| PVTPL UBS GROUP AG 5.699% 02-08-2035 CUSIP : 902613BH0                      | 270,000.000      | 269,978.40           | 284,447.55           |
| PVTPL UBS GROUP AG 5.937% 05-09-2036 CUSIP : 902613BQ0                      | 800,000.000      | 800,000.00           | 832,726.06           |
| PVTPL UBS GROUP AG 6.246% 09-22-2029 SEDOL : BKPJSQ3                        | 5,757,000.000    | 5,916,510.72         | 6,073,884.10         |
| PVTPL UBS GROUP AG 6.327% 12-22-2027 SEDOL : BKPLVP9                        | 1,600,000.000    | 1,620,752.00         | 1,640,139.55         |
| PVTPL UBS GROUP AG 9.25% 12-31-2049 CUSIP : 902613BE7                       | 580,000.000      | 580,000.00           | 690,702.86           |
| PVTPL UBS GROUP AG VAR RT 05-14-2032 SEDOL : BTWWVR0                        | 2,580,000.000    | 2,361,680.40         | 2,387,446.58         |
| UBS AG LONDON BRH 4.5% 06-26-2048 CUSIP : 902674A26                         | 210,000.000      | 230,807.39           | 186,204.36           |
| UBS AG STAMFORD CT 4.864% 01-10-2028 CUSIP : 90261AAD4                      | 670,000.000      | 670,000.00           | 675,676.43           |
| UBS GROUP AG 4.55% 04-15-2026 CUSIP : 902613BB3                             | 925,000.000      | 1,054,481.50         | 927,454.74           |
| UBS GROUP AG 4.875% 05-15-2045 SEDOL : BVK9CL8                              | 270,000.000      | 241,560.90           | 253,402.15           |
| UBS GROUP AG FLTG RT 1.364% DUE 01-30-2027 CUSIP : 902613AC2                | 1,575,000.000    | 1,575,000.00         | 1,559,088.25         |
| <b>Total Switzerland - USD</b>                                              |                  | <b>25,074,932.22</b> | <b>24,917,395.47</b> |

## United Arab Emirates - USD

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

◆ Assets held for Investment Purposes (1)

| Security Description / Asset ID                                                       | Shares/Par Value | Cost                | Current Value       |
|---------------------------------------------------------------------------------------|------------------|---------------------|---------------------|
| <i>Corporate Debt Instruments - Other</i>                                             |                  |                     |                     |
| <b>United Arab Emirates - USD</b>                                                     |                  |                     |                     |
| GALAXY PIPELINE ASSETS BIDCO LTD SR SECDBD CL D 144A 2.16% 03-31-2034 SEDOL : BM8MRZ5 | 1,363,420.500    | 1,363,420.50        | 1,237,923.18        |
| PVTPL GALAXY PIPELINE ASSETS BIDCO LTD 2.625% DUE 03-31-2036 CUSIP : 36321PAB6        | 200,000.000      | 200,000.00          | 176,165.58          |
| PVTPL GALAXY PIPELINE ASSETS BIDCO LTD 2.94% DUE 09-30-2040 CUSIP : 36321PAE0         | 294,569.200      | 294,569.20          | 250,138.48          |
| <b>Total United Arab Emirates - USD</b>                                               |                  | <b>1,857,989.70</b> | <b>1,664,227.24</b> |
| <b>United Kingdom - USD</b>                                                           |                  |                     |                     |
| AON PLC 4.45% DUE 05-24-2043 SEDOL : B9ZT6F1                                          | 175,000.000      | 180,126.29          | 151,777.45          |
| AON PLC 4.6% DUE 06-14-2044 SEDOL : BN40JL0                                           | 480,000.000      | 424,177.20          | 423,823.36          |
| ASTRAZENECA PLC 4.375% 08-17-2048 SEDOL : BDTYM18                                     | 1,445,000.000    | 1,380,350.70        | 1,271,136.85        |
| B A T CAP CORP 2.259% DUE 03-25-2028 SEDOL : BM9DV55                                  | 1,600,000.000    | 1,480,970.00        | 1,528,974.40        |
| B A T CAP CORP 2.726% DUE 03-25-2031 SEDOL : BM9F076                                  | 3,250,000.000    | 2,692,690.00        | 2,969,365.04        |
| B A T CAP CORP 4.39% 08-15-2037 SEDOL : BLR99P4                                       | 3,380,000.000    | 3,279,975.96        | 3,099,509.92        |
| B A T CAP CORP 4.54% 08-15-2047 SEDOL : BLR9BY7                                       | 462,000.000      | 367,936.38          | 387,405.21          |
| B A T CAP CORP 4.758% DUE 09-06-2049 SEDOL : BJSFMZ8                                  | 3,165,000.000    | 2,561,025.75        | 2,693,494.16        |
| B A T CAP CORP 4.906% DUE 04-02-2030 REG SEDOL : BM61FC7                              | 300,000.000      | 350,550.00          | 305,821.23          |
| B A T CAP CORP 5.282% DUE 04-02-2050 SEDOL : BM63653                                  | 405,000.000      | 405,000.00          | 369,625.52          |
| B A T CAP CORP 6% DUE 02-20-2034 SEDOL : BSNYFK9                                      | 495,000.000      | 497,282.87          | 528,771.90          |
| B A T CAP CORP GTD NT 4.625% 03-22-2033 SEDOL : BSD2R96                               | 1,280,000.000    | 1,273,433.60        | 1,266,651.29        |
| BARCLAYS PLC 4.836% 05-09-2028 SEDOL : BDGKSN3                                        | 1,600,000.000    | 1,545,243.50        | 1,608,854.53        |
| BARCLAYS PLC 4.942% 09-10-2030 SEDOL : BN14QZ8                                        | 2,395,000.000    | 2,399,480.00        | 2,430,599.40        |
| BARCLAYS PLC 4.95% DUE 01-10-2047 SEDOL : BD72S38                                     | 1,275,000.000    | 1,255,355.70        | 1,175,088.78        |
| BARCLAYS PLC 5.088% 06-20-2030 SEDOL : BHWTW96                                        | 4,000,000.000    | 3,787,120.00        | 4,053,638.80        |
| BARCLAYS PLC 5.25% DUE 08-17-2045 SEDOL : BYWR2D3                                     | 525,000.000      | 587,133.75          | 505,118.11          |
| BARCLAYS PLC 5.367% 02-25-2031 SEDOL : BTXWBH9                                        | 350,000.000      | 350,000.00          | 360,903.42          |
| BARCLAYS PLC 5.67% 03-12-2028 SEDOL : BQWQ3F3                                         | 1,320,000.000    | 1,310,205.60        | 1,345,671.95        |
| BARCLAYS PLC 5.746% DUE 08-09-2033 SEDOL : BQC4F17                                    | 200,000.000      | 200,000.00          | 210,244.49          |
| BARCLAYS PLC 5.86% 08-11-2046 SEDOL : BVYL6N0                                         | 1,565,000.000    | 1,564,056.10        | 1,607,939.69        |
| BARCLAYS PLC 6.036% 03-12-2055 SEDOL : BPBMPF9                                        | 1,302,000.000    | 1,355,990.66        | 1,375,408.45        |
| BARCLAYS PLC 6.496% DUE 09-13-2027 SEDOL : BP6KC13                                    | 1,920,000.000    | 1,943,404.80        | 1,958,896.38        |
| BARCLAYS PLC 6.692% 09-13-2034 SEDOL : BRCF971                                        | 2,725,000.000    | 2,908,719.50        | 3,014,950.11        |

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◆ Assets held for Investment Purposes (1)

| Security Description / Asset ID                                                              | Shares/Par Value | Cost         | Current Value |
|----------------------------------------------------------------------------------------------|------------------|--------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                                    |                  |              |               |
| <b>United Kingdom - USD</b>                                                                  |                  |              |               |
| BARCLAYS PLC 7.325% DUE 11-02-2026 BEO SEDOL : BQPF9J3                                       | 1,975,000.000    | 1,975,000.00 | 1,979,547.22  |
| BARCLAYS PLC FIXED 5.829% 05-09-2027 SEDOL : BQYL792                                         | 1,325,000.000    | 1,333,135.50 | 1,336,705.50  |
| BARCLAYS PLC RESETTING SR NT CALL NT FXD3.33% 11-24-2042 SEDOL : BP6NKN0                     | 2,070,000.000    | 1,547,428.50 | 1,598,845.91  |
| BARCLAYS PLC SR NT FIXED/FLTG 4.47% 11-11-2029 CUSIP : 06738EDD4                             | 2,175,000.000    | 2,175,000.00 | 2,178,842.16  |
| BAT CAP CORP 5.834% 02-20-2031 SEDOL : BSNWT12                                               | 340,000.000      | 339,000.40   | 359,604.02    |
| BAT CAPITAL CORP 5.625% 08-15-2035 SEDOL : BV6KM60                                           | 494,000.000      | 493,753.00   | 513,267.66    |
| BAT CAPITAL CORP FIXED 3.215% 09-06-2026 SEDOL : BJSFMY7                                     | 1,090,000.000    | 1,031,314.40 | 1,081,602.05  |
| BAT CAPITAL CORPORATION 5.35% 08-15-2032 SEDOL : BV6KM93                                     | 645,000.000      | 644,484.00   | 666,888.30    |
| BAT CAPITAL CORPORATION 7.081% DUE 08-02-2053 SEDOL : BRJ50G0                                | 251,000.000      | 268,614.83   | 287,696.28    |
| BRITISH TELECOMMUNICATIONS P L C NT STEPUP 12-15-2030 12-12-2000 SEDOL : B23XQ67             | 1,327,000.000    | 1,604,130.68 | 1,633,900.49  |
| GLENCORE FDG LLC 3.875% DUE 10-27-2027 SEDOL : BDFW2K5                                       | 1,935,000.000    | 1,829,110.15 | 1,919,420.01  |
| HSBC HLDGS PLC 4.041% 03-13-2028 SEDOL : BF243H2                                             | 2,725,000.000    | 2,675,704.75 | 2,717,399.18  |
| HSBC HLDGS PLC 5.13% 11-19-2028 SEDOL : BT6NWP4                                              | 570,000.000      | 570,000.00   | 580,161.24    |
| HSBC HLDGS PLC 5.21% DUE 08-11-2028 SEDOL : BP4ZF99                                          | 3,000,000.000    | 2,955,750.00 | 3,051,239.16  |
| HSBC HLDGS PLC 5.597% 05-17-2028 SEDOL : BSQLF74                                             | 1,590,000.000    | 1,590,000.00 | 1,623,390.92  |
| HSBC HLDGS PLC 7.399% 11-13-2034 SEDOL : BQHN2P2                                             | 700,000.000      | 747,201.00   | 796,664.51    |
| HSBC HLDGS PLC FLTG RT 4.899% DUE 03-03-2029 SEDOL : BSBG3S1                                 | 220,000.000      | 220,000.00   | 223,194.57    |
| HSBC HLDGS PLC FLTG RT 5.24% DUE 05-13-2031 SEDOL : BTPGNN9                                  | 750,000.000      | 753,870.00   | 771,788.06    |
| HSBC HLDGS PLC FLTG RT 5.79% DUE 05-13-2036 SEDOL : BTPGNP1                                  | 3,500,000.000    | 3,508,634.63 | 3,692,567.03  |
| HSBC HLDGS PLC FLTG RT 5.887% DUE 08-14-2027 SEDOL : BLGYS97                                 | 2,800,000.000    | 2,803,192.00 | 2,837,700.71  |
| HSBC HLDGS PLC HSBC HOLDINGS PLC SR UNSEC SOFR DUE 05-13-2031/05-13-2030 REG SEDOL : BVK4MT1 | 720,000.000      | 720,000.00   | 734,115.29    |
| HSBC HLDGS PLC SUB NT 6.5% 05-02-2036 SEDOL : BPLQ067                                        | 1,047,000.000    | 1,304,572.65 | 1,130,971.83  |
| HSBC HLDGS PLC SUB NT 6.5% 09-15-2037 SEDOL : BMGB9S1                                        | 100,000.000      | 125,115.58   | 107,415.64    |
| HSBC HOLDINGS 5.45% 11-19-2030 SEDOL : BT6PG58                                               | 500,000.000      | 500,000.00   | 515,751.84    |
| HSBC HOLDINGS PLC 5.13% 03-03-2031 SEDOL : BSJQQ39                                           | 200,000.000      | 200,000.00   | 204,828.43    |
| HSBC HOLDINGS PLC 5.741% 09-10-2036 SEDOL : BPK5GF6                                          | 1,525,000.000    | 1,525,000.00 | 1,555,974.28  |
| HSBC HOLDINGS PLC 6.332% 03-09-2044 SEDOL : BPH14Q4                                          | 870,000.000      | 893,287.19   | 956,873.53    |
| LLOYDS BANKING GROUP PLC 5.59% 11-26-2035 SEDOL : BQT5BP9                                    | 1,275,000.000    | 1,310,521.50 | 1,325,177.99  |
| LLOYDS BANKING GROUP PLC 5.721% 06-05-2030 SEDOL : BRK1TH1                                   | 1,600,000.000    | 1,669,600.00 | 1,673,375.52  |

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◆ Assets held for Investment Purposes (1)

| Security Description / Asset ID                                                                    | Shares/Par Value | Cost         | Current Value |
|----------------------------------------------------------------------------------------------------|------------------|--------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                                          |                  |              |               |
| <b>United Kingdom - USD</b>                                                                        |                  |              |               |
| LLOYDS BKG GROUP 5.3% DUE 12-01-2045 SEDOL : BD84H70                                               | 205,000.000      | 192,673.35   | 195,450.25    |
| NATWEST GROUP PLC 1.642% 06-14-2027 SEDOL : BNHV1G9                                                | 200,000.000      | 183,182.00   | 196,217.30    |
| NATWEST GROUP PLC 4.892% 05-18-2029 SEDOL : BG4R9B2                                                | 1,550,000.000    | 1,765,809.00 | 1,574,357.15  |
| NATWEST GROUP PLC 5.115% 05-23-2031 SEDOL : BNM40V1                                                | 360,000.000      | 360,000.00   | 369,138.98    |
| NATWEST GROUP PLC 5.516% DUE 09-30-2028 SEDOL : BR04L41                                            | 3,450,000.000    | 3,418,702.50 | 3,535,681.44  |
| NATWEST GROUP PLC 6% DUE 12-31-2049 REG CUSIP : 780097BQ3                                          | 290,000.000      | 280,343.00   | 290,335.82    |
| NATWEST GROUP PLC FIXED 3.032% DUE 11-28-2035 SEDOL : BMZMFP4                                      | 484,000.000      | 436,655.12   | 442,674.78    |
| NATWEST GROUP PLC FIXED 7.472% DUE 11-10-2026 SEDOL : BP4TLQ0                                      | 1,625,000.000    | 1,664,453.63 | 1,630,091.68  |
| NATWEST MKTS PLC SR NT 144A 5.022% 03-21-2030 CUSIP : 63906YAP3                                    | 1,385,000.000    | 1,385,813.05 | 1,422,097.78  |
| NATWEST MKTS PLC SR NT FLTG 144A 4.436606% 05-17-2027 CUSIP : 63906YAK4                            | 600,000.000      | 600,000.00   | 603,306.15    |
| PVTPL ASHTEAD CAPITAL 2.45% 08-12-2031 SEDOL : BMWVNY9                                             | 650,000.000      | 648,342.50   | 576,521.15    |
| PVTPL ASHTEAD CAPITAL INC 1.5% 08-12-2026 SEDOL : BMWT6F5                                          | 450,000.000      | 448,834.50   | 439,382.10    |
| PVTPL IMPERIAL BRANDS 5.625% 07-01-2035 CUSIP : 45262BAK9                                          | 360,000.000      | 358,423.20   | 367,173.31    |
| PVTPL IMPERIAL BRANDS FIN PLC 5.5% 02-01-2030 CUSIP : 45262BAG8                                    | 1,915,000.000    | 1,909,044.35 | 1,986,697.37  |
| PVTPL IMPERIAL BRANDS FIN PLC 5.875% 07-01-2034 CUSIP : 45262BAH6                                  | 475,000.000      | 475,161.23   | 497,126.36    |
| PVTPL IMPERIAL BRANDS FIN PLC GTD SR NT 144A 6.125 DUE 07-27-2027/07-27-2022 BEO CUSIP : 45262BAF0 | 5,200,000.000    | 5,256,472.00 | 5,366,354.60  |
| PVTPL MACQUARIE AIRFINANCE HLDGS LTD 5.2% 03-27-2028 CUSIP : 55609NAF5                             | 1,715,000.000    | 1,714,296.85 | 1,744,222.73  |
| PVTPL NATIONWIDE BLDG SOC SR NON-PFD 3.96% 07-18-2030 CUSIP : 63861VAE7                            | 400,000.000      | 443,548.00   | 393,453.69    |
| PVTPL NATIONWIDE BLDG SOC SR NON-PFD MEDIUM TE 5.127% 07-29-2029 CUSIP : 63861VAK3                 | 625,000.000      | 625,000.00   | 643,812.40    |
| PVTPL NATIONWIDE BLDG SOC SR NON-PFD 6.557% 10-18-2027 CUSIP : 63861VAJ6                           | 3,075,000.000    | 3,168,326.25 | 3,145,011.78  |
| PVTPL NATIONWIDE BLDG SOCIETY FLTG RT 09-30-2030 CUSIP : 63861VAQ0                                 | 805,000.000      | 805,000.00   | 804,957.46    |
| PVTPL NATWEST MARKETS PLC 5.416% 05-17-2027 CUSIP : 63906YAH1                                      | 500,000.000      | 500,000.00   | 510,901.06    |
| PVTPL STANDARD CHARTERED PLC 7.018% 02-08-2030 CUSIP : 853254CX6                                   | 300,000.000      | 312,393.00   | 323,648.25    |
| PVTPL STANDARD CHARTERED PLC NT 144A 4.05% DUE 04-12-2026 BEO CUSIP : 853254AZ3                    | 2,595,000.000    | 2,634,444.80 | 2,590,469.10  |
| REYNOLDS AMERN INC 7.25% DUE 06-15-2037 SEDOL : BG492J7                                            | 135,000.000      | 147,869.80   | 155,344.90    |
| REYNOLDS AMERN INC 8.125% DUE 05-01-2040 SEDOL : BD6GVS7                                           | 120,000.000      | 158,274.27   | 143,163.18    |
| REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045 SEDOL : BZ0HGQ3                                      | 985,000.000      | 1,045,806.66 | 976,107.69    |
| SANTANDER UK GROUP FLTG RT 4.32% DUE 09-22-2029 CUSIP : 80281LAX3                                  | 966,000.000      | 966,000.00   | 963,310.25    |

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| Security Description / Asset ID                                | Shares/Par Value | Cost                  | Current Value         |
|----------------------------------------------------------------|------------------|-----------------------|-----------------------|
| <i>Corporate Debt Instruments - Other</i>                      |                  |                       |                       |
| <b>United Kingdom - USD</b>                                    |                  |                       |                       |
| SANTANDER UK GROUP HLDGS PLC 5.694% 04-15-2031 SEDOL : BTFK9W2 | 1,955,000.000    | 1,966,664.45          | 2,039,627.88          |
| SANTANDER UK GROUP HLDGS PLC 6.833% 11-21-2026 SEDOL : BP399P6 | 930,000.000      | 940,239.30            | 932,753.93            |
| SHELL INTL FIN B V 2.875% DUE 11-26-2041 SEDOL : BMZQF90       | 246,000.000      | 217,719.78            | 182,367.65            |
| SHELL INTL FIN B V 3% DUE 11-26-2051 SEDOL : BMZQFB2           | 230,000.000      | 183,692.73            | 152,919.39            |
| VODAFONE GROUP PLC 4.125% DUE 06-04-2081 CUSIP : 92857WBW9     | 700,000.000      | 583,625.00            | 654,845.56            |
| VODAFONE GROUP PLC 5.625% DUE 02-10-2053 SEDOL : BNHTNS9       | 365,000.000      | 363,477.95            | 355,270.14            |
| VODAFONE GROUP PLC 5.875% 06-28-2064 SEDOL : BNZHZ78           | 1,055,000.000    | 1,018,084.65          | 1,050,129.89          |
| VODAFONE GROUP PLC 7% DUE 04-04-2079 SEDOL : BJWZHR1           | 1,200,000.000    | 1,242,187.50          | 1,267,854.42          |
| <b>Total United Kingdom - USD</b>                              |                  | <b>109,834,209.54</b> | <b>111,221,357.34</b> |
| <b>United States - USD</b>                                     |                  |                       |                       |
| \$ GEN CORP NEW FIXED 4.125% DUE 04-03-2050 SEDOL : BMCBVH8    | 780,000.000      | 772,176.60            | 617,041.39            |
| 3M CO 3.25% DUE 08-26-2049 SEDOL : BK4H0D9                     | 180,000.000      | 120,020.40            | 126,305.82            |
| 3M CO 3.7% DUE 04-15-2050/03-27-2020 REG SEDOL : BKSG5C6       | 365,000.000      | 363,744.40            | 275,072.64            |
| 3M CO FIXED 3.625% 10-15-2047 SEDOL : BD6NK92                  | 120,000.000      | 140,377.20            | 90,952.00             |
| ABBVIE INC 3.2% 11-21-2029 CUSIP : 00287YBX6                   | 1,700,000.000    | 1,533,230.00          | 1,640,074.66          |
| ABBVIE INC 4.05% DUE 11-21-2039 REG SEDOL : BJDRSG2            | 2,502,000.000    | 2,536,574.14          | 2,239,128.30          |
| ABBVIE INC 4.25% DUE 11-21-2049 REG SEDOL : BJDRSH3            | 4,501,000.000    | 4,646,249.05          | 3,792,006.49          |
| ABBVIE INC 4.4% DUE 11-06-2042 SEDOL : BCZM189                 | 335,000.000      | 299,754.65            | 302,122.78            |
| ABBVIE INC 4.45% DUE 05-14-2046 SEDOL : BYP8MQ6                | 4,975,000.000    | 4,834,920.88          | 4,403,410.86          |
| ABBVIE INC 4.625% DUE 10-01-2042 REG SEDOL : BL69TS8           | 70,000.000       | 64,562.40             | 64,851.15             |
| ABBVIE INC 4.75% 03-15-2045 SEDOL : BLKFQT2                    | 550,000.000      | 543,001.40            | 508,941.20            |
| ABBVIE INC 4.8% 03-15-2029 SEDOL : BSNSFH8                     | 1,880,000.000    | 1,870,569.10          | 1,922,539.90          |
| ABBVIE INC 4.85% DUE 06-15-2044 REG SEDOL : BMW97K7            | 570,000.000      | 542,929.78            | 537,620.65            |
| ABBVIE INC 4.875% DUE 11-14-2048 SEDOL : BGQW2K5               | 545,000.000      | 672,910.30            | 505,449.63            |
| ABBVIE INC 5.034% 03-15-2030 SEDOL : BR4MWN7                   | 875,000.000      | 875,393.75            | 900,690.42            |
| ABBVIE INC 5.35% 03-15-2044 SEDOL : BSNTZ71                    | 185,000.000      | 175,439.20            | 185,595.47            |
| ABBVIE INC FIXED 2.95% DUE 11-21-2026 SEDOL : BMCF750          | 275,000.000      | 299,469.60            | 271,842.95            |
| ABBVIE INC FIXED 4.7% DUE 05-14-2045 SEDOL : BXDZFZ2           | 2,045,000.000    | 1,923,019.74          | 1,875,897.28          |
| ACE INA HLDGS INC 6.7% DUE 05-15-2036 SEDOL : B14VKK5          | 190,000.000      | 225,193.70            | 217,885.88            |

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| Security Description / Asset ID                               | Shares/Par Value | Cost         | Current Value |
|---------------------------------------------------------------|------------------|--------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                     |                  |              |               |
| <b>United States - USD</b>                                    |                  |              |               |
| ADVENTIST HEALTH SYS/WEST 4.742% 12-01-2030 SEDOL : BTMJPW4   | 1,250,000.000    | 1,250,000.00 | 1,250,482.94  |
| ADVENTIST HEALTH SYS/WEST 5.757% 12-01-2034 SEDOL : BSNV2W1   | 660,000.000      | 660,000.00   | 678,549.02    |
| AEP TEX INC 3.45% DUE 01-15-2050 SEDOL : BKBFWN0              | 230,000.000      | 259,757.88   | 159,427.31    |
| AEP TEX INC 4.15% DUE 05-01-2049 SEDOL : BKBTGX0              | 725,000.000      | 844,011.88   | 566,246.45    |
| AEP TRANSM CO LLC 3.15% DUE 09-15-2049 SEDOL : BK7CR74        | 175,000.000      | 175,026.25   | 120,004.09    |
| AEP TRANSM CO LLC FIXED 3.65% DUE 04-01-2050 SEDOL : BM5JB68  | 1,385,000.000    | 1,145,084.49 | 1,045,922.25  |
| AEP TRANSMISSION CO LLC 5.4% DUE 03-15-2053 SEDOL : BNYD481   | 90,000.000       | 89,523.00    | 89,255.57     |
| AES CORP 5.45% 06-01-2028 SEDOL : BNRQY76                     | 1,205,000.000    | 1,183,502.80 | 1,234,164.90  |
| AETNA INC NEW 4.5% DUE 05-15-2042 SEDOL : B87F9L7             | 155,000.000      | 129,121.20   | 133,993.51    |
| AETNA INC NEW 4.75% DUE 03-15-2044 SEDOL : BK1KRP2            | 935,000.000      | 885,278.50   | 809,362.65    |
| AETNA INC NEW 6.625 DUE 06-15-2036 BEO SEDOL : BG48N91        | 90,000.000       | 96,720.00    | 98,953.84     |
| AETNA INC NEW 6.75% DUE 12-15-2037 SEDOL : BBJNFJ0            | 90,000.000       | 100,868.40   | 99,489.78     |
| AFLAC INC 4% DUE 10-15-2046 SEDOL : BZCNM8                    | 419,000.000      | 341,822.08   | 341,748.40    |
| AFLAC INC 4.75% DUE 01-15-2049 SEDOL : BGYTGT5                | 195,000.000      | 184,727.40   | 174,944.35    |
| AGREE LTD 2.9% DUE 10-01-2030 SEDOL : BKSGR42                 | 300,000.000      | 299,781.00   | 279,756.05    |
| AGREE LTD PARTNERSHIP 4.8% 10-01-2032 SEDOL : BM9Z0Q5         | 390,000.000      | 386,766.90   | 392,651.57    |
| AGREE LTD PARTNERSHIP 5.625% 06-15-2034 SEDOL : BS560S6       | 1,025,000.000    | 1,012,976.75 | 1,067,161.95  |
| AGREE LTD PARTNERSHIP NT 5.6% 06-15-2035 SEDOL : BMV7TM8      | 590,000.000      | 585,852.30   | 615,100.02    |
| AIR LEASE CORP 2.1% DUE 09-01-2028 REG SEDOL : BN6SDW1        | 2,040,000.000    | 1,770,720.00 | 1,908,104.60  |
| AIR LEASE CORP MED 2.2% DUE 01-15-2027 SEDOL : BPH2J95        | 1,125,000.000    | 1,111,500.00 | 1,094,314.61  |
| AIR LEASE CORP MED 3.75% DUE 06-01-2026 SEDOL : BK20386       | 725,000.000      | 779,389.50   | 721,137.61    |
| AIR PRODS & CHEMS FIXED 2.7% DUE 05-15-2040 SEDOL : BKX8JV4   | 215,000.000      | 215,631.03   | 160,385.94    |
| AIR PRODS & CHEMS INC 2.8% DUE 05-15-2050 REG SEDOL : BKX8JW5 | 290,000.000      | 288,944.40   | 188,757.40    |
| ALABAMA POWER CO SR NT 3% 03-15-2052 SEDOL : BMV9VD9          | 1,440,000.000    | 1,437,465.60 | 953,867.98    |
| ALABAMA PWR CO 3.45% DUE 10-01-2049 SEDOL : BJYDFQ8           | 2,130,000.000    | 1,812,783.00 | 1,560,745.51  |
| ALABAMA PWR CO 3.75% DUE 03-01-2045 SEDOL : BYZ5H95           | 675,000.000      | 615,073.73   | 536,186.38    |
| ALABAMA PWR CO 3.85% DUE 12-01-2042 SEDOL : B905R28           | 2,085,000.000    | 2,167,691.10 | 1,716,042.01  |
| ALABAMA PWR CO 4.3% 07-15-2048 SEDOL : BD2Z1R7                | 15,000.000       | 12,211.50    | 12,788.96     |
| ALABAMA PWR CO 6% DUE 03-01-2039 SEDOL : B4QV918              | 145,000.000      | 178,840.25   | 156,881.55    |
| ALEXANDRIA REAL 3.375% DUE 08-15-2031 SEDOL : BJQV463         | 525,000.000      | 588,997.50   | 491,165.91    |

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◆ Assets held for Investment Purposes (1)

| Security Description / Asset ID                                        | Shares/Par Value | Cost         | Current Value |
|------------------------------------------------------------------------|------------------|--------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                              |                  |              |               |
| <b>United States - USD</b>                                             |                  |              |               |
| ALEXANDRIA REAL 4% DUE 02-01-2050 SEDOL : BJQV474                      | 75,000.000       | 76,843.90    | 57,527.46     |
| ALEXANDRIA REAL 4.7% DUE 07-01-2030 CUSIP : 015271AN9                  | 600,000.000      | 588,510.00   | 605,857.35    |
| ALEXANDRIA REAL 4.85% DUE 04-15-2049 SEDOL : BJML8W1                   | 175,000.000      | 174,910.75   | 152,127.47    |
| ALEXANDRIA REAL ESTATE E 2.0% DUE 05-18-2032 SEDOL : BLH1NS1           | 1,015,000.000    | 815,665.53   | 857,966.88    |
| ALEXANDRIA REAL ESTATE EQUITIES INC 5.15% 04-15-2053 SEDOL : BN452W7   | 70,000.000       | 66,565.35    | 63,147.10     |
| ALEXANDRIA REAL ESTATE EQUITIES INC 5.625% 05-15-2054 SEDOL : BPGLSJ6  | 135,000.000      | 134,923.05   | 130,213.35    |
| ALLEGHANY CORP DEL 3.25% 08-15-2051 BEO SEDOL : BMYX9K1                | 115,000.000      | 74,354.40    | 79,803.33     |
| ALLEGHANY CORP DEL 4.9% DUE 09-15-2044 SEDOL : BQQCCP0                 | 125,000.000      | 127,547.50   | 117,014.10    |
| ALLIANT ENERGY CORP 5.75% 04-01-2056 CUSIP : 018802AF5                 | 200,000.000      | 200,000.00   | 200,250.20    |
| ALLSTATE CORP 4.5% DUE 06-15-2043 SEDOL : BBG7S30                      | 135,000.000      | 143,434.52   | 119,660.67    |
| ALLY FINANCIAL INC 5.737% 05-15-2029 CUSIP : 02005NBZ2                 | 561,000.000      | 561,000.00   | 574,230.75    |
| ALLY FINL INC 2.2% 11-02-2028 SEDOL : BL5C7K6                          | 1,450,000.000    | 1,430,309.00 | 1,355,227.19  |
| ALLY FINL INC 7.1% DUE 11-15-2027 SEDOL : BP95FX8                      | 1,450,000.000    | 1,435,471.00 | 1,526,023.37  |
| ALPHABET INC 5.25% 15 MAY 2055 CUSIP : 02079KAM9                       | 2,430,000.000    | 2,397,528.24 | 2,435,295.99  |
| ALPHABET INC 5.3% 05-15-2065 CUSIP : 02079KAN7                         | 1,670,000.000    | 1,621,985.90 | 1,661,704.04  |
| ALTRIA GROUP INC 2.45% DUE 02-04-2032 SEDOL : BKPSXV0                  | 2,900,000.000    | 2,322,283.00 | 2,552,783.84  |
| ALTRIA GROUP INC 3.4% DUE 02-04-2041 SEDOL : BKPSXY3                   | 3,970,000.000    | 2,830,141.60 | 3,077,174.31  |
| ALTRIA GROUP INC 3.7% DUE 02-04-2051/02-04-2021 REG SEDOL : BKPSY06    | 2,190,000.000    | 2,093,754.75 | 1,578,087.94  |
| ALTRIA GROUP INC 3.875% DUE 09-16-2046 SEDOL : BD91617                 | 1,480,000.000    | 1,279,586.97 | 1,134,451.22  |
| ALTRIA GROUP INC 4.25% DUE 08-09-2042 SEDOL : B8K84P2                  | 720,000.000      | 564,935.90   | 605,808.29    |
| ALTRIA GROUP INC 4.45% DUE 05-06-2050/05-06-2020 REG CUSIP : 02209SBK8 | 645,000.000      | 639,827.10   | 522,907.31    |
| ALTRIA GROUP INC 4.5% 08-06-2030 SEDOL : BV6N816                       | 2,065,000.000    | 2,057,415.70 | 2,072,994.45  |
| ALTRIA GROUP INC 4.5% DUE 05-02-2043 SEDOL : B7ZKNH1                   | 1,155,000.000    | 1,104,503.65 | 996,065.40    |
| ALTRIA GROUP INC 5.25% 08-06-2035 SEDOL : BV6N827                      | 1,685,000.000    | 1,677,511.95 | 1,703,562.37  |
| ALTRIA GROUP INC 5.625% 02-06-2035 SEDOL : BRXZ4S6                     | 470,000.000      | 467,659.40   | 487,924.31    |
| ALTRIA GROUP INC 5.95% DUE 02-14-2049 SEDOL : BFZ5800                  | 175,000.000      | 174,513.50   | 178,846.03    |
| AMAZON COM INC 2.5% DUE 06-03-2050 CUSIP : 023135BT2                   | 2,555,000.000    | 1,972,198.30 | 1,578,391.80  |
| AMAZON COM INC 4.05% 08-22-2047 CUSIP : 023135BJ4                      | 25,000.000       | 21,267.83    | 21,149.59     |
| AMAZON COM INC 4.8% DUE 12-05-2034 CUSIP : 023135AP1                   | 395,000.000      | 417,439.95   | 408,177.42    |
| AMAZON COM INC 4.95% DUE 12-05-2044 SEDOL : BW2C7Z1                    | 2,565,000.000    | 2,793,463.50 | 2,537,849.09  |

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◆ Assets held for Investment Purposes (1)

| Security Description / Asset ID                                                                  | Shares/Par Value | Cost         | Current Value |
|--------------------------------------------------------------------------------------------------|------------------|--------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                                        |                  |              |               |
| <b>United States - USD</b>                                                                       |                  |              |               |
| AMAZON COM INC FIXED 3.875% DUE 08-22-2037 SEDOL : BWH8W60                                       | 2,865,000.000    | 2,860,926.90 | 2,641,498.34  |
| AMAZON COM INC NT 2.875% 05-12-2041 SEDOL : BNW2Q84                                              | 805,000.000      | 687,352.70   | 617,682.51    |
| AMAZON COM INC NT 3.1% 05-12-2051 CUSIP : 023135CB0                                              | 845,000.000      | 679,019.21   | 587,857.67    |
| AMAZON.COM INC 3.95% 04-13-2052 SEDOL : BLPP103                                                  | 2,520,000.000    | 2,509,466.40 | 2,044,060.73  |
| AMEREN CORP 3.5% DUE 01-15-2031 REG SEDOL : BM6KDF3                                              | 1,600,000.000    | 1,816,944.00 | 1,527,267.97  |
| AMEREN CORP 5.375% 03-15-2035 SEDOL : BS81TM5                                                    | 460,000.000      | 459,181.20   | 472,296.68    |
| AMEREN ILL CO 3.7% 12-01-2047 CUSIP : 02361DAR1                                                  | 355,000.000      | 355,844.74   | 277,501.21    |
| AMEREN ILL CO 5.55% DUE 07-01-2054 SEDOL : BSY2290                                               | 790,000.000      | 789,533.90   | 797,762.34    |
| AMEREN ILL CO FIXED 5.9% DUE 12-01-2052 SEDOL : BP8JTN9                                          | 260,000.000      | 259,196.60   | 272,487.58    |
| AMEREN ILLINOIS CO 3.25% DUE 03-15-2050 SEDOL : BKMJWW0                                          | 359,000.000      | 306,507.50   | 251,623.83    |
| AMEREN ILLINOIS CO 5.625% 03-01-2055 SEDOL : BQKT8P9                                             | 1,440,000.000    | 1,486,918.80 | 1,467,449.50  |
| AMERICAN ELEC PWR CO INC 2.3% DUE 03-01-2030/03-05-2020 REG SEDOL : BLH0SD8                      | 300,000.000      | 299,868.00   | 274,559.18    |
| AMERICAN ELEC PWR CO INC 5.2% 01-15-2029 CUSIP : 025537AY7                                       | 1,550,000.000    | 1,524,967.50 | 1,598,182.23  |
| AMERICAN EXPRESS CO 4.918% 07-20-2033 CUSIP : 025816EK1                                          | 170,000.000      | 170,000.00   | 172,959.42    |
| AMERICAN EXPRESS CREDIT ACCOUNT MASTER TRUST SER 23-2 CL A 4.8% DUE 05-15-2030 CUSIP : 02582JKB5 | 9,000,000.000    | 8,874,492.19 | 9,201,907.80  |
| AMERICAN HOMES 4 RENT L P 3.375% DUE 07-15-2051 BEO SEDOL : BNKJ1R1                              | 65,000.000       | 63,675.30    | 43,608.62     |
| AMERICAN HOMES 4 RENT L P 4.95% 06-15-2030 SEDOL : BTZQDK6                                       | 1,110,000.000    | 1,103,828.40 | 1,130,225.88  |
| AMERICAN HOMES 4 RENT L P SR NT 2.375% 07-15-2031 SEDOL : BNKJ1L5                                | 300,000.000      | 295,539.00   | 265,757.15    |
| AMERICAN INTL GROUP INC 4.9% 05-07-2030 SEDOL : BRBN4C6                                          | 580,000.000      | 579,135.80   | 593,287.39    |
| AMERICAN TOWER CORP 5.2% 02-15-2029 SEDOL : BQ5J3Y8                                              | 540,000.000      | 530,766.00   | 555,653.41    |
| AMERICAN WTR CAP CORP 5.7% 09-01-2055 CUSIP : 03040WBG9                                          | 710,000.000      | 699,450.30   | 721,117.62    |
| AMERISOURCEBERGEN 3.45% 12-15-2027 SEDOL : BD1DCZ7                                               | 575,000.000      | 536,981.00   | 566,909.99    |
| AMERISOURCEBERGEN CORP SR NT 2.7% 03-15-2031 SEDOL : BMTR845                                     | 1,403,000.000    | 1,186,461.92 | 1,286,607.57  |
| AMERN EXPRESS CO 4.05% DUE 12-03-2042 SEDOL : B968SP1                                            | 353,000.000      | 299,148.57   | 305,946.58    |
| AMERN EXPRESS CO FLTG RT 5.016% DUE 04-25-2031 CUSIP : 025816EF2                                 | 265,000.000      | 265,000.00   | 272,491.23    |
| AMERN EXPRESS CO FLTG RT 5.667% DUE 04-25-2036 SEDOL : BWH8WL5                                   | 365,000.000      | 369,195.95   | 385,623.87    |
| AMERN HONDA FIN 4.55% DUE 07-09-2027 SEDOL : BTQN0W7                                             | 1,345,000.000    | 1,344,919.30 | 1,355,939.21  |
| AMERN HONDA FIN CORP MED TERM NTS TRANCHE # TR 155 4.5% 09-04-2030 SEDOL : BT8PBT5               | 625,000.000      | 623,918.75   | 625,882.60    |
| AMERN INTL GROUP 3.4% DUE 06-30-2030 SEDOL : BMCTLZ0                                             | 400,000.000      | 420,237.52   | 383,163.31    |

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◆ Assets held for Investment Purposes (1)

| Security Description / Asset ID                              | Shares/Par Value | Cost         | Current Value |
|--------------------------------------------------------------|------------------|--------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                    |                  |              |               |
| <b>United States - USD</b>                                   |                  |              |               |
| AMERN INTL GROUP 4.5% DUE 07-16-2044 SEDOL : BP8G1N4         | 196,000.000      | 216,824.19   | 174,806.77    |
| AMERN INTL GROUP 4.75% DUE 04-01-2048 SEDOL : BFXCMM3        | 1,145,000.000    | 1,131,711.53 | 1,035,990.17  |
| AMERN TOWER CORP 3.375% DUE 10-15-2026 SEDOL : BDGNML8       | 806,000.000      | 752,989.38   | 800,107.45    |
| AMERN TOWER CORP 3.7% DUE 10-15-2049 SEDOL : BK21TM5         | 150,000.000      | 149,566.50   | 112,475.06    |
| AMGEN INC 2.77% 09-01-2053 SEDOL : BN0THC8                   | 1,235,000.000    | 784,726.61   | 749,268.76    |
| AMGEN INC 3.375% 02-21-2050 CUSIP : 031162CS7                | 5,820,000.000    | 5,749,895.65 | 4,213,535.14  |
| AMGEN INC 4.4% 05-01-2045 CUSIP : 031162BZ2                  | 2,007,000.000    | 1,794,219.12 | 1,742,732.51  |
| AMGEN INC 4.875% 03-01-2053 CUSIP : 031162DK3                | 572,000.000      | 513,142.17   | 510,130.01    |
| AMGEN INC 4.95% DUE 10-01-2041 CUSIP : 031162BE9             | 630,000.000      | 749,817.14   | 595,527.43    |
| AMGEN INC 5.15% DUE 11-15-2041 SEDOL : B76M525               | 178,000.000      | 200,831.06   | 173,002.79    |
| AMGEN INC 5.25% 03-02-2030 SEDOL : BMTY697                   | 3,413,000.000    | 3,405,115.97 | 3,537,976.93  |
| AMGEN INC 5.6% DUE 03-01-2043 SEDOL : BMTY5V2                | 75,000.000       | 74,580.75    | 75,993.92     |
| AMGEN INC FIXED 3.15% 02-21-2040 CUSIP : 031162CR9           | 686,000.000      | 695,199.96   | 539,928.31    |
| AMGEN INC FIXED 5.15% 03-02-2028 CUSIP : 031162DP2           | 2,280,000.000    | 2,276,136.63 | 2,333,226.48  |
| AMGEN INC NEW ISSUE 30YR 4.2% 02-22-2052 SEDOL : BN7KZX1     | 2,105,000.000    | 1,901,982.96 | 1,686,303.94  |
| AMPHENOL CORP 5.375% 11-15-2054 SEDOL : BRBJQ39              | 56,000.000       | 55,120.24    | 55,980.50     |
| ANALOG DEVICES INC 2.95% 10-01-2051 SEDOL : BPPK6M7          | 150,000.000      | 148,759.50   | 99,082.98     |
| ANHEUSER BUSCH COS 6.5% DUE 05-01-2042 SEDOL : B3D2230       | 85,000.000       | 90,086.40    | 94,824.81     |
| ANTHEM INC 3.125% DUE 05-15-2050 SEDOL : BMBLB46             | 1,335,000.000    | 1,177,583.94 | 883,161.41    |
| ANTHEM INC 3.6% DUE 03-15-2051 SEDOL : BLF8T19               | 130,000.000      | 142,717.90   | 93,061.84     |
| ANTHEM INC 3.65% 12-01-2027 SEDOL : BFXCMS9                  | 2,400,000.000    | 2,272,944.00 | 2,382,998.93  |
| ANTHEM INC 4.375% 12-01-2047 SEDOL : BGB6FT2                 | 135,000.000      | 160,810.95   | 112,586.81    |
| ANTHEM INC 4.55% 03-01-2048 SEDOL : BGB6FS1                  | 297,000.000      | 263,952.27   | 253,894.66    |
| ANTHEM INC 4.55% 05-15-2052 SEDOL : BP4C341                  | 305,000.000      | 255,288.55   | 255,363.78    |
| ANTHEM INC FIXED 3.7% 09-15-2049 SEDOL : BK6V1D6             | 165,000.000      | 129,925.95   | 121,156.18    |
| ANTHEM INC FIXED 4.625% DUE 05-15-2042 SEDOL : B87XCP6       | 2,255,000.000    | 2,385,766.40 | 2,033,078.73  |
| AON CORP FIXED 2.9% DUE 08-23-2051 SEDOL : BN4FWF0           | 470,000.000      | 285,717.70   | 296,695.95    |
| AON CORP/AON GLOBAL HOLD AON 3.9% 02-28-2052 SEDOL : BNR46Q3 | 3,800,000.000    | 3,545,257.30 | 2,878,966.30  |
| APPALACHIAN PWR CO 4.4% DUE 05-15-2044 SEDOL : BMJ71T1       | 538,000.000      | 508,178.68   | 453,358.88    |
| APPALACHIAN PWR CO 4.45% DUE 06-01-2045 SEDOL : BXPB5R0      | 420,000.000      | 400,652.86   | 355,600.35    |

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◆ Assets held for Investment Purposes (1)

| Security Description / Asset ID                                 | Shares/Par Value | Cost         | Current Value |
|-----------------------------------------------------------------|------------------|--------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                       |                  |              |               |
| <b>United States - USD</b>                                      |                  |              |               |
| APPALACHIAN PWR CO 7% DUE 04-01-2038 SEDOL : B2QH9T0            | 100,000.000      | 139,722.00   | 113,267.35    |
| APPALACHIAN PWR CO FIXED 3.7% DUE 05-01-2050 SEDOL : BMF6PM3    | 2,055,000.000    | 1,771,112.15 | 1,494,756.82  |
| APPALACHIAN PWR CO SR NT SER AA 2.7% 04-01-2031 SEDOL : BK7Z7Z1 | 545,000.000      | 449,314.35   | 496,661.32    |
| APPLE INC 2.375% DUE 02-08-2041 SEDOL : BNNRD54                 | 2,475,000.000    | 1,905,995.43 | 1,779,228.67  |
| APPLE INC 2.65% 02-08-2051 SEDOL : BKP9GX6                      | 2,315,000.000    | 2,299,790.45 | 1,476,963.68  |
| APPLE INC 2.65% DUE 05-11-2050 REG CUSIP : 037833DW7            | 1,178,000.000    | 788,296.54   | 754,773.76    |
| APPLE INC 2.7% 08-05-2051 SEDOL : BL6LYZ6                       | 300,000.000      | 179,469.00   | 191,466.33    |
| APPLE INC 3.45% DUE 02-09-2045 CUSIP : 037833BA7                | 1,420,000.000    | 1,215,865.35 | 1,127,312.60  |
| APPLE INC 3.75% DUE 09-12-2047 SEDOL : BF58H35                  | 975,000.000      | 971,756.73   | 784,041.13    |
| APPLE INC 3.85% DUE 08-04-2046 CUSIP : 037833CD0                | 1,275,000.000    | 1,126,281.41 | 1,055,120.88  |
| APPLE INC 4.375% DUE 05-13-2045 SEDOL : BXC5WP2                 | 485,000.000      | 467,252.93   | 438,731.26    |
| APPLE INC 4.65% DUE 02-23-2046 CUSIP : 037833BX7                | 3,360,000.000    | 3,382,166.55 | 3,141,999.81  |
| APPLE INC FIXED 2.95% 09-11-2049 CUSIP : 037833DQ0              | 625,000.000      | 415,377.10   | 427,831.42    |
| APPLE INC FIXED 3.75% 11-13-2047 CUSIP : 037833DG2              | 2,375,000.000    | 2,318,510.00 | 1,918,189.20  |
| APPLE INC NT 2.4% 08-20-2050 SEDOL : BLN8PN5                    | 920,000.000      | 847,509.20   | 559,406.99    |
| APPLIED MATLS INC 5.1% DUE 10-01-2035 CUSIP : 038222AK1         | 1,575,000.000    | 1,604,444.85 | 1,633,853.31  |
| APPLIED MATLS INC 5.85% DUE 06-15-2041 SEDOL : B450GW6          | 250,000.000      | 323,216.65   | 267,210.64    |
| APPLOVIN CORP 5.125% DUE 12-01-2029 SEDOL : BTG00L7             | 975,000.000      | 982,751.25   | 997,431.05    |
| APPLOVIN CORP NT 5.375% 12-01-2031 SEDOL : BTG00H3              | 1,653,000.000    | 1,663,694.91 | 1,709,988.28  |
| APPLOVIN CORP NT 5.5% 12-01-2034 CUSIP : 03831WAD0              | 3,564,000.000    | 3,561,294.96 | 3,678,925.56  |
| APPLOVIN CORP NT 5.95% 12-01-2054 CUSIP : 03831WAE8             | 269,000.000      | 267,880.91   | 272,512.04    |
| APTIV SWISS HOLDINGS LIMITED 3.1% 12-01-2051 SEDOL : BLR5N72    | 545,000.000      | 354,373.65   | 345,935.53    |
| APTIV SWISS HOLDINGS LIMITED 4.15% 05-01-2052 SEDOL : BNYF3L3   | 665,000.000      | 485,230.65   | 502,953.98    |
| APTIV SWISS HOLDINGS LIMITED 5.75% 09-13-2054 SEDOL : BS6Q557   | 50,000.000       | 45,277.92    | 47,706.46     |
| AQUAAMER INC FIXED 4.276% 05-01-2049 SEDOL : BK1WFG5            | 70,000.000       | 60,591.30    | 56,281.54     |
| ARCH CAP FIN LLC 4.011% DUE 12-15-2026 SEDOL : BDDW8L0          | 1,450,000.000    | 1,659,626.50 | 1,447,268.40  |
| ARCH CAP FIN LLC 5.031% DUE 12-15-2046 SEDOL : BD3HC13          | 259,000.000      | 267,668.74   | 240,501.54    |
| ARCH CAP GROUP U S INC 5.144 DUE 11-01-2043 REG SEDOL : BH6Y3Z0 | 1,475,000.000    | 1,360,110.40 | 1,406,029.86  |
| ARCHER-DANIELS 4.5% DUE 03-15-2049 SEDOL : BH31WX5              | 1,434,000.000    | 1,275,042.82 | 1,252,153.56  |
| ARIZONA PUB SVC CO 3.75% DUE 05-15-2046 SEDOL : BYZJJZ7         | 400,000.000      | 280,604.00   | 309,016.71    |

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| Security Description / Asset ID                          | Shares/Par Value | Cost          | Current Value |
|----------------------------------------------------------|------------------|---------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                |                  |               |               |
| <b>United States - USD</b>                               |                  |               |               |
| ARIZONA PUB SVC CO 4.35% DUE 11-15-2045 SEDOL : BYZR531  | 460,000.000      | 374,177.80    | 388,737.05    |
| ARIZONA PUB SVC CO NT 3.35% 05-15-2050 SEDOL : BJK0G71   | 1,305,000.000    | 1,298,879.55  | 918,378.73    |
| ARTHUR J GALLAGHER & CO 5.55% 02-15-2055 SEDOL : BNM6CJ9 | 1,215,000.000    | 1,203,050.55  | 1,187,359.34  |
| ARTHUR J GALLAGHER & CO 5.75% 07-15-2054 SEDOL : BPGLSG3 | 180,000.000      | 171,230.40    | 179,382.45    |
| ARTHUR J GALLAGHER & CO 6.75% 02-15-2054 SEDOL : BRJX6P5 | 335,000.000      | 338,450.67    | 377,552.99    |
| ARTHUR J GALLAGHER 5.75% DUE 03-02-2053 SEDOL : BQQ6RB3  | 425,000.000      | 420,459.36    | 423,130.77    |
| ASCENSION 3.106% DUE 11-15-2039 SEDOL : BKZ7NP1          | 115,000.000      | 87,869.20     | 90,634.83     |
| ASCENSION HLTH 3.945% DUE 11-15-2046 SEDOL : BYYXY44     | 305,000.000      | 239,144.40    | 249,619.05    |
| AT&T INC 1.65% DUE 02-01-2028 SEDOL : BMDFQW9            | 175,000.000      | 174,779.50    | 165,673.85    |
| AT&T INC 2.25% DUE 02-01-2032 SEDOL : BMDFY1             | 2,200,000.000    | 1,752,081.00  | 1,926,008.85  |
| AT&T INC 2.3% DUE 06-01-2027 SEDOL : BMHWTQ1             | 9,105,000.000    | 8,836,773.56  | 8,835,962.36  |
| AT&T INC 2.55% DUE 12-01-2033 CUSIP : 00206RMM1          | 205,000.000      | 158,553.15    | 174,559.40    |
| AT&T INC 2.75% DUE 06-01-2031 SEDOL : BMHWTS3            | 1,900,000.000    | 1,589,939.00  | 1,741,378.20  |
| AT&T INC 3.5% DUE 09-15-2053 REG CUSIP : 00206RKJ0       | 16,960,000.000   | 13,106,120.10 | 11,731,282.20 |
| AT&T INC 3.55% DUE 09-15-2055 SEDOL : BNSLT2             | 7,896,000.000    | 6,213,787.71  | 5,441,276.20  |
| AT&T INC 3.65% DUE 06-01-2051 SEDOL : BMHWV76            | 720,000.000      | 524,071.84    | 520,650.31    |
| AT&T INC 3.65% DUE 09-15-2059 CUSIP : 00206RLV2          | 11,674,000.000   | 8,819,960.84  | 7,981,569.25  |
| AT&T INC 3.8% 12-01-2057 CUSIP : 00206RMN9               | 2,360,000.000    | 1,653,258.95  | 1,682,792.17  |
| AT&T INC 4.35% DUE 03-01-2029 SEDOL : BGKCWJ0            | 725,000.000      | 827,486.00    | 728,219.72    |
| AT&T INC 4.35% DUE 06-15-2045 SEDOL : BBNC4H4            | 693,000.000      | 643,552.27    | 585,516.25    |
| AT&T INC 4.5% DUE 03-09-2048 SEDOL : BD3HCY6             | 560,000.000      | 473,692.80    | 474,672.87    |
| AT&T INC 4.5% DUE 05-15-2035 SEDOL : BX2KBF0             | 400,000.000      | 381,284.00    | 386,492.81    |
| AT&T INC 4.55% 11-01-2032 CUSIP : 00206RNB4              | 255,000.000      | 254,770.50    | 253,868.69    |
| AT&T INC 4.75% DUE 05-15-2046 SEDOL : BX2H2X6            | 355,000.000      | 308,033.50    | 317,005.60    |
| AT&T INC 4.9% 11-01-2035 CUSIP : 00206RNC2               | 615,000.000      | 613,111.95    | 610,198.52    |
| AT&T INC 5.4% 02-15-2034 SEDOL : BQ0MLH1                 | 315,000.000      | 308,863.80    | 327,393.68    |
| AT&T INC 5.55% DUE 08-15-2041 SEDOL : BB0R3H5            | 120,000.000      | 118,755.60    | 120,786.23    |
| AT&T INC 5.7% DUE 03-01-2057 SEDOL : BDCL4M1             | 120,000.000      | 121,242.00    | 118,320.22    |
| AT&T INC 6% DUE 08-15-2040 SEDOL : BD20MH9               | 40,000.000       | 40,387.60     | 41,980.63     |
| AT&T INC 6.1% DUE 07-15-2040 SEDOL : BJ11MK8             | 50,000.000       | 50,271.50     | 52,406.04     |

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◆ Assets held for Investment Purposes (1)

| Security Description / Asset ID                                             | Shares/Par Value | Cost         | Current Value |
|-----------------------------------------------------------------------------|------------------|--------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                   |                  |              |               |
| <b>United States - USD</b>                                                  |                  |              |               |
| AT&T INC 6.3% DUE 01-15-2038 SEDOL : BFPC4D6                                | 115,000.000      | 124,034.40   | 125,157.80    |
| AT&T INC 6.375% DUE 03-01-2041 SEDOL : BD8P278                              | 40,000.000       | 41,514.40    | 43,172.18     |
| AT&T INC FIXED 4.85% DUE 07-15-2045 SEDOL : BK1MHL4                         | 105,000.000      | 92,747.55    | 94,316.35     |
| AT&T INC FIXED 5.15% DUE 02-15-2050 SEDOL : BH4NZW0                         | 140,000.000      | 126,455.60   | 129,794.20    |
| ATMOS ENERGY CORP 5.45% 01-15-2056 CUSIP : 049560BE4                        | 635,000.000      | 631,428.30   | 627,620.07    |
| AUTONATION INC 2.4% 08-01-2031 SEDOL : BMHR1X7                              | 1,150,000.000    | 1,146,952.50 | 1,004,132.98  |
| AUTONATION INC 4.5% DUE 10-01-2025 SEDOL : BYSW8H8                          | 936,000.000      | 922,500.00   | 936,000.00    |
| AUTONATION INC FIXED 4.75% DUE 06-01-2030 SEDOL : BMG4PG0                   | 450,000.000      | 447,655.50   | 452,470.53    |
| AVIATION CAP GROUP 1.95% DUE 01-30-2026 SEDOL : BMHYFQ9                     | 4,450,000.000    | 4,240,052.81 | 4,410,656.88  |
| AVISTA CORP 4.35% DUE 06-01-2048 SEDOL : BD21LG4                            | 251,000.000      | 206,135.91   | 210,202.11    |
| AXA EQUITABLE HLDGS INC SR NT 144A 4.572% 02-15-2029 SEDOL : BPLGQ47        | 369,000.000      | 344,996.55   | 370,560.08    |
| BACARDI LTD / BACARDI MARTINI B V NT 144A 5.9% 06-15-2043 CUSIP : 05635JAC4 | 143,000.000      | 143,398.58   | 142,094.48    |
| BALT GAS & ELEC CO 3.2% DUE 09-15-2049 SEDOL : BK70MM8                      | 130,000.000      | 126,418.91   | 89,784.71     |
| BALT GAS & ELEC CO 4.55% DUE 06-01-2052 SEDOL : BQB7JQ0                     | 250,000.000      | 207,200.00   | 216,653.01    |
| BALTIMORE GAS & ELECTRIC CO 5.4% DUE 06-01-2053 SEDOL : BQB7F28             | 970,000.000      | 969,059.10   | 952,149.53    |
| BANK AMER CORP 1.898% DUE 07-23-2031 CUSIP : 06051GJF7                      | 675,000.000      | 539,399.25   | 602,917.38    |
| BANK AMER CORP 2.482% 09-21-2036 SEDOL : BN4J4R8                            | 657,000.000      | 636,940.56   | 570,391.34    |
| BANK AMER CORP 2.496% 02-13-2031 SEDOL : BLPLD49                            | 2,550,000.000    | 2,168,030.25 | 2,360,033.88  |
| BANK AMER CORP 2.572% 10-20-2032 SEDOL : BMGDBJ2                            | 4,800,000.000    | 3,960,288.00 | 4,302,057.22  |
| BANK AMER CORP 2.592% DUE 04-29-2031 SEDOL : BVYCGJ9                        | 1,250,000.000    | 1,142,412.50 | 1,158,358.29  |
| BANK AMER CORP 3.311% DUE 04-22-2042 CUSIP : 06051GJW0                      | 3,656,000.000    | 3,446,625.92 | 2,899,973.53  |
| BANK AMER CORP 3.593% 07-21-2028 SEDOL : BF8F0V2                            | 700,000.000      | 765,877.00   | 693,582.77    |
| BANK AMER CORP 3.824% 01-20-2028 SEDOL : BYM4WN4                            | 1,450,000.000    | 1,606,701.50 | 1,443,255.50  |
| BANK AMER CORP 3.846% 03-08-2037 CUSIP : 06051GKL2                          | 1,590,000.000    | 1,480,569.90 | 1,485,518.97  |
| BANK AMER CORP 3.946% 01-23-2049 SEDOL : BD49X71                            | 651,000.000      | 495,986.81   | 525,688.57    |
| BANK AMER CORP 3.974% 02-07-2030 CUSIP : 06051GHQ5                          | 1,100,000.000    | 1,020,063.00 | 1,091,883.88  |
| BANK AMER CORP 4.083% 03-20-2051 CUSIP : 06051GJA8                          | 165,000.000      | 134,781.90   | 134,271.54    |
| BANK AMER CORP 4.45% DUE 03-03-2026 SEDOL : BYYD0K2                         | 4,175,000.000    | 4,766,202.48 | 4,177,768.07  |
| BANK AMER CORP 4.875% DUE 04-01-2044 SEDOL : BLBP4H5                        | 480,000.000      | 440,807.60   | 460,328.20    |
| BANK AMER CORP 5% DUE 01-21-2044 SEDOL : BJ7B592                            | 3,020,000.000    | 3,329,222.34 | 2,953,249.94  |

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◆ Assets held for Investment Purposes (1)

| Security Description / Asset ID                                                      | Shares/Par Value | Cost         | Current Value |
|--------------------------------------------------------------------------------------|------------------|--------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                            |                  |              |               |
| <b>United States - USD</b>                                                           |                  |              |               |
| BANK AMER CORP 5.464% 05-09-2036 CUSIP : 06051GMW6                                   | 840,000.000      | 840,000.00   | 875,737.13    |
| BANK AMER CORP 5.819% 09-15-2029 CUSIP : 06051GLS6                                   | 1,200,000.000    | 1,206,924.00 | 1,254,834.34  |
| BANK AMER CORP 6.25% 12-31-2049 SEDOL : BSML2K0                                      | 540,000.000      | 540,000.00   | 546,899.34    |
| BANK AMER CORP 6.625% 12-31-2049 SEDOL : BTZHP25                                     | 303,000.000      | 303,000.00   | 315,268.17    |
| BANK OF AMERICA CORP 1.734% 07-22-2027 SEDOL : BMGDBT2                               | 575,000.000      | 549,153.75   | 563,516.43    |
| BANK OF AMERICA CORP 1.922% 10-24-2031 SEDOL : BLR8X26                               | 4,600,000.000    | 4,559,474.00 | 4,085,582.60  |
| BANK OF AMERICA CORP 2.299% 07-21-2032 SEDOL : BMGDBK3                               | 50,000.000       | 43,966.00    | 44,350.13     |
| BANK OF AMERICA CORP 2.884% 10-22-2030 SEDOL : BLPLD72                               | 1,000,000.000    | 866,960.00   | 949,125.47    |
| BANK OF AMERICA CORP 4.271% 07-23-2029 CUSIP : 06051GHM4                             | 975,000.000      | 1,124,643.00 | 978,374.06    |
| BANK OF AMERICA CORP 4.571% 04-27-2033 CUSIP : 06051GKQ1                             | 2,845,000.000    | 2,674,285.51 | 2,844,411.97  |
| BANK OF AMERICA CORP 4.948% 07-22-2028 SEDOL : BNDK8X6                               | 2,145,000.000    | 2,126,402.85 | 2,175,879.57  |
| BANK OF AMERICA CORP 5.162% 01-24-2031 SEDOL : BS2CPW6                               | 1,450,000.000    | 1,450,000.00 | 1,496,523.69  |
| BANK OF AMERICA CORP 5.511% 01-24-2036 SEDOL : BS2CS83                               | 7,750,000.000    | 7,750,000.00 | 8,101,173.50  |
| BANK OF AMERICA CORPORATION 2.651% 03-11-2032 SEDOL : BN6J9S2                        | 590,000.000      | 462,179.00   | 537,977.70    |
| BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG SEDOL : BMYXT8      | 4,429,000.000    | 3,768,585.36 | 3,263,793.43  |
| BANK OF AMERICA CORPORATION 4.078% 04-23-2040 CUSIP : 06051GHU6                      | 920,000.000      | 814,373.50   | 819,574.88    |
| BANK OF AMERICA CORPORATION 4.443%01-20-2048 SEDOL : BYMX8C2                         | 2,850,000.000    | 2,948,976.91 | 2,499,625.90  |
| BANK OF AMERICA CORPORATION 5.202% 04-25-2029 CUSIP : 06051GLG2                      | 1,690,000.000    | 1,690,000.00 | 1,732,356.71  |
| BANK OF AMERICA CORPORATION 5.288% 04-25-2034 CUSIP : 06051GLH0                      | 50,000.000       | 51,288.50    | 51,730.98     |
| BANK OF AMERICA CORPORATION 5.468% 01-23-2035 CUSIP : 06051GMA4                      | 360,000.000      | 362,072.60   | 375,923.18    |
| BANK OF AMERICA CORPORATION 6.11% 01-29-2037 SEDOL : B83ZNK8                         | 45,000.000       | 46,548.00    | 48,540.09     |
| BAXTER INTERNATIONAL INC 2.272% 12-01-2028 BEO SEDOL : BQFMQG0                       | 965,000.000      | 846,109.10   | 905,760.33    |
| BAXTER INTL INC 1.73% 04-01-2031 SEDOL : BNNTRJ2                                     | 323,000.000      | 252,825.02   | 277,672.48    |
| BAXTER INTL INC 3.95% 04-01-2030 SEDOL : BNDQK50                                     | 100,000.000      | 93,131.00    | 98,028.49     |
| BAXTER INTL INC FIXED 1.915% DUE 02-01-2027 SEDOL : BMH24Z5                          | 648,000.000      | 631,983.24   | 628,068.20    |
| BAYLOR SCOTT & WHITE HLDGS 2.839% 11-15-2050 SEDOL : BMY0LM8                         | 560,000.000      | 377,753.60   | 360,990.77    |
| BBCMS MTG TR 2025-5C36 COML MTG PASS THRU CTF CL 5.517% 08-15-2058 CUSIP : 05556CAC4 | 1,900,000.000    | 1,956,986.89 | 1,983,312.15  |
| BBCMS MTG TR 5.829% DUE 05-15-2057 CUSIP : 05555AAD7                                 | 300,000.000      | 308,982.90   | 321,861.48    |
| BECTON DICKINSON & 3.7% DUE 06-06-2027 SEDOL : BD3VQC4                               | 1,975,000.000    | 2,186,641.00 | 1,961,674.24  |

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◆ Assets held for Investment Purposes (1)

| Security Description / Asset ID                                                          | Shares/Par Value | Cost         | Current Value |
|------------------------------------------------------------------------------------------|------------------|--------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                                |                  |              |               |
| <b>United States - USD</b>                                                               |                  |              |               |
| BECTON DICKINSON & 4.685% DUE 12-15-2044 SEDOL : BTDF52                                  | 200,000.000      | 170,002.00   | 179,112.14    |
| BECTON DICKINSON & CO 4.874% 02-08-2029 SEDOL : BPSQS22                                  | 975,000.000      | 976,725.75   | 994,246.03    |
| BECTON DICKINSON & CO 5.081% 06-07-2029 SEDOL : BP08688                                  | 2,100,000.000    | 2,100,000.00 | 2,156,375.74  |
| BECTON DICKINSON & FIXED 3.794% DUE 05-20-2050 SEDOL : BMDFM32                           | 112,000.000      | 113,992.96   | 85,759.35     |
| BERKSHIRE HATHAWAY 3.25% DUE 04-15-2028 SEDOL : BDFLNQ5                                  | 4,300,000.000    | 4,251,076.00 | 4,223,464.22  |
| BERKSHIRE HATHAWAY 4.3% DUE 05-15-2043 SEDOL : B96WCM8                                   | 1,115,000.000    | 965,140.70   | 1,005,707.25  |
| BERKSHIRE HATHAWAY 4.4% DUE 05-15-2042 SEDOL : B630666                                   | 1,340,000.000    | 1,405,089.39 | 1,252,023.43  |
| BERKSHIRE HATHAWAY 5.75% DUE 01-15-2040 SEDOL : B5M4JQ3                                  | 960,000.000      | 998,766.63   | 1,046,997.88  |
| BERKSHIRE HATHAWAY ENERGY CO 2.85% 05-15-2051 CUSIP : 084659BC4                          | 330,000.000      | 194,957.40   | 209,443.81    |
| BERKSHIRE HATHAWAY ENERGY CO 3.8% 07-15-2048 SEDOL : BG0JBZ0                             | 275,000.000      | 268,961.13   | 212,127.36    |
| BERKSHIRE HATHAWAY ENERGY CO 4.25% DUE 10-15-2050 SEDOL : BN6JKB2                        | 435,000.000      | 432,629.25   | 355,493.91    |
| BERKSHIRE HATHAWAY ENERGY CO SR NT 4.6% 05-01-2053 SEDOL : BNC3DJ7                       | 975,000.000      | 946,638.60   | 838,088.47    |
| BERKSHIRE HATHAWAY FIN CORP 2.5% DUE 01-15-2051 REG SEDOL : BMYCBT1                      | 780,000.000      | 469,419.60   | 475,573.77    |
| BERKSHIRE HATHAWAY FIN CORP 2.85% DUE 10-15-2050 SEDOL : BN0XP59                         | 3,375,000.000    | 2,338,035.81 | 2,213,905.94  |
| BERKSHIRE HATHAWAY FINANCE CORP 3.85% 03-15-2052 SEDOL : BKP9NP7                         | 3,190,000.000    | 2,975,924.22 | 2,502,509.86  |
| BERKSHIRE HATHAWAY FIXED 4.45% DUE 01-15-2049 CUSIP : 084659AR2                          | 3,190,000.000    | 3,195,347.50 | 2,720,086.14  |
| BERRY GLOBAL INC 1.57% DUE 01-15-2026 SEDOL : BMHSQ68                                    | 3,350,000.000    | 3,374,542.50 | 3,321,139.75  |
| BERRY GLOBAL INC 1.65% DUE 01-15-2027 SEDOL : BNT8T20                                    | 1,600,000.000    | 1,598,464.00 | 1,549,912.94  |
| BERRY GLOBAL INC 5.8% 06-15-2031 SEDOL : BSSB334                                         | 614,000.000      | 614,779.78   | 649,177.63    |
| BIOGEN INC 2.25% DUE 05-01-2030 SEDOL : BMDWPJ0                                          | 1,300,000.000    | 1,075,802.00 | 1,186,056.77  |
| BIOGEN INC 5.75% 05-15-2035 CUSIP : 09062XAL7                                            | 480,000.000      | 479,048.90   | 503,015.07    |
| BIOGEN INC 6.45% 05-15-2055 CUSIP : 09062XAM5                                            | 630,000.000      | 627,839.10   | 675,519.79    |
| BIOGEN INC CORP 3.15% 05-01-2050 CUSIP : 09062XAG8                                       | 655,000.000      | 506,029.85   | 425,935.31    |
| BK NEW YORK MELLON CORP 4.596% 07-26-2030 SEDOL : BPGLC94                                | 770,000.000      | 770,000.00   | 782,511.97    |
| BK NEW YORK MELLON CORP MEDIUM TERM TRANCHE # TR 00036 5.834% 10-25-2033 SEDOL : BM9WJ81 | 600,000.000      | 600,000.00   | 646,231.54    |
| BK NEW YORK MELLON FLTG RT 5.802% DUE 10-25-2028 SEDOL : BM9WJ70                         | 750,000.000      | 761,512.50   | 776,457.87    |
| BK NEW YORK MELLON FLTG RT 6.474% DUE 10-25-2034 SEDOL : BMWJNF4                         | 725,000.000      | 797,724.75   | 808,072.10    |
| BK NEW YORK MELLON VAR RT 4.729% DUE 04-20-2029 SEDOL : BTRDQ39                          | 825,000.000      | 825,000.00   | 838,551.40    |
| BLACK HILLS CORP 3.875% DUE 10-15-2049 SEDOL : BJV1DQ1                                   | 100,000.000      | 102,141.80   | 74,954.47     |

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## ◆ Assets held for Investment Purposes (1)

| Security Description / Asset ID                             | Shares/Par Value | Cost         | Current Value |
|-------------------------------------------------------------|------------------|--------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                   |                  |              |               |
| <b>United States - USD</b>                                  |                  |              |               |
| BLACKROCK FUNDING INC 5.25% 03-14-2054 SEDOL : BPBJYZ3      | 1,669,000.000    | 1,669,576.79 | 1,627,631.45  |
| BLACKSTONE PRIVATE CRE 5.05% 10 SEP 2030 CUSIP : 09261HBY2  | 910,000.000      | 900,472.30   | 899,410.42    |
| BLACKSTONE SECD FIXED 2.125% DUE 02-15-2027 SEDOL : BQ7WQJ1 | 2,351,000.000    | 2,226,020.84 | 2,274,500.74  |
| BLACKSTONE SECD LENDING FD 5.82% 06-30-2030 SEDOL : BPJL644 | 1,025,000.000    | 1,012,443.75 | 1,032,189.98  |
| BLP COML MTG 2024-IND2 4.96924% 03-15-2041 SEDOL : BVMS213  | 1,423,241.060    | 1,419,682.96 | 1,425,908.50  |
| BLUE OWL CR INCOME 5.8% 03-15-2030 SEDOL : BQ9CPY7          | 2,240,000.000    | 2,216,972.80 | 2,271,477.87  |
| BOEING CO 2.95% DUE 02-01-2030 SEDOL : BJGV2G9              | 1,458,000.000    | 1,258,223.31 | 1,372,692.36  |
| BOEING CO 3.375% DUE 06-15-2046 SEDOL : BD72429             | 294,000.000      | 215,511.52   | 209,449.69    |
| BOEING CO 3.6% 05-01-2034 SEDOL : BK1WFH6                   | 1,633,000.000    | 1,378,965.65 | 1,477,069.39  |
| BOEING CO 3.65% DUE 03-01-2047 SEDOL : BZBZQ11              | 285,000.000      | 201,201.70   | 208,241.35    |
| BOEING CO 3.75% DUE 02-01-2050 SEDOL : BJGV2H0              | 475,000.000      | 338,086.00   | 350,939.49    |
| BOEING CO 3.85% DUE 11-01-2048 SEDOL : BGYTGR3              | 568,000.000      | 526,432.45   | 422,864.85    |
| BOEING CO 3.9% 05-01-2049 SEDOL : BK1WFJ8                   | 530,000.000      | 401,506.34   | 399,372.08    |
| BOEING CO 5.93% DUE 05-01-2060 SEDOL : BM8R6Q4              | 2,575,000.000    | 2,436,552.56 | 2,572,412.28  |
| BOEING CO 6.298% 05-01-2029 CUSIP : 097023DQ5               | 2,633,000.000    | 2,633,000.00 | 2,794,263.32  |
| BOEING CO 6.388% 05-01-2031 SEDOL : BT25ZZ5                 | 160,000.000      | 160,000.00   | 174,258.38    |
| BOEING CO 6.625 DEB DUE 02-15-2038 SEDOL : 2283478          | 115,000.000      | 121,613.65   | 127,432.11    |
| BOEING CO 6.858% 05-01-2054 SEDOL : BV97X76                 | 520,000.000      | 520,000.00   | 593,165.61    |
| BOEING CO 6.875% DUE 03-15-2039 SEDOL : BC7H609             | 425,000.000      | 582,879.00   | 481,269.25    |
| BOEING CO FIXED 3.5% DUE 03-01-2039 SEDOL : BJBC2K1         | 120,000.000      | 117,430.80   | 97,146.43     |
| BOEING CO FIXED 3.55% DUE 03-01-2038 CUSIP : 097023BY0      | 855,000.000      | 825,640.25   | 706,664.74    |
| BOEING CO FIXED 3.625% DUE 03-01-2048 CUSIP : 097023BZ7     | 670,000.000      | 579,376.99   | 484,173.31    |
| BOEING CO FIXED 3.825% 03-01-2059 SEDOL : BJBC2L2           | 1,495,000.000    | 976,877.85   | 1,057,382.69  |
| BOEING CO FIXED 3.95% DUE 08-01-2059 SEDOL : BKPHQD0        | 2,685,000.000    | 2,385,714.05 | 1,929,059.76  |
| BOEING CO FIXED 5.15% DUE 05-01-2030 SEDOL : BM8XFR6        | 8,596,000.000    | 9,134,073.95 | 8,820,833.28  |
| BOEING CO FIXED 5.705% DUE 05-01-2040 SEDOL : BM8XFQ5       | 95,000.000       | 90,383.95    | 96,936.31     |
| BOEING CO FIXED 5.805% DUE 05-01-2050 SEDOL : BM8R6R5       | 5,243,000.000    | 6,294,674.59 | 5,238,091.35  |
| BOEING CO SR NT 5.875 DUE 02-15-2040 SEDOL : BG48P39        | 1,218,000.000    | 1,241,909.83 | 1,257,956.07  |
| BOEING CO SR NT 6.528% 05-01-2034 CUSIP : 097023DS1         | 6,733,000.000    | 6,962,203.06 | 7,443,103.66  |
| BP CAP MKTS AMER 2.772% DUE 11-10-2050 SEDOL : BMF3XC0      | 1,515,000.000    | 1,265,678.64 | 951,868.15    |

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◆ Assets held for Investment Purposes (1)

| Security Description / Asset ID                                    | Shares/Par Value | Cost         | Current Value |
|--------------------------------------------------------------------|------------------|--------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                          |                  |              |               |
| <b>United States - USD</b>                                         |                  |              |               |
| BP CAP MKTS AMER INC 3.0% DUE 02-24-2050 SEDOL : BLGM4V5           | 300,000.000      | 250,165.02   | 198,431.66    |
| BP CAP MKTS AMER INC 4.812% DUE 02-13-2033 SEDOL : BMZMHX6         | 500,000.000      | 500,000.00   | 505,880.78    |
| BP CAP MKTS AMER INC 4.893% 09-11-2033 SEDOL : BMCJWJ1             | 270,000.000      | 269,994.60   | 273,911.26    |
| BP CAP MKTS P L C 3.723% DUE 11-28-2028 SEDOL : BZ6CXN8            | 175,000.000      | 188,923.00   | 173,224.55    |
| BRISTOL MYERS 2.55% DUE 11-13-2050 SEDOL : BMXF715                 | 1,264,000.000    | 813,029.51   | 759,284.98    |
| BRISTOL MYERS FIXED 4.25% DUE 10-26-2049 SEDOL : BMW2G98           | 955,000.000      | 766,179.65   | 791,766.50    |
| BRISTOL MYERS FIXED 4.35% DUE 11-15-2047 SEDOL : BMXWR94           | 5,056,000.000    | 4,658,040.30 | 4,310,454.32  |
| BRISTOL MYERS FIXED 4.55% DUE 02-20-2048 SEDOL : BMYBXL4           | 358,000.000      | 350,509.97   | 313,042.93    |
| BRISTOL MYERS SQUIBB CO 2.35% DUE 11-13-2040 SEDOL : BMCWH17       | 325,000.000      | 222,608.75   | 228,084.38    |
| BRISTOL MYERS SQUIBB CO 5.55% 02-22-2054 SEDOL : BPK6XT2           | 278,000.000      | 277,169.73   | 277,071.59    |
| BRISTOL MYERS SQUIBB CO 5.7% DUE 10-15-2040 BEO SEDOL : BQS70Y8    | 80,000.000       | 86,302.40    | 82,982.40     |
| BRISTOL MYERS SQUIBB CO 5.875% 02-22-2064 SEDOL : BPK6XW5          | 180,000.000      | 179,065.80   | 178,510.50    |
| BRISTOL MYERS SQUIBB CO CORP 4.625% 05-15-2044 SEDOL : BMWV9B8     | 727,000.000      | 691,266.04   | 658,991.46    |
| BRISTOL-MYERS SQUIBB CO 3.55% 03-15-2042 SEDOL : BP96188           | 567,000.000      | 472,957.56   | 458,391.76    |
| BRISTOL-MYERS SQUIBB CO 3.7% 03-15-2052 SEDOL : BP96199            | 3,335,000.000    | 3,259,509.45 | 2,488,900.16  |
| BRISTOL-MYERS SQUIBB CO 3.9% 03-15-2062 SEDOL : BP961B1            | 210,000.000      | 152,511.18   | 153,948.05    |
| BRISTOL-MYERS SQUIBB CO 4.9% 02-22-2029 SEDOL : BPK6XN6            | 2,636,000.000    | 2,634,297.81 | 2,706,638.97  |
| BRISTOL-MYERS SQUIBB CO 5.2% 02-22-2034 SEDOL : BPK6XR0            | 330,000.000      | 330,603.90   | 342,196.44    |
| BRISTOL-MYERS SQUIBB CO 6.25% DUE 11-15-2053 SEDOL : BNDS24        | 300,000.000      | 313,642.40   | 327,592.90    |
| BRIXMOR OPER 4.125% DUE 05-15-2029 SEDOL : BJCX1Y0                 | 235,000.000      | 217,024.85   | 232,968.50    |
| BRIXMOR OPER PARTNERSHIP LP 5.2% 04-01-2032 SEDOL : BPJL655        | 560,000.000      | 550,453.00   | 574,538.89    |
| BRIXMOR OPER PARTNERSHIP LP SR NT 2.25% 04-01-2028 SEDOL : BM9ZRT7 | 20,000.000       | 17,478.00    | 19,048.05     |
| BROADCOM INC 4.641% 02-15-2030 SEDOL : BRSF3M8                     | 640,000.000      | 638,873.60   | 643,144.90    |
| BROADCOM INC 4.9% 02-15-2038 CUSIP : 11135FCX7                     | 3,015,000.000    | 3,007,673.55 | 2,998,846.21  |
| BROADCOM INC 4.9% 07-15-2032 SEDOL : BTK0T16                       | 1,295,000.000    | 1,313,698.83 | 1,324,769.10  |
| BROADCOM INC 5.05% 07-12-2029 SEDOL : BS6VJN8                      | 970,000.000      | 968,729.30   | 999,183.27    |
| BROADCOM INC SR NT 5.2% 07-15-2035 CUSIP : 11135FCM1               | 2,337,000.000    | 2,328,516.69 | 2,408,514.79  |
| BROWN & BROWN INC 6.25% 06-23-2055 SEDOL : BTQGQ62                 | 185,000.000      | 184,552.30   | 194,670.99    |
| BROWN FORMAN CORP 4% DUE 04-15-2038 SEDOL : BFY0DG7                | 970,000.000      | 958,930.89   | 872,036.99    |
| BROWN FORMAN CORP 4.5% DUE 07-15-2045 SEDOL : BYX0316              | 400,000.000      | 377,480.40   | 353,748.19    |

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◆ Assets held for Investment Purposes (1)

| Security Description / Asset ID                                                 | Shares/Par Value | Cost         | Current Value |
|---------------------------------------------------------------------------------|------------------|--------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                       |                  |              |               |
| <b>United States - USD</b>                                                      |                  |              |               |
| BROWN UNIV 2.924% DUE 09-01-2050 SEDOL : BMGZQX7                                | 305,000.000      | 216,443.25   | 205,400.02    |
| BSTN PPTYS LTD 2.75% DUE 10-01-2026 SEDOL : BYXYJW1                             | 2,050,000.000    | 1,900,452.50 | 2,017,337.12  |
| BSTN PPTYS LTD 3.25% DUE 01-30-2031 SEDOL : BM9KMK8                             | 900,000.000      | 747,990.00   | 836,922.91    |
| BSTN PPTYS LTD 3.4% DUE 06-21-2029 SEDOL : BK6WVQ2                              | 1,275,000.000    | 1,113,572.25 | 1,223,676.88  |
| BSTN SCIENTIFIC 4.7% DUE 03-01-2049 SEDOL : BP0V900                             | 22,000.000       | 28,790.30    | 20,195.21     |
| BSTN SCIENTIFIC 7.375% DUE 01-15-2040 SEDOL : B52PWD4                           | 56,000.000       | 70,084.00    | 68,163.21     |
| BUNGE LTD FINANCE CORP 4.2% 09-17-2029 SEDOL : BRBTGQ2                          | 754,000.000      | 753,155.52   | 751,412.60    |
| BURL NORTH SANTA FIXED 4.7% DUE 09-01-2045 SEDOL : BD04819                      | 175,000.000      | 209,192.58   | 160,617.12    |
| BURL NORTHN 4.4 DUE 03-15-2042 SEDOL : B787QZ8                                  | 110,000.000      | 142,219.00   | 99,377.39     |
| BURL NORTHN DEB 5.05 DUE 03-01-2041 SEDOL : B3N60C7                             | 120,000.000      | 137,070.00   | 118,051.81    |
| BURL NORTHN SANTA 4.15% DUE 04-01-2045 SEDOL : BD04808                          | 675,000.000      | 706,483.90   | 575,970.05    |
| BURL NORTHN SANTA 4.375% DUE 09-01-2042 SEDOL : B8NWVK5                         | 6,325,000.000    | 6,892,399.80 | 5,667,842.62  |
| BURL NORTHN SANTA 4.45% DUE 03-15-2043 SEDOL : B7YGHX4                          | 70,000.000       | 60,342.10    | 63,129.13     |
| BURL NORTHN SANTA 4.95% DUE 09-15-2041 SEDOL : B61QXW1                          | 1,855,000.000    | 2,063,560.99 | 1,784,765.66  |
| BURLINGTON NORTHERN SANTA FE LLC 4.15% 12-15-2048 SEDOL : BG7PB06               | 295,000.000      | 339,070.09   | 245,097.43    |
| BURLINGTON NORTHN SANTA 4.55 09-01-2044 SEDOL : BQ26P46                         | 545,000.000      | 626,028.49   | 490,959.14    |
| BURLINGTON NORTHN SANTA FE 5.8% 03-15-2056 SEDOL : BQMJHL6                      | 915,000.000      | 949,673.43   | 957,376.12    |
| BURLINGTON NORTHN SANTA FE LLC 5.15 09-01-2043 SEDOL : BD00GW4                  | 105,000.000      | 134,652.00   | 103,247.30    |
| BURLINGTON NORTHN SANTA FE LLC 2.875% 06-15-2052 SEDOL : BNW2JM9                | 2,155,000.000    | 1,816,236.48 | 1,379,866.48  |
| BURLINGTON NORTHN SANTA FE LLC 3.3% 09-15-2051 SEDOL : BN7GF39                  | 960,000.000      | 711,926.20   | 677,862.03    |
| BURLINGTON NORTHN SANTA FE LLC 4.45% DUE01-15-2053 BEO SEDOL : BN7L4K4          | 560,000.000      | 494,121.25   | 480,879.49    |
| BURLINGTON NORTHN SANTA FE LLC 4.9 DUE 04-01-2044 REG SEDOL : BKH0LR6           | 85,000.000       | 79,087.40    | 80,956.94     |
| BURLINGTON NORTHN SANTA FE LLC 5.2% 04-15-2054 SEDOL : BRBD9B0                  | 140,000.000      | 130,246.20   | 134,355.38    |
| BX COML MTG TR 2024-XL5 5.01874% 03-15-2041 CUSIP : 05612GAA1                   | 1,215,280.230    | 1,212,241.79 | 1,216,039.78  |
| BX COML MTG TR VAR RT 5.41043% DUE 11-13-2046 SEDOL : BT9N9D8                   | 1,250,000.000    | 1,268,750.01 | 1,273,296.13  |
| BX TR 2024-BIO MTG PASSTHRU CTF CL A 144A 5.26909% 02-15-2041 CUSIP : 05612AAA4 | 2,825,000.000    | 2,817,937.50 | 2,820,585.94  |
| CABOT CORP FIXED 5% DUE 06-30-2032 SEDOL : BPQCNO5                              | 1,185,000.000    | 1,177,060.50 | 1,198,867.44  |
| CAMDEN PPTY TR 3.35% DUE 11-01-2049 SEDOL : BKPGWY0                             | 50,000.000       | 50,123.36    | 35,749.15     |
| CAMPBELL SOUP CO 3.125% DUE 04-24-2050/04-24-2020 REG SEDOL : BLFFMG6           | 1,865,000.000    | 1,859,945.85 | 1,229,693.33  |
| CAMPBELL SOUP CO 5.25% 10-13-2054 SEDOL : BP5WWW1                               | 414,000.000      | 414,516.10   | 383,288.87    |

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◆ Assets held for Investment Purposes (1)

| Security Description / Asset ID                                           | Shares/Par Value | Cost         | Current Value |
|---------------------------------------------------------------------------|------------------|--------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                 |                  |              |               |
| <b>United States - USD</b>                                                |                  |              |               |
| CAP 1 FINL CORP 7.149% DUE 10-29-2027 SEDOL : BPNZ6R5                     | 3,575,000.000    | 3,714,639.50 | 3,682,038.11  |
| CAPITAL ONE FINANCIAL CORP 6.312% 06-08-2029 CUSIP : 14040HCZ6            | 2,950,000.000    | 2,978,969.00 | 3,094,585.55  |
| CAPITAL ONE FINL CORP 5.197% 09-11-2036 CUSIP : 14040HDN2                 | 785,000.000      | 785,000.00   | 776,366.15    |
| CAPITAL ONE FINL CORP 5.463% 07-26-2030 SEDOL : BS5W5C3                   | 875,000.000      | 900,095.00   | 905,844.58    |
| CAPITAL ONE FINL CORP 5.884% 07-26-2035 SEDOL : BS4B9K7                   | 3,185,000.000    | 3,299,500.75 | 3,340,356.75  |
| CAPITAL ONE FINL CORP 6.183% 01-30-2036 SEDOL : BV0XYQ9                   | 600,000.000      | 600,000.00   | 622,413.07    |
| CAPITAL ONE FINL CORP 7.624% 10-30-2031 SEDOL : BPNZ6Q4                   | 1,260,000.000    | 1,405,961.25 | 1,425,050.62  |
| CAPITAL ONE FINL CORP SR NT FIXED / FLTG4.927% 05-10-2028 SEDOL : BPX31X0 | 2,185,000.000    | 2,185,000.00 | 2,207,503.38  |
| CARDINAL HEALTH INC 4.5% 09-15-2030 CUSIP : 14149YBU1                     | 1,007,000.000    | 1,006,073.56 | 1,010,069.44  |
| CARDINAL HEALTH INC 5.125% 02-15-2029 SEDOL : BSBGTH2                     | 1,802,000.000    | 1,788,402.66 | 1,853,626.35  |
| CARDINAL HEALTH INC 5.15% 09-15-2035 CUSIP : 14149YBV9                    | 157,000.000      | 156,532.14   | 157,934.63    |
| CARDINAL HLTH INC 3.41% DUE 06-15-2027 SEDOL : BZ4DM92                    | 1,092,000.000    | 1,033,879.28 | 1,080,158.45  |
| CARDINAL HLTH INC 4.368% DUE 06-15-2047 SEDOL : BZ4DMG9                   | 107,000.000      | 95,389.43    | 89,135.41     |
| CARDINAL HLTH INC 4.9% DUE 09-15-2045 SEDOL : BYNQPM9                     | 290,000.000      | 350,546.20   | 261,666.92    |
| CARDINAL HLTH INC 5.75% DUE 11-15-2054 SEDOL : BTPH0R5                    | 179,000.000      | 178,292.95   | 179,525.03    |
| CARLISLE COS INC 5.55% 09-15-2040 CUSIP : 142339AM2                       | 555,000.000      | 551,109.45   | 561,802.95    |
| CAROLINA PWR & LT 4.1 DUE 05-15-2042 SEDOL : B88N0G2                      | 510,000.000      | 519,964.98   | 436,754.51    |
| CARRIER GLOBAL CORP 2.493% 02-15-2027 SEDOL : BMYT051                     | 4,450,000.000    | 4,437,818.00 | 4,355,468.83  |
| CARRIER GLOBAL CORP 3.37% DUE 04-05-2040 SEDOL : BMT6MR3                  | 140,000.000      | 113,509.20   | 113,025.22    |
| CARRIER GLOBAL CORP 6.2% 03-15-2054 SEDOL : BPVFHW9                       | 119,000.000      | 125,272.69   | 129,034.67    |
| CASE WESTN RESV 5.405% DUE 06-01-2122 SEDOL : BMF1BK8                     | 525,000.000      | 526,598.54   | 495,970.38    |
| CATERPILLAR INC 3.25% DUE 04-09-2050 REG SEDOL : BLGYRQ7                  | 510,000.000      | 507,965.10   | 367,254.44    |
| CATERPILLAR INC 3.803% DUE 08-15-2042 SEDOL : B95BMR1                     | 1,845,000.000    | 1,877,623.90 | 1,558,383.25  |
| CATERPILLAR INC FIXED 3.25% DUE 09-19-2049 SEDOL : BKY86V2                | 525,000.000      | 371,576.10   | 378,683.03    |
| CATHOLIC HEALTH INITIATI 4.35 DUE 11-01-2042 SEDOL : B8BB1R1              | 335,000.000      | 283,390.05   | 288,167.81    |
| CBRE SVCS INC 5.5% 04-01-2029 SEDOL : BLD5MC4                             | 600,000.000      | 599,022.00   | 622,678.87    |
| CBS CORP NEW 4.6% DUE 01-15-2045 SEDOL : BD5JWW8                          | 80,000.000       | 89,062.40    | 62,353.26     |
| CCO HLDGS LLC/CCO HLDGS CAP CORP 4.5% 05-01-2032 SEDOL : BMBVFS8          | 2,900,000.000    | 2,251,125.00 | 2,639,191.98  |
| CELANESE US HLDGS LLC 6.55% 11-15-2030 SEDOL : BMZ6BG9                    | 799,000.000      | 796,320.44   | 824,754.17    |
| CENCORA INC 4.625% 12-15-2027 SEDOL : BPG4K77                             | 290,000.000      | 289,463.50   | 293,276.17    |

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## ◆ Assets held for Investment Purposes (1)

| Security Description / Asset ID                                                             | Shares/Par Value | Cost         | Current Value |
|---------------------------------------------------------------------------------------------|------------------|--------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                                   |                  |              |               |
| <b>United States - USD</b>                                                                  |                  |              |               |
| CENCORA INC 4.85% 12-15-2029 SEDOL : BPG4K22                                                | 120,000.000      | 119,961.60   | 122,440.90    |
| CENTENE CORP DEL 2.5% 03-01-2031 SEDOL : BKP8G66                                            | 2,775,000.000    | 2,235,096.00 | 2,390,423.85  |
| CENTENE CORP DEL FIXED 4.625% 12-15-2029 SEDOL : BMVQRX2                                    | 700,000.000      | 651,735.00   | 678,563.35    |
| CENTERPOINT ENER HOUSTON 4.95% 08-15-2035 SEDOL : BVWSDZ4                                   | 175,000.000      | 174,342.00   | 174,365.76    |
| CENTERPOINT ENERGY 3.95% 03-01-2048 SEDOL : BFYS3F0                                         | 115,000.000      | 119,387.25   | 92,409.05     |
| CHARLES SCHWAB CORP 5.853% 05-19-2034 SEDOL : BP4YBS7                                       | 625,000.000      | 650,506.25   | 668,896.39    |
| CHARTER 5.375% 05-01-2047 SEDOL : BFF9P78                                                   | 2,245,000.000    | 2,032,131.49 | 1,940,428.78  |
| CHARTER 6.384% DUE 10-23-2035 CUSIP : 161175AZ7                                             | 970,000.000      | 1,050,926.11 | 1,016,200.58  |
| CHARTER 6.484% DUE 10-23-2045 SEDOL : BYQ7R23                                               | 1,396,000.000    | 1,311,965.08 | 1,379,119.19  |
| CHARTER COMM OPT LLC/CAP 3.9% DUE 06-01-2052 REG CUSIP : 161175CA0                          | 1,240,000.000    | 1,185,167.20 | 839,842.48    |
| CHARTER COMMUNICATIONS OPER LLC / 5.05% 03-30-2029 SEDOL : BH420W2                          | 2,325,000.000    | 2,203,501.75 | 2,355,439.01  |
| CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 3.95% 06-30-2062 CUSIP : 161175CG7             | 475,000.000      | 285,605.59   | 300,517.98    |
| CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 5.25% 04-01-2053 SEDOL : BPCTJS0               | 120,000.000      | 119,160.00   | 100,271.82    |
| CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 5.5% 04-01-2063 SEDOL : BPCTJF7                | 705,000.000      | 571,416.60   | 590,786.84    |
| CHARTER COMMUNICATIONS OPER LLC 4.4% DUE12-01-2061 BEO SEDOL : BMBP1C6                      | 1,065,000.000    | 763,507.05   | 737,947.28    |
| CHARTER COMMUNICATIONS OPER LLC 5.85% 12-01-2035 CUSIP : 161175CS1                          | 60,000.000       | 59,959.20    | 60,573.14     |
| CHARTER COMMUNICATIONS OPER LLC 6.55% 06-01-2034 CUSIP : 161175CR3                          | 1,230,000.000    | 1,286,691.90 | 1,310,831.45  |
| CHARTER COMMUNICATIONS OPER LLC/CAP 6.65% 02-01-2034 SEDOL : BLDB8R9                        | 1,125,000.000    | 1,122,658.25 | 1,202,171.76  |
| CHARTER COMMUNICATIONS OPER LLC/CHARTE 3.7% DUE 04-01-2051/04-17-2020 REG CUSIP : 161175BV5 | 2,715,000.000    | 2,641,877.34 | 1,791,111.48  |
| CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.2% DUE 03-15-2028 BEO SEDOL : BFFFBV2              | 1,750,000.000    | 1,624,682.50 | 1,741,987.80  |
| CHARTER FIXED 3.85% DUE 04-01-2061 CUSIP : 161175BY9                                        | 745,000.000      | 425,260.90   | 464,343.75    |
| CHARTER FIXED 5.75% DUE 04-01-2048 CUSIP : 161175BN3                                        | 1,185,000.000    | 1,147,334.99 | 1,074,172.67  |
| CHENIERE CORPUS CHRISTI HLDGS LLC 3.7% 11-15-2029 SEDOL : BMBTPN7                           | 470,000.000      | 427,690.60   | 456,766.12    |
| CHENIERE ENERGY 4.625% DUE 10-15-2028 SEDOL : BNMB2S3                                       | 1,035,000.000    | 993,818.90   | 1,031,764.20  |
| CHENIERE ENERGY FIXED 2.25% DUE 01-31-2032 SEDOL : BMZ3RL7                                  | 1,100,000.000    | 915,618.00   | 1,002,113.10  |
| CHENIERE ENERGY FIXED 4.5% DUE 10-01-2029 SEDOL : BMVQHT8                                   | 1,210,000.000    | 1,155,553.10 | 1,206,124.19  |
| CHENIERE ENERGY PARTNERS LP 5.95% 06-30-2033 SEDOL : BSLJM38                                | 1,140,000.000    | 1,137,423.60 | 1,206,801.22  |

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| Security Description / Asset ID                              | Shares/Par Value | Cost          | Current Value |
|--------------------------------------------------------------|------------------|---------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                    |                  |               |               |
| <b>United States - USD</b>                                   |                  |               |               |
| CHEVRON CORP NEW FIXED 3.078% DUE 05-11-2050 SEDOL : BLB4PD5 | 751,000.000      | 691,318.33    | 521,029.99    |
| CHEVRON U S A INC 4.85% 10-15-2035 SEDOL : BTXNQ55           | 1,220,000.000    | 1,227,617.10  | 1,234,600.78  |
| CHILDRENS HOSP 2.704% DUE 07-01-2050 SEDOL : BKQMRG4         | 265,000.000      | 159,060.95    | 166,946.73    |
| CHOICE HOTELS INTL FIXED 3.7% DUE 01-15-2031 SEDOL : BN2SL65 | 834,000.000      | 748,893.58    | 780,778.26    |
| CHUBB CORP 6% DUE 05-11-2037 SEDOL : B1XD1V0                 | 1,210,000.000    | 1,334,106.70  | 1,323,773.18  |
| CHUBB CORP 6.8% DUE 11-15-2031 SEDOL : 2346252               | 878,000.000      | 978,162.24    | 986,031.01    |
| CHUBB INA HLDGS INC 4.9% 08-15-2035 SEDOL : BV6KWK4          | 1,950,000.000    | 1,946,523.15  | 1,961,591.87  |
| CHUBB INA HOLDINGS INC 3.05% DUE 12-15-2061 SEDOL : BMWK7M2  | 2,010,000.000    | 1,201,729.60  | 1,258,800.85  |
| CHUBB INA HOLDINGS INC 3.35% 05-03-2026 SEDOL : BYRZVC4      | 700,000.000      | 706,972.00    | 697,067.41    |
| CHURCH & DWIGHT CO INC SR NT 5% 06-15-2052 SEDOL : BQ0JV50   | 1,585,000.000    | 1,584,223.35  | 1,474,161.47  |
| CIGNA CORP NEW 3.875% DUE 10-15-2047 REG SEDOL : BMCC9V1     | 235,000.000      | 233,690.02    | 181,800.76    |
| CIGNA CORP NEW 4.8% DUE 07-15-2046 BEO SEDOL : BMCDRLO       | 3,280,000.000    | 3,278,654.30  | 2,938,192.25  |
| CIGNA CORP NEW CORP 4.375% 10-15-2028 SEDOL : BKPHS12        | 3,225,000.000    | 3,088,550.25  | 3,241,964.05  |
| CIGNA CORP NEW CORP 4.8% 08-15-2038 SEDOL : BKPHS23          | 508,000.000      | 481,628.85    | 484,754.04    |
| CIGNA CORP NEW CORP 4.9% 12-15-2048 SEDOL : BKPHS34          | 330,000.000      | 305,523.90    | 296,238.52    |
| CIGNA CORP NEW FIXED 3.2% DUE 03-15-2040 SEDOL : BL6BBD3     | 1,430,000.000    | 1,321,136.22  | 1,119,206.34  |
| CIGNA CORP NEW FIXED 3.4% DUE 03-15-2050 SEDOL : BL6BBV1     | 1,365,000.000    | 885,652.95    | 958,189.09    |
| CIGNA GROUP 4.5% 09-15-2030 SEDOL : BT6M1F4                  | 170,000.000      | 169,649.80    | 170,501.06    |
| CIGNA GROUP 4.875% 09-15-2032 SEDOL : BT6M1H6                | 925,000.000      | 929,634.25    | 934,326.74    |
| CIGNA GROUP 5.25% 02-15-2034 SEDOL : BNNK0X0                 | 2,600,000.000    | 2,574,962.00  | 2,676,301.94  |
| CIGNA GROUP SR NT 3.4% 03-15-2051 SEDOL : BKQN6X7            | 185,000.000      | 122,895.50    | 128,724.22    |
| CISCO SYS INC 5.3% 02-26-2054 SEDOL : BMG7QR7                | 525,000.000      | 519,155.35    | 518,225.13    |
| CISCO SYS INC 5.5% 02-24-2055 SEDOL : BTJX110                | 935,000.000      | 910,200.35    | 951,375.53    |
| CISCO SYS INC 5.5% DUE 01-15-2040 CUSIP : 17275RAF9          | 1,590,000.000    | 1,898,978.40  | 1,660,106.90  |
| CISCO SYS INC SR NT 5.9 DUE 02-15-2039 REG CUSIP : 17275RAD4 | 283,000.000      | 350,062.99    | 307,402.97    |
| CISCO SYSTEMS INC 5.35% 02-26-2064 SEDOL : BMG9FF4           | 470,000.000      | 457,286.50    | 461,429.57    |
| CITIBANK N A 5.803% 09-29-2028 SEDOL : BRRD6Y6               | 825,000.000      | 840,147.00    | 865,347.13    |
| CITIGROUP INC 1.462% DUE 06-09-2027 BEO CUSIP : 172967NA5    | 10,825,000.000   | 10,088,950.75 | 10,619,103.52 |
| CITIGROUP INC 2.904% 11-03-2042 SEDOL : BNHX0S0              | 176,000.000      | 155,284.87    | 128,987.00    |
| CITIGROUP INC 3.2% DUE 10-21-2026 SEDOL : BYP7GJ4            | 4,332,000.000    | 4,202,061.42  | 4,295,962.44  |

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◆ Assets held for Investment Purposes (1)

| Security Description / Asset ID                                 | Shares/Par Value | Cost         | Current Value |
|-----------------------------------------------------------------|------------------|--------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                       |                  |              |               |
| <b>United States - USD</b>                                      |                  |              |               |
| CITIGROUP INC 3.52% 10-27-2028 SEDOL : BYWG4Z6                  | 725,000.000      | 787,893.75   | 715,339.22    |
| CITIGROUP INC 3.887% 01-10-2028 SEDOL : BLPNJS1                 | 2,850,000.000    | 2,798,500.50 | 2,838,365.33  |
| CITIGROUP INC 4.075% 04-23-2029 SEDOL : BLPNK77                 | 775,000.000      | 730,662.25   | 773,123.42    |
| CITIGROUP INC 4.3% DUE 11-20-2026 SEDOL : BSPCB69               | 800,000.000      | 871,069.50   | 801,269.87    |
| CITIGROUP INC 4.412% 03-31-2031 CUSIP : 172967MP3               | 3,445,000.000    | 3,209,334.70 | 3,439,194.79  |
| CITIGROUP INC 4.45% DUE 09-29-2027 SEDOL : BY7RB31              | 6,425,000.000    | 6,967,775.25 | 6,451,151.75  |
| CITIGROUP INC 4.503% 09-11-2031 CUSIP : 172967QF1               | 433,000.000      | 433,000.00   | 433,234.07    |
| CITIGROUP INC 4.542% 09-19-2030 CUSIP : 17327CAT0               | 2,520,000.000    | 2,524,879.20 | 2,531,726.42  |
| CITIGROUP INC 4.65% DUE 07-23-2048 SEDOL : BD366H4              | 3,240,000.000    | 3,982,608.00 | 2,890,261.76  |
| CITIGROUP INC 4.65% DUE 07-30-2045 SEDOL : BYTHPH1              | 350,000.000      | 312,026.15   | 316,408.80    |
| CITIGROUP INC 4.75% DUE 05-18-2046 SEDOL : BDGLCL2              | 4,550,000.000    | 4,551,391.67 | 4,043,017.03  |
| CITIGROUP INC 4.91% 05-24-2033 CUSIP : 172967NU1                | 3,500,000.000    | 3,194,415.00 | 3,542,294.74  |
| CITIGROUP INC 5.174% 09-11-2036 CUSIP : 172967QH7               | 667,000.000      | 673,187.50   | 673,768.62    |
| CITIGROUP INC 5.3 DUE 05-06-2044 SEDOL : BMH4H85                | 70,000.000       | 64,983.10    | 68,295.35     |
| CITIGROUP INC 5.449% 06-11-2035 CUSIP : 172967PL9               | 905,000.000      | 908,031.75   | 938,465.04    |
| CITIGROUP INC 5.592% 11-19-2034 SEDOL : BT6MF52                 | 3,110,000.000    | 3,118,195.25 | 3,182,441.88  |
| CITIGROUP INC 5.612% 03-04-2056 SEDOL : BPDHP07                 | 3,585,000.000    | 3,557,329.10 | 3,619,987.88  |
| CITIGROUP INC 5.827% 02-13-2035 SEDOL : BRBYMP8                 | 455,000.000      | 437,892.00   | 471,903.86    |
| CITIGROUP INC 5.875 DUE 01-30-2042 SEDOL : B8WTN90              | 575,000.000      | 585,363.00   | 609,597.50    |
| CITIGROUP INC 6.174% DUE 05-25-2034 SEDOL : BMJ0DB6             | 325,000.000      | 325,000.00   | 345,804.39    |
| CITIGROUP INC 6.27% 11-17-2033 SEDOL : BJN59J6                  | 250,000.000      | 264,562.50   | 272,841.46    |
| CITIGROUP INC 6.875% DUE 02-15-2098 SEDOL : 2312093             | 75,000.000       | 100,246.90   | 86,291.04     |
| CITIGROUP INC FIXED 2.666% DUE 01-29-2031 SEDOL : BKMHSR0       | 1,700,000.000    | 1,438,387.00 | 1,580,280.15  |
| CITIGROUP INC FLTG RT 4.281% DUE 04-24-2048 CUSIP : 172967LJ8   | 85,000.000       | 71,936.35    | 72,204.74     |
| CITIGROUP INC FLTG RT 6.02% DUE 01-24-2036 SEDOL : BP0BG54      | 510,000.000      | 510,000.00   | 534,268.31    |
| CITIGROUP INC NEW 2.976% 11-05-2030 CUSIP : 17308CC53           | 225,000.000      | 237,093.75   | 212,994.34    |
| CITIZENS FINL GROUP INC 5.253% 03-05-2031 SEDOL : BMHF9T3       | 605,000.000      | 605,000.00   | 620,047.49    |
| CITY OF HOPE 5.623% DUE 11-15-2043 SEDOL : BCGD4C6              | 1,280,000.000    | 1,526,592.00 | 1,266,456.96  |
| CLAREMONT MCKENNA 3.775% DUE 01-01-2122 SEDOL : BN95W66         | 175,000.000      | 156,793.00   | 116,499.18    |
| CLECO SECURITIZATION I LLC 4.64% DUE 09-01-2042 SEDOL : BPMP1M6 | 190,000.000      | 189,973.80   | 181,914.95    |

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◆ Assets held for Investment Purposes (1)

| Security Description / Asset ID                                                   | Shares/Par Value | Cost         | Current Value |
|-----------------------------------------------------------------------------------|------------------|--------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                         |                  |              |               |
| <b>United States - USD</b>                                                        |                  |              |               |
| CLEV CLINIC FNDTN 4.858% DUE 01-01-2114 SEDOL : BYT8J72                           | 770,000.000      | 770,000.00   | 664,805.61    |
| CLEV ELEC ILLUM CO 4.55% DUE 11-15-2030 SEDOL : BKBX3C0                           | 455,000.000      | 420,142.45   | 450,462.49    |
| CMO BARCLAYS COMMERCIAL MORTGAGE SR 25-C32 CL A5 FRN 02-15-2062 CUSIP : 07337AAD8 | 3,300,000.000    | 3,398,907.60 | 3,517,669.66  |
| CMO BENCHMARK 2021-B30 MTG TR SR 2021-B30 CL A5 2.576% 11-15-2054 SEDOL : BMZP393 | 300,000.000      | 248,894.53   | 267,977.55    |
| CMS ENERGY CORP 2.95% DUE 02-15-2027 SEDOL : BDH7167                              | 60,000.000       | 55,759.80    | 58,880.39     |
| CMS ENERGY CORP 6.5% 06-01-2055 SEDOL : BQXSW17                                   | 320,000.000      | 318,400.00   | 331,311.68    |
| COCA COLA CO 2.5% 03-15-2051 SEDOL : BK93JD5                                      | 650,000.000      | 398,313.50   | 397,456.70    |
| COCA COLA CO 2.6% DUE 06-01-2050 SEDOL : BLB7Z23                                  | 1,630,000.000    | 1,628,956.80 | 1,029,898.48  |
| COCA COLA CO 5.4% 05-13-2064 SEDOL : BS56224                                      | 1,475,000.000    | 1,504,269.47 | 1,468,110.38  |
| COCA-COLA CO/THE 3.0% DUE 03-05-2051 SEDOL : BMXN0G5                              | 2,095,000.000    | 2,055,970.15 | 1,431,253.24  |
| COLGATE-PALMOLIVE CO 4% DUE 08-15-2045 SEDOL : BYRKBQ3                            | 950,000.000      | 957,048.35   | 797,818.35    |
| COLUMBIA PIPELN 5.8% DUE 06-01-2045 SEDOL : BD723V1                               | 215,000.000      | 233,529.40   | 213,976.57    |
| COMCAST CORP 4.7% 10-15-2048 SEDOL : BGV15K8                                      | 135,000.000      | 117,512.10   | 117,772.49    |
| COMCAST CORP 5.3% 05-15-2035 CUSIP : 20030NEP2                                    | 2,525,000.000    | 2,514,698.00 | 2,596,203.36  |
| COMCAST CORP 5.35% 05-15-2053 CUSIP : 20030NEF4                                   | 365,000.000      | 346,340.98   | 342,258.18    |
| COMCAST CORP NEW 2.65% DUE 02-01-2030 CUSIP : 20030NDA6                           | 1,335,000.000    | 1,183,966.97 | 1,251,805.46  |
| COMCAST CORP NEW 2.8% DUE 01-15-2051/05-28-2020 REG SEDOL : BL6D441               | 1,520,000.000    | 954,445.11   | 927,947.54    |
| COMCAST CORP NEW 2.887% 11-01-2051 BEO SEDOL : BQ7XHB3                            | 3,073,000.000    | 2,244,094.53 | 1,892,878.88  |
| COMCAST CORP NEW 2.937% 11-01-2056 CUSIP : 20030NDU2                              | 2,211,000.000    | 1,662,893.12 | 1,312,028.58  |
| COMCAST CORP NEW 2.987% 11-01-2063 SEDOL : BQB4RF6                                | 3,291,000.000    | 2,571,989.42 | 1,879,216.78  |
| COMCAST CORP NEW 3.25% 11-01-2039 CUSIP : 20030NCY5                               | 462,000.000      | 481,039.30   | 368,882.76    |
| COMCAST CORP NEW 3.4% DUE 07-15-2046 CUSIP : 20030NBU4                            | 530,000.000      | 375,727.30   | 383,615.49    |
| COMCAST CORP NEW 3.75% DUE 04-01-2040 CUSIP : 20030NDH1                           | 100,000.000      | 103,819.00   | 84,090.89     |
| COMCAST CORP NEW 3.999% 11-01-2049 SEDOL : BFW31L9                                | 2,522,000.000    | 2,528,390.51 | 1,944,878.96  |
| COMCAST CORP NEW 4% DUE 03-01-2048 SEDOL : BFY1YN4                                | 380,000.000      | 313,213.55   | 297,056.72    |
| COMCAST CORP NEW 4% DUE 08-15-2047 SEDOL : BF22PR0                                | 255,000.000      | 206,715.75   | 199,989.29    |
| COMCAST CORP NEW 4.049% DUE 11-01-2052 SEDOL : BFWQ3S9                            | 101,000.000      | 110,126.58   | 77,439.06     |
| COMCAST CORP NEW 4.15% DUE 10-15-2028 CUSIP : 20030NCT6                           | 3,950,000.000    | 4,108,961.00 | 3,961,592.69  |
| COMCAST CORP NEW 4.2% DUE 08-15-2034 CUSIP : 20030NBM2                            | 8,275,000.000    | 8,942,493.95 | 7,900,827.42  |

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| Security Description / Asset ID                                              | Shares/Par Value | Cost         | Current Value |
|------------------------------------------------------------------------------|------------------|--------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                    |                  |              |               |
| <b>United States - USD</b>                                                   |                  |              |               |
| COMCAST CORP NEW 4.6% 10-15-2038 CUSIP : 20030NCL3                           | 105,000.000      | 97,729.80    | 98,931.78     |
| COMCAST CORP NEW 4.6% DUE 08-15-2045 CUSIP : 20030NBQ3                       | 325,000.000      | 355,155.27   | 284,322.95    |
| COMCAST CORP NEW 4.75% DUE 03-01-2044 CUSIP : 20030NBK6                      | 100,000.000      | 132,764.00   | 90,141.86     |
| COMCAST CORP NEW 4.95% DUE 10-15-2058 CUSIP : 20030NCN9                      | 590,000.000      | 511,138.40   | 516,971.66    |
| COMCAST CORP NEW 5.65% 06-01-2054 SEDOL : BS3FND1                            | 602,000.000      | 589,772.33   | 590,795.05    |
| COMCAST CORP NEW FIXED 2.45% DUE 08-15-2052 CUSIP : 20030NDP3                | 167,000.000      | 94,182.99    | 92,219.37     |
| COMCAST CORP NEW FIXED 3.3% DUE 04-01-2027 CUSIP : 20030NDK4                 | 325,000.000      | 324,132.25   | 321,877.89    |
| COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047 SEDOL : BFWQ3V2                 | 1,241,000.000    | 1,199,566.41 | 969,758.43    |
| COMCAST CORP NEW SR NT 6.55 DUE 07-01-2039 SEDOL : B614024                   | 115,000.000      | 131,016.05   | 128,819.94    |
| COMMONSPIRIT HLTH 2.782% DUE 10-01-2030 SEDOL : BN4LSK5                      | 325,000.000      | 326,049.75   | 300,357.57    |
| COMMONSPIRIT HLTH 3.347% DUE 10-01-2029 SEDOL : BKLCY46                      | 500,000.000      | 538,335.00   | 482,911.24    |
| COMMONSPIRIT HLTH 3.91% DUE 10-01-2050 SEDOL : BLN7JS5                       | 135,000.000      | 135,698.14   | 101,211.30    |
| COMMONSPIRIT HLTH 4.187% DUE 10-01-2049 SEDOL : BKMD3V8                      | 2,907,000.000    | 2,352,148.35 | 2,304,910.94  |
| COMMONWEALTH EDISON 4.0% DUE 03-01-2049 BEO SEDOL : BHQ3TB5                  | 640,000.000      | 640,668.29   | 510,627.06    |
| COMMONWEALTH EDISON CO 1ST MTG BD SER 113 3.8 DUE 10-01-2042 SEDOL : B8DXN80 | 445,000.000      | 480,430.03   | 364,180.59    |
| COMMONWEALTH EDISON CO 1ST MTG BD SER 130 3.125% 03-15-2051 SEDOL : BMBZ728  | 768,000.000      | 624,654.78   | 517,526.32    |
| COMMONWEALTH EDISON CO 3.2% DUE 11-15-2049 SEDOL : BJVBFZ4                   | 90,000.000       | 89,911.80    | 62,156.73     |
| COMMONWEALTH EDISON CO 3.75% 08-15-2047 SEDOL : BDT5L92                      | 445,000.000      | 448,533.30   | 346,700.75    |
| COMMONWEALTH EDISON CO 3.85% 03-15-2052 SEDOL : BPQG0Y0                      | 285,000.000      | 219,663.75   | 217,240.83    |
| COMMONWEALTH EDISON CO 5.65% 06-01-2054 SEDOL : BS5WKX9                      | 210,000.000      | 209,118.00   | 213,509.05    |
| COMWLTH EDISON CO 2.55% DUE 06-15-2026 SEDOL : BYQHP41                       | 500,000.000      | 526,320.00   | 494,755.05    |
| COMWLTH EDISON CO 2.75% DUE 09-01-2051 SEDOL : BKP4ZT0                       | 230,000.000      | 130,242.10   | 142,963.21    |
| COMWLTH EDISON CO 3.65% DUE 06-15-2046 SEDOL : BYQHP74                       | 40,000.000       | 42,775.20    | 30,971.43     |
| COMWLTH EDISON CO 4.35% DUE 11-15-2045 SEDOL : BYQ6HF3                       | 756,000.000      | 797,712.30   | 650,560.32    |
| CONAGRA BRANDS INC 5.4% 11-01-2048 SEDOL : BF2SVR0                           | 515,000.000      | 458,563.96   | 470,380.84    |
| CONAGRA BRANDS INC FIXED 5.3% 11-01-2038 SEDOL : BF2SVM5                     | 455,000.000      | 458,736.46   | 436,834.58    |
| CONOCOPHILLIPS 4.875% DUE 10-01-2047 BEO SEDOL : BMH3RH1                     | 140,000.000      | 119,876.40   | 127,799.95    |
| CONOCOPHILLIPS 5.3% 05-15-2053 SEDOL : BMTYC44                               | 575,000.000      | 536,748.08   | 548,127.35    |
| CONOCOPHILLIPS CDA 5.95% DUE 10-15-2036 SEDOL : BL3DYB1                      | 50,000.000       | 50,515.00    | 53,759.87     |
| CONOCOPHILLIPS CO 3.8% 03-15-2052 SEDOL : BQJQQ02                            | 275,000.000      | 242,418.60   | 206,621.09    |

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|------------------------------------------------------------------------------|------------------|--------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                    |                  |              |               |
| <b>United States - USD</b>                                                   |                  |              |               |
| CONOCOPHILLIPS CO 5.55% 03-15-2054 SEDOL : BQD1VB9                           | 840,000.000      | 837,413.00   | 827,440.23    |
| CONOCOPHILLIPS CO 5.7% 09-15-2063 SEDOL : BQD1VC0                            | 852,000.000      | 849,533.29   | 844,787.50    |
| CONOCOPHILLIPS CO FIXED 3.758% DUE 03-15-2042 SEDOL : BPTH589                | 265,000.000      | 260,448.51   | 217,470.93    |
| CONOCOPHILLIPS CO FIXED 4.025% DUE 03-15-2062 SEDOL : BPG4CH1                | 4,416,000.000    | 3,940,028.30 | 3,296,647.87  |
| CONOCOPHILLIPS COMPANY 5.5% 01-15-2055 SEDOL : BQJQPZ0                       | 680,000.000      | 677,749.20   | 666,160.30    |
| CONOCOPHILLIPS GTD NT 6.5 DUE 02-15-2039REG SEDOL : B4T4431                  | 10,000.000       | 13,047.96    | 11,292.98     |
| CONS EDISON CO N Y 3% DUE 12-01-2060 SEDOL : BMX50J4                         | 1,507,000.000    | 909,142.96   | 917,331.94    |
| CONS EDISON CO N Y 3.2% DUE 12-01-2051 SEDOL : BN4QFZ4                       | 2,530,000.000    | 2,337,730.65 | 1,713,301.78  |
| CONS EDISON CO N Y 3.875% DUE 06-15-2047 SEDOL : BF4SNR2                     | 255,000.000      | 276,392.70   | 201,225.76    |
| CONS EDISON CO N Y 3.95% DUE 03-01-2043 SEDOL : B8MJ1K7                      | 960,000.000      | 833,390.75   | 798,181.11    |
| CONS EDISON CO N Y 4.5% DUE 05-15-2058 SEDOL : BFZYKL2                       | 160,000.000      | 131,885.98   | 133,813.86    |
| CONS EDISON CO N Y 4.5% DUE 12-01-2045 SEDOL : BD60YD5                       | 1,985,000.000    | 2,235,615.19 | 1,740,237.85  |
| CONS EDISON CO N Y 4.65% DUE 12-01-2048 SEDOL : BGPVD33                      | 231,000.000      | 210,778.61   | 204,536.81    |
| CONS EDISON CO N Y INC 4.45 DUE 03-15-2044 REG SEDOL : BJZD6Q4               | 200,000.000      | 224,906.00   | 176,265.67    |
| CONSTELLATION 4.1% 02-15-2048 CUSIP : 21036PAZ1                              | 395,000.000      | 365,699.00   | 311,654.38    |
| CONSTELLATION 4.5% DUE 05-09-2047 SEDOL : BDGKT74                            | 365,000.000      | 331,782.28   | 306,602.47    |
| CONSTELLATION 5.25% DUE 11-15-2048 SEDOL : BGHWB74                           | 100,000.000      | 99,592.00    | 93,074.44     |
| CONSTELLATION BRANDS INC 3.15% 08-01-2029 BEO SEDOL : BK96N10                | 1,450,000.000    | 1,345,571.00 | 1,394,469.94  |
| CONSTELLATION BRANDS INC 3.75% DUE 05-01-2050/04-27-2020 REG SEDOL : BMYSSV0 | 195,000.000      | 144,401.40   | 143,517.76    |
| CONSTELLATION BRANDS INC 4.8% 01-15-2029 SEDOL : BRJDG22                     | 1,560,000.000    | 1,559,017.80 | 1,584,438.94  |
| CONSTELLATION BRANDS INC 4.8% 05-01-2030 SEDOL : BPJKB57                     | 1,177,000.000    | 1,173,805.94 | 1,193,702.72  |
| CONSUMERS ENERGY 3.5% DUE 08-01-2051 SEDOL : BLR95V2                         | 1,085,000.000    | 1,080,725.10 | 806,181.31    |
| COPT DEFENSE PROPERTIES LP 4.5% 10-15-2030 CUSIP : 12713UAA4                 | 110,000.000      | 109,410.40   | 109,274.61    |
| COREBRIDGE FINL 6.375% 09-15-2054 SEDOL : BPLQM16                            | 111,000.000      | 111,693.75   | 113,930.29    |
| CORNING INC 3.9% DUE 11-15-2049 SEDOL : BJXCLV3                              | 90,000.000       | 71,396.10    | 70,463.25     |
| CORNING INC 5.45% DUE 11-15-2079 SEDOL : BJXCLS0                             | 370,000.000      | 380,056.64   | 347,273.62    |
| CORPORATE OFFICE PTYS L P 2.0% 01-15-2027 SEDOL : BM8NHY7                    | 425,000.000      | 373,407.35   | 393,821.14    |
| COTERRA ENERGY INC 5.4% 02-15-2035 SEDOL : BRRG1Z1                           | 863,000.000      | 839,248.16   | 869,887.99    |
| COUSINS PTYS LP 5.375% 02-15-2032 SEDOL : BSY3K66                            | 1,828,000.000    | 1,804,495.64 | 1,874,197.16  |
| COUSINS PROPERTIES LP 5.25% 07-15-2030 SEDOL : BNBV897                       | 1,850,000.000    | 1,849,759.50 | 1,894,565.37  |

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| Security Description / Asset ID                                     | Shares/Par Value | Cost         | Current Value |
|---------------------------------------------------------------------|------------------|--------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                           |                  |              |               |
| <b>United States - USD</b>                                          |                  |              |               |
| COUSINS PROPERTIES LP 5.875% 10-01-2034 SEDOL : BTCK914             | 2,631,000.000    | 2,663,363.19 | 2,760,461.46  |
| COX COMMUNICATIONS INC NEW 5.7% 06-15-2033 SEDOL : BRRH8P3          | 675,000.000      | 691,551.00   | 689,748.86    |
| CRH SMW FIN DESIGNATED ACTIVITY CO 5.2% 05-21-2029 SEDOL : BPJK629  | 1,525,000.000    | 1,524,130.75 | 1,572,257.20  |
| CRH SMW FINANCE DAC 5.125% 01-09-2030 SEDOL : BR1Z9F0               | 850,000.000      | 848,972.50   | 874,875.65    |
| CROWN CASTLE INC 5.0% 01-11-2028 SEDOL : BQ3PVZ5                    | 1,285,000.000    | 1,253,067.75 | 1,303,055.09  |
| CROWN CASTLE INC 5.2% 09-01-2029 SEDOL : BSMRJK7                    | 745,000.000      | 743,033.20   | 755,701.87    |
| CROWN CASTLE INTERNATIONAL CORP 2.9% 03-15-2027 SEDOL : BP7ML44     | 800,000.000      | 742,048.00   | 784,579.10    |
| CROWN CASTLE INTL 3.65% DUE 09-01-2027 SEDOL : BF28NQ3              | 625,000.000      | 686,056.25   | 618,504.51    |
| CROWN CASTLE INTL 4% DUE 11-15-2049 SEDOL : BK9Z6Q3                 | 350,000.000      | 348,799.50   | 268,053.18    |
| CROWN CASTLE INTL CORP NEW 2.9% DUE 04-01-2041 REG SEDOL : BKPR157  | 2,545,000.000    | 2,533,751.10 | 1,862,190.90  |
| CROWN CASTLE INTL CORP NEW 3.3% DUE 07-01-2030 REG SEDOL : BM6QS90  | 1,075,000.000    | 1,155,840.49 | 1,018,406.82  |
| CROWN CASTLE INTL CORP NEW 4.15% DUE 07-01-2050 REG SEDOL : BM6QSB2 | 310,000.000      | 306,590.00   | 244,979.41    |
| CROWN CASTLE INTL CORP NEW 5.2% 02-15-2049 SEDOL : BJ686C4          | 102,000.000      | 92,103.96    | 93,875.78     |
| CSX CORP 2.5% DUE 05-15-2051 SEDOL : BKY5RH6                        | 615,000.000      | 408,720.10   | 364,662.58    |
| CSX CORP 3.35% 09-15-2049 CUSIP : 126408HR7                         | 85,000.000       | 59,576.50    | 60,854.45     |
| CSX CORP 3.8% DUE 04-15-2050 CUSIP : 126408HS5                      | 50,000.000       | 49,768.00    | 38,741.16     |
| CSX CORP 4.1 DUE 03-15-2044 SEDOL : B8MZYR3                         | 465,000.000      | 400,293.75   | 394,279.60    |
| CSX CORP 4.5% DUE 08-01-2054 SEDOL : BR30B13                        | 3,140,000.000    | 3,281,119.00 | 2,677,852.45  |
| CSX CORP 6.15% DUE 05-01-2037 SEDOL : B92WJC1                       | 480,000.000      | 655,787.60   | 530,064.00    |
| CSX CORP 6.22 DUE 04-30-2040 SEDOL : B3LFCL9                        | 215,000.000      | 254,735.25   | 237,614.37    |
| CSX CORP FIXED 4.65% DUE 03-01-2068 CUSIP : 126408HL0               | 445,000.000      | 432,356.50   | 376,019.76    |
| CUBESMART L P SR NT 2.5% 02-15-2032 SEDOL : BLF9BY9                 | 530,000.000      | 525,860.70   | 467,666.13    |
| CUMMINS INC 4.875% DUE 10-01-2043 SEDOL : BF262M6                   | 695,000.000      | 834,722.80   | 670,173.22    |
| CVS HEALTH CORP 1.875% DUE 02-28-2031 SEDOL : BMTSF69               | 650,000.000      | 537,569.50   | 564,925.70    |
| CVS HEALTH CORP 3.75% DUE 04-01-2030 SEDOL : BK8TZ92                | 2,600,000.000    | 2,366,468.00 | 2,518,642.88  |
| CVS HEALTH CORP 4.125% DUE 04-01-2040 REG SEDOL : BM6CF53           | 213,000.000      | 186,805.61   | 180,934.04    |
| CVS HEALTH CORP 4.78% DUE 03-25-2038 SEDOL : BF4JK96                | 7,700,000.000    | 7,435,539.40 | 7,216,727.13  |
| CVS HEALTH CORP 5.05% DUE 03-25-2048 SEDOL : BF4JKH4                | 4,182,000.000    | 3,895,189.80 | 3,720,882.39  |
| CVS HEALTH CORP 5.125% DUE 07-20-2045 SEDOL : BYPFC45               | 1,755,000.000    | 1,697,972.32 | 1,593,126.86  |
| CVS HEALTH CORP 5.25% 02-21-2033 SEDOL : BNGF9C4                    | 3,925,000.000    | 3,817,415.75 | 4,015,847.54  |

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

## ◆ Assets held for Investment Purposes (1)

| Security Description / Asset ID                                                    | Shares/Par Value | Cost         | Current Value |
|------------------------------------------------------------------------------------|------------------|--------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                          |                  |              |               |
| <b>United States - USD</b>                                                         |                  |              |               |
| CVS HEALTH CORP 5.45% 09-15-2035 SEDOL : BPCPJ0                                    | 1,635,000.000    | 1,634,509.50 | 1,663,779.81  |
| CVS HEALTH CORP 5.55% 06-01-2031 SEDOL : BM8JBZ4                                   | 4,100,000.000    | 4,096,966.00 | 4,288,580.32  |
| CVS HEALTH CORP 6.0% 06-01-2044 SEDOL : BM8JC28                                    | 935,000.000      | 922,016.25   | 948,569.57    |
| CVS HEALTH CORP 6.125% DUE 09-15-2039 SEDOL : B9B9X32                              | 400,000.000      | 407,811.70   | 416,377.19    |
| CVS HEALTH CORP 7.0% 03-10-2055 SEDOL : BR84NS1                                    | 825,000.000      | 833,593.75   | 866,037.93    |
| CVS HLTH FIXED 6.05% 06-01-2054 SEDOL : BSCC010                                    | 390,000.000      | 387,465.00   | 394,499.20    |
| DANAHER CORP 2.6% DUE 10-01-2050 SEDOL : BLGYGD7                                   | 134,000.000      | 118,888.82   | 83,459.79     |
| DANAHER CORP 4.375% DUE 09-15-2045 SEDOL : BDGMHF4                                 | 210,000.000      | 266,729.40   | 184,879.17    |
| DEERE & COMPANY 5.7% 19/01/2055 SEDOL : BTWVBX3                                    | 572,000.000      | 568,867.71   | 601,613.32    |
| DEFAULTED PVTPL PREMIER CRUISES LTD SR NT 11 03-15-2008 IN DEFAULT SEDOL : 2205115 | 250,000.000      | 241,952.23   | 0.00          |
| DELL INTL L L C / EMC CORP FIRST LIEN NT5.3% 10-01-2029 CUSIP : 24703TAG1          | 275,000.000      | 281,284.00   | 283,966.26    |
| DELL INTL L L C / EMC CORP FIRST LIEN NT6.2% 07-15-2030 SEDOL : BL979J0            | 1,125,000.000    | 1,432,649.25 | 1,206,752.32  |
| DELL INTL L L C / EMC CORP SR NT 3.375% 12-15-2041 SEDOL : BRBVT70                 | 150,000.000      | 149,502.00   | 115,020.97    |
| DELL INTL L L C / EMC CORP 4.85% 02-01-2035 SEDOL : BRXFV63                        | 175,000.000      | 173,974.50   | 172,210.91    |
| DELL INTL L L C / EMC CORP 6.02% DUE 06-15-2026 CUSIP : 24703TAD8                  | 2,356,000.000    | 2,596,721.35 | 2,375,001.47  |
| DELL INTL L L C / EMC CORP 8.1% 07-15-2036 USD SEDOL : BL98216                     | 681,000.000      | 709,149.93   | 829,837.58    |
| DELL INTL L L C / EMC CORP 8.35% 07-15-2046 SEDOL : BL59DF4                        | 186,000.000      | 203,068.80   | 241,736.72    |
| DELTA AIR LINES INC 5.25% 07-10-2030 SEDOL : BT22LZ8                               | 2,260,000.000    | 2,254,953.00 | 2,305,634.42  |
| DEVON ENERGY CORP 4.75% DUE 05-15-2042 SEDOL : BFN08Q3                             | 3,675,000.000    | 3,444,887.06 | 3,204,435.21  |
| DEVON ENERGY CORP 5.6 DUE 07-15-2041 SEDOL : B3Q7W10                               | 145,000.000      | 155,308.66   | 139,587.17    |
| DH EUROPE FIN II S 3.4% DUE 11-15-2049 SEDOL : BG0WNG4                             | 235,000.000      | 235,622.51   | 172,640.91    |
| DH EUROPE FIN II S FIXED 3.25% 11-15-2039 SEDOL : BG0WND1                          | 885,000.000      | 799,956.02   | 725,097.85    |
| DIAMONDBACK ENERGY INC 5.4% 04-18-2034 SEDOL : BMDPVS0                             | 1,185,000.000    | 1,181,196.15 | 1,209,745.63  |
| DIAMONDBACK ENERGY INC 5.75% 04-18-2054 SEDOL : BMDPVW4                            | 170,000.000      | 169,926.90   | 163,640.51    |
| DIAMONDBACK ENERGY INC 5.9% 04-18-2064 SEDOL : BMDPVL3                             | 455,000.000      | 433,346.55   | 438,020.56    |
| DIAMONDBACK ENERGY INC 6.25% 03-15-2033 SEDOL : BQWR7X2                            | 1,050,000.000    | 1,103,663.60 | 1,131,279.95  |
| DICKS SPORTING GOODS INC 4.1% 01-15-2052 SEDOL : BP2CXW1                           | 205,000.000      | 146,950.15   | 152,626.49    |
| DISNEY WALT CO 2.75% DUE 09-01-2049 SEDOL : BJJTB4                                 | 1,640,000.000    | 1,555,564.30 | 1,057,249.53  |
| DISNEY WALT CO 3.5% DUE 05-13-2040 REG SEDOL : BMFKW68                             | 225,000.000      | 202,784.44   | 188,557.89    |

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◆ Assets held for Investment Purposes (1)

| Security Description / Asset ID                                            | Shares/Par Value | Cost         | Current Value |
|----------------------------------------------------------------------------|------------------|--------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                  |                  |              |               |
| <b>United States - USD</b>                                                 |                  |              |               |
| DISNEY WALT CO 3.6% DUE 01-13-2051 REG SEDOL : BMDHPZ1                     | 786,000.000      | 646,500.06   | 594,587.86    |
| DISNEY WALT CO 4.125 DUE 12-01-2041 SEDOL : B795V01                        | 475,000.000      | 405,113.25   | 414,833.29    |
| DISNEY WALT CO 4.7% DUE 03-23-2050 SEDOL : BMF33Q4                         | 305,000.000      | 302,913.80   | 278,301.96    |
| DISNEY WALT CO NEW 4.125 DUE 06-01-2044 SEDOL : BN459D7                    | 75,000.000       | 62,891.25    | 64,052.56     |
| DISNEY WALT CO NEW 4.375% DUE 08-16-2041 SEDOL : B4PCG66                   | 821,000.000      | 734,664.53   | 740,529.96    |
| DISNEY WALT CO NEW MEDIUM TERM NTS BOOK 3.7 DUE 12-01-2042 SEDOL : B90NR11 | 230,000.000      | 183,252.50   | 187,569.99    |
| DISNEY WALT CO SR NT 4.75% 09-15-2044 SEDOL : BJQX533                      | 2,830,000.000    | 3,076,129.25 | 2,621,204.61  |
| DISNEY WALT CO SR NT 4.75% 11-15-2046 SEDOL : BJQY8R1                      | 125,000.000      | 106,492.90   | 114,519.96    |
| DISNEY WALT CO SR NT 4.95% 10-15-2045 SEDOL : BJQX566                      | 155,000.000      | 190,643.80   | 147,204.06    |
| DISNEY WALT CO SR NT 5.4% 10-01-2043 SEDOL : BJQX544                       | 44,000.000       | 43,759.84    | 44,664.72     |
| DISNEY WALT CO SR NT 6.15% 02-15-2041 SEDOL : BK24PT3                      | 235,000.000      | 251,393.60   | 259,488.49    |
| DOLLAR GEN CORP NEW 3.5% DUE 04-03-2030/04-03-2020 REG SEDOL : BMCBVG7     | 1,612,000.000    | 1,520,059.22 | 1,548,230.55  |
| DOLP TR 2021-NYC 2.956% DUE 05-10-2041 SEDOL : BRV1KZ5                     | 2,425,000.000    | 2,055,483.40 | 2,165,459.53  |
| DOMINION ENERGY 4.85% DUE 08-15-2052 SEDOL : BPQXMZ6                       | 275,000.000      | 271,447.00   | 239,073.27    |
| DOMINION ENERGY INC 3.3% DUE 04-15-2041 SEDOL : BMGQVR9                    | 425,000.000      | 430,369.68   | 323,808.70    |
| DOMINION ENERGY INC 3.375% DUE 04-01-2030 REG SEDOL : BM6KKK7              | 1,700,000.000    | 1,511,708.00 | 1,632,875.64  |
| DOMINION ENERGY INC 4.35% DUE 12-31-2049/01-09-2022 BEO SEDOL : BP6NM01    | 500,000.000      | 473,250.00   | 492,510.45    |
| DOMINION ENERGY INC 6.0% 02-15-2056 CUSIP : 25746UDZ9                      | 513,000.000      | 513,899.50   | 516,670.11    |
| DOMINION RES INC 4.05% DUE 09-15-2042 SEDOL : B8QB5D0                      | 6,335,000.000    | 6,278,637.55 | 5,214,770.16  |
| DOW CHEM CO NT 9.4 DUE 05-15-2039 SEDOL : BG48TR1                          | 756,000.000      | 1,022,083.30 | 986,507.06    |
| DOW CHEMICAL CO 4.375% DUE 11-15-2042 SEDOL : BFZDDH6                      | 445,000.000      | 439,964.38   | 362,699.67    |
| DOW CHEMICAL CO 4.8% DUE 11-30-2028 SEDOL : BKPH481                        | 1,800,000.000    | 1,763,196.00 | 1,818,597.02  |
| DOW CHEMICAL CO 6.9% DUE 05-15-2053 BEO SEDOL : BQ72LX0                    | 1,250,000.000    | 1,411,296.55 | 1,335,554.46  |
| DOW CHEMICAL CO FIXED 5.55% DUE 11-30-2048 SEDOL : BKBZCX0                 | 135,000.000      | 130,457.25   | 123,068.55    |
| DOWDUPONT INC 4.493% DUE 11-15-2025 SEDOL : BGL9DK8                        | 400,000.000      | 452,588.00   | 399,855.25    |
| DOWDUPONT INC 5.319% DUE 11-15-2038 SEDOL : BGL9DP3                        | 770,000.000      | 784,522.00   | 788,877.06    |
| DOWDUPONT INC 5.419% DUE 11-15-2048 SEDOL : BGL9DS6                        | 300,000.000      | 300,050.08   | 296,593.90    |
| DR PEPPER SNAPPLE 4.42% DUE 12-15-2046 SEDOL : BYPL1N5                     | 135,000.000      | 134,964.94   | 109,384.09    |
| DR PEPPER SNAPPLE 4.5% DUE 11-15-2045 SEDOL : BY7RHT9                      | 45,000.000       | 44,004.69    | 37,188.59     |
| DTE ELEC CO 5.4% DUE 04-01-2053 SEDOL : BPYT0D0                            | 550,000.000      | 548,988.00   | 545,201.42    |

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◆ Assets held for Investment Purposes (1)

| Security Description / Asset ID                                    | Shares/Par Value | Cost         | Current Value |
|--------------------------------------------------------------------|------------------|--------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                          |                  |              |               |
| <b>United States - USD</b>                                         |                  |              |               |
| DTE ELEC CO 2.95% DUE 03-01-2050 SEDOL : BLP53Z2                   | 194,000.000      | 131,060.64   | 130,772.46    |
| DTE ELEC CO 3.7% DUE 03-15-2045 SEDOL : BYZ5Y05                    | 180,000.000      | 135,828.00   | 141,767.77    |
| DTE ELEC CO 3.75% DUE 08-15-2047 SEDOL : BF08MX5                   | 165,000.000      | 127,147.35   | 128,335.57    |
| DTE ELEC CO 5.25% 05-15-2035 SEDOL : BVBCZH3                       | 760,000.000      | 755,454.45   | 781,967.80    |
| DTE ELECTRIC COMP 5.85% 05-15-2055 SEDOL : BVBD048                 | 920,000.000      | 931,133.57   | 966,602.47    |
| DTE ENERGY CO 4.875% 06-01-2028 SEDOL : BMWGRX1                    | 2,875,000.000    | 2,873,505.00 | 2,924,817.71  |
| DTE ENERGY CO 5.05% DUE 10-01-2035 SEDOL : BVSYPV2                 | 505,000.000      | 503,328.45   | 501,651.62    |
| DUKE ENERGY 3.7% DUE 10-15-2046 SEDOL : BD8G594                    | 195,000.000      | 227,110.65   | 150,858.25    |
| DUKE ENERGY 3.75% DUE 06-01-2045 SEDOL : BYV3C76                   | 440,000.000      | 420,308.95   | 349,238.65    |
| DUKE ENERGY 4 DUE 09-30-2042 SEDOL : B8GF9H4                       | 452,000.000      | 434,344.76   | 383,666.42    |
| DUKE ENERGY 4.15% DUE 12-01-2044 SEDOL : BSPCBB4                   | 811,000.000      | 778,368.94   | 688,358.78    |
| DUKE ENERGY 4.2% DUE 08-15-2045 SEDOL : BYV3CD2                    | 175,000.000      | 143,542.00   | 148,331.29    |
| DUKE ENERGY 4.375% DUE 03-30-2044 SEDOL : BJZD6S6                  | 125,000.000      | 113,708.75   | 108,782.66    |
| DUKE ENERGY 5.3% DUE 02-15-2040 SEDOL : B432721                    | 115,000.000      | 115,493.35   | 116,249.82    |
| DUKE ENERGY 6% DUE 01-15-2038 SEDOL : B87JR82                      | 235,000.000      | 231,211.80   | 254,241.35    |
| DUKE ENERGY 6.05% DUE 04-15-2038 SEDOL : B2QWHG8                   | 690,000.000      | 820,038.84   | 748,142.58    |
| DUKE ENERGY CAROLINAS LLC 3.45% DUE 04-15-2051 BEO SEDOL : BKP32L8 | 155,000.000      | 110,803.30   | 111,944.76    |
| DUKE ENERGY CAROLINAS LLC 3.55% DUE 03-15-2052 BEO SEDOL : BM928K6 | 707,000.000      | 684,689.93   | 520,445.55    |
| DUKE ENERGY CORP 2.65% DUE 09-01-2026 SEDOL : BDGM1J6              | 1,400,000.000    | 1,463,376.00 | 1,383,012.16  |
| DUKE ENERGY CORP 3.15% DUE 08-15-2027 SEDOL : BF46Z58              | 1,890,000.000    | 1,905,798.58 | 1,859,986.74  |
| DUKE ENERGY CORP 3.75% DUE 09-01-2046 SEDOL : BD381P3              | 3,245,000.000    | 2,838,976.28 | 2,487,619.86  |
| DUKE ENERGY CORP 3.95% DUE 08-15-2047 SEDOL : BF46ZJ2              | 2,585,000.000    | 2,943,650.75 | 2,009,325.00  |
| DUKE ENERGY CORP 4.8% DUE 12-15-2045 SEDOL : BDB6BJ3               | 152,000.000      | 169,137.99   | 135,475.02    |
| DUKE ENERGY CORP 4.95% 09-15-2035 SEDOL : BVK9S65                  | 1,475,000.000    | 1,471,136.50 | 1,465,320.24  |
| DUKE ENERGY CORP 5.7% 09-15-2055 SEDOL : BVLDQ28                   | 325,000.000      | 323,252.65   | 323,818.94    |
| DUKE ENERGY CORP NEW SR NT 3.5% 06-15-2051 SEDOL : BNR5LJ4         | 1,555,000.000    | 1,547,794.30 | 1,095,702.94  |
| DUKE ENERGY FIXED 3.7% DUE 12-01-2047 SEDOL : BDRYRQ0              | 540,000.000      | 403,104.60   | 415,384.23    |
| DUKE ENERGY FLA 3.4% DUE 10-01-2046 SEDOL : BYQHNW5                | 75,000.000       | 50,879.25    | 55,522.17     |
| DUKE ENERGY FLA 4.2% DUE 07-15-2048 CUSIP : 26444HAF8              | 675,000.000      | 705,211.85   | 554,947.73    |
| DUKE ENERGY FLA FIXED 1.75% DUE 06-15-2030 SEDOL : BMBZTJ9         | 520,000.000      | 421,699.20   | 465,467.81    |

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◆ Assets held for Investment Purposes (1)

| Security Description / Asset ID                                      | Shares/Par Value | Cost         | Current Value |
|----------------------------------------------------------------------|------------------|--------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                            |                  |              |               |
| <b>United States - USD</b>                                           |                  |              |               |
| DUKE ENERGY FLA LLC 1ST MTG BD 3% 12-15-2051 SEDOL : BP8KQ42         | 925,000.000      | 919,727.50   | 605,073.89    |
| DUKE ENERGY FLA LLC 5.95% DUE 11-15-2052BEO SEDOL : BM9B9B1          | 280,000.000      | 296,169.94   | 294,502.17    |
| DUKE ENERGY IND 3.75% DUE 05-15-2046 SEDOL : BYQHP07                 | 55,000.000       | 63,572.85    | 43,387.58     |
| DUKE ENERGY IND 4.2% DUE 03-15-2042 SEDOL : B5490M9                  | 60,000.000       | 67,305.00    | 51,251.39     |
| DUKE ENERGY IND 4.9 DUE 07-15-2043 SEDOL : BBWX683                   | 1,225,000.000    | 1,445,414.28 | 1,148,531.00  |
| DUKE ENERGY IND 6.35% DUE 08-15-2038 SEDOL : B4M4CP6                 | 520,000.000      | 678,515.73   | 577,745.72    |
| DUKE ENERGY IND 6.45% DUE 04-01-2039 SEDOL : B4NTXW4                 | 285,000.000      | 349,899.55   | 318,129.98    |
| DUKE ENERGY IND FIXED 2.75% DUE 04-01-2050 SEDOL : BL6BZT7           | 255,000.000      | 250,472.61   | 161,971.92    |
| DUKE ENERGY IND LLC 3.25% DUE 10-01-2049 SEDOL : BKDP7D3             | 610,000.000      | 536,641.46   | 425,067.52    |
| DUKE ENERGY IND LLC 5.9% 05-15-2055 SEDOL : BTZHTH8                  | 10,000.000       | 9,979.10     | 10,467.12     |
| DUKE ENERGY INDIANA LLC 5.4% DUE 04-01-2053 SEDOL : BRRFZJ0          | 140,000.000      | 131,811.84   | 136,994.44    |
| DUKE ENERGY OH INC 3.7% DUE 06-15-2046 SEDOL : BYQHNY7               | 425,000.000      | 366,407.85   | 328,837.01    |
| DUKE ENERGY OHIO INC 4.3% DUE 02-01-2049REG SEDOL : BHZRWQ4          | 360,000.000      | 429,813.02   | 300,960.15    |
| DUKE ENERGY OHIO INC 5.65% 04-01-2053 SEDOL : BMF9RC6                | 355,000.000      | 362,266.65   | 357,803.58    |
| DUKE ENERGY PROGRESS LLC 1ST MTG BD 2.9%08-15-2051 SEDOL : BM8DBZ6   | 520,000.000      | 330,964.40   | 333,069.15    |
| DUKE ENERGY PROGRESS LLC 3.6% 09-15-2047 SEDOL : BF58H68             | 553,000.000      | 515,706.26   | 419,532.32    |
| DUKE ENERGY PROGRESS LLC 5.35% 03-15-2053/03-09-2023 SEDOL : BNKD9L3 | 115,000.000      | 108,883.15   | 112,040.87    |
| DUKE UNIV 2.832% 10-01-2055 SEDOL : BMZN0W9                          | 625,000.000      | 423,112.50   | 394,424.09    |
| EASTERN ENERGY GAS 5.65% 10-15-2054 SEDOL : BQFN221                  | 200,000.000      | 199,854.00   | 197,040.74    |
| EASTMAN CHEM CO 4.65% DUE 10-15-2044 SEDOL : BMNQYY0                 | 255,000.000      | 304,515.90   | 217,755.34    |
| EATON CORP OHIO 4.7% 08-23-2052 SEDOL : BPBRR47                      | 1,220,000.000    | 1,213,387.60 | 1,116,065.78  |
| EBAY INC 4 DUE 07-15-2042 CUSIP : 278642AF0                          | 1,595,000.000    | 1,438,117.10 | 1,331,453.52  |
| EBAY INC FIXED 3.65% DUE 05-10-2051 SEDOL : BMFR6L2                  | 475,000.000      | 474,567.75   | 355,308.58    |
| ECOLAB INC 2.75% 08-18-2055 BEO SEDOL : BN912T7                      | 515,000.000      | 462,903.35   | 318,309.16    |
| ECOLAB INC FIXED 2.125% DUE 08-15-2050 SEDOL : BKPTQ92               | 490,000.000      | 278,761.00   | 273,019.07    |
| EDISON INTERNATIONAL 5.25% 03-15-2032 SEDOL : BMWJ4X9                | 277,000.000      | 276,817.18   | 274,372.65    |
| EDISON INTL 5.45% 06-15-2029 SEDOL : BQD3LP9                         | 59,000.000       | 58,958.11    | 59,456.80     |
| EIDP INC 5.125% 05-15-2032 SEDOL : BTZHS93                           | 240,000.000      | 239,191.20   | 246,867.46    |
| EL PASO PIPELN 4.7% DUE 11-01-2042 SEDOL : B82B6J7                   | 1,365,000.000    | 1,227,019.24 | 1,201,356.62  |
| EL PASO PIPELN 7.5% DUE 11-15-2040 SEDOL : B3V36S8                   | 70,000.000       | 99,710.10    | 82,068.44     |

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◆ Assets held for Investment Purposes (1)

| Security Description / Asset ID                                    | Shares/Par Value | Cost         | Current Value |
|--------------------------------------------------------------------|------------------|--------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                          |                  |              |               |
| <b>United States - USD</b>                                         |                  |              |               |
| ELEVANCE HEALTH INC 5.0% 01-15-2036 SEDOL : BNNRY62                | 1,050,000.000    | 1,043,878.50 | 1,042,360.34  |
| ELEVANCE HEALTH INC 5.125% DUE 02-15-2053 SEDOL : BQB3QT0          | 680,000.000      | 633,200.95   | 621,099.73    |
| ELEVANCE HEALTH INC 5.15% 06-15-2029 SEDOL : BSWYK05               | 750,000.000      | 750,832.50   | 771,627.23    |
| ELEVANCE HEALTH INC 5.65% 06-15-2054 SEDOL : BSWYK61               | 140,000.000      | 138,818.24   | 137,596.78    |
| ELEVANCE HEALTH INC 5.7% 02-15-2055 SEDOL : BT25B13                | 160,000.000      | 160,579.20   | 158,360.05    |
| ELEVANCE HEALTH INC 5.85% 11-01-2064 SEDOL : BT25B35               | 210,000.000      | 206,843.70   | 208,993.18    |
| ELI LILLY & CO 4.875% 02-27-2053 SEDOL : BQMRY08                   | 1,019,000.000    | 1,025,280.88 | 950,334.47    |
| ELI LILLY & CO 4.95% 02-27-2063 SEDOL : BQMRY20                    | 115,000.000      | 106,664.80   | 106,142.17    |
| ELI LILLY & CO 5.1% 02-09-2064 SEDOL : BSHRLG2                     | 1,608,000.000    | 1,585,894.95 | 1,518,898.94  |
| ELI LILLY & CO 5.6% 02-12-2065 SEDOL : BSNQ2G0                     | 265,000.000      | 263,158.25   | 271,324.24    |
| ELI LILLY & CO 5.6% 10-15-2055 CUSIP : 532457DF2                   | 130,000.000      | 129,243.40   | 133,738.46    |
| ELI LILLY & CO 5.65% 10-15-2065 SEDOL : BW0X1D2                    | 620,000.000      | 618,840.10   | 640,174.40    |
| ELI LILLY AND CO 4.15% 03-15-2059 SEDOL : BJJDP41                  | 115,000.000      | 101,290.85   | 93,043.44     |
| ELI LILLY AND COMPANY 5.0% 02-09-2054 SEDOL : BSHRLF1              | 1,700,000.000    | 1,659,048.42 | 1,608,375.37  |
| ELI LILLY AND COMPANY 5.2% 08-14-2064 SEDOL : BSLSJZ6              | 610,000.000      | 612,860.90   | 586,533.20    |
| EMERSON ELEC CO 2.8% DUE 12-21-2051/12-21-2021 BEO SEDOL : BLDBF90 | 3,435,000.000    | 3,427,374.30 | 2,206,530.06  |
| ENABLE MIDSTREAM PARTNERS LP STEP 05-15-2044 SEDOL : BDDVYR5       | 95,000.000       | 104,500.00   | 84,031.16     |
| ENBRIDGE ENERGY 5.5% DUE 09-15-2040 SEDOL : B3N4NM2                | 360,000.000      | 361,091.60   | 357,570.79    |
| ENBRIDGE ENERGY 7.375% DUE 10-15-2045 SEDOL : BZ2ZMT0              | 305,000.000      | 362,567.33   | 357,515.42    |
| ENERGY TRANSFER 4.95% DUE 06-15-2028 SEDOL : BNR46T6               | 850,000.000      | 825,180.00   | 864,661.25    |
| ENERGY TRANSFER 5.15% DUE 02-01-2043 SEDOL : B8H38T2               | 410,000.000      | 378,436.87   | 372,170.90    |
| ENERGY TRANSFER 5.95 DUE 10-01-2043 SEDOL : BDWGWZ3                | 1,605,000.000    | 1,666,763.20 | 1,584,668.55  |
| ENERGY TRANSFER 6% DUE 06-15-2048 SEDOL : BFXCN75                  | 410,000.000      | 377,482.44   | 404,071.64    |
| ENERGY TRANSFER 6.25% DUE 04-15-2049 SEDOL : BJCYMJ5               | 1,645,000.000    | 1,618,247.75 | 1,660,480.12  |
| ENERGY TRANSFER 7.5% DUE 07-01-2038 SEDOL : BG48VF3                | 770,000.000      | 886,628.82   | 894,763.62    |
| ENERGY TRANSFER FIXED 5.3% DUE 04-15-2047 SEDOL : BDHTRM1          | 2,283,000.000    | 2,169,465.55 | 2,061,952.18  |
| ENERGY TRANSFER FIXED 5.5% DUE 06-01-2027 SEDOL : BHHMZ02          | 375,000.000      | 443,977.50   | 381,502.54    |
| ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045 SEDOL : BYQ24Q1        | 1,340,000.000    | 1,383,148.90 | 1,349,080.84  |
| ENERGY TRANSFER L P 5.6% 09-01-2034 SEDOL : BL569C4                | 266,000.000      | 276,929.94   | 272,998.64    |
| ENERGY TRANSFER L P 5.7% 04-01-2035 SEDOL : BQYJVL2                | 309,000.000      | 311,583.24   | 319,067.06    |

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◆ Assets held for Investment Purposes (1)

| Security Description / Asset ID                           | Shares/Par Value | Cost         | Current Value |
|-----------------------------------------------------------|------------------|--------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                 |                  |              |               |
| <b>United States - USD</b>                                |                  |              |               |
| ENERGY TRANSFER L P 6.2% 04-01-2055 CUSIP : 29273VBF6     | 265,000.000      | 257,834.40   | 266,591.77    |
| ENERGY TRANSFER L P 6.55% 12-01-2033 SEDOL : BR3TGZ9      | 2,305,000.000    | 2,302,372.30 | 2,521,182.40  |
| ENERGY TRANSFER LP 5.25% 07-01-2029 SEDOL : BT3CQ18       | 240,000.000      | 239,512.80   | 246,962.76    |
| ENERGY TRANSFER LP 5.55% 05-15-2034 SEDOL : BQHNMV8       | 335,000.000      | 340,048.45   | 343,710.25    |
| ENERGY TRANSFER OPER L P 5.0% 05-15-2050 SEDOL : BL3BQC0  | 555,000.000      | 472,718.85   | 475,081.62    |
| ENTERGY AR LLC FIXED 3.35% DUE 06-15-2052 SEDOL : BNG44B5 | 730,000.000      | 725,459.40   | 506,286.75    |
| ENTERGY ARK LLC 2.65% DUE 06-15-2051 SEDOL : BM99P28      | 155,000.000      | 152,821.66   | 93,728.78     |
| ENTERGY ARKANSAS LLC 4.2% 04-01-2049 SEDOL : BJDRF72      | 505,000.000      | 396,137.25   | 413,710.76    |
| ENTERGY CORP NEW 3.75% DUE 06-15-2050 SEDOL : BMFYH09     | 1,755,000.000    | 1,766,853.60 | 1,292,539.37  |
| ENTERGY CORP NEW 7.125% 12-01-2054 SEDOL : BT02B50        | 580,000.000      | 584,625.00   | 606,041.42    |
| ENTERGY LA LLC 1.6% DUE 12-15-2030 SEDOL : BMX50N8        | 440,000.000      | 344,352.80   | 385,915.74    |
| ENTERGY LA LLC 4.2% 04-01-2050 SEDOL : BJKGSC8            | 2,210,000.000    | 2,052,060.70 | 1,796,730.24  |
| ENTERGY LA LLC FIXED 2.9% DUE 03-15-2051 SEDOL : BJN50H1  | 335,000.000      | 305,837.30   | 214,955.37    |
| ENTERGY LA LLC FIXED 3.1% DUE 06-15-2041 SEDOL : BNNKRL7  | 465,000.000      | 462,042.60   | 354,024.94    |
| ENTERGY LOUISIANA LLC 4.2% 09-01-2048 SEDOL : BFZJ0C8     | 250,000.000      | 255,652.80   | 205,340.62    |
| ENTERGY LOUISIANA LLC 5.8% 03-15-2055 SEDOL : BR4SB38     | 325,000.000      | 323,098.75   | 332,754.36    |
| ENTERGY MISS LLC 3.85% DUE 06-01-2049 SEDOL : BJYNX64     | 422,000.000      | 383,150.22   | 326,011.81    |
| ENTERGY MISS LLC 5.8% 04-15-2055 SEDOL : BPCXB86          | 265,000.000      | 265,749.95   | 271,477.67    |
| ENTERGY MISS LLC 5.85% 06-01-2054 SEDOL : BNSN2M7         | 205,000.000      | 204,943.50   | 209,862.79    |
| ENTERGY TEX INC 3.55% DUE 09-30-2049 SEDOL : BKTPNZ1      | 270,000.000      | 290,335.60   | 196,041.13    |
| ENTERGY TEX INC 4.5% 03-30-2039 SEDOL : BJ2NY41           | 265,000.000      | 265,156.35   | 246,425.21    |
| ENTERGY TEX INC FIXED 5% DUE 09-15-2052 SEDOL : BP6MJ63   | 280,000.000      | 278,392.80   | 252,716.97    |
| ENTERPRISE PRODS 3.7% DUE 01-31-2051 SEDOL : BL397H6      | 745,000.000      | 535,099.95   | 554,176.85    |
| ENTERPRISE PRODS 4.2% DUE 01-31-2050 SEDOL : BKB02C4      | 1,760,000.000    | 1,816,890.25 | 1,435,697.10  |
| ENTERPRISE PRODS 4.45 DUE 02-15-2043 SEDOL : B8D1HN7      | 40,000.000       | 33,516.80    | 35,314.69     |
| ENTERPRISE PRODS 4.95% DUE 10-15-2054 SEDOL : BRHVCC0     | 65,000.000       | 53,525.55    | 58,408.49     |
| ENTERPRISE PRODS 5.1% DUE 02-15-2045 SEDOL : BJT1608      | 530,000.000      | 519,873.94   | 502,600.86    |
| ENTERPRISE PRODS 5.7% DUE 02-15-2042 SEDOL : B56MMZ3      | 570,000.000      | 584,376.73   | 585,974.68    |
| ENTERPRISE PRODS 5.95% DUE 02-01-2041 SEDOL : B3P4VB5     | 2,475,000.000    | 2,884,764.45 | 2,621,617.27  |
| ENTERPRISE PRODS 6.45% DUE 09-01-2040 SEDOL : B4NSDP4     | 66,000.000       | 85,479.41    | 73,542.47     |

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◆ Assets held for Investment Purposes (1)

| Security Description / Asset ID                                          | Shares/Par Value | Cost         | Current Value |
|--------------------------------------------------------------------------|------------------|--------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                |                  |              |               |
| <b>United States - USD</b>                                               |                  |              |               |
| ENTERPRISE PRODS 7.55% DUE 04-15-2038 SEDOL : B57FW28                    | 357,000.000      | 470,605.38   | 428,503.31    |
| ENTERPRISE PRODS FIXED 3.2% 02-15-2052 SEDOL : BLD57S5                   | 350,000.000      | 218,005.70   | 237,283.46    |
| ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046 SEDOL : BYZ5J66               | 115,000.000      | 105,624.05   | 105,583.57    |
| ENTERPRISE PRODS OPER LLC 4.25% 02-15-2048 SEDOL : BFY1ZL9               | 1,031,000.000    | 1,016,547.42 | 857,946.08    |
| ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049 SEDOL : BF39VN8                | 127,000.000      | 111,161.90   | 113,337.93    |
| ENTERPRISE PRODS OPER LLC 5.55% 02-16-2055 SEDOL : BT8P849               | 820,000.000      | 798,249.81   | 810,477.88    |
| ENTERPRISE PRODS OPER LLC GTD SR NT 4.85DUE 08-15-2042 SEDOL : B5LM203   | 270,000.000      | 282,678.32   | 251,535.85    |
| ENTERPRISE PRODUCTS OPER L P 3.3% 02-15-2053 SEDOL : BMHBC36             | 2,350,000.000    | 1,969,820.49 | 1,599,754.32  |
| EOG RES INC 4.95% DUE 04-15-2050 SEDOL : BLB9JH2                         | 335,000.000      | 312,822.40   | 304,950.56    |
| EOG RESOURCES INC 5.65% 12-01-2054 SEDOL : BR4XY01                       | 1,220,000.000    | 1,200,396.80 | 1,221,355.82  |
| EQT CORP 4.5% 01-15-2029 SEDOL : BMYPT85                                 | 690,000.000      | 672,678.40   | 690,099.04    |
| EQT CORP 6.375% 04-01-2029 SEDOL : BPGKPG9                               | 1,420,000.000    | 1,439,638.10 | 1,472,520.80  |
| EQT CORP SR NT 7.5% 06-01-2030 SEDOL : BMYPT96                           | 234,000.000      | 255,074.04   | 258,131.29    |
| ERAC USA FIN LLC 4.5% DUE 02-15-2045 SEDOL : BW4QF35                     | 2,860,000.000    | 2,988,547.41 | 2,532,482.30  |
| ERP OPER LTD 4.5% DUE 07-01-2044 SEDOL : BNH7PZ4                         | 145,000.000      | 184,639.16   | 128,739.74    |
| ERP OPER LTD PARTNERSHIP 4.0% 08-01-2047 SEDOL : BF4G280                 | 75,000.000       | 70,768.50    | 60,703.01     |
| ERP OPERATING LP 4.95% 06-15-2032 SEDOL : BV8CDY9                        | 1,170,000.000    | 1,166,677.20 | 1,199,228.87  |
| ESSENTIAL PPTYS LP 5.4% 12-01-2035 SEDOL : BW0XKP7                       | 1,305,000.000    | 1,286,538.60 | 1,309,896.23  |
| ESSENTIAL UTILITIES INC 5.25% 08-15-2035 SEDOL : BNRN819                 | 225,000.000      | 224,545.50   | 226,099.50    |
| ESSENTIAL UTILS FIXED 3.351% DUE 04-15-2020 SEDOL : BLF9912              | 750,000.000      | 757,582.00   | 511,053.63    |
| ESSENTIAL UTILS INC SR NT 5.3% 05-01-2052 SEDOL : BMBVXG2                | 1,135,000.000    | 1,024,485.05 | 1,056,091.40  |
| ESSEX PORTFOLIO L FIXED 1.7% DUE 03-01-2028 SEDOL : BMF2NC7              | 480,000.000      | 414,897.60   | 452,837.88    |
| ESTEE LAUDER COS FIXED 3.125% DUE 12-01-2049 SEDOL : BKT4KF7             | 15,000.000       | 10,250.70    | 9,958.24      |
| EVEREST REINSURANCE HOLDINGS INC SR NT 3.125% 10-15-2052 SEDOL : BM9XD71 | 108,000.000      | 96,052.77    | 69,721.68     |
| EVERGY METRO INC 5.125% 08-15-2035 CUSIP : 30037DAE5                     | 600,000.000      | 599,256.00   | 606,370.08    |
| EXELON CORP 4.45% DUE 04-15-2046 SEDOL : BD073T1                         | 125,000.000      | 131,921.25   | 106,435.72    |
| EXELON CORP 4.7% DUE 04-15-2050 CUSIP : 30161NAY7                        | 650,000.000      | 649,259.00   | 561,151.49    |
| EXELON CORP 4.95% DUE 06-15-2035 SEDOL : BD978H5                         | 465,000.000      | 493,938.58   | 459,454.66    |
| EXELON CORP 5.1% DUE 06-15-2045 SEDOL : BYVF9K4                          | 895,000.000      | 970,963.30   | 834,132.84    |
| EXELON CORP 5.15% 03-15-2028 SEDOL : BN45Q03                             | 2,450,000.000    | 2,419,081.00 | 2,505,892.78  |

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| Security Description / Asset ID                                       | Shares/Par Value | Cost         | Current Value |
|-----------------------------------------------------------------------|------------------|--------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                             |                  |              |               |
| <b>United States - USD</b>                                            |                  |              |               |
| EXELON CORP 5.6% DUE 03-15-2053 SEDOL : BN45Q25                       | 1,435,000.000    | 1,427,853.70 | 1,402,833.80  |
| EXELON CORP 6.5% 03-15-2055 SEDOL : BRX9ZV8                           | 445,000.000      | 446,890.00   | 465,112.99    |
| EXELON CORP SR NT 2.75% 03-15-2027 SEDOL : BKPVVQ0                    | 1,269,000.000    | 1,177,129.75 | 1,244,034.11  |
| EXELON GENERATION 5.6 DUE 06-15-2042 SEDOL : B715FY1                  | 1,645,000.000    | 1,678,744.85 | 1,667,191.18  |
| EXELON GENERATION 5.75% DUE 10-01-2041 SEDOL : B4LTXL5                | 890,000.000      | 972,571.06   | 913,562.26    |
| EXELON GENERATION SR NT 6.25 DUE 10-01-2039 SEDOL : B4LVKD2           | 380,000.000      | 379,557.61   | 412,785.39    |
| EXPAND ENERGY CORPORATION 5.375% 03-15-2030 SEDOL : BMDVV88           | 1,445,000.000    | 1,436,102.45 | 1,469,289.14  |
| EXPEDIA GROUP INC SR NT 2.95% 03-15-2031 CUSIP : 30212PBH7            | 236,000.000      | 233,831.16   | 218,800.89    |
| EXPEDIA GROUP INC SR NT 4.625% 08-01-2027 CUSIP : 30212PBK0           | 130,000.000      | 129,996.10   | 130,882.64    |
| EXPEDIA INC DEL 5% DUE 02-15-2026 SEDOL : BYWJ6Z9                     | 260,000.000      | 258,791.00   | 260,009.45    |
| EXPEDIA INC FIXED 3.8% DUE 02-15-2028 CUSIP : 30212PAP0               | 410,000.000      | 397,471.90   | 406,446.92    |
| EXTRA SPACE STORAGE L P 4.95% 01-15-2033 SEDOL : BVMX821              | 710,000.000      | 708,146.90   | 714,187.48    |
| EXTRA SPACE STORAGE L P 5.9% 01-15-2031 SEDOL : BQRGK35               | 275,000.000      | 276,647.25   | 292,172.39    |
| EXTRA SPACE STORAGE L P SR NT 2.2% 10-15-2030 SEDOL : BR55HX0         | 410,000.000      | 330,988.90   | 367,575.99    |
| EXTRA SPACE STORAGE LP 5.5% DUE 07-01-2030 SEDOL : BRRH961            | 780,000.000      | 770,905.20   | 813,208.55    |
| EXXON MOBIL CORP 2.995% DUE 08-16-2039 SEDOL : BK81HN6                | 460,000.000      | 464,299.20   | 368,051.80    |
| EXXON MOBIL CORP 3.095% DUE 08-16-2049 SEDOL : BJP4010                | 9,000.000        | 8,827.83     | 6,258.82      |
| EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG SEDOL : BMDSC31            | 2,781,000.000    | 2,414,058.79 | 2,037,574.85  |
| EXXON MOBIL CORP 3.567% DUE 03-06-2045 SEDOL : BW9RTS6                | 450,000.000      | 348,048.00   | 358,593.46    |
| EXXON MOBIL CORP 4.114% DUE 03-01-2046 SEDOL : BYYD0G8                | 4,345,000.000    | 4,361,473.70 | 3,684,107.47  |
| EXXON MOBIL CORP FIXED 4.327% DUE 03-19-2050 SEDOL : BL68H70          | 755,000.000      | 736,549.45   | 647,110.95    |
| FACTSET RESH SYS INC SR NT 2.9% 03-01-2027 SEDOL : BMVXV53            | 1,150,000.000    | 1,148,033.50 | 1,128,958.32  |
| FEDEX CORP 4.05% DUE 02-15-2048 SEDOL : BF42ZD4                       | 640,000.000      | 559,961.60   | 485,750.16    |
| FEDEX CORP 4.5% DUE 02-01-2065 SEDOL : BV91N12                        | 435,000.000      | 432,155.10   | 312,937.51    |
| FEDEX CORP NT 3.875% 08-01-2042 SEDOL : BT68Y31                       | 585,000.000      | 502,478.10   | 0.00          |
| FERGUSON ENTERPRISES INC SR NT 4.35% 03-15-2031 SEDOL : BSD2RB8       | 525,000.000      | 524,548.50   | 521,540.49    |
| FIDELITY NATL INFORMATION SVCS INC 4.75% 05-15-2048 CUSIP : 31620MAZ9 | 45,000.000       | 54,867.60    | 38,667.59     |
| FIFTH 3RD BANCORP FIXED 4.772% DUE 07-28-2030 SEDOL : BMWF2M2         | 2,100,000.000    | 2,100,000.00 | 2,123,607.44  |
| FIFTH 3RD BANCORP FLTG RT 4.895% DUE 09-06-2030 SEDOL : BTFK4S3       | 1,135,000.000    | 1,135,000.00 | 1,153,366.96  |
| FIFTH THIRD BANCORP 4.337% 04-25-2033 SEDOL : BQ6C3H9                 | 300,000.000      | 275,985.00   | 292,383.37    |

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◆ Assets held for Investment Purposes (1)

| Security Description / Asset ID                                   | Shares/Par Value | Cost         | Current Value |
|-------------------------------------------------------------------|------------------|--------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                         |                  |              |               |
| <b>United States - USD</b>                                        |                  |              |               |
| FIFTH THIRD BANCORP 6.339% 07-27-2029 CUSIP : 316773DK3           | 428,000.000      | 448,428.44   | 450,968.58    |
| FIFTH THIRD BANK 2.25% DUE 02-01-2027 SEDOL : BKDMLJ8             | 1,900,000.000    | 1,952,375.75 | 1,853,389.11  |
| FIRST HORIZON CORP FLTG RT 5.514% DUE 03-07-2031 SEDOL : BMHHDW6  | 800,000.000      | 800,000.00   | 823,494.34    |
| FIRSTENERGY CORP 3.4% DUE 03-01-2050 SEDOL : BL5H0D5              | 290,000.000      | 195,599.20   | 202,462.30    |
| FIRSTENERGY CORP 4.85% 07-15-2047 SEDOL : BDC3P80                 | 270,000.000      | 225,981.50   | 238,992.60    |
| FISERV INC 3.2% DUE 07-01-2026 SEDOL : BKF0BV2                    | 4,325,000.000    | 4,749,824.07 | 4,297,480.54  |
| FISERV INC 4.4% DUE 07-01-2049 SEDOL : BGBN0F4                    | 125,000.000      | 131,140.98   | 103,062.56    |
| FISERV INC SR NT 4.55% 02-15-2031 SEDOL : BNYHY94                 | 310,000.000      | 308,983.20   | 311,149.37    |
| FL PWR & LT CO 1ST MTG BD 5.96 DUE 04-01-2039 SEDOL : B8T1786     | 264,000.000      | 283,587.28   | 285,388.65    |
| FL PWR & LT CO 3.15% DUE 10-01-2049 SEDOL : BKTC8V3               | 1,144,000.000    | 1,065,170.43 | 798,628.12    |
| FL PWR & LT CO 3.7% 12-01-2047 SEDOL : BF3RG04                    | 360,000.000      | 293,022.92   | 279,942.61    |
| FL PWR & LT CO 3.95% 03-01-2048 SEDOL : BG1V081                   | 890,000.000      | 720,887.40   | 726,122.24    |
| FL PWR & LT CO 4.05% DUE 06-01-2042 SEDOL : B8C07L3               | 625,000.000      | 650,245.31   | 540,090.16    |
| FL PWR & LT CO 4.05% DUE 10-01-2044 SEDOL : BQQCCK5               | 2,395,000.000    | 2,368,275.36 | 2,019,803.44  |
| FL PWR & LT CO 4.95% DUE 06-01-2035 SEDOL : B0B0N65               | 460,000.000      | 503,580.40   | 467,158.38    |
| FL PWR & LT CO 5.25% DUE 02-01-2041 SEDOL : B4V3Q52               | 275,000.000      | 330,746.42   | 275,936.35    |
| FL PWR & LT CO 5.95% DUE 02-01-2038 SEDOL : B2Q0F35               | 90,000.000       | 115,000.86   | 97,804.93     |
| FLORIDA POWER & LIGHT COMPANY 2.875% 12-04-2051 SEDOL : BPG96F2   | 325,000.000      | 206,089.00   | 209,998.94    |
| FLORIDA POWER & LIGHT COMPANY 5.3% DUE 04-01-2053 SEDOL : BPYT0N0 | 300,000.000      | 287,610.57   | 294,497.51    |
| FLORIDA POWER & LIGHT COMPANY 5.6% 06-15-2054 SEDOL : BQKMPC4     | 445,000.000      | 441,849.81   | 454,956.13    |
| FLORIDA PWR & LT CO 5.7% 03-15-2055 SEDOL : BQYJVF6               | 440,000.000      | 435,926.92   | 456,082.66    |
| FLORIDA PWR CORP 3.85% DUE 11-15-2042 SEDOL : B8HN579             | 210,000.000      | 218,043.00   | 173,121.76    |
| FLORIDA PWR CORP 6.35% DUE 09-15-2037 SEDOL : B27Y LH2            | 1,155,000.000    | 1,485,292.01 | 1,283,635.98  |
| FMC CORP 4.5% DUE 10-01-2049 SEDOL : BJYGNS5                      | 1,050,000.000    | 943,336.24   | 805,801.84    |
| FMC CORP 6.375% 05-18-2053 SEDOL : BN DT811                       | 1,155,000.000    | 1,152,239.55 | 1,140,423.67  |
| FORD CR AUTO OWNER 4.07% DUE 07-15-2029 CUSIP : 34532UAD1         | 809,000.000      | 808,994.50   | 810,959.64    |
| FORD CR AUTO OWNER 4.24% DUE 07-15-2031 CUSIP : 34532BAE1         | 780,528.000      | 780,371.82   | 780,519.57    |
| FORD FNDTN 2.815% DUE 06-01-2070 SEDOL : BN31P16                  | 115,000.000      | 115,000.00   | 66,404.66     |
| FORD MOTOR CREDIT CO LLC 5.85% 05-17-2027 SEDOL : BQH7RP9         | 1,073,000.000    | 1,071,723.13 | 1,086,264.84  |
| FORD MOTOR CREDIT CO LLC 5.875% 11-07-2029 SEDOL : BR4SB61        | 320,000.000      | 324,604.80   | 325,573.47    |

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◆ Assets held for Investment Purposes (1)

| Security Description / Asset ID                                                              | Shares/Par Value | Cost         | Current Value |
|----------------------------------------------------------------------------------------------|------------------|--------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                                    |                  |              |               |
| <b>United States - USD</b>                                                                   |                  |              |               |
| FORD MOTOR CREDIT CO LLC 6.798% DUE 11-07-2028 SEDOL : BQHPH42                               | 780,000.000      | 797,581.20   | 814,362.35    |
| FORD MOTOR CREDIT CO LLC 6.95% 06-10-2026 SEDOL : BRBD954                                    | 1,941,000.000    | 1,981,625.13 | 1,966,232.09  |
| FORD MTR CO DEL 3.25% 02-12-2032 SEDOL : BPLHQR3                                             | 190,000.000      | 163,472.20   | 166,244.99    |
| FORD MTR CO DEL NT 4.75 01-15-2043 SEDOL : B94Q0Z1                                           | 3,000,000.000    | 2,370,720.00 | 2,391,947.46  |
| FORD MTR CR CO LLC 3.375% DUE 11-13-2025BEO SEDOL : BMWS436                                  | 450,000.000      | 433,039.50   | 449,172.27    |
| FORD MTR CR CO LLC 4.0% DUE 11-13-2030 BEO SEDOL : BMX50B6                                   | 395,000.000      | 356,501.98   | 368,460.39    |
| FORD MTR CR CO LLC 4.542% DUE 08-01-2026 SEDOL : BK5ZB84                                     | 3,200,000.000    | 3,092,128.00 | 3,197,265.38  |
| FORD MTR CR CO LLC 4.95% 05-28-2027 SEDOL : BMYXY0                                           | 2,500,000.000    | 2,416,550.00 | 2,495,676.38  |
| FORD MTR CR CO LLC 5.8% 03-08-2029 SEDOL : BPBJXX4                                           | 1,115,000.000    | 1,115,379.10 | 1,131,492.83  |
| FORD MTR CR CO LLC 6.532% 03-19-2032 SEDOL : BTXXYG2                                         | 320,000.000      | 329,747.20   | 332,977.30    |
| FOX CORP 5.576% DUE 01-25-2049 SEDOL : BM63802                                               | 265,000.000      | 318,540.21   | 258,004.97    |
| FRED HUTCHINSON 4.966% DUE 01-01-2052 SEDOL : BMWK1B9                                        | 140,000.000      | 139,566.00   | 128,422.97    |
| GATX CORP 3.1% DUE 06-01-2051 SEDOL : BLH1J61                                                | 100,000.000      | 97,615.00    | 64,658.65     |
| GE HEALTHCARE HLDG LLC GTD SR NT 5.65% 11-15-2027 CUSIP : 36267VAF0                          | 4,830,000.000    | 4,834,723.70 | 4,978,004.53  |
| GE HEALTHCARE HLDG LLC GTD SR NT 5.857% 03-15-2030 SEDOL : BQLPVB3                           | 2,254,000.000    | 2,281,211.18 | 2,388,112.82  |
| GE HEALTHCARE HLDG LLC GTD SR NT 6.377% 11-22-2052 SEDOL : BQLPVD5                           | 145,000.000      | 152,068.75   | 160,217.94    |
| GE HEALTHCARE TECHNOLOGIES INC 5.5% 06-15-2035 CUSIP : 36266GAC1                             | 545,000.000      | 547,229.05   | 564,939.15    |
| GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00818 6.875 DUE 01-10-2039 SEDOL : B7XW2Z0 | 1,733,000.000    | 2,037,453.44 | 2,053,881.78  |
| GEN MOTORS FINL CO 4.3% DUE 04-06-2029 SEDOL : BNNMP31                                       | 2,100,000.000    | 2,096,241.00 | 2,084,544.11  |
| GENERAL DYNAMICS CORP 4.25% DUE 04-01-2050 REG SEDOL : BMFFN04                               | 315,000.000      | 310,369.50   | 270,640.34    |
| GENERAL MILLS INC 4.2% DUE 04-17-2028 SEDOL : BGB6G88                                        | 700,000.000      | 675,941.00   | 701,333.23    |
| GENERAL MOTORS CO 5.0% 04-09-2027 SEDOL : BMH9QY9                                            | 2,050,000.000    | 2,047,704.00 | 2,068,787.92  |
| GENERAL MOTORS CO 5.6% DUE 10-15-2032 BEO SEDOL : BQHM3Y5                                    | 835,000.000      | 832,770.55   | 867,171.64    |
| GENERAL MOTORS FINANCIAL 3.1% 01-12-2032 SEDOL : BP6H979                                     | 1,417,000.000    | 1,260,874.94 | 1,276,617.10  |
| GENERAL MOTORS FINANCIAL CO 5.95% 04-04-2034 SEDOL : BQFHBK4                                 | 858,000.000      | 875,001.97   | 891,076.17    |
| GENERAL MOTORS FINANCIAL CO INC 2.35% 02-26-2027 SEDOL : BP6H968                             | 1,750,000.000    | 1,748,285.00 | 1,704,690.86  |
| GENERAL MOTORS FINANCIAL CO INC 5.45% 09-06-2034 SEDOL : BPMRJ28                             | 537,000.000      | 542,756.64   | 540,196.34    |
| GENERAL MOTORS FINANCIAL CO INC 5.85% DUE 04-06-2030 SEDOL : BNQN9K6                         | 2,347,000.000    | 2,381,481.60 | 2,454,692.31  |
| GENERAL MOTORS FINANCIAL CO INC 6.1% 01-07-2034 SEDOL : BS4CSD6                              | 200,000.000      | 198,332.00   | 210,258.97    |

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◆ Assets held for Investment Purposes (1)

| Security Description / Asset ID                                   | Shares/Par Value | Cost         | Current Value |
|-------------------------------------------------------------------|------------------|--------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                         |                  |              |               |
| <b>United States - USD</b>                                        |                  |              |               |
| GENERAL MOTORS FINL CO 5.45% 07-15-2030 SEDOL : BTZPT50           | 3,570,000.000    | 3,586,262.20 | 3,677,768.52  |
| GENERAL MOTORS FINL CO 5.625% 04-04-2032 SEDOL : BPJL5P8          | 3,000.000        | 2,959.81     | 3,096.32      |
| GENERAL MOTORS FINL CO 5.9% 01-07-2035 SEDOL : BR4SBC7            | 550,000.000      | 550,249.27   | 567,458.53    |
| GENERAL MTRS CO 5.15% DUE 04-01-2038 SEDOL : BD93QC4              | 150,000.000      | 179,641.50   | 143,514.73    |
| GENERAL MTRS CO 5.2% DUE 04-01-2045 SEDOL : BV54K36               | 1,550,000.000    | 1,327,846.68 | 1,396,293.37  |
| GENERAL MTRS CO 5.4% 04-01-2048 SEDOL : BD93Q91                   | 545,000.000      | 483,175.47   | 496,943.49    |
| GENERAL MTRS CO 6.25% DUE 10-02-2043 SEDOL : BP8Y7Q3              | 100,000.000      | 101,924.00   | 101,693.10    |
| GENERAL MTRS CO 6.6% DUE 04-01-2036 SEDOL : BYXXG0                | 2,500,000.000    | 3,002,814.29 | 2,698,347.05  |
| GENERAL MTRS FINL CO INC 1.25% DUE 01-08-2026 REG SEDOL : BLB39H4 | 5,375,000.000    | 5,364,626.25 | 5,330,532.89  |
| GENERAL MTRS FINL CO INC 1.5% DUE 06-10-2026 BEO SEDOL : BNR5LK5  | 2,000,000.000    | 1,996,360.00 | 1,962,414.82  |
| GENERAL MTRS FINL CO INC 5.75% 02-08-2031 SEDOL : BRRGMK3         | 366,000.000      | 370,091.88   | 381,314.86    |
| GENERAL MTRS FINL CO INC 6.15% 07-15-2035 SEDOL : BTZQ0P0         | 205,000.000      | 204,971.30   | 214,389.25    |
| GEORGIA POWER CO 5.25% 03-15-2034 SEDOL : BLD74W4                 | 720,000.000      | 725,738.40   | 742,709.76    |
| GEORGIA PWR CO 2.65% DUE 09-15-2029 SEDOL : BK4W603               | 900,000.000      | 787,878.00   | 852,232.68    |
| GEORGIA PWR CO 3.7% 01-30-2050 SEDOL : BL2FJY6                    | 275,000.000      | 274,103.50   | 209,921.23    |
| GEORGIA PWR CO SR NT SER 2021A 3.25% 03-15-2051 SEDOL : BLR77M1   | 235,000.000      | 162,254.34   | 164,270.21    |
| GILEAD SCIENCES 1.65% DUE 10-01-2030 CUSIP : 375558BY8            | 260,000.000      | 209,138.80   | 230,538.20    |
| GILEAD SCIENCES 4.5% DUE 02-01-2045 SEDOL : BSNBJW0               | 5,335,000.000    | 5,607,710.74 | 4,780,526.94  |
| GILEAD SCIENCES 4.8% DUE 04-01-2044 SEDOL : BKHDRD3               | 871,000.000      | 858,081.75   | 813,552.49    |
| GILEAD SCIENCES INC 2.6% DUE 10-01-2040 SEDOL : BMDWCG6           | 405,000.000      | 287,311.05   | 297,351.32    |
| GILEAD SCIENCES INC 5.55% 10-15-2053 SEDOL : BQBBGR2              | 90,000.000       | 85,845.60    | 90,847.99     |
| GLAXOSMITHKLINE 6.375% DUE 05-15-2038 SEDOL : B88GFC2             | 2,313,000.000    | 2,983,714.25 | 2,600,422.17  |
| GLOBAL PAYMENTS INC 5.95% DUE 08-15-2052BEO SEDOL : BP6L0G7       | 255,000.000      | 254,152.40   | 250,220.13    |
| GLOBAL PMTS INC 1.2% DUE 03-01-2026 SEDOL : BMXM0Z1               | 600,000.000      | 599,448.00   | 592,069.52    |
| GLOBAL PMTS INC 3.2% DUE 08-15-2029 REG SEDOL : BK0WRZ9           | 1,083,000.000    | 965,696.31   | 1,028,507.86  |
| GLP CAPITAL LP/FIN II 6.75% 12-01-2033 SEDOL : BP0VMS9            | 595,000.000      | 584,266.20   | 644,717.01    |
| GXO LOGISTICS INC 6.5% 05-06-2034 SEDOL : BRS9QH6                 | 1,908,000.000    | 1,891,183.80 | 2,051,395.53  |
| HACKENSACK MERIDIAN HEALTH INC 2.875% 09-01-2050 SEDOL : BMW4TR3  | 165,000.000      | 107,415.00   | 106,593.70    |
| HALEON US CAPITAL LLC 3.375% 03-24-2027 SEDOL : BP0SW46           | 2,400,000.000    | 2,284,976.00 | 2,375,076.10  |
| HALLIBURTON CO 4.75% DUE 08-01-2043 SEDOL : BCR5XW4               | 125,000.000      | 135,254.25   | 111,867.33    |

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| Security Description / Asset ID                                 | Shares/Par Value | Cost         | Current Value |
|-----------------------------------------------------------------|------------------|--------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                       |                  |              |               |
| <b>United States - USD</b>                                      |                  |              |               |
| HARTFORD INS GROUP 3.6% DUE 08-19-2049 SEDOL : BK5R469          | 195,000.000      | 135,318.30   | 147,142.20    |
| HASBRO INC 3.5% DUE 09-15-2027 SEDOL : BF0P0H6                  | 390,000.000      | 389,508.60   | 384,585.31    |
| HASBRO INC 6.35% DUE 03-15-2040 SEDOL : B66F4L9                 | 1,495,000.000    | 1,574,406.96 | 1,563,952.90  |
| HCA INC 3.5% DUE 07-15-2051 BEO SEDOL : BND8HZ5                 | 1,520,000.000    | 1,070,350.50 | 1,039,856.32  |
| HCA INC 3.5% DUE 09-01-2030 SEDOL : BLF2KK7                     | 8,296,000.000    | 7,631,669.41 | 7,924,024.53  |
| HCA INC 4.375% 03-15-2042 SEDOL : BQV4M28                       | 250,000.000      | 246,065.00   | 213,934.19    |
| HCA INC 5.0% 03-01-2028 SEDOL : BV4FL26                         | 3,629,000.000    | 3,629,253.53 | 3,695,783.33  |
| HCA INC 5.2% 06-01-2028 SEDOL : BQPF7Z5                         | 1,700,000.000    | 1,673,599.00 | 1,741,044.10  |
| HCA INC 5.25% 03-01-2030 SEDOL : BV4FL37                        | 3,150,000.000    | 3,221,662.50 | 3,252,127.85  |
| HCA INC 5.25% DUE 06-15-2026 SEDOL : BZ57YX1                    | 310,000.000      | 306,893.80   | 310,614.19    |
| HCA INC 5.25% DUE 06-15-2049 SEDOL : BJJD6M6                    | 1,843,000.000    | 1,737,018.71 | 1,688,168.21  |
| HCA INC 5.5% 03-01-2032 SEDOL : BV4FL48                         | 1,435,000.000    | 1,438,918.15 | 1,495,028.00  |
| HCA INC 5.5% DUE 06-01-2033 SEDOL : BQPF7W2                     | 1,670,000.000    | 1,562,619.00 | 1,735,028.80  |
| HCA INC 5.625% DUE 09-01-2028 SEDOL : BYZLW98                   | 1,685,000.000    | 1,670,732.75 | 1,738,637.53  |
| HCA INC 5.875% DUE 02-15-2026 SEDOL : BYQ2966                   | 1,300,000.000    | 1,301,924.00 | 1,301,676.74  |
| HCA INC 5.9% 06-01-2053 SEDOL : BQPF7Y4                         | 330,000.000      | 316,707.60   | 325,824.73    |
| HCA INC 5.95% 09-15-2054 SEDOL : BQ1PKQ1                        | 1,490,000.000    | 1,475,422.70 | 1,486,732.68  |
| HCA INC 6.0% 04-01-2054 SEDOL : BLD74J1                         | 1,396,000.000    | 1,389,426.53 | 1,398,734.08  |
| HCA INC 6.2% 03-01-2055 SEDOL : BQYJVD4                         | 160,000.000      | 159,713.60   | 165,165.19    |
| HCA INC SR SECD NT 3.125% 03-15-2027 SEDOL : BRBDT54            | 2,175,000.000    | 2,170,693.50 | 2,144,417.74  |
| HCA INC SR SECD NT 4.625% 03-15-2052 SEDOL : BPLJR21            | 970,000.000      | 801,722.30   | 800,976.70    |
| HEALTHCARE TRAMER FIXED 2.05% DUE 03-15-2031 SEDOL : BNNHGV1    | 400,000.000      | 396,267.47   | 344,766.92    |
| HEALTHPEAK OP LLC SR NT 5.375% 02-15-2035 SEDOL : BTRFW60       | 529,000.000      | 526,614.21   | 540,487.43    |
| HESS CORP 5.6% DUE 02-15-2041 SEDOL : B4TV238                   | 6,000.000        | 6,074.76     | 6,226.49      |
| HESS CORP 6% DUE 01-15-2040 SEDOL : B55GWZ6                     | 256,000.000      | 262,845.44   | 278,270.30    |
| HEWLETT PACKARD STEP CPN 6.35% DUE 10-15-2045 SEDOL : BDCT8F6   | 2,675,000.000    | 2,581,670.97 | 2,817,621.95  |
| HIGHWOODS RLTY LTD PARTNERSHIP 7.65% 02-01-2034 SEDOL : BR05230 | 1,535,000.000    | 1,514,615.20 | 1,742,118.16  |
| HLTH CARE REIT INC 6.5% DUE 03-15-2041 SEDOL : BB0RD53          | 460,000.000      | 477,420.81   | 512,598.83    |
| HOME DEPOT INC 3.125% DUE 12-15-2049 SEDOL : BKDX1Q8            | 1,525,000.000    | 1,304,389.64 | 1,057,282.63  |
| HOME DEPOT INC 3.35% DUE 04-15-2050 REG SEDOL : BK8TZG9         | 2,035,000.000    | 2,105,078.32 | 1,469,698.57  |

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| Security Description / Asset ID                                 | Shares/Par Value | Cost         | Current Value |
|-----------------------------------------------------------------|------------------|--------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                       |                  |              |               |
| <b>United States - USD</b>                                      |                  |              |               |
| HOME DEPOT INC 3.9% DUE 06-15-2047 SEDOL : BDGLXQ4              | 895,000.000      | 900,656.67   | 722,636.86    |
| HOME DEPOT INC 4.2% DUE 04-01-2043 SEDOL : B9N1J94              | 1,390,000.000    | 1,256,062.66 | 1,211,524.83  |
| HOME DEPOT INC 4.4 DUE 03-15-2045 REG SEDOL : BR30BC4           | 320,000.000      | 281,027.60   | 282,429.76    |
| HOME DEPOT INC 4.5% DUE 12-06-2048 SEDOL : BHQFF46              | 140,000.000      | 171,698.50   | 123,041.64    |
| HOME DEPOT INC 4.875 DUE 02-15-2044 SEDOL : BDD8L53             | 3,100,000.000    | 3,649,933.20 | 2,941,625.65  |
| HOME DEPOT INC SR NT 2.75% 09-15-2051 SEDOL : BP0TWX8           | 4,980,000.000    | 4,175,099.90 | 3,140,189.20  |
| HONEYWELL INTERNATIONAL INC 5.25% 03-01-2054 SEDOL : BQBCWS8    | 330,000.000      | 312,295.50   | 317,630.88    |
| HONEYWELL INTERNATIONAL INC 5.35% 03-01-2064 SEDOL : BQBCWR7    | 245,000.000      | 226,867.55   | 235,680.45    |
| HONEYWELL INTL INC 5.7 DUE 03-15-2036 BEO SEDOL : B114R62       | 15,000.000       | 15,925.35    | 15,979.98     |
| HORMEL FOODS CORP FIXED 3.05% DUE 06-03-2051 SEDOL : BKPG1M1    | 126,000.000      | 81,682.02    | 84,359.87     |
| HOST HOTELS & RESORTS L P 2.9% 12-15-2031 SEDOL : BPLQRN3       | 700,000.000      | 689,696.00   | 622,860.97    |
| HOST HOTELS & RESORTS L P 5.7% 06-15-2032 CUSIP : 44107TBD7     | 1,176,000.000    | 1,158,912.72 | 1,211,426.49  |
| HP ENTERPRISE CO 5.6% 10-15-2054 SEDOL : BRSF135                | 257,000.000      | 252,929.54   | 245,785.48    |
| HP INC 6.1% 04-25-2035 SEDOL : BVDGYS7                          | 294,000.000      | 293,065.08   | 312,064.69    |
| HP INC FIXED 4.75% DUE 01-15-2028 SEDOL : BMQ7GF5               | 1,500,000.000    | 1,469,955.00 | 1,520,134.52  |
| HP INCORPORATION NT 4% 04-15-2029 SEDOL : BKPHXY0               | 1,930,000.000    | 1,925,503.10 | 1,910,088.63  |
| HUMANA INC 4.625 DUE 12-01-2042 SEDOL : B8VGK80                 | 45,000.000       | 37,594.80    | 38,985.80     |
| HUMANA INC 4.8% DUE 03-15-2047 SEDOL : BYZKXY7                  | 100,000.000      | 122,551.00   | 85,348.02     |
| HUMANA INC 4.95% DUE 10-01-2044 SEDOL : BQZJCM9                 | 235,000.000      | 206,364.00   | 208,613.48    |
| HUMANA INC 5.5% 03-15-2053 SEDOL : BQMS2B8                      | 145,000.000      | 143,502.20   | 133,911.43    |
| HUMANA INC 5.75% 04-15-2054 SEDOL : BRC6GS4                     | 2,395,000.000    | 2,362,617.02 | 2,286,002.35  |
| HUMANA INC 5.95% 03-15-2034 SEDOL : BN12KQ1                     | 735,000.000      | 765,856.43   | 773,044.26    |
| HUMANA INC FIXED 3.95% DUE 08-15-2049 SEDOL : BK59KT0           | 190,000.000      | 131,966.40   | 141,028.31    |
| HUNTINGTON BANCSHARES INC 5.272% 01-15-2031 SEDOL : BT6MVS7     | 2,170,000.000    | 2,201,768.80 | 2,236,548.76  |
| HUNTINGTON BANCSHARES INC 5.709% 02-02-2035 CUSIP : 446150BD5   | 4,896,000.000    | 4,955,425.39 | 5,102,977.57  |
| HUNTINGTON BANCSHARES INC 6.208% 08-21-2029 CUSIP : 446150BC7   | 1,415,000.000    | 1,415,000.00 | 1,489,199.13  |
| HUNTINGTON NATL BK MD 4.552% DUE 05-17-2028 BEO SEDOL : BM9F2J2 | 2,180,000.000    | 2,180,000.00 | 2,193,284.35  |
| HUNTINGTON NATL BK MD 4.871% 04-12-2028 SEDOL : BTJX0W4         | 3,575,000.000    | 3,575,000.00 | 3,613,021.63  |
| HUNTSMAN INTL LLC 4.5% 05-01-2029 SEDOL : BFY8TQ3               | 200,000.000      | 215,414.00   | 191,405.07    |
| HYATT HOTELS CORP 4.375% 09-15-2028 SEDOL : BYVN652             | 1,000,000.000    | 955,620.00   | 1,001,462.69  |

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| Security Description / Asset ID                                                    | Shares/Par Value | Cost         | Current Value |
|------------------------------------------------------------------------------------|------------------|--------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                          |                  |              |               |
| <b>United States - USD</b>                                                         |                  |              |               |
| HYUNDAI AUTO RECEIVABLES TRUST 2012 NT CL B 4.13% 01-15-2032 CUSIP : 44935JAF3     | 1,350,000.000    | 1,349,758.22 | 1,346,569.79  |
| HYUNDAI AUTO RECEIVABLES TRUST SR 25-C CL C 4.71% 01-18-2033 CUSIP : 44935JAG1     | 1,257,000.000    | 1,256,602.16 | 1,252,568.20  |
| HYUNDAI CAP AMER MEDIUM TERM NTS TRANCHE# TR 00062 6.2% 09-21-2030 SEDOL : BMCMR51 | 1,405,000.000    | 1,401,459.40 | 1,498,597.88  |
| ICON INVTS SIX DESIGNATED ACTIVITY CO 5.849% 05-08-2029 CUSIP : 45115AAB0          | 1,460,000.000    | 1,460,000.00 | 1,523,950.12  |
| IMB INTERNAT CAPITAL 5.3% 02-05-2054 SEDOL : BQWPXQ1                               | 1,935,000.000    | 1,840,201.51 | 1,851,821.74  |
| IN MICH PWR CO 3.75% DUE 07-01-2047 SEDOL : BDRM6Q7                                | 285,000.000      | 238,069.05   | 221,439.36    |
| IN MICH PWR CO 4.55% DUE 03-15-2046 SEDOL : BYPJ106                                | 980,000.000      | 1,102,166.80 | 857,218.74    |
| IN UNIV HLTH INC 2.852% DUE 11-01-2051 SEDOL : BLNB363                             | 425,000.000      | 286,033.50   | 271,658.93    |
| INDIANA MICH PWR CO 3.25% DUE 05-01-2051BEO SEDOL : BKPC2F9                        | 610,000.000      | 406,837.80   | 411,462.04    |
| INGERSOLL RAND INC 5.314% 06-15-2031 SEDOL : BSQLD70                               | 361,000.000      | 360,971.12   | 377,663.75    |
| INGERSOLL RAND INC 5.4% DUE 08-14-2028 SEDOL : BRF5C02                             | 340,000.000      | 338,677.40   | 351,694.59    |
| INGERSOLL RAND INC 5.7% 06-15-2054 SEDOL : BSQLDZ8                                 | 553,000.000      | 550,738.23   | 562,837.92    |
| INTEL CORP 3.1% DUE 02-15-2060 CUSIP : 458140BK5                                   | 590,000.000      | 331,333.40   | 349,625.07    |
| INTEL CORP 3.25% DUE 11-15-2049 CUSIP : 458140BJ8                                  | 2,070,000.000    | 1,674,155.48 | 1,375,491.42  |
| INTEL CORP 3.734% 12-08-2047 BEO SEDOL : BFMFJQ6                                   | 3,120,000.000    | 2,655,163.19 | 2,304,477.92  |
| INTEL CORP 4.1% DUE 05-11-2047 CUSIP : 458140AY6                                   | 320,000.000      | 230,553.60   | 249,869.65    |
| INTEL CORP 4.1% DUE 05-19-2046 SEDOL : BW2C858                                     | 510,000.000      | 389,687.10   | 401,740.87    |
| INTEL CORP 4.25% DUE 12-15-2042 CUSIP : 458140AP5                                  | 445,000.000      | 364,668.90   | 369,474.02    |
| INTEL CORP 4.75% DUE 03-25-2050 CUSIP : 458140BM1                                  | 2,260,000.000    | 2,257,491.40 | 1,914,494.88  |
| INTEL CORP 4.9% 07-29-2045 CUSIP : 458140AT7                                       | 220,000.000      | 188,210.00   | 194,530.28    |
| INTEL CORP 5.05% DUE 08-05-2062 BEO SEDOL : BQHM3T0                                | 415,000.000      | 351,946.90   | 356,521.65    |
| INTEL CORP 5.15% 02-21-2034 SEDOL : BSNWPL4                                        | 738,000.000      | 735,830.28   | 748,250.18    |
| INTEL CORP 5.82% 02-10-2053 SEDOL : BMX7HF5                                        | 625,000.000      | 588,965.93   | 604,420.84    |
| INTEL CORP 6.02% 02-10-2063 CUSIP : 458140CK4                                      | 110,000.000      | 110,408.10   | 107,139.22    |
| INTEL CORP SR NT 3.2% 08-12-2061 CUSIP : 458140BX7                                 | 85,000.000       | 86,779.19    | 50,814.88     |
| INTERCONTINENTAL EXCHANGE INC 2.65% 09-15-2040 SEDOL : BMTQL09                     | 1,948,000.000    | 1,475,438.06 | 1,444,210.58  |
| INTERCONTINENTAL EXCHANGE INC 3.0% DUE 06-15-2050 BEO SEDOL : BM9PS38              | 135,000.000      | 93,542.85    | 91,104.75     |
| INTERCONTINENTAL EXCHANGE INC 4.0% 09-15-2027 SEDOL : BMWWKL8                      | 450,000.000      | 431,703.00   | 449,975.52    |
| INTERCONTINENTAL EXCHANGE INC 4.35% 06-15-2029 SEDOL : BMTWJB4                     | 625,000.000      | 624,337.50   | 630,312.75    |

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◆ Assets held for Investment Purposes (1)

| Security Description / Asset ID                                                | Shares/Par Value | Cost         | Current Value |
|--------------------------------------------------------------------------------|------------------|--------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                      |                  |              |               |
| <b>United States - USD</b>                                                     |                  |              |               |
| INTERCONTINENTAL EXCHANGE INC 5.2% 06-15-2062 SEDOL : BMTWJ58                  | 160,000.000      | 160,923.83   | 151,875.26    |
| INTERCONTINENTAL EXCHANGE INC NEW ISSUE 30YR 4.95% 06-15-2052 SEDOL : BMTWJ25  | 65,000.000       | 64,096.50    | 60,717.80     |
| INTERNATIONAL BUSINESS MACHS CORP 4 NTS DUE 06-20-2042 USD1000 SEDOL : B8J5PR3 | 1,475,000.000    | 1,386,768.25 | 1,253,661.84  |
| INTERNATIONAL BUSINESS MACHS CORP 4.15% DUE 05-15-2039 SEDOL : BK5CT25         | 285,000.000      | 247,779.80   | 255,856.49    |
| INTERNATIONAL BUSINESS MACHS CORP 4.25% DUE 05-15-2049 REG CUSIP : 459200KC4   | 1,710,000.000    | 1,685,735.10 | 1,412,954.28  |
| INTERSTATE PWR & LT CO 5.6% 06-29-2035 SEDOL : BV98CV6                         | 340,000.000      | 338,694.40   | 353,238.51    |
| INTL BUSINESS 3.43% DUE 02-09-2052 SEDOL : BMXWZR8                             | 1,030,000.000    | 834,257.96   | 727,358.84    |
| INTL BUSINESS FIXED 2.85% DUE 05-15-2040 SEDOL : BMZ81Z4                       | 635,000.000      | 505,771.03   | 480,231.58    |
| INTL BUSINESS FIXED 2.95% DUE 05-15-2050 SEDOL : BMZ8217                       | 1,604,000.000    | 1,513,550.79 | 1,054,563.13  |
| INTL BUSINESS MACHS CORP 7.125 DEB DUE 12-01-2096 CALL SEDOL : 2129754         | 95,000.000       | 114,394.25   | 114,743.91    |
| INTL FLAVORS & 5% DUE 09-26-2048 SEDOL : BGPZ5Q2                               | 275,000.000      | 274,511.75   | 241,718.74    |
| INTL PAPER CO 4.4% DUE 08-15-2047 SEDOL : BYYGTQ0                              | 230,000.000      | 183,756.20   | 191,890.25    |
| INTL PAPER CO 5.15% DUE 05-15-2046 SEDOL : BXT7CG2                             | 370,000.000      | 363,151.30   | 343,376.31    |
| INTL PAPER CO 6 DUE 11-15-2041 SEDOL : B6ZW898                                 | 575,000.000      | 618,217.95   | 598,860.72    |
| INTST PWR & LT CO 3.7% DUE 09-15-2046 SEDOL : BD1LVH6                          | 390,000.000      | 391,107.60   | 296,291.95    |
| INTUIT INC 5.5% 09-15-2053 SEDOL : BNNJDM7                                     | 340,000.000      | 337,184.80   | 342,478.44    |
| INVITATION HOMES OPER PARTNERSHIP 2.3% DUE 11-15-2028 BEO SEDOL : BL55PQ7      | 750,000.000      | 749,032.50   | 708,077.49    |
| INVITATION HOMES OPER PARTNERSHIP LP 5.45% 08-15-2030 SEDOL : BRV0GL0          | 1,940,000.000    | 1,918,000.40 | 2,018,250.31  |
| INVITATION HOMES OPER PARTNERSHIP SR NT 2% 08-15-2031 SEDOL : BMWH1M1          | 1,150,000.000    | 1,093,190.00 | 993,675.60    |
| IQVIA INC 6.25% 02-01-2029 SEDOL : BQC4X35                                     | 1,620,000.000    | 1,617,699.60 | 1,705,268.70  |
| ITC HLDGS CORP 2.95% DUE 05-14-2030 SEDOL : BMDHQ70                            | 5,211,000.000    | 4,653,728.16 | 4,883,670.77  |
| ITC HLDGS CORP SR NT 144A 5.4% 06-01-2033 SEDOL : BP4YBW1                      | 500,000.000      | 487,480.00   | 517,590.17    |
| J P MORGAN MTG TR FLTG RT 6% DUE 06-25-2054 CUSIP : 46657PAD5                  | 1,007,204.210    | 1,008,266.50 | 1,016,491.64  |
| JBS USA HOLD/FOOD/LUX CO 6.75% 03-15-2034 CUSIP : 47214BAC2                    | 614,000.000      | 624,609.92   | 678,779.18    |
| JBS USA LUX S A 6.5% DUE 12-01-2052 SEDOL : BMGC2X0                            | 2,840,000.000    | 2,873,838.40 | 2,992,621.60  |
| JBS USA/FOOD/FINANCE 3.0% 05-15-2032 SEDOL : BLGYSF3                           | 465,000.000      | 379,384.20   | 416,023.46    |
| JBS USA/FOOD/FINANCE 4.375% 02-02-2052 SEDOL : BLPNLM9                         | 1,630,000.000    | 1,251,497.80 | 1,281,532.57  |
| JEFFERIES GROUP 6.25% DUE 01-15-2036 SEDOL : B992076                           | 355,000.000      | 361,506.36   | 378,516.33    |
| JEFFERIES GROUP 6.5% DUE 01-20-2043 SEDOL : B9CT5D5                            | 2,390,000.000    | 2,434,598.59 | 2,565,379.23  |

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| Security Description / Asset ID                                           | Shares/Par Value | Cost         | Current Value |
|---------------------------------------------------------------------------|------------------|--------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                 |                  |              |               |
| <b>United States - USD</b>                                                |                  |              |               |
| JEFFERIES GROUP LLC / JEFFERIES 2.625% 10-15-2031 SEDOL : BMTVQ54         | 195,000.000      | 148,959.35   | 173,437.16    |
| JOHNS HOPKINS UNIV 2.813% DUE 01-01-2060 SEDOL : BLBKJ19                  | 210,000.000      | 125,517.00   | 123,013.37    |
| JOHNSON & JOHNSON 2.1% DUE 09-01-2040 REG SEDOL : BMGYMV4                 | 150,000.000      | 141,459.02   | 105,744.67    |
| JOHNSON & JOHNSON 2.25% 09-01-2050 SEDOL : BMGYMY7                        | 1,890,000.000    | 1,873,235.70 | 1,137,129.01  |
| JOHNSON & JOHNSON 3.4% 01-15-2038 SEDOL : BFXCN97                         | 2,095,000.000    | 1,769,670.45 | 1,843,516.74  |
| JOHNSON & JOHNSON 3.5% 01-15-2048 SEDOL : BFXCNB9                         | 985,000.000      | 951,529.70   | 771,664.38    |
| JOHNSON & JOHNSON 3.55% DUE 03-01-2036 SEDOL : BD31B74                    | 745,000.000      | 732,750.51   | 682,310.42    |
| JOHNSON & JOHNSON 3.625% DUE 03-03-2037 SEDOL : BF01Z57                   | 125,000.000      | 112,878.75   | 113,533.01    |
| JOHNSON & JOHNSON 3.7% DUE 03-01-2046 SEDOL : BD319Y7                     | 1,980,000.000    | 2,199,126.60 | 1,628,870.23  |
| JOHNSON & JOHNSON 5.85% DUE 07-15-2038 SEDOL : B3B2Q29                    | 80,000.000       | 86,285.60    | 88,515.74     |
| JOHNSON CTLS INTL 3.9% DUE 02-14-2026 SEDOL : BDH2HM0                     | 1,550,000.000    | 1,506,288.00 | 1,546,699.34  |
| JOHNSON CTLS INTL 6% DUE 01-15-2036 SEDOL : BDG08S8                       | 264,000.000      | 283,944.00   | 287,833.13    |
| JOHNSON CTLS INTL PLC SR NT STEP UP 07-02-2064 12-28-2016 SEDOL : BDG0907 | 1,762,000.000    | 1,768,006.33 | 1,535,627.92  |
| JOHNSONVILLE AEROD COM TUR GEN LLC 5.078% 10-01-2054 SEDOL : BL56D22      | 715,549.560      | 715,549.56   | 688,725.04    |
| JPMORGAN CHASE & 4.95% DUE 06-01-2045 SEDOL : BYR8P32                     | 905,000.000      | 828,370.40   | 852,327.44    |
| JPMORGAN CHASE & 5.6% DUE 07-15-2041 SEDOL : B6QKFT9                      | 525,000.000      | 541,803.50   | 549,034.07    |
| JPMORGAN CHASE & CO 2.522% 04-22-2031 CUSIP : 46647PBL9                   | 25,000.000       | 25,583.77    | 23,188.25     |
| JPMORGAN CHASE & CO 3.109% DUE 04-22-2051 SEDOL : BMF0547                 | 6,513,000.000    | 4,887,749.17 | 4,503,174.10  |
| JPMORGAN CHASE & CO 3.109% DUE 04-22-2041/10-22-2020 REG SEDOL : BMF05B4  | 4,545,000.000    | 3,876,607.95 | 3,571,763.83  |
| JPMORGAN CHASE & CO 3.157% 04-22-2042 SEDOL : BKVKPW5                     | 2,640,000.000    | 1,946,249.19 | 2,059,158.84  |
| JPMORGAN CHASE & CO 3.882% 07-24-2038 SEDOL : BF348B0                     | 415,000.000      | 398,628.40   | 373,655.23    |
| JPMORGAN CHASE & CO 3.897% 01-23-2049 SEDOL : BDRJGF7                     | 2,098,000.000    | 1,903,724.37 | 1,691,561.70  |
| JPMORGAN CHASE & CO 3.964% 11-15-2048 CUSIP : 46647PAL0                   | 2,230,000.000    | 1,920,816.52 | 1,822,235.62  |
| JPMORGAN CHASE & CO 4.032% 07-24-2048 CUSIP : 46647PAK2                   | 1,050,000.000    | 964,753.15   | 870,195.94    |
| JPMORGAN CHASE & CO 4.26% 02-22-2048 CUSIP : 46647PAA4                    | 435,000.000      | 354,899.10   | 374,128.98    |
| JPMORGAN CHASE & CO 4.323% 04-26-2028 SEDOL : BMGDC11                     | 8,185,000.000    | 8,125,531.27 | 8,205,222.76  |
| JPMORGAN CHASE & CO 4.452% 12-05-2029 SEDOL : BLPNJQ9                     | 3,175,000.000    | 3,636,274.39 | 3,201,273.86  |
| JPMORGAN CHASE & CO 4.493% 03-24-2031 SEDOL : BLC8C68                     | 225,000.000      | 247,749.75   | 227,112.22    |
| JPMORGAN CHASE & CO 4.85 NOTES DUE 02-01-2044 SEDOL : BLSP4R8             | 615,000.000      | 690,145.22   | 589,276.89    |
| JPMORGAN CHASE & CO 4.912% DUE 07-25-2033/07-25-2032 BEO SEDOL : BN101H3  | 900,000.000      | 916,506.00   | 917,736.22    |

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| Security Description / Asset ID                                                   | Shares/Par Value | Cost         | Current Value |
|-----------------------------------------------------------------------------------|------------------|--------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                         |                  |              |               |
| <b>United States - USD</b>                                                        |                  |              |               |
| JPMORGAN CHASE & CO 4.946% 10-22-2035 SEDOL : BS55CQ5                             | 3,160,000.000    | 3,135,699.60 | 3,186,841.89  |
| JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000 SEDOL : B7FRRL4            | 410,000.000      | 398,592.25   | 418,821.25    |
| JPMORGAN CHASE & CO 5.5 DUE 10-15-2040 SEDOL : B9L4NM6                            | 130,000.000      | 134,499.30   | 134,716.33    |
| JPMORGAN CHASE & CO 5.534% 11-29-2045 SEDOL : BR4Y0J5                             | 2,285,000.000    | 2,281,541.82 | 2,349,841.31  |
| JPMORGAN CHASE & CO 5.572% 04-22-2036 SEDOL : BTPF0W4                             | 2,450,000.000    | 2,529,823.55 | 2,582,360.63  |
| JPMORGAN CHASE & CO 5.576% 07-23-2036 CUSIP : 46647PFC5                           | 4,920,000.000    | 4,957,670.29 | 5,100,475.44  |
| JPMORGAN CHASE & CO FORMERLY J P MORGAN NT 6.4 DUE 05-15-2038 BEO SEDOL : B90J106 | 3,620,000.000    | 4,758,174.40 | 4,111,838.07  |
| JPMORGAN CHASE & CO. 2.739% 10-15-2030 SEDOL : BK5W969                            | 2,625,000.000    | 2,276,820.00 | 2,479,049.82  |
| JPMORGAN CHASE & CO. 2.956% 05-13-2031 SEDOL : BMV5T55                            | 1,250,000.000    | 1,122,652.50 | 1,172,342.16  |
| JPMORGAN CHASE & CO. 5.336% 01-23-2035 SEDOL : BQWR431                            | 2,640,000.000    | 2,640,487.99 | 2,743,951.69  |
| JPMORGAN CHASE & FLTG RT 1.045% DUE 11-19-2026 SEDOL : BM9BPB3                    | 4,275,000.000    | 3,965,746.50 | 4,255,847.91  |
| JPMORGAN CHASE & FLTG RT 2.525% DUE 11-19-2041 SEDOL : BNDQ298                    | 271,000.000      | 194,459.27   | 196,141.91    |
| KAISER FNDTN HOSPS 2.81% DUE 06-01-2041 SEDOL : BMF8YY4                           | 545,000.000      | 547,725.52   | 403,097.94    |
| KAISER FNDTN HOSPS 3.002% DUE 06-01-2051REG SEDOL : BMF0DM1                       | 1,219,000.000    | 1,121,883.08 | 808,637.41    |
| KAISER FNDTN HOSPS 3.266% DUE 11-01-2049 SEDOL : BKS7M84                          | 765,000.000      | 548,598.68   | 541,617.05    |
| KAISER FNDTN HOSPS 4.875 DUE 04-01-2042 SEDOL : B7XL9F6                           | 365,000.000      | 356,356.80   | 345,707.17    |
| KANSAS CITY POWER & LIGHT CO FIXED 4.125%04-01-2049 BEO SEDOL : BJY5HF7           | 75,000.000       | 74,590.50    | 60,501.87     |
| KANSAS CITY PWR & LT CO 5.3 DUE 10-01-2041 SEDOL : B7GNW50                        | 385,000.000      | 370,951.90   | 381,309.38    |
| KELLANOVA 4.5% DUE 04-01-2046 SEDOL : BD31BB8                                     | 1,770,000.000    | 1,863,121.80 | 1,551,022.52  |
| KELLANOVA SR NT 5.75% 05-16-2054 SEDOL : BQ1JDD1                                  | 817,000.000      | 810,796.66   | 826,756.74    |
| KENTUCKY UTILITIES CO 3.3% DUE 06-01-2050 BEO SEDOL : BMGDH50                     | 1,210,000.000    | 1,084,451.15 | 843,168.08    |
| KENTUCKY UTILITIES CO 5.85% 08-15-2055 SEDOL : BV6N872                            | 310,000.000      | 311,782.50   | 318,518.52    |
| KENTUCKY UTILS CO 4.375% DUE 10-01-2045 SEDOL : BYTX3J7                           | 484,000.000      | 513,429.86   | 415,926.50    |
| KENVUE INC 5.05% 03-22-2053 SEDOL : BMCLF32                                       | 1,710,000.000    | 1,683,096.80 | 1,590,064.43  |
| KENVUE INC 5.2% 03-22-2063 SEDOL : BQS8YG1                                        | 1,050,000.000    | 1,010,457.46 | 973,872.36    |
| KEURIG DR PEPPER INC 3.8% DUE 05-01-2050BEO SEDOL : BL0MLQ5                       | 514,000.000      | 481,845.75   | 372,663.07    |
| KEURIG DR PEPPER INC NT 4.597% 05-25-2028 SEDOL : BK1VSD0                         | 3,765,000.000    | 3,756,942.90 | 3,786,572.70  |
| KEURIG DR PEPPER INC SR NT 3.35% 03-15-2051 SEDOL : BNC5VR7                       | 1,187,000.000    | 820,145.52   | 784,925.99    |
| KEYCORP 4.789% DUE 06-01-2033 REG SEDOL : BNHWYC9                                 | 810,000.000      | 757,287.53   | 807,259.00    |

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| Security Description / Asset ID                                  | Shares/Par Value | Cost         | Current Value |
|------------------------------------------------------------------|------------------|--------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                        |                  |              |               |
| <b>United States - USD</b>                                       |                  |              |               |
| KEYSIGHT TECHNOLOGIES INC NT 5.35% 07-30-2030 SEDOL : BV8FKQ9    | 1,175,000.000    | 1,172,180.00 | 1,221,330.85  |
| KILROY RLTY L P 6.25% 01-15-2036 SEDOL : BP2TBG2                 | 925,000.000      | 914,630.75   | 956,654.95    |
| KIMCO RLTY CORP 3.7% DUE 10-01-2049 SEDOL : BKBNMB2              | 110,000.000      | 89,876.60    | 82,185.97     |
| KIMCO RLTY CORP 4.125% DUE 12-01-2046 SEDOL : BDS6CH1            | 105,000.000      | 119,893.20   | 86,188.69     |
| KIMCO RLTY CORP NT 3.2% 04-01-2032 SEDOL : BPP2FM2               | 300,000.000      | 264,267.00   | 276,515.03    |
| KINDER MORGAN 5.4% DUE 09-01-2044 CUSIP : 494550BW5              | 175,000.000      | 150,113.95   | 166,931.49    |
| KINDER MORGAN 5.5 DUE 03-01-2044 SEDOL : BJZXT76                 | 215,000.000      | 212,201.20   | 207,545.43    |
| KINDER MORGAN 5.8% DUE 03-15-2035 SEDOL : BG48YC1                | 25,000.000       | 23,254.25    | 26,196.81     |
| KINDER MORGAN 6.375% DUE 03-01-2041 SEDOL : B64Q0M7              | 1,165,000.000    | 1,271,562.88 | 1,244,351.68  |
| KINDER MORGAN 6.5% DUE 09-01-2039 SEDOL : B4KRMH9                | 90,000.000       | 117,530.10   | 97,437.47     |
| KINDER MORGAN 6.55% DUE 09-15-2040 SEDOL : B3S4PJ8               | 1,460,000.000    | 1,574,171.98 | 1,584,941.46  |
| KINDER MORGAN 6.95% DUE 01-15-2038 SEDOL : B1Z54W6               | 1,958,000.000    | 2,204,564.46 | 2,201,709.53  |
| KINDER MORGAN ENERGY PARTNERS 5.0% 08-15-2042 SEDOL : B7W14K7    | 1,823,000.000    | 1,681,456.87 | 1,670,548.29  |
| KINDER MORGAN INC 4.3% 03-01-2028 SEDOL : BGB6GD3                | 1,525,000.000    | 1,467,965.00 | 1,531,564.50  |
| KINDER MORGAN INC 5.05% DUE 02-15-2046 SEDOL : BW39342           | 720,000.000      | 785,243.90   | 652,509.97    |
| KINDER MORGAN INC 5.15% 06-01-2030 SEDOL : BRF0DT3               | 2,425,000.000    | 2,478,738.00 | 2,501,579.15  |
| KINDER MORGAN INC 5.2% 03-01-2048 SEDOL : BFXCNC0                | 21,000.000       | 20,823.18    | 19,241.73     |
| KINDER MORGAN INC 5.3% DUE 12-01-2034 SEDOL : BSWG9S2            | 220,000.000      | 219,379.60   | 224,459.37    |
| KINDER MORGAN INC DEL SR NT 3.6% 02-15-2051 CUSIP : 49456BAT8    | 235,000.000      | 162,846.32   | 165,247.43    |
| KINDER MORGAN INC FIXED 3.25% DUE 08-01-2050 SEDOL : BN2YL29     | 270,000.000      | 180,581.78   | 179,035.06    |
| KLA CORP 3.3% 03-01-2050 SEDOL : BL1LXW1                         | 309,000.000      | 243,451.63   | 221,042.11    |
| KLA CORP 5% DUE 03-15-2049 CUSIP : 482480AH3                     | 50,000.000       | 67,492.50    | 47,349.59     |
| KLA CORP 5.25% 07-15-2062 SEDOL : BQ5J0D6                        | 372,000.000      | 361,733.38   | 357,278.17    |
| KLA CORP 5.65% DUE 11-01-2034 SEDOL : BSDRZ19                    | 230,000.000      | 229,329.40   | 245,894.22    |
| KRAFT FOODS GROUP 6.5% DUE 02-09-2040 SEDOL : B87MC97            | 465,000.000      | 494,887.95   | 503,441.17    |
| KRAFT HEINZ FOODS 4.375% DUE 06-01-2046 CUSIP : 50077LAB2        | 4,795,000.000    | 3,847,124.40 | 3,990,340.45  |
| KRAFT HEINZ FOODS 5.2% DUE 07-15-2045 CUSIP : 50077LAM8          | 1,205,000.000    | 1,112,369.29 | 1,113,426.71  |
| KRAFT HEINZ FOODS CO GTD SR NT 4.625% 10-01-2039 SEDOL : BKSYG16 | 625,000.000      | 569,305.60   | 569,832.98    |
| KROGER CO 4.45% DUE 02-01-2047 SEDOL : BYND735                   | 170,000.000      | 193,777.90   | 144,937.19    |
| KROGER CO 5.5% 09-15-2054 SEDOL : BSFVBC2                        | 463,000.000      | 453,948.05   | 451,267.69    |

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◆ Assets held for Investment Purposes (1)

| Security Description / Asset ID                               | Shares/Par Value | Cost         | Current Value |
|---------------------------------------------------------------|------------------|--------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                     |                  |              |               |
| <b>United States - USD</b>                                    |                  |              |               |
| KROGER CO 5.65% 09-15-2064 SEDOL : BSFVBD3                    | 1,980,000.000    | 1,891,488.37 | 1,931,355.91  |
| KROGER CO FIXED 3.95% DUE 01-15-2050 SEDOL : BKDX1S0          | 150,000.000      | 150,194.10   | 116,676.26    |
| KS CY PWR & LT CO 4.2% DUE 06-15-2047 SEDOL : BDT5NR4         | 390,000.000      | 356,960.10   | 320,979.20    |
| L3HARRIS 2.9% DUE 12-15-2029 SEDOL : BL3LYP9                  | 1,075,000.000    | 938,432.00   | 1,019,649.41  |
| L3HARRIS TECHNOLOGIES INC 4.4% DUE 06-15-2028 SEDOL : BMBM688 | 835,000.000      | 799,904.95   | 840,433.47    |
| LAB CORP AMER 4.7% DUE 02-01-2045 SEDOL : BVJDNV8             | 100,000.000      | 101,248.86   | 89,779.73     |
| LAFARGEHOLCIM FIN 3.5% DUE 09-22-2026 SEDOL : BYND5J7         | 3,200,000.000    | 3,057,024.00 | 3,175,562.46  |
| LAM RESH CORP 2.875% DUE 06-15-2050 SEDOL : BKY6M63           | 1,170,000.000    | 1,166,922.90 | 777,303.95    |
| LAM RESH CORP 4.875% DUE 03-15-2049 CUSIP : 512807AT5         | 552,000.000      | 554,190.29   | 515,432.21    |
| LAS VEGAS SANDS CORP 5.625% 06-15-2028 SEDOL : BRFOL88        | 950,000.000      | 949,287.50   | 971,232.96    |
| LAS VEGAS SANDS CORP 6.0% 06-14-2030 SEDOL : BRF0LC2          | 350,000.000      | 349,611.50   | 364,469.90    |
| LEAR CORP 3.55% 01-15-2052 SEDOL : BP9RJ10                    | 1,850,000.000    | 1,847,132.50 | 1,255,314.21  |
| LEAR CORP 3.8% DUE 09-15-2027 SEDOL : BF6Q3F2                 | 416,000.000      | 409,466.43   | 413,037.36    |
| LEIDOS INC 2.3% GTD SNR NTS 02-15-2031 USD SEDOL : BLB2PL7    | 825,000.000      | 664,826.25   | 736,147.12    |
| LEIDOS INC 5.4% 03-15-2032 SEDOL : BRX9Z74                    | 374,000.000      | 373,977.56   | 388,542.28    |
| LEIDOS INC 5.75% 03-15-2033 SEDOL : BQQ7HF0                   | 600,000.000      | 598,398.00   | 633,704.21    |
| LENNAR CORP FIXED 4.75% DUE 11-29-2027 SEDOL : BFFY830        | 710,000.000      | 772,778.20   | 716,723.57    |
| LINCOLN NATL CORP 6.3% DUE 10-09-2037 SEDOL : B288RV9         | 340,000.000      | 355,303.40   | 364,244.57    |
| LOCKHEED MARTIN 3.8% DUE 03-01-2045 SEDOL : BVYPPC4           | 4,360,000.000    | 4,159,105.75 | 3,560,689.35  |
| LOCKHEED MARTIN 4.07% DUE 12-15-2042 SEDOL : BBD6G92          | 1,455,000.000    | 1,290,613.96 | 1,255,949.45  |
| LOCKHEED MARTIN 4.7% DUE 05-15-2046 SEDOL : BDB6944           | 990,000.000      | 915,968.02   | 908,817.31    |
| LOCKHEED MARTIN CORP 4.09% 09-15-2052 SEDOL : BF38WR6         | 1,250,000.000    | 987,530.20   | 1,008,727.95  |
| LOCKHEED MARTIN CORP 5.2% 02-15-2064 SEDOL : BPG2H14          | 60,000.000       | 53,919.00    | 56,618.72     |
| LOCKHEED MARTIN CORP SR NT 4.15% 06-15-2053 SEDOL : BN7T9S1   | 340,000.000      | 310,944.25   | 276,284.94    |
| LOCKHEED MARTIN CORP SR NT 4.3% 06-15-2062 SEDOL : BN7T9V4    | 535,000.000      | 439,661.55   | 432,747.65    |
| LOCKHEED MARTIN FIXED 2.8% DUE 06-15-2050 SEDOL : BLFHQ82     | 3,905,000.000    | 2,723,272.22 | 2,530,916.45  |
| LOUISVILLE GAS & ELEC 5.85% 08-15-2055 SEDOL : BV6N861        | 355,000.000      | 355,599.55   | 364,910.27    |
| LOUISVILLE GAS & ELEC CO 4.25% 04-01-2049 SEDOL : BJH0CV0     | 295,000.000      | 275,235.20   | 242,053.21    |
| LOUISVILLE GAS & ELEC CO 5.45% DUE 04-15-2033 SEDOL : BNYD5Q6 | 505,000.000      | 503,848.60   | 528,530.72    |
| LOWE'S COMPANIES FIXED 3.5% DUE 04-01-2051 SEDOL : BNNKRH3    | 85,000.000       | 76,347.00    | 60,373.00     |

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| Security Description / Asset ID                                           | Shares/Par Value | Cost         | Current Value |
|---------------------------------------------------------------------------|------------------|--------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                 |                  |              |               |
| <b>United States - USD</b>                                                |                  |              |               |
| LOWES COMPANIES INC 1.7% 09-15-2028 SEDOL : BNG50Q5                       | 1,175,000.000    | 1,172,379.75 | 1,098,211.88  |
| LOWE'S COMPANIES INC 2.8% 09-15-2041 SEDOL : BNG50S7                      | 1,545,000.000    | 1,152,871.50 | 1,118,693.18  |
| LOWE'S COMPANIES INC 5.75% 07-01-2053 SEDOL : BN7HF21                     | 200,000.000      | 199,736.00   | 201,849.24    |
| LOWES COS INC 3% DUE 10-15-2050 SEDOL : BN4NTS6                           | 2,130,000.000    | 1,448,562.90 | 1,378,073.21  |
| LOWES COS INC 3.7% DUE 04-15-2046 SEDOL : BD0SCD1                         | 3,905,000.000    | 3,855,833.05 | 3,000,130.58  |
| LOWES COS INC 4.05% DUE 05-03-2047 SEDOL : BYWC120                        | 335,000.000      | 252,958.50   | 269,679.95    |
| LOWES COS INC 4.25% 04-01-2052 SEDOL : BJN46V4                            | 725,000.000      | 588,598.50   | 585,411.82    |
| LYB INTL FIN B V 4.875% DUE 03-15-2044 SEDOL : BK3NZG6                    | 675,000.000      | 666,365.55   | 578,617.32    |
| LYB INTL FIN B V 5.25% DUE 07-15-2043 SEDOL : BLSP7X5                     | 1,180,000.000    | 1,292,874.20 | 1,057,663.46  |
| LYB INTL FIN III 3.375% DUE 10-01-2040 SEDOL : BMF74Z2                    | 140,000.000      | 101,214.40   | 103,556.89    |
| LYB INTL FIN III 3.625% DUE 04-01-2051 SEDOL : BK54437                    | 120,000.000      | 81,636.00    | 80,303.05     |
| LYB INTL FIN III LLC 4.2% DUE 05-01-2050REG SEDOL : BMG2XG0               | 2,203,000.000    | 1,945,048.31 | 1,631,782.85  |
| LYB INTL FIN III LLC 4.2% DUE 10-15-2049 SEDOL : BKTSH36                  | 1,493,000.000    | 1,433,232.74 | 1,103,511.79  |
| M & T BANK CORP 7.413% DUE 10-30-2029 SEDOL : BNVR680                     | 1,300,000.000    | 1,300,000.00 | 1,412,210.20  |
| M & T BK CORP 4.833% 01-16-2029 CUSIP : 55261FAU8                         | 435,000.000      | 435,000.00   | 440,386.42    |
| M & T BK CORP 6.082% 03-13-2032 SEDOL : BS9CCP1                           | 3,765,000.000    | 3,787,479.05 | 4,000,810.08  |
| M&T BANK CORPORATION 5.053% 01-27-2034 SEDOL : BPQFYM3                    | 1,210,000.000    | 1,210,000.00 | 1,213,093.68  |
| M&T BANK CORPORATION 5.179% 07-08-2031 SEDOL : BTDP1B2                    | 1,128,000.000    | 1,128,000.00 | 1,155,192.08  |
| M&T BANK CORPORATION 5.4% 07-30-2035 CUSIP : 55261FAZ7                    | 1,700,000.000    | 1,702,616.00 | 1,712,924.91  |
| M&T BK CORP SR MEDIUM TERM NT SER A FXD 5.385% 01-16-2036 SEDOL : BNM6CH7 | 1,944,000.000    | 1,900,840.72 | 1,970,822.05  |
| MA INST TECH 3.067% DUE 04-01-2052 SEDOL : BP4T8P8                        | 185,000.000      | 133,502.10   | 126,951.42    |
| MA INST TECH 5.618% DUE 06-01-2055 SEDOL : BSJQ963                        | 890,000.000      | 892,866.25   | 934,916.76    |
| MA INST TECH FIXED 2.294% DUE 07-01-2051 SEDOL : BL0CVC1                  | 1,455,000.000    | 1,228,371.70 | 847,184.06    |
| MA INST TECH FIXED 2.989% DUE 07-01-2050 SEDOL : BKZ91M0                  | 460,000.000      | 336,536.00   | 313,810.30    |
| MARATHON PETE CORP 4.75% DUE 09-15-2044 SEDOL : BQQCCJ4                   | 410,000.000      | 440,174.10   | 352,886.24    |
| MARATHON PETE CORP 5% DUE 09-15-2054 SEDOL : BQSC311                      | 110,000.000      | 84,698.90    | 93,824.31     |
| MARATHON PETE CORP FIXED 4.5% DUE 04-01-2048 SEDOL : BK5CVN0              | 615,000.000      | 526,307.48   | 497,368.94    |
| MARATHON PETROLEUM CORP 5.15% 03-01-2030 SEDOL : BNGH3T5                  | 415,000.000      | 413,522.60   | 426,529.36    |
| MARKEL GROUP INC 5% DUE 04-05-2046 SEDOL : BYZCF03                        | 270,000.000      | 237,896.50   | 244,989.68    |
| MARRIOTT INTERNATIONAL 4.8% 03-15-2030 SEDOL : BP93RN6                    | 1,300,000.000    | 1,278,667.00 | 1,323,810.61  |

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| Security Description / Asset ID                                 | Shares/Par Value | Cost         | Current Value |
|-----------------------------------------------------------------|------------------|--------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                       |                  |              |               |
| <b>United States - USD</b>                                      |                  |              |               |
| MARRIOTT INTERNATIONAL INC 4.875% 05-15-2029 SEDOL : BLD7587    | 1,020,000.000    | 1,007,637.60 | 1,039,806.05  |
| MARRIOTT INTERNATIONAL INC 5.0% 10-15-2027 SEDOL : BMDQF92      | 1,075,000.000    | 1,065,626.00 | 1,093,707.25  |
| MARRIOTT INTL INC NEW 4.9% 04-15-2029 SEDOL : BRF4MM1           | 700,000.000      | 691,124.00   | 714,583.17    |
| MARRIOTT INTL INC NEW 5.55% 10-15-2028 SEDOL : BS99Y78          | 2,625,000.000    | 2,606,491.25 | 2,725,933.85  |
| MARSH & MCLENNAN 4.9% DUE 03-15-2049 SEDOL : BJ2NYF2            | 230,000.000      | 200,787.65   | 211,458.22    |
| MARSH & MCLENNAN COMPANIES INC 5.45% 03-15-2053 SEDOL : BNKD9Y6 | 470,000.000      | 468,433.80   | 465,095.18    |
| MARSH & MCLENNAN COS INC 4.2% 03-01-2048 CUSIP : 571748BD3      | 1,575,000.000    | 1,270,858.40 | 1,318,043.75  |
| MARSH & MCLENNAN COS INC 4.35% 01-30-2047 SEDOL : BYQ8HY8       | 655,000.000      | 646,540.20   | 560,422.71    |
| MARSH & MCLENNAN COS INC 4.75% 03-15-2039 SEDOL : BJ2NYM9       | 50,000.000       | 49,955.50    | 48,162.31     |
| MARTIN MARIETTA MATLS INC 3.2% DUE 07-15-2051 SEDOL : BMFBKD4   | 350,000.000      | 347,189.50   | 240,758.20    |
| MARVELL TECHNOLOGY INC 2.95% 04-15-2031 SEDOL : BMW4QC7         | 351,000.000      | 300,159.90   | 324,164.63    |
| MARVELL TECHNOLOGY INC 4.875% 06-22-2028 BEO SEDOL : BP0XNH1    | 355,000.000      | 355,443.75   | 360,590.14    |
| MARVELL TECHNOLOGY INC 5.75% 02-15-2029 SEDOL : BN4JMV8         | 1,205,000.000    | 1,213,133.75 | 1,257,104.07  |
| MARVELL TECHNOLOGY INC 5.95% DUE 09-15-2033 SEDOL : BN4JMW9     | 404,000.000      | 418,086.58   | 433,455.75    |
| MARVELL TECHNOLOGY INC SR NT 4.75% 07-15-2030 CUSIP : 573874AR5 | 85,000.000       | 84,918.40    | 86,107.13     |
| MARVELL TECHNOLOGY INC SR NT 5.45% 07-15-2035 CUSIP : 573874AS3 | 473,000.000      | 472,227.86   | 487,631.29    |
| MASCO CORP 1.5% DUE 02-15-2028 BEO SEDOL : BKY7976              | 450,000.000      | 449,262.00   | 423,248.13    |
| MASCO CORP NT 3.125% 02-15-2051 SEDOL : BMV3M72                 | 25,000.000       | 24,995.50    | 16,197.97     |
| MASTEC INC 5.9% 06-15-2029 SEDOL : BRRGXL1                      | 812,000.000      | 811,642.72   | 849,900.51    |
| MASTERCARD INC 2.95% DUE 03-15-2051 SEDOL : BMV3M61             | 455,000.000      | 288,565.80   | 304,423.51    |
| MASTERCARD INC 3.65% DUE 06-01-2049 SEDOL : BHTBS19             | 502,000.000      | 466,213.64   | 391,362.94    |
| MASTERCARD INC 3.8% DUE 11-21-2046 SEDOL : BD6KVZ6              | 292,000.000      | 226,507.32   | 236,868.81    |
| MASTERCARD INC 3.85% DUE 03-26-2050 REG SEDOL : BMH9H80         | 515,000.000      | 512,816.40   | 412,674.34    |
| MCDONALD'S CORP 3.625 DUE 05-01-2043 SEDOL : B831BL3            | 465,000.000      | 352,260.75   | 370,533.08    |
| MCDONALDS CORP 4.2% 04-01-2050 SEDOL : BKSG571                  | 215,000.000      | 172,578.35   | 176,763.03    |
| MCDONALDS CORP 4.875% DUE 07-15-2040 SEDOL : B4T8994            | 150,000.000      | 192,443.57   | 144,337.90    |
| MCDONALDS CORP 5.15% DUE 09-09-2052 BEO SEDOL : BMTWYS6         | 256,000.000      | 248,299.00   | 242,195.20    |
| MCDONALD'S CORP FIXED 4.45% DUE 09-01-2048 SEDOL : BYVN663      | 445,000.000      | 421,233.55   | 383,825.93    |
| MEDTRONIC INC 4.625% DUE 03-15-2045 SEDOL : BYMLDL0             | 210,000.000      | 241,752.77   | 192,928.91    |
| MERCK & CO INC 2.9% DUE 12-10-2061 SEDOL : BLHM7R1              | 950,000.000      | 589,488.60   | 570,182.12    |

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|---------------------------------------------------------------------------------|------------------|--------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                       |                  |              |               |
| <b>United States - USD</b>                                                      |                  |              |               |
| MERCK & CO INC 2.75% DUE 12-10-2051 BEO SEDOL : BLHM7Q0                         | 1,200,000.000    | 822,412.35   | 757,689.70    |
| MERCK & CO INC 4.15% DUE 05-18-2043 SEDOL : B9D69N3                             | 605,000.000      | 509,930.90   | 525,944.63    |
| MERCK & CO INC 4.9% 05-17-2044 SEDOL : BP487L4                                  | 255,000.000      | 253,477.65   | 241,710.25    |
| MERCK & CO INC 5.85% DUE 06-30-2039 SEDOL : BG490B5                             | 281,000.000      | 300,418.79   | 299,000.01    |
| MERCK & CO INC NEW 2.35% DUE 06-24-2040 SEDOL : BMBQJY7                         | 2,020,000.000    | 1,579,018.88 | 1,450,811.19  |
| MERCK & CO INC NEW 3.7% DUE 02-10-2045 SEDOL : BVG7BV9                          | 2,360,000.000    | 2,465,551.82 | 1,893,991.19  |
| MERCK & CO INC NEW 3.9% 03-07-2039 SEDOL : BJ0KX14                              | 115,000.000      | 105,658.55   | 102,750.77    |
| MERCK & CO INC NEW 4.0% 03-07-2049 SEDOL : BJ0KX25                              | 195,000.000      | 228,087.59   | 158,365.02    |
| MERCK & CO INC NEW 5.7% DUE 09-15-2055 CUSIP : 58933YBT1                        | 160,000.000      | 165,489.60   | 165,109.55    |
| MERCK & CO INC NEW FIXED 2.45% DUE 06-24-2050 SEDOL : BMBQJZ8                   | 955,000.000      | 584,671.25   | 573,181.13    |
| MERRILL LYNCH & CO 7.75% DUE 05-14-2038 SEDOL : BBMT8T6                         | 2,575,000.000    | 3,658,916.05 | 3,144,888.00  |
| META PLATFORMS INC 4.65% 08-15-2062 SEDOL : BMGS9S2                             | 210,000.000      | 196,305.38   | 180,099.56    |
| META PLATFORMS INC 5.4% 08-15-2054 SEDOL : BT3NPB4                              | 560,000.000      | 547,312.58   | 553,269.67    |
| META PLATFORMS INC 5.55% 08-15-2064 CUSIP : 30303M8W5                           | 2,848,000.000    | 2,885,186.95 | 2,827,074.63  |
| META PLATFORMS INC 5.6% DUE 05-15-2053 CUSIP : 30303M8Q8                        | 838,000.000      | 852,931.10   | 850,022.43    |
| META PLATFORMS INC 5.75% 05-15-2063 SEDOL : BQPF885                             | 785,000.000      | 781,696.39   | 807,341.81    |
| META PLATFORMS INC FIXED 4.45% DUE 08-15-2052 SEDOL : BMGK096                   | 660,000.000      | 567,242.80   | 566,724.53    |
| METHODIST HOSP HOUSTON TEX 2.705% DUE 12-01-2050/08-27-2020 REG SEDOL : BMXL0J2 | 200,000.000      | 184,177.11   | 124,698.66    |
| METLIFE INC 10.75% DUE 08-01-2039 SEDOL : B3Q5R19                               | 335,000.000      | 450,575.00   | 447,561.34    |
| METLIFE INC 4.05% DUE 03-01-2045 SEDOL : BW9JZD9                                | 3,305,000.000    | 3,446,671.93 | 2,786,177.47  |
| METLIFE INC 4.125% DUE 08-13-2042 SEDOL : B815P82                               | 900,000.000      | 847,577.25   | 774,108.23    |
| METLIFE INC 5.875% DUE 02-06-2041 SEDOL : B4Z51H1                               | 675,000.000      | 760,113.56   | 715,729.89    |
| METLIFE INC STEP CPN 4.721% DUE 12-15-2044 SEDOL : BRF1CN3                      | 421,000.000      | 389,649.39   | 384,895.80    |
| MICRON TECHNOLOGY INC 5.875% 02-09-2033 SEDOL : BMX3QS9                         | 430,000.000      | 437,550.80   | 456,709.54    |
| MICROSOFT CORP 2.525% DUE 06-01-2050 BEO SEDOL : BM9DJ73                        | 7,313,000.000    | 5,533,420.85 | 4,629,655.60  |
| MICROSOFT CORP 2.675% DUE 06-01-2060 BEO SEDOL : BM9GFY1                        | 4,570,000.000    | 3,434,903.80 | 2,733,212.35  |
| MICROSOFT CORP 2.921% 03-17-2052 USD SEDOL : BMFPJG2                            | 2,780,000.000    | 2,360,974.88 | 1,885,469.20  |
| MICROSOFT CORP 3.7% DUE 08-08-2046 CUSIP : 594918BT0                            | 2,262,000.000    | 1,944,113.55 | 1,864,115.65  |
| MICROSOFT CORP 3.95% DUE 08-08-2056 CUSIP : 594918BU7                           | 75,000.000       | 60,971.25    | 60,745.72     |

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| Security Description / Asset ID                                | Shares/Par Value | Cost         | Current Value |
|----------------------------------------------------------------|------------------|--------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                      |                  |              |               |
| <b>United States - USD</b>                                     |                  |              |               |
| MICROSOFT CORP 4.75% DUE 11-03-2055 CUSIP : 594918BM5          | 134,000.000      | 119,131.36   | 125,462.53    |
| MICROSOFT CORP SR NT 2.5% 09-15-2050 SEDOL : BT3CPZ5           | 2,935,000.000    | 2,785,151.40 | 1,839,707.19  |
| MID-AMERICA APARTMENT 1.7% DUE 02-15-2031 BEO SEDOL : BMD7K34  | 450,000.000      | 447,592.50   | 391,078.99    |
| MIDAMERICAN ENERGY 4.4% DUE 10-15-2044 SEDOL : BL9FK80         | 150,000.000      | 154,587.60   | 131,404.77    |
| MIDAMERICAN ENERGY 4.8% DUE 09-15-2043 SEDOL : BDWGK7          | 155,000.000      | 185,973.55   | 142,996.73    |
| MIDAMERICAN ENERGY 5.858% 09-15-2054 SEDOL : BNSP5G8           | 875,000.000      | 891,917.03   | 921,278.93    |
| MIDAMERICAN ENERGY 5.95% DUE 05-15-2037 SEDOL : B2374T8        | 200,000.000      | 250,664.00   | 215,522.80    |
| MIDAMERICAN ENERGY CO 2.7% 08-01-2052 SEDOL : BN76669          | 185,000.000      | 183,688.35   | 116,299.40    |
| MIDAMERICAN ENERGY CO 3.15% DUE 04-15-2050 SEDOL : BKT2JL0     | 115,000.000      | 79,351.15    | 79,070.98     |
| MIDAMERICAN ENERGY CO 3.65% 08-01-2048 CUSIP : 595620AS4       | 255,000.000      | 253,837.20   | 194,501.34    |
| MIDAMERICAN ENERGY CO 3.95% 08-01-2047 SEDOL : BDFFSG2         | 934,000.000      | 937,026.34   | 752,177.16    |
| MIDAMERICAN ENERGY CO 4.25% 07-15-2049 SEDOL : BJ1STS6         | 140,000.000      | 122,463.60   | 117,017.63    |
| MIDAMERICAN ENERGY CO 4.25% 05-01-2046 SEDOL : BZ4C9B0         | 85,000.000       | 106,420.00   | 72,325.55     |
| MIDAMERICAN ENERGY CO 5.3% 02-01-2055 SEDOL : BNRPM13          | 146,000.000      | 145,380.96   | 142,051.27    |
| MISSISSIPPI PWR CO 4.25 DUE 03-15-2042 SEDOL : BG493G1         | 420,000.000      | 411,947.10   | 365,771.19    |
| MOLSON COORS 3% DUE 07-15-2026 SEDOL : BYT4Q68                 | 3,250,000.000    | 3,145,888.00 | 3,221,272.11  |
| MOLSON COORS 4.2% DUE 07-15-2046 SEDOL : BYT4Q46               | 2,489,000.000    | 2,227,388.22 | 2,027,725.61  |
| MOLSON COORS 5 DUE 05-01-2042 SEDOL : BG49491                  | 1,205,000.000    | 1,329,768.80 | 1,126,191.13  |
| MONTEFIORE MED CTR FIXED 5.246% DUE 11-01-2048 SEDOL : BGLBR57 | 205,000.000      | 205,000.00   | 167,840.12    |
| MOODYS CORP 3.75% 02-25-2052 SEDOL : BNQSGJ9                   | 425,000.000      | 357,514.15   | 323,817.45    |
| MOODYS CORP 5.25% DUE 07-15-2044 SEDOL : BR1HR30               | 910,000.000      | 936,687.05   | 890,980.93    |
| MOODYS CORP SR NT 2.75% 08-19-2041 SEDOL : BL66ZM5             | 105,000.000      | 76,497.75    | 75,848.67     |
| MOODY'S CORPORATION 4.875% 12-17-2048 BEO CUSIP : 615369AQ8    | 270,000.000      | 267,769.80   | 248,174.09    |
| MORGAN STANLEY 2.484% 09-16-2036 CUSIP : 61747YEF8             | 2,435,000.000    | 2,386,791.70 | 2,115,105.99  |
| MORGAN STANLEY 2.511% 10-20-2032 SEDOL : BNKDZF9               | 605,000.000      | 604,413.15   | 539,755.34    |
| MORGAN STANLEY 2.802% 01-25-2052 SEDOL : BMZ2XH2               | 2,660,000.000    | 2,182,620.30 | 1,713,865.61  |
| MORGAN STANLEY 3.622% 04-01-2031 SEDOL : BKP3KT2               | 700,000.000      | 700,000.00   | 679,212.35    |
| MORGAN STANLEY 3.625% DUE 01-20-2027 SEDOL : BYM4WS9           | 975,000.000      | 1,070,628.00 | 971,558.56    |
| MORGAN STANLEY 3.772% 01-24-2029 CUSIP : 61744YAP3             | 3,650,000.000    | 3,473,084.50 | 3,618,361.84  |
| MORGAN STANLEY 3.95% DUE 04-23-2027 SEDOL : BWXTWR8            | 1,875,000.000    | 1,811,887.50 | 1,870,889.29  |

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◆ Assets held for Investment Purposes (1)

| Security Description / Asset ID                                      | Shares/Par Value | Cost         | Current Value |
|----------------------------------------------------------------------|------------------|--------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                            |                  |              |               |
| <b>United States - USD</b>                                           |                  |              |               |
| MORGAN STANLEY 3.971% 07-22-2038 SEDOL : BZ9P947                     | 355,000.000      | 335,493.41   | 317,525.25    |
| MORGAN STANLEY 4.21% 04-20-2028 CUSIP : 61747YER2                    | 6,990,000.000    | 6,912,890.05 | 6,997,601.07  |
| MORGAN STANLEY 4.3% DUE 01-27-2045 SEDOL : BVRZ811                   | 5,300,000.000    | 5,054,351.89 | 4,648,991.41  |
| MORGAN STANLEY 4.35 DUE 09-08-2026 SEDOL : BQSC344                   | 1,800,000.000    | 1,911,924.00 | 1,803,785.51  |
| MORGAN STANLEY 4.375% DUE 01-22-2047 SEDOL : BYM4WR8                 | 1,535,000.000    | 1,428,852.05 | 1,346,150.02  |
| MORGAN STANLEY 4.431% 01-23-2030 CUSIP : 6174468G7                   | 675,000.000      | 788,683.50   | 678,231.32    |
| MORGAN STANLEY 5.042% 07-19-2030 CUSIP : 61747YFS9                   | 850,000.000      | 850,000.00   | 871,132.10    |
| MORGAN STANLEY 5.05% DUE 01-28-2027 SEDOL : BLNRS2                   | 226,000.000      | 226,273.75   | 226,481.41    |
| MORGAN STANLEY 5.164% 04-20-2029 CUSIP : 61747YFD2                   | 2,170,000.000    | 2,170,000.00 | 2,221,280.42  |
| MORGAN STANLEY 5.173% 01-16-2030 CUSIP : 61747YFK6                   | 255,000.000      | 249,956.10   | 262,082.47    |
| MORGAN STANLEY 5.23% 01-15-2031 SEDOL : BP5WYR0                      | 360,000.000      | 360,000.00   | 371,573.91    |
| MORGAN STANLEY 5.32% 07-19-2035 CUSIP : 61747YFT7                    | 3,050,000.000    | 3,070,191.00 | 3,147,138.26  |
| MORGAN STANLEY 5.449% 07-20-2029 SEDOL : BNTDVP2                     | 800,000.000      | 793,288.00   | 826,647.71    |
| MORGAN STANLEY 5.466% 01-18-2035 SEDOL : BV9C9D9                     | 290,000.000      | 290,311.99   | 302,047.84    |
| MORGAN STANLEY 5.652% 04-13-2028 SEDOL : BLDCFF9                     | 640,000.000      | 640,364.80   | 654,331.16    |
| MORGAN STANLEY 5.656% 04-18-2030 SEDOL : BLDCCK9                     | 710,000.000      | 710,213.00   | 741,392.34    |
| MORGAN STANLEY 5.948% 01-19-2038 SEDOL : BL0NRR1                     | 105,000.000      | 105,000.00   | 110,090.40    |
| MORGAN STANLEY 6.407% 11-01-2029 SEDOL : BQ6C2Z0                     | 760,000.000      | 781,895.60   | 807,778.13    |
| MORGAN STANLEY BANK NA 5.504% 05-26-2028 SEDOL : BN4L582             | 1,800,000.000    | 1,801,086.55 | 1,839,671.33  |
| MORGAN STANLEY BK N A 4.968% 07-14-2028 SEDOL : BRC1612              | 690,000.000      | 690,000.00   | 700,200.49    |
| MORGAN STANLEY FIXED 3.217% DUE 04-22-2042 CUSIP : 61772BAC7         | 2,325,000.000    | 1,987,698.76 | 1,817,999.11  |
| MORGAN STANLEY FIXED 5.516% 11-19-2055 SEDOL : BRWK9T8               | 7,970,000.000    | 7,889,953.99 | 8,056,309.29  |
| MORGAN STANLEY MTN 1.512% DUE 07-20-2027 SEDOL : BNZKDG2             | 7,265,000.000    | 6,658,517.80 | 7,109,354.35  |
| MORGAN STANLEY PRIVATE BANK 4.734% 07-18-2031 CUSIP : 61776NVG5      | 1,085,000.000    | 1,085,000.00 | 1,101,202.60  |
| MORGAN STANLEY SR NT FIXED / FLTG 4.994%04-12-2029 CUSIP : 61747YFY6 | 760,000.000      | 760,000.00   | 775,179.98    |
| MORGAN STANLEY SR NT FIXED / FLTG 5.192%04-17-2031 CUSIP : 61747YFZ3 | 1,025,000.000    | 1,025,000.00 | 1,058,407.30  |
| MORGAN STANLEY SR NT FIXED / FLTG 5.664%04-17-2036 CUSIP : 61747YGA7 | 512,000.000      | 512,000.00   | 540,190.79    |
| MPLX LP 1.75% DUE 03-01-2026 SEDOL : BKP8MJ1                         | 1,700,000.000    | 1,696,345.00 | 1,682,174.34  |
| MPLX LP 4.25% DUE 12-01-2027 BEO SEDOL : BMY8XS2                     | 1,185,000.000    | 1,118,623.95 | 1,186,154.12  |
| MPLX LP 4.5% 04-15-2038 SEDOL : BYZGJX6                              | 225,000.000      | 222,324.75   | 203,515.01    |

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◆ Assets held for Investment Purposes (1)

| Security Description / Asset ID                                                       | Shares/Par Value | Cost         | Current Value |
|---------------------------------------------------------------------------------------|------------------|--------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                             |                  |              |               |
| <b>United States - USD</b>                                                            |                  |              |               |
| MPLX LP 4.7% 04-15-2048 SEDOL : BYZGJY7                                               | 4,135,000.000    | 3,950,548.70 | 3,462,246.13  |
| MPLX LP 5.4% 04-01-2035 SEDOL : BV0TZT7                                               | 855,000.000      | 843,628.50   | 861,972.81    |
| MPLX LP 5.5% 06-01-2034 SEDOL : BR830Q5                                               | 32,000.000       | 32,011.85    | 32,610.91     |
| MPLX LP 5.5% DUE 02-15-2049 SEDOL : BF5M0J4                                           | 265,000.000      | 237,752.70   | 246,703.06    |
| MPLX LP 5.65% 03-01-2053 SEDOL : BN14QS1                                              | 300,000.000      | 292,067.20   | 283,161.60    |
| MPLX LP 5.95% 04-01-2055 SEDOL : BV0TX48                                              | 930,000.000      | 906,462.20   | 909,157.78    |
| MPLX LP 6.2% 09-15-2055 SEDOL : BVWSG00                                               | 1,520,000.000    | 1,493,698.80 | 1,537,703.47  |
| MPLX LP FIXED 5.2% 12-01-2047 SEDOL : BMYNVR2                                         | 180,000.000      | 191,090.34   | 161,018.18    |
| MPLX LP FIXED 5.2% DUE 03-01-2047 SEDOL : BYXT874                                     | 425,000.000      | 422,042.00   | 381,930.85    |
| MPLX LP SR NT 5.4% 09-15-2035 SEDOL : BVWSG33                                         | 1,010,000.000    | 1,003,095.35 | 1,012,194.05  |
| MSCI INC 3.625% DUE 09-01-2030 SEDOL : BL1LX87                                        | 1,455,000.000    | 1,298,951.25 | 1,388,737.80  |
| MSCI INC SR NT 144A 3.625% 11-01-2031 SEDOL : BP0V944                                 | 5,175,000.000    | 4,682,377.50 | 4,860,636.09  |
| MYLAN INC 5.4 DUE 11-29-2043 SEDOL : BGN8240                                          | 1,245,000.000    | 1,298,364.45 | 1,078,647.76  |
| MYLAN INC FORMERLY FIXED 5.2% DUE 04-15-2048 CUSIP : 628530BJ5                        | 170,000.000      | 157,990.65   | 139,293.83    |
| MYLAN N V FIXED 5.25% DUE 06-15-2046 CUSIP : 62854AAP9                                | 1,795,000.000    | 1,894,425.05 | 1,491,601.08  |
| N SHORE LONG IS 6.15% DUE 11-01-2043 SEDOL : BDT7XZ8                                  | 200,000.000      | 254,418.00   | 203,644.42    |
| NARRAGANSETT ELEC 5.638% DUE 03-15-2040 SEDOL : B4X4G20                               | 265,000.000      | 261,332.40   | 272,453.56    |
| NASDAQ INC 6.1% 06-28-2063 CUSIP : 63111XAL5                                          | 464,000.000      | 500,793.91   | 490,430.02    |
| NATIONAL RETAIL PPTYS INC 4.8% 10-15-2048 SEDOL : BF5HVZ2                             | 100,000.000      | 98,587.00    | 89,089.55     |
| NATIONAL RURAL UTILITIES COOP FIN 5.15% 06-15-2029 SEDOL : BSQMN73                    | 320,000.000      | 319,283.20   | 331,450.47    |
| NATIONAL RURAL UTILS COOP FIN CORP 1.65%DUE 06-15-2031/02-08-2021 REG SEDOL : BKP9G03 | 780,000.000      | 607,588.80   | 673,195.00    |
| NATIONAL RURAL UTILS COOP FIN CORP 4.3% 03-15-2049 CUSIP : 637432NT8                  | 1,685,000.000    | 1,685,377.39 | 1,429,753.37  |
| NATURE CONSERVANCY 3.957% DUE 03-01-2052 SEDOL : BPSJK81                              | 70,000.000       | 70,457.04    | 55,806.18     |
| NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043 SEDOL : B7W15J3                               | 225,000.000      | 198,958.50   | 196,258.81    |
| NETFLIX INC 5.4% 08-15-2054 SEDOL : BR2NKZ0                                           | 305,000.000      | 304,359.50   | 307,155.51    |
| NETFLIX INC 5.875% DUE 11-15-2028 SEDOL : BJRDY72                                     | 4,020,000.000    | 4,223,534.50 | 4,239,061.94  |
| NEVADA PWR CO 5.375% DUE 09-15-2040 SEDOL : B64G771                                   | 125,000.000      | 155,631.25   | 126,574.90    |
| NEVADA PWR CO 6.25% 05-15-2055 SEDOL : BT9N5L8                                        | 1,105,000.000    | 1,106,011.25 | 1,120,580.50  |
| NEVADA PWR CO 6.65% DUE 04-01-2036 SEDOL : B1G2SS0                                    | 200,000.000      | 266,742.00   | 224,381.35    |

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| Security Description / Asset ID                                    | Shares/Par Value | Cost         | Current Value |
|--------------------------------------------------------------------|------------------|--------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                          |                  |              |               |
| <b>United States - USD</b>                                         |                  |              |               |
| NEVADA PWR CO GEN & REF NT 5.9% 05-01-2053 SEDOL : BR03SC5         | 450,000.000      | 455,449.40   | 457,770.51    |
| NEW YORK & 4.024% DUE 08-01-2045 SEDOL : BWWD066                   | 335,000.000      | 335,000.00   | 279,846.44    |
| NEW YORK & 4.763% DUE 08-01-2116 SEDOL : BD8PHR3                   | 265,000.000      | 306,585.93   | 221,059.51    |
| NEWMONT CORP/NEWCREST FIN PTY LTD 5.75% 11-15-2041 SEDOL : BSNR2S5 | 229,000.000      | 237,186.52   | 235,971.55    |
| NEWMONT GOLDCORP 5.45% DUE 06-09-2044 SEDOL : BJYRXM2              | 2,515,000.000    | 2,676,504.24 | 2,528,111.22  |
| NEXTERA ENERGY CAP 1.9% DUE 06-15-2028 SEDOL : BKPC9F8             | 2,065,000.000    | 2,063,781.65 | 1,952,019.64  |
| NEXTERA ENERGY CAP 5.38% 02-28-2053 SEDOL : BN6KV01                | 1,835,000.000    | 1,766,366.05 | 1,730,414.16  |
| NEXTERA ENERGY CAP HLDGS INC 1.875% 01-15-2027 SEDOL : BN91231     | 475,000.000      | 424,954.00   | 461,918.20    |
| NEXTERA ENERGY CAP HLDGS INC 4.9% 02-28-2028 SEDOL : BN2S9Y9       | 1,900,000.000    | 1,934,580.00 | 1,933,232.65  |
| NEXTERA ENERGY CAP HLDGS INC 5.05% 03-15-2030 SEDOL : BTBK186      | 3,200,000.000    | 3,262,240.00 | 3,294,933.98  |
| NEXTERA ENERGY CAP HLDGS INC 5.9% 03-15-2055 SEDOL : BTCCJ76       | 420,000.000      | 414,822.76   | 432,846.43    |
| NEXTERA ENERGY CAPITAL 4.685% 09-01-2027 SEDOL : BTFZQ82           | 695,000.000      | 697,196.20   | 702,557.79    |
| NEXTERA ENERGY CAPITAL 6.375% 08-15-2055 SEDOL : BRXZ4K8           | 488,000.000      | 496,020.00   | 506,720.17    |
| NIKE INC 3.375% DUE 03-27-2050 SEDOL : BKSG5Q0                     | 1,135,000.000    | 1,131,175.05 | 824,763.61    |
| NISOURCE FIN CORP 3.49% 05-15-2027 SEDOL : BD20RF2                 | 2,025,000.000    | 2,212,266.50 | 2,005,650.94  |
| NISOURCE FIN CORP 4.375% 05-15-2047 SEDOL : BD20RG3                | 620,000.000      | 609,888.82   | 521,908.30    |
| NISOURCE FIN CORP 4.8% DUE 02-15-2044 SEDOL : B976296              | 320,000.000      | 312,491.64   | 291,168.96    |
| NISOURCE FIN CORP 5.65% DUE 02-01-2045 SEDOL : BFGCNJ4             | 330,000.000      | 379,851.60   | 328,712.49    |
| NISOURCE FIN CORP 5.95% DUE 06-15-2041 SEDOL : B3N5358             | 125,000.000      | 145,429.21   | 129,775.09    |
| NISOURCE INC 3.6% DUE 05-01-2030 SEDOL : BL0MLT8                   | 225,000.000      | 224,169.75   | 217,880.14    |
| NISOURCE INC NT 5.35% 07-15-2035 SEDOL : BTXYYZ4                   | 480,000.000      | 479,467.20   | 490,092.96    |
| NNN REIT INC 5.6% 10-15-2033 SEDOL : BQ2KQQ7                       | 840,000.000      | 820,478.40   | 878,665.80    |
| NORDSON CORP SR NT 5.6% 09-15-2028 SEDOL : BQBBGJ4                 | 1,000,000.000    | 999,780.00   | 1,035,205.40  |
| NORFOLK SOUTHERN CORP 4.55% 06-01-2053 SEDOL : BNNXRV6             | 100,000.000      | 87,175.00    | 86,779.25     |
| NORFOLK SOUTHN 3.05% DUE 05-15-2050 SEDOL : BL6L2C9                | 2,199,000.000    | 2,035,066.71 | 1,490,553.23  |
| NORFOLK SOUTHN 3.4% DUE 11-01-2049 SEDOL : BJN4W49                 | 295,000.000      | 196,782.70   | 212,587.53    |
| NORFOLK SOUTHN 3.95 DUE 10-01-2042 SEDOL : B8HY550                 | 145,000.000      | 119,658.35   | 122,141.57    |
| NORFOLK SOUTHN 4.45% DUE 06-15-2045 SEDOL : BYY5HP2                | 440,000.000      | 377,960.12   | 384,521.93    |
| NORFOLK SOUTHN 4.65% DUE 01-15-2046 SEDOL : BYV2RZ6                | 150,000.000      | 171,033.00   | 135,159.39    |
| NORFOLK SOUTHN 4.837% DUE 10-01-2041 SEDOL : B6TW1K5               | 175,000.000      | 154,462.00   | 166,612.12    |

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| Security Description / Asset ID                             | Shares/Par Value | Cost         | Current Value |
|-------------------------------------------------------------|------------------|--------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                   |                  |              |               |
| <b>United States - USD</b>                                  |                  |              |               |
| NORFOLK SOUTHN CORP 4.15% 02-28-2048 CUSIP : 655844BY3      | 243,000.000      | 199,513.05   | 200,808.71    |
| NORTHERN STS PWR CO MINN 5.65% 05-15-2055 SEDOL : BNKDLN9   | 440,000.000      | 437,597.60   | 451,480.54    |
| NORTHROP GRUMMAN 3.25% DUE 01-15-2028 SEDOL : BF15KF3       | 450,000.000      | 502,425.00   | 442,550.99    |
| NORTHROP GRUMMAN 4.03% DUE 10-15-2047 SEDOL : BF15KD1       | 1,302,000.000    | 1,157,889.40 | 1,060,854.65  |
| NORTHROP GRUMMAN 4.75% DUE 06-01-2043 SEDOL : BB9ZSW0       | 1,520,000.000    | 1,543,906.73 | 1,407,015.44  |
| NORTHROP GRUMMAN 5.15% DUE 05-01-2040 SEDOL : BLGSGS4       | 148,000.000      | 179,100.35   | 147,441.14    |
| NORTHROP GRUMMAN CORP 3.85% DUE 04-15-2045 SEDOL : BVFMJ22  | 250,000.000      | 246,791.87   | 203,302.51    |
| NORTHROP GRUMMAN CORP 4.95% 03-15-2053 SEDOL : BN6LRM8      | 365,000.000      | 340,242.31   | 335,027.48    |
| NORTHROP GRUMMAN CORP 5.2% 06-01-2054 SEDOL : BS2G0M3       | 1,135,000.000    | 1,130,618.90 | 1,080,663.55  |
| NORTHROP GRUMMAN FIXED 5.25% DUE 05-01-2050 SEDOL : BMF33S6 | 1,945,000.000    | 1,933,466.15 | 1,872,970.29  |
| NORTHWESTERN UNIV 3.662% DUE 12-01-2057 SEDOL : BF8F625     | 215,000.000      | 163,675.20   | 158,329.14    |
| NORTHWESTERN UNIV 4.643% DUE 12-01-2044 SEDOL : BFWLB79     | 225,000.000      | 214,821.00   | 213,940.67    |
| NORTHWESTERN UNIV 4.94% 12-01-2035 SEDOL : BSF1XB5          | 185,000.000      | 182,459.95   | 189,677.82    |
| NORTHWESTN MEM 2.633% DUE 07-15-2051 SEDOL : BNNS3Z7        | 190,000.000      | 190,000.00   | 117,472.41    |
| NOVANT HEALTH INC 3.168% DUE 11-01-2051 SEDOL : BN7T7H6     | 1,031,000.000    | 831,164.45   | 698,053.41    |
| NOVARTIS CAP CORP 3.7% DUE 09-21-2042 SEDOL : B8DX0S9       | 140,000.000      | 167,063.40   | 117,058.87    |
| NOVARTIS CAP CORP 4% DUE 11-20-2045 SEDOL : BD3S5K6         | 1,655,000.000    | 1,735,602.31 | 1,402,677.79  |
| NOVARTIS CAP CORP 4.4% DUE 05-06-2044 SEDOL : BK1PN26       | 1,057,000.000    | 1,089,901.92 | 955,394.09    |
| NRG ENERGY INC 4.45% DUE 06-15-2029 SEDOL : BJJP149         | 2,469,000.000    | 2,702,509.13 | 2,448,235.24  |
| NUCOR CORP NT 3.85% 04-01-2052 SEDOL : BP96092              | 560,000.000      | 464,262.98   | 434,801.81    |
| NUCOR CORP SR NT 4.3% 05-23-2027 SEDOL : BMBVXC8            | 1,850,000.000    | 1,847,040.00 | 1,858,420.33  |
| NV PWR CO 5.45 DUE 05-15-2041 SEDOL : B68QYC1               | 175,000.000      | 203,329.00   | 176,098.81    |
| NV PWR CO NV PWR CO 6.75 DUE 07-01-2037 BEO SEDOL : B1Z7WW8 | 1,520,000.000    | 2,101,869.09 | 1,725,728.03  |
| NVIDIA CORP 3.5% DUE 04-01-2040 CUSIP : 67066GAG9           | 115,000.000      | 116,572.05   | 98,489.87     |
| NVIDIA CORP 3.5% DUE 04-01-2050 CUSIP : 67066GAH7           | 2,389,000.000    | 1,798,975.46 | 1,833,318.93  |
| OCCIDENTAL PETE 4.4% DUE 04-15-2046 SEDOL : BDBFN16         | 1,000.000        | 756.30       | 784.46        |
| OCCIDENTAL PETE 4.625% DUE 06-15-2045 SEDOL : BYQ27T5       | 100,000.000      | 77,720.00    | 78,878.66     |
| OCCIDENTAL PETE 6.2% DUE 03-15-2040 SEDOL : BJCRNM4         | 860,000.000      | 845,077.78   | 874,070.47    |
| OCCIDENTAL PETE 7.5% DUE 05-01-2031 SEDOL : BKTC909         | 1,150,000.000    | 1,268,058.00 | 1,291,674.25  |
| OCCIDENTAL PETE 7.95% DUE 06-15-2039 SEDOL : BK8VN72        | 305,000.000      | 330,577.87   | 357,818.99    |

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◆ Assets held for Investment Purposes (1)

| Security Description / Asset ID                                        | Shares/Par Value | Cost         | Current Value |
|------------------------------------------------------------------------|------------------|--------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                              |                  |              |               |
| <b>United States - USD</b>                                             |                  |              |               |
| OCCIDENTAL PETE 8.5% DUE 07-15-2027 SEDOL : BMVDNL3                    | 3,868,000.000    | 4,236,772.37 | 4,056,429.62  |
| OCCIDENTAL PETE CORP 5.375% 01-01-2032 SEDOL : BPDY586                 | 1,427,000.000    | 1,381,795.46 | 1,451,233.31  |
| OCCIDENTAL PETE CORP 5.55% 10-01-2034 SEDOL : BQ5HTN3                  | 835,000.000      | 831,835.35   | 847,206.83    |
| OCCIDENTAL PETE CORP SR NT 6.45% 09-15-2036 SEDOL : BK8VN61            | 2,040,000.000    | 2,083,466.50 | 2,167,840.68  |
| OCCIDENTAL PETE CORP SR NT 6.6% 03-15-2046 SEDOL : BKVKRK7             | 70,000.000       | 69,971.95    | 73,183.46     |
| OCCIDENTAL PETE FIXED 7.875% DUE 09-15-2031 SEDOL : BKXCDZ8            | 148,000.000      | 165,048.12   | 168,283.28    |
| OGLETHORPE PWR 5.25% DUE 09-01-2050 SEDOL : B677P66                    | 85,000.000       | 87,275.56    | 79,029.64     |
| OGLETHORPE PWR CORP 3.75% 08-01-2050 SEDOL : BN77TJ6                   | 585,000.000      | 537,129.29   | 422,212.21    |
| OGLETHORPE PWR CORP 5.05% DUE 10-01-2048 SEDOL : BJXRH21               | 747,000.000      | 824,773.84   | 679,259.79    |
| OHIO PWR CO 2.6% DUE 04-01-2030 SEDOL : BKT5GS5                        | 400,000.000      | 399,576.00   | 372,001.40    |
| OKLAHOMA GAS & ELEC CO 5.8% 04-01-2055 SEDOL : BMHXT08                 | 180,000.000      | 179,087.40   | 184,070.81    |
| ONCOR ELEC 3.75% DUE 04-01-2045 SEDOL : BZ16JQ0                        | 1,300,000.000    | 1,213,363.94 | 1,027,100.62  |
| ONCOR ELEC 5.3 DUE 06-01-2042 SEDOL : B7ZBFD4                          | 197,000.000      | 234,298.19   | 194,374.26    |
| ONCOR ELEC DELIVERY CO LLC 3.7% DUE 05-15-2050 REG SEDOL : BMTTWT4     | 1,800,000.000    | 1,798,869.74 | 1,348,662.69  |
| ONCOR ELEC DELIVERY CO LLC 5.55% 06-15-2054 SEDOL : BSRJHL5            | 837,000.000      | 832,328.57   | 833,028.02    |
| ONCOR ELEC DELIVERY CO LLC CORP 3.8% 06-01-2049 SEDOL : BL4PTW2        | 70,000.000       | 88,032.00    | 53,813.25     |
| ONCOR ELEC DELIVERY CO LLC SR SECD NT 5.35% 10-01-2052 SEDOL : BMCQG90 | 318,000.000      | 379,120.62   | 305,476.85    |
| ONCOR ELEC FIXED 2.7% DUE 11-15-2051 SEDOL : BP4FTD1                   | 520,000.000      | 422,084.00   | 319,316.82    |
| ONCOR ELEC FIXED 4.95% DUE 09-15-2052 SEDOL : BPX1TS5                  | 225,000.000      | 216,482.65   | 204,972.50    |
| ONEOK INC 5.4% 10-15-2035 CUSIP : 682680DC4                            | 440,000.000      | 438,838.40   | 441,654.26    |
| ONEOK INC 5.7% 11-01-2054 SEDOL : BRBVNB2                              | 175,000.000      | 166,418.00   | 165,212.30    |
| ONEOK INC 5.85% 11-01-2064 SEDOL : BQTY4J1                             | 320,000.000      | 317,568.00   | 305,445.12    |
| ONEOK INC NEW 3.95% 03-01-2050 SEDOL : BM8JWH3                         | 485,000.000      | 346,560.50   | 357,031.87    |
| ONEOK INC NEW 4.25% 09-15-2046 SEDOL : BSNW020                         | 910,000.000      | 680,953.00   | 713,650.51    |
| ONEOK INC NEW 4.55% DUE 07-15-2028 SEDOL : BDDR183                     | 3,015,000.000    | 2,901,937.50 | 3,040,088.15  |
| ONEOK INC NEW 4.85% 02-01-2049 SEDOL : BSNW064                         | 105,000.000      | 92,591.10    | 89,558.32     |
| ONEOK INC NEW 4.95% DUE 07-13-2047 SEDOL : BF0NYC3                     | 290,000.000      | 216,482.10   | 251,562.32    |
| ONEOK INC NEW 5.05% 04-01-2045 SEDOL : BMVD6N6                         | 765,000.000      | 614,088.45   | 679,858.31    |
| ONEOK INC NEW 5.45% 06-01-2047 SEDOL : BTPF1H6                         | 865,000.000      | 724,921.90   | 798,053.06    |
| ONEOK INC NEW 5.6% 04-01-2044 SEDOL : BQ0G9V3                          | 655,000.000      | 569,378.40   | 621,019.15    |

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◆ Assets held for Investment Purposes (1)

| Security Description / Asset ID                        | Shares/Par Value | Cost         | Current Value |
|--------------------------------------------------------|------------------|--------------|---------------|
| <i>Corporate Debt Instruments - Other</i>              |                  |              |               |
| <b>United States - USD</b>                             |                  |              |               |
| ONEOK INC NEW 6.5% 09-01-2030 SEDOL : BV4K778          | 620,000.000      | 627,378.00   | 666,229.75    |
| ONEOK INC NEW 7.15% DUE 01-15-2051 REG SEDOL : BM9KMD1 | 665,000.000      | 662,552.80   | 745,082.51    |
| ONEOK PARTNERS L P 6.2% DUE 09-15-2043 SEDOL : BDS54B6 | 1,560,000.000    | 1,759,744.60 | 1,598,192.59  |
| ORACLE CORP 3.6% DUE 04-01-2040 REG SEDOL : BM5M628    | 3,095,000.000    | 2,769,310.80 | 2,485,721.95  |
| ORACLE CORP 3.6% DUE 04-01-2050 REG SEDOL : BM5JB02    | 8,445,000.000    | 7,072,591.87 | 5,944,938.14  |
| ORACLE CORP 3.8% 11-15-2037 SEDOL : BF4ZFF5            | 115,000.000      | 95,614.45    | 99,420.69     |
| ORACLE CORP 3.85% DUE 07-15-2036 SEDOL : BY7RCZ0       | 100,000.000      | 79,177.00    | 89,046.73     |
| ORACLE CORP 3.95% DUE 03-25-2051 SEDOL : BMYLXC5       | 2,565,000.000    | 1,876,275.10 | 1,907,098.77  |
| ORACLE CORP 4% 11-15-2047 SEDOL : BD390R1              | 247,000.000      | 190,907.34   | 191,423.62    |
| ORACLE CORP 4% DUE 07-15-2046 SEDOL : BY7RD02          | 805,000.000      | 629,573.20   | 627,073.78    |
| ORACLE CORP 4.125% DUE 05-15-2045 SEDOL : BWTM334      | 4,465,000.000    | 4,521,252.15 | 3,587,946.79  |
| ORACLE CORP 4.375% DUE 05-15-2055 SEDOL : BWTM356      | 1,928,000.000    | 1,872,212.19 | 1,513,755.41  |
| ORACLE CORP 4.45% 09-26-2030 SEDOL : BVBFJQ9           | 1,720,000.000    | 1,718,933.60 | 1,719,156.10  |
| ORACLE CORP 4.5% 05-06-2028 SEDOL : BMWS964            | 875,000.000      | 873,302.50   | 881,454.29    |
| ORACLE CORP 4.5% DUE 07-08-2044 SEDOL : BP4W512        | 35,000.000       | 28,670.25    | 29,885.74     |
| ORACLE CORP 4.65% 05-06-2030 SEDOL : BMWS986           | 2,150,000.000    | 2,143,163.00 | 2,180,152.07  |
| ORACLE CORP 4.7% 09-27-2034 SEDOL : BQFN0D8            | 1,500,000.000    | 1,479,840.00 | 1,464,872.36  |
| ORACLE CORP 4.8% 09-26-2032 SEDOL : BVBFJR0            | 4,615,000.000    | 4,613,384.75 | 4,620,549.40  |
| ORACLE CORP 5.2% 09-26-2035 SEDOL : BVBFJW5            | 4,677,000.000    | 4,676,298.45 | 4,702,753.57  |
| ORACLE CORP 5.375 DUE 07-15-2040 SEDOL : B7FNML7       | 300,000.000      | 337,085.66   | 294,321.10    |
| ORACLE CORP 5.375% 09-27-2054 SEDOL : BQFN0F0          | 2,275,000.000    | 2,051,967.70 | 2,089,863.09  |
| ORACLE CORP 5.5% 08-03-2035 SEDOL : BRXZ196            | 2,830,000.000    | 2,915,457.85 | 2,911,237.90  |
| ORACLE CORP 5.5% 09-27-2064 SEDOL : BQFN0G1            | 1,410,000.000    | 1,392,257.57 | 1,291,326.84  |
| ORACLE CORP 5.55% 02-06-2053 SEDOL : BMWS9B9           | 740,000.000      | 688,840.70   | 700,206.14    |
| ORACLE CORP 5.875% 09-26-2045 SEDOL : BVBFJM5          | 80,000.000       | 80,294.40    | 80,217.20     |
| ORACLE CORP 5.95% 09-26-2055 SEDOL : BVBFJS1           | 2,455,000.000    | 2,431,360.90 | 2,447,447.95  |
| ORACLE CORP 6% 08-03-2055 SEDOL : BRXZ1B8              | 537,000.000      | 536,676.95   | 539,097.85    |
| ORACLE CORP 6.1% 09-26-2065 SEDOL : BVBG0Z8            | 110,000.000      | 109,932.90   | 109,797.42    |
| ORACLE CORP FIXED 2.3% DUE 03-25-2028 SEDOL : BMYLX69  | 235,000.000      | 209,171.15   | 224,679.58    |
| ORACLE CORP FIXED 2.8% DUE 04-01-2027 SEDOL : BM5J9Z3  | 1,550,000.000    | 1,488,527.50 | 1,519,669.54  |

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## ◆ Assets held for Investment Purposes (1)

| Security Description / Asset ID                                 | Shares/Par Value | Cost         | Current Value |
|-----------------------------------------------------------------|------------------|--------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                       |                  |              |               |
| <b>United States - USD</b>                                      |                  |              |               |
| ORACLE CORP FIXED 2.875% DUE 03-25-2031 SEDOL : BMYLX70         | 850,000.000      | 848,682.50   | 780,500.98    |
| ORACLE CORP FIXED 2.95% DUE 04-01-2030 SEDOL : BM5JB13          | 1,225,000.000    | 1,047,470.75 | 1,154,237.82  |
| ORACLE CORP FIXED 3.65% DUE 03-25-2041 SEDOL : BMYLXB4          | 760,000.000      | 637,245.33   | 608,678.73    |
| ORACLE CORP FIXED 3.85% DUE 04-01-2060 SEDOL : BM5M639          | 1,130,000.000    | 837,764.39   | 777,066.38    |
| ORACLE CORP FIXED 6.9% DUE 11-09-2052 SEDOL : BQ69756           | 130,000.000      | 134,389.00   | 144,644.58    |
| OTIS WORLDWIDE CORP 5.125% 11-19-2031 SEDOL : BT6PKM3           | 400,000.000      | 403,968.00   | 414,670.48    |
| OTIS WORLDWIDE CORP 5.25% 08-16-2028 SEDOL : BQ2L1S7            | 2,250,000.000    | 2,247,930.00 | 2,319,212.16  |
| OWENS CORNING 5.95% 06-15-2054 SEDOL : BNNRNW1                  | 87,000.000       | 87,841.51    | 89,778.81     |
| OWENS CORNING NEW 4.3% DUE 07-15-2047 SEDOL : BF1X5B8           | 95,000.000       | 110,012.85   | 78,290.17     |
| PAC GAS & ELEC CO 3.3% DUE 08-01-2040 SEDOL : BMYXXQ5           | 200,000.000      | 199,002.00   | 151,530.67    |
| PAC GAS & ELEC CO 3.5% DUE 08-01-2050 SEDOL : BMYR011           | 175,000.000      | 173,895.75   | 119,386.04    |
| PAC GAS & ELEC CO 4.2% DUE 06-01-2041 SEDOL : BN93099           | 832,000.000      | 741,768.09   | 681,298.48    |
| PAC GAS & ELEC CO 5.9% DUE 10-01-2054 SEDOL : BTFK546           | 180,000.000      | 168,499.42   | 175,338.56    |
| PAC GAS & ELEC CO FIXED 2.1% DUE 08-01-2027 SEDOL : BMYQX42     | 300,000.000      | 299,442.00   | 288,372.68    |
| PAC GAS & ELEC CO FIXED 4.5% DUE 07-01-2040 SEDOL : BMVV6C9     | 217,000.000      | 189,987.84   | 188,740.91    |
| PAC GAS & ELEC CO FIXED 4.55% DUE 07-01-2030 CUSIP : 694308JM0  | 294,304.000      | 275,465.61   | 292,259.72    |
| PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050 CUSIP : 694308JN8  | 2,530,000.000    | 2,144,401.65 | 2,171,465.48  |
| PACIFIC GAS & ELEC CO 1ST MTG BD 3% 06-15-2028 SEDOL : BN0WWDD3 | 1,400,000.000    | 1,393,126.00 | 1,349,666.63  |
| PACIFIC GAS & ELEC CO 1ST MTG BD 5% 06-04-2028 SEDOL : BQNKFO3  | 837,000.000      | 835,568.73   | 848,654.45    |
| PACIFIC GAS & ELEC CO 1ST MTG BD 6% 08-15-2035 SEDOL : BQNKF47  | 557,000.000      | 557,478.98   | 582,944.01    |
| PACIFIC GAS & ELEC CO 3.25% DUE 06-01-2031 REG SEDOL : BN93077  | 600,000.000      | 519,270.00   | 551,726.58    |
| PACIFIC GAS & ELEC CO 4.25% 03-15-2046 SEDOL : BYZKM62          | 460,000.000      | 360,806.20   | 360,857.63    |
| PACIFIC GAS & ELEC CO 4.45% DUE 4-15-2042 SEDOL : B80L9N4       | 360,000.000      | 288,913.70   | 301,072.73    |
| PACIFIC GAS & ELEC CO 4.5% 12-15-2041 SEDOL : B6XRFT3           | 300,000.000      | 213,673.55   | 246,803.00    |
| PACIFIC GAS & ELEC CO 4.6% 06-15-2043 SEDOL : BBK3XJ5           | 595,000.000      | 477,124.35   | 500,850.98    |
| PACIFIC GAS & ELEC CO 4.75% DUE 02-15-2044 SEDOL : BJZ7ZR0      | 490,000.000      | 392,289.82   | 419,205.77    |
| PACIFIC GAS & ELEC CO 5.25% 03-01-2052 SEDOL : BPP37W9          | 145,000.000      | 117,613.85   | 128,920.44    |
| PACIFIC GAS & ELEC CO 5.55% 05-15-2029 SEDOL : BQC4X79          | 536,000.000      | 530,050.40   | 551,726.67    |
| PACIFIC GAS & ELEC CO 5.8% 05-15-2034 SEDOL : BSNW1M7           | 1,485,000.000    | 1,486,432.40 | 1,538,703.15  |
| PACIFIC GAS & ELEC CO 6.1% 01-15-2029 CUSIP : 694308KL0         | 1,300,000.000    | 1,314,339.00 | 1,359,939.30  |

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| Security Description / Asset ID                                  | Shares/Par Value | Cost         | Current Value |
|------------------------------------------------------------------|------------------|--------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                        |                  |              |               |
| <b>United States - USD</b>                                       |                  |              |               |
| PACIFIC GAS & ELEC CO 6.7% 04-01-2053 SEDOL : BN7B2Q6            | 760,000.000      | 787,063.55   | 812,686.00    |
| PACIFIC GAS & ELEC CO 6.75% 01-15-2053 SEDOL : BNNMQV6           | 535,000.000      | 555,269.36   | 576,434.52    |
| PACIFIC GAS & ELECTRIC 4.3% 03-15-2045 SEDOL : BT6SJF8           | 1,170,000.000    | 940,408.70   | 938,678.30    |
| PACIFIC GAS & ELECTRIC 6.15% 03-01-2055 SEDOL : BPJKZZ5          | 579,000.000      | 562,096.20   | 582,293.95    |
| PACIFIC GAS & ELECTRIC CO 3.75% 08-15-2042 SEDOL : B7MTCC9       | 310,000.000      | 202,148.65   | 235,879.74    |
| PACIFIC GAS & ELECTRIC CO 5.7% 03-01-2035 SEDOL : BMTYVF8        | 2,198,000.000    | 2,203,800.72 | 2,251,465.49  |
| PACIFIC GAS & ELECTRIC CO 6.4% 06-15-2033 CUSIP : 694308KM8      | 450,000.000      | 467,892.00   | 483,724.84    |
| PACIFICORP 2.9% 06-15-2052 USD SEDOL : BL544T0                   | 85,000.000       | 58,622.80    | 51,835.22     |
| PACIFICORP 4.125% DUE 01-15-2049 SEDOL : BF2WX10                 | 40,000.000       | 42,333.82    | 31,118.58     |
| PACIFICORP 4.15% 02-15-2050 SEDOL : BHXXMN8                      | 2,475,000.000    | 2,424,791.72 | 1,925,258.69  |
| PACIFICORP 5.45% 02-15-2034 SEDOL : BRXGPV9                      | 1,515,000.000    | 1,512,288.15 | 1,551,856.22  |
| PACIFICORP 5.5% 05-15-2054 SEDOL : BNBXR85                       | 273,000.000      | 259,843.87   | 257,814.47    |
| PACIFICORP 6.25% DUE 10-15-2037 SEDOL : B2853J0                  | 100,000.000      | 135,811.01   | 107,065.47    |
| PACIFICORP 6.35% DUE 07-15-2038 SEDOL : B3BQMW3                  | 1,157,000.000    | 1,225,043.17 | 1,244,484.40  |
| PACIFICORP FIXED 3.3% DUE 03-15-2051 SEDOL : BL96VF7             | 1,280,000.000    | 1,271,006.98 | 843,629.10    |
| PACKAGING CORP AMER SR NT 5.2% 08-15-2035 CUSIP : 695156AY5      | 255,000.000      | 254,941.35   | 260,009.02    |
| PACKAGING CORP FIXED 3.05% DUE 10-01-2051 SEDOL : BP0TWY9        | 225,000.000      | 223,814.25   | 147,054.64    |
| PACKAGING CORP OF AMERICA 4.05% DUE 12-15-2049 SEDOL : BKMKKT6   | 245,000.000      | 207,188.60   | 194,562.30    |
| PARAMOUNT GLOBAL 4.95% 05-19-2050 SEDOL : BMF32K1                | 2,655,000.000    | 2,521,904.85 | 2,110,780.52  |
| PARAMOUNT GLOBAL 5.85% 09-01-2043 CUSIP : 92553PAU6              | 380,000.000      | 412,858.57   | 347,071.07    |
| PAYCHEX INC 5.35% 04-15-2032 SEDOL : BWH8W82                     | 381,000.000      | 379,502.67   | 395,342.02    |
| PAYPAL HLDGS INC 5.05% 06-01-2052 SEDOL : BP5H680                | 273,000.000      | 272,118.21   | 256,260.18    |
| PAYPAL HLDGS INC 5.25% 06-01-2062 CUSIP : 70450YAN3              | 80,000.000       | 73,349.60    | 76,252.83     |
| PAYPAL HLDGS INC FIXED 3.25% DUE 06-01-2050 CUSIP : 70450YAJ2    | 50,000.000       | 49,809.00    | 35,165.10     |
| PEACEHEALTH 3.218% DUE 11-15-2050 SEDOL : BMXWDH4                | 312,000.000      | 245,838.72   | 201,750.60    |
| PEACEHEALTH 4.787% DUE 11-15-2048 SEDOL : BK0Y670                | 100,000.000      | 89,701.00    | 86,086.28     |
| PECO ENERGY CO 1ST & REF MTG BD 3.05% 03-15-2051 SEDOL : BNVTRQ1 | 256,000.000      | 196,780.82   | 168,880.71    |
| PECO ENERGY CO 4.15% DUE 10-01-2044 SEDOL : BQS2NF5              | 490,000.000      | 438,358.95   | 415,145.11    |
| PECO ENERGY CO 5.25% 09-15-2054 SEDOL : BTFK5B3                  | 450,000.000      | 448,915.50   | 435,703.59    |
| PECO ENERGY CO 5.65% 09-15-2055 CUSIP : 693304BJ5                | 1,080,000.000    | 1,109,980.70 | 1,103,543.18  |

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◆ Assets held for Investment Purposes (1)

| Security Description / Asset ID                                                          | Shares/Par Value | Cost         | Current Value |
|------------------------------------------------------------------------------------------|------------------|--------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                                |                  |              |               |
| <b>United States - USD</b>                                                               |                  |              |               |
| PECO ENERGY CO FIXED 3.7% 09-15-2047 SEDOL : BYVPKV2                                     | 190,000.000      | 189,283.70   | 147,879.27    |
| PECO ENERGY CO FIXED 3.9% DUE 03-01-2048 CUSIP : 693304AW7                               | 374,000.000      | 295,648.71   | 300,447.04    |
| PECO ENERGY CO FIXED 4.375% DUE 08-15-2052 SEDOL : BPBRR70                               | 325,000.000      | 323,657.75   | 274,769.84    |
| PEPSICO INC 3.6% DUE 08-13-2042 SEDOL : B7Y6VD2                                          | 550,000.000      | 411,609.00   | 448,766.00    |
| PEPSICO INC 4.2% DUE 07-18-2052 SEDOL : BP5JXK7                                          | 270,000.000      | 269,678.70   | 225,006.20    |
| PEPSICO INC FIXED 2.625% 10-21-2041 CUSIP : 713448FF0                                    | 1,017,000.000    | 755,638.36   | 739,931.85    |
| PEPSICO INC SR NT 4 DUE 03-05-2042 SEDOL : B9MTLH1                                       | 2,255,000.000    | 1,938,172.50 | 1,951,732.83  |
| PERKINELMER INC 3.3% 09-15-2029 SEDOL : BKVJXL7                                          | 650,000.000      | 684,502.00   | 621,620.60    |
| PFIZER INC 2.55% DUE 05-28-2040 SEDOL : BM9ZYF2                                          | 1,145,000.000    | 1,065,035.57 | 841,342.16    |
| PFIZER INC 2.7% DUE 05-28-2050 SEDOL : BMXGNZ4                                           | 6,280,000.000    | 6,284,357.80 | 3,960,994.07  |
| PFIZER INC 4.3% DUE 06-15-2043 SEDOL : BCLYQM8                                           | 65,000.000       | 63,115.65    | 57,123.01     |
| PFIZER INC 4.45% 05-19-2028 SEDOL : BQ66T40                                              | 2,350,000.000    | 2,321,071.50 | 2,376,788.92  |
| PFIZER INC FIXED 3.9% 03-15-2039 SEDOL : BJ1G667                                         | 135,000.000      | 133,077.60   | 119,225.98    |
| PFIZER INVESTMENT ENTER 5.3% 05-19-2053 SEDOL : BQ66T84                                  | 4,468,000.000    | 4,412,107.34 | 4,317,815.33  |
| PFIZER INVESTMENT ENTER 5.34% 05-19-2063 SEDOL : BQ66TB7                                 | 1,555,000.000    | 1,486,673.51 | 1,475,928.87  |
| PG&E RECOVERY FDG 5.536% DUE 07-15-2049 SEDOL : BP6WVN4                                  | 190,000.000      | 194,033.70   | 191,829.97    |
| PG&E RECOVERY FDG LLC 5.529% 06-01-2049 SEDOL : BPSPWM7                                  | 1,070,000.000    | 1,079,097.35 | 1,060,425.95  |
| PG&E WILDFIRE RECOVERY FDG LLC 4.263% 06-01-2036 SEDOL : BPX32F9                         | 335,000.000      | 328,933.82   | 319,735.90    |
| PG&E WILDFIRE RECOVERY FDG LLC 4.451% 12-01-2047 SEDOL : BPX32H1                         | 2,955,000.000    | 2,687,816.80 | 2,634,236.97  |
| PG&E WILDFIRE RECOVERY FDG LLC 4.674% 12-01-2051 SEDOL : BPX32J3                         | 895,000.000      | 840,526.85   | 793,114.98    |
| PG&E WILDFIRE RECOVERY FDG LLC 5.212% 12-01-2047 SEDOL : BPK8GW2                         | 630,000.000      | 624,958.50   | 609,035.93    |
| PG&E WILDFIRE RECOVERY FDG LLC SR SECD RECOVERY BD SER 5.099% 06-01-2054 SEDOL : BPK8GX3 | 565,000.000      | 579,401.80   | 535,907.81    |
| PHILIP MORRIS INTERNATIONAL INC 3.875 BDS DUE 08-21-2042 USD1000 SEDOL : B90G0K0         | 3,225,000.000    | 2,951,881.56 | 2,677,356.01  |
| PHILIP MORRIS INTL 1.75% DUE 11-01-2030 SEDOL : BLNL4Q0                                  | 1,960,000.000    | 1,744,733.20 | 1,734,328.83  |
| PHILIP MORRIS INTL 2.1% DUE 05-01-2030 SEDOL : BLB7Z89                                   | 2,100,000.000    | 1,744,701.00 | 1,913,739.20  |
| PHILIP MORRIS INTL 4.5% DUE 03-20-2042 SEDOL : B94Q147                                   | 195,000.000      | 230,569.95   | 175,981.66    |
| PHILIP MORRIS INTL 4.75% DUE 11-01-2031 SEDOL : BT03N35                                  | 1,300,000.000    | 1,280,175.00 | 1,322,284.02  |
| PHILIP MORRIS INTL 6.375% DUE 05-16-2038 SEDOL : BG49220                                 | 550,000.000      | 588,393.01   | 617,251.07    |
| PHILIP MORRIS INTL INC 4.875 DUE 11-15-2043 SEDOL : BGM0MQ9                              | 700,000.000      | 707,714.00   | 652,230.18    |

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◆ Assets held for Investment Purposes (1)

| Security Description / Asset ID                                            | Shares/Par Value | Cost         | Current Value |
|----------------------------------------------------------------------------|------------------|--------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                  |                  |              |               |
| <b>United States - USD</b>                                                 |                  |              |               |
| PHILIP MORRIS INTL INC 4.875% 02-13-2029 SEDOL : BPG5N60                   | 1,600,000.000    | 1,563,824.00 | 1,634,342.48  |
| PHILIP MORRIS INTL INC 4.875% 02-15-2028 SEDOL : BN457P5                   | 1,685,000.000    | 1,657,500.80 | 1,715,313.00  |
| PHILIP MORRIS INTL INC 4.89% 04-30-2030 SEDOL : BNKM910                    | 810,000.000      | 803,439.00   | 813,603.78    |
| PHILIP MORRIS INTL INC 5.125% 02-13-2031 SEDOL : BPG5N71                   | 555,000.000      | 540,336.90   | 574,367.20    |
| PHILLIPS 66 3.3% DUE 03-15-2052 SEDOL : BNM6J09                            | 705,000.000      | 677,738.15   | 467,692.59    |
| PHILLIPS 66 CO 4.9% DUE 10-01-2046 SEDOL : BQYLTC5                         | 685,000.000      | 749,662.53   | 601,634.09    |
| PHILLIPS 66 COMPANY 5.65% 06-15-2054 SEDOL : BQC4VT7                       | 135,000.000      | 123,897.60   | 129,334.03    |
| PHILLIPS EDISON GROCERY 4.95% 01-15-2035 SEDOL : BQXJKP0                   | 615,000.000      | 605,516.70   | 605,728.42    |
| PHILLIPS EDISON GROCERY 5.75% 07-15-2034 SEDOL : BMZ0WQ8                   | 190,000.000      | 187,294.40   | 197,687.41    |
| PIEDMONT NAT GAS 3.5% DUE 06-01-2029 SEDOL : PIEDMON                       | 300,000.000      | 335,598.00   | 292,632.90    |
| PIEDMONT NAT GAS 3.64% DUE 11-01-2046 SEDOL : BD82QD3                      | 45,000.000       | 46,720.80    | 33,658.48     |
| PIONEER NAT RES CO 1.9% DUE 08-15-2030/08-11-2020 REG SEDOL : BMFBJD7      | 385,000.000      | 315,907.90   | 345,761.71    |
| PIONEER NAT RES CO 2.15% DUE 01-15-2031 SEDOL : BM9PJB3                    | 785,000.000      | 652,479.90   | 705,795.67    |
| PLAINS ALL AMER PIPELINE BNDS 4.65% DUE 10-15-2025 SEDOL : BYV3CJ8         | 485,000.000      | 484,253.10   | 485,002.81    |
| PLAINS ALL AMERN 4.3% DUE 01-31-2043 SEDOL : B92Y2L7                       | 670,000.000      | 564,190.90   | 545,933.59    |
| PLAINS ALL AMERN 4.7 DUE 06-15-2044 SEDOL : BK7ZSP8                        | 340,000.000      | 326,929.22   | 288,416.88    |
| PLAINS ALL AMERN PIPELN L P / PAA SR NT 5.6% 01-15-2036 CUSIP : 72650RBS0  | 255,000.000      | 254,484.90   | 258,204.86    |
| PLAINS ALL AMERN PIPELN L P/PAA 4.9% 02-15-2045 SEDOL : BYM9466            | 410,000.000      | 398,303.93   | 357,588.75    |
| PNC BK N A PITT PA FIXED 4.775% DUE 01-15-2027 SEDOL : BTDN8P9             | 1,613,000.000    | 1,612,967.74 | 1,614,935.94  |
| PNC FINANCIAL SERVICES 4.812% 10-21-2032 SEDOL : BSF05T4                   | 515,000.000      | 515,000.00   | 522,084.43    |
| PNC FINANCIAL SERVICES 5.373% 07-21-2036 CUSIP : 693475CE3                 | 215,000.000      | 215,000.00   | 221,249.65    |
| PNC FINL SVCS GROUP INC 3.4% DUE 12-31-2049/09-15-2026 REG SEDOL : BSRFKP8 | 272,000.000      | 232,315.20   | 263,629.96    |
| PNC FINL SVCS GROUP INC 5.222% 01-29-2031 SEDOL : BSPRXB3                  | 710,000.000      | 710,000.00   | 733,587.36    |
| PNC FINL SVCS GROUP INC 5.401% 07-23-2035 SEDOL : BRT6LQ0                  | 2,575,000.000    | 2,634,251.95 | 2,665,485.24  |
| PNC FINL SVCS GROUP INC 5.676% 01-22-2035 CUSIP : 693475BW4                | 1,870,000.000    | 1,870,000.00 | 1,971,981.59  |
| PNC FINL SVCS GROUP INC 6.25% 12-31-2049 SEDOL : BN30MP6                   | 314,000.000      | 315,856.25   | 322,195.72    |
| POTOMAC ELEC PWR 4.15% DUE 03-15-2043 SEDOL : B95XX07                      | 615,000.000      | 617,097.03   | 523,402.53    |
| POTOMAC ELEC PWR 6.5% DUE 11-15-2037 SEDOL : B3D2YJ0                       | 165,000.000      | 212,572.41   | 184,750.39    |
| PPL CAP FDG INC 4% DUE 09-15-2047 SEDOL : BD6JXP7                          | 85,000.000       | 84,728.85    | 62,567.57     |
| PPL ELECTRIC UTILITIES CORP 4.15% 06-15-2048 CUSIP : 69351UAV5             | 435,000.000      | 361,576.35   | 360,963.95    |

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◆ Assets held for Investment Purposes (1)

| Security Description / Asset ID                                                          | Shares/Par Value | Cost         | Current Value |
|------------------------------------------------------------------------------------------|------------------|--------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                                |                  |              |               |
| <b>United States - USD</b>                                                               |                  |              |               |
| PPL ELECTRIC UTILITIES CORP 5.55% 08-15-2055 SEDOL : BVMWZK5                             | 435,000.000      | 433,829.85   | 438,553.72    |
| PRAXAIR INC NT 2% 08-10-2050 SEDOL : BMF26G2                                             | 125,000.000      | 99,980.00    | 68,175.27     |
| PRECISION 3.9% DUE 01-15-2043 SEDOL : B97H103                                            | 258,000.000      | 215,543.13   | 216,505.92    |
| PRES & FELLOWS OF HARVARD 3.745% 11-15-2052 SEDOL : BMCN3J0                              | 270,000.000      | 211,113.00   | 210,973.77    |
| PRESBYTERIAN 4.875% DUE 08-01-2052 SEDOL : BNG8GV1                                       | 50,000.000       | 43,954.50    | 45,053.59     |
| PRESIDENT & FELLOWS HARVARD COLLEGE 2.517% DUE 10-15-2050/04-21-2020 REG SEDOL : BMCQ6F6 | 860,000.000      | 860,000.00   | 529,893.96    |
| PRESIDENT TAXABLE BD SER 2010C 4.875 DUE 10-15-2040 SEDOL : B537C51                      | 90,000.000       | 84,196.80    | 88,455.77     |
| PRIN FINL GROUP 3.1% DUE 11-15-2026 SEDOL : BYN1J11                                      | 125,000.000      | 118,065.00   | 123,574.45    |
| PRIN FINL GROUP 4.35% DUE 05-15-2043 SEDOL : B92N2H0                                     | 125,000.000      | 126,201.25   | 109,734.37    |
| PRIN FINL GROUP 4.625% DUE 09-15-2042 SEDOL : B8DRTZ1                                    | 70,000.000       | 73,435.60    | 64,071.45     |
| PRIN FINL GROUP 6.05% DUE 10-15-2036 SEDOL : B1G0GN5                                     | 45,000.000       | 63,769.50    | 48,519.99     |
| PROCTER & GAMBLE CO 3.6% DUE 03-25-2050 REG SEDOL : BMFVFG2                              | 335,000.000      | 254,827.80   | 261,186.74    |
| PROGRESS ENERGY 6.5% DUE 02-01-2042 SEDOL : B5L3ZK7                                      | 305,000.000      | 338,177.68   | 323,042.82    |
| PROGRESSIVE CORP 3.7% DUE 01-26-2045 SEDOL : BVJFCF1                                     | 685,000.000      | 542,300.80   | 547,639.81    |
| PROGRESSIVE CORP 4.2% DUE 03-15-2048 SEDOL : BG0T5R0                                     | 235,000.000      | 288,632.13   | 199,741.05    |
| PROGRESSIVE CORP OH 4.125% DUE 04-15-2047 REG SEDOL : BDR0683                            | 252,000.000      | 221,497.54   | 212,167.34    |
| PROLOGIS INC 4.625% DUE 01-15-2033 SEDOL : BMCZVY7                                       | 1,600,000.000    | 1,594,640.00 | 1,610,338.61  |
| PROLOGIS L P 1.75% 07-01-2030 SEDOL : BQNKCH9                                            | 475,000.000      | 469,987.62   | 424,679.69    |
| PROLOGIS L P 4.375% DUE 09-15-2048 CUSIP : 74340XBJ9                                     | 75,000.000       | 74,086.50    | 63,547.47     |
| PROLOGIS L P SR NT 3.05% 03-01-2050 SEDOL : BQNKCC4                                      | 195,000.000      | 129,756.90   | 131,442.75    |
| PROVID ST JOSEPH 2.7% DUE 10-01-2051 SEDOL : BN14JM6                                     | 200,000.000      | 116,912.00   | 119,144.61    |
| PRUDENTIAL FINANCIAL INC 4.418% 03-27-2048 SEDOL : BFNNX67                               | 260,000.000      | 221,436.80   | 223,397.27    |
| PRUDENTIAL FINL 3.905% DUE 12-07-2047 SEDOL : BG0KDC4                                    | 516,000.000      | 491,350.36   | 413,379.56    |
| PRUDENTIAL FINL INC 3.7% DUE 03-13-2051 REG SEDOL : BKVJXR3                              | 485,000.000      | 361,647.40   | 366,737.59    |
| PRUDENTIAL FINL INC 3.935% DUE 12-07-2049 SEDOL : BFZCSL2                                | 2,809,000.000    | 2,472,836.06 | 2,218,322.47  |
| PRUDENTIAL FINL INC 4.6 DUE 05-15-2044 REG SEDOL : BMNQZ70                               | 485,000.000      | 474,042.30   | 436,332.01    |
| PRUDENTIAL FINL INC DTD 06-21-2010 6.62506-21-2040 SEDOL : B64X2G6                       | 820,000.000      | 862,545.97   | 937,373.00    |
| PUB SVC ELEC & GAS 3.6% DUE 12-01-2047 SEDOL : BD1DFD6                                   | 175,000.000      | 177,170.00   | 133,648.44    |
| PUB SVC ELEC GAS 3.8% DUE 03-01-2046 SEDOL : BYYD0H9                                     | 375,000.000      | 381,828.22   | 299,871.53    |

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◆ Assets held for Investment Purposes (1)

| Security Description / Asset ID                                               | Shares/Par Value | Cost         | Current Value |
|-------------------------------------------------------------------------------|------------------|--------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                     |                  |              |               |
| <b>United States - USD</b>                                                    |                  |              |               |
| PUB SVC ELEC GAS CO FIXED 3.85% 05-01-2049 REG SEDOL : BJXS069                | 291,000.000      | 283,401.14   | 228,329.01    |
| PUB SVC ELEC GAS FIXED 2.7% DUE 05-01-2050 SEDOL : BMVX324                    | 1,565,000.000    | 1,391,294.40 | 988,730.08    |
| PUBLIC SERVICE CO OF COLORADO 5.25% 04-01-2053 SEDOL : BNVTVM5                | 205,000.000      | 184,545.10   | 194,109.16    |
| PUBLIC SERVICE CO OF OKLAHOMA 5.2% 01-15-2035 SEDOL : BQ80MQ3                 | 305,000.000      | 304,948.15   | 308,765.50    |
| PUBLIC SERVICE COLORADO 5.15% 09-15-2035 SEDOL : BQT3HX3                      | 580,000.000      | 578,869.00   | 587,422.34    |
| PUBLIC SERVICE COLORADO 5.85% 05-15-2055 CUSIP : 744448DB4                    | 1,595,000.000    | 1,573,480.95 | 1,641,358.85  |
| PUBLIC SVC COLORADO 3.8% 06-15-2047 SEDOL : BDFZC71                           | 390,000.000      | 361,841.65   | 300,616.93    |
| PUBLIC SVC CO COLO 3.2% DUE 03-01-2050 CUSIP : 744448CS8                      | 685,000.000      | 451,004.00   | 471,089.38    |
| PUBLIC SVC CO COLO 3.95% DUE 03-15-2043 SEDOL : B8NVT19                       | 1,090,000.000    | 1,065,001.07 | 877,812.71    |
| PUBLIC SVC CO COLO 4.05% 09-15-2049 SEDOL : BFY8V23                           | 2,180,000.000    | 2,141,967.35 | 1,720,528.96  |
| PUBLIC SVC CO COLO 4.3% DUE 03-15-2044 SEDOL : BJZD6P3                        | 200,000.000      | 160,392.00   | 168,871.77    |
| PUBLIC SVC CO OKLA 5.45% 01-15-2036 SEDOL : BT212Q3                           | 1,715,000.000    | 1,713,559.40 | 1,751,819.87  |
| PUBLIC SVC ELEC GAS CO TRANCHE # TR 00025 3.65 09-01-2042 SEDOL : B80G7N5     | 120,000.000      | 95,773.20    | 96,728.01     |
| PUBLIC SVC ENTERPRISE GROUP INC 8.625% DUE 04-15-2031 SEDOL : BN7G7S8         | 730,000.000      | 966,921.07   | 843,773.33    |
| PUGET ENERGY INC 5.725% 03-15-2035 SEDOL : BV5PDW9                            | 345,000.000      | 341,022.15   | 356,013.16    |
| PUGET ENERGY INC NEW SR SECD NT 4.224% 03-15-2032 SEDOL : BQ1M7N8             | 100,000.000      | 92,128.00    | 95,767.96     |
| PUGET SOUND ENERGY FIXED 3.25% DUE 09-15-2049 SEDOL : BK6LQH5                 | 385,000.000      | 426,558.65   | 266,139.60    |
| PUGET SOUND ENERGY FIXED 4.223% DUE 06-15-2048 CUSIP : 745332CH7              | 503,000.000      | 522,407.43   | 412,316.84    |
| PUGET SOUND ENERGY INC 5.638% DUE 04-15-2041 SEDOL : B55VBD2                  | 580,000.000      | 574,855.40   | 585,096.29    |
| PUGET SOUND ENERGY INC 5.598% 09-15-2055 CUSIP : 745332CP9                    | 140,000.000      | 141,744.40   | 139,130.57    |
| PUGET SOUND ENERGY INC 5.685% 15/06/20545.685% 06-15-2054 CUSIP : 745332CN4   | 940,000.000      | 943,735.60   | 953,146.77    |
| PVPTL MID-ATLANTIC INTST TRANSMISSION LLC 4.1% DUE 05-15-2028 SEDOL : BFMHWX0 | 60,000.000       | 56,886.60    | 59,933.41     |
| PVPTL NGPL PIPECO LLC 4.875% DUE 08-15-2027 BEO SEDOL : BD0BB66               | 890,000.000      | 858,591.90   | 892,166.97    |
| PVTPL 7-ELEVEN INC .95% DUE 02-10-2026 BEO SEDOL : BNNR8P9                    | 775,000.000      | 773,155.50   | 765,205.29    |
| PVTPL 7-ELEVEN INC 144A 2.8% DUE 02-10-2051 BEO SEDOL : BMG20L4               | 160,000.000      | 148,221.15   | 99,044.77     |
| PVTPL 7-ELEVEN INC 2.5% DUE 02-10-2041 BEO SEDOL : BMG20H0                    | 310,000.000      | 280,857.88   | 215,567.88    |
| PVTPL AIRCASTLE / IRELAND DAC 5.0% 09-15-2030 CUSIP : 00929JAC0               | 945,000.000      | 938,441.70   | 952,075.40    |
| PVTPL AIRCASTLE LTD/AIRCASTLE IRELAND 5.25% 03-15-2030 SEDOL : BV0Y5V4        | 663,000.000      | 657,503.73   | 676,345.35    |
| PVTPL ALCON FIN CORP 3% DUE 09-23-2029 BEO SEDOL : BJLCQT8                    | 1,325,000.000    | 1,222,365.50 | 1,262,764.42  |
| PVTPL ALCON FIN CORP 5.75% DUE 12-06-2052/12-06-2022 BEO SEDOL : BPCPXJ7      | 300,000.000      | 299,022.00   | 308,563.27    |

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## ◆ Assets held for Investment Purposes (1)

| Security Description / Asset ID                                                             | Shares/Par Value | Cost         | Current Value |
|---------------------------------------------------------------------------------------------|------------------|--------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                                   |                  |              |               |
| <b>United States - USD</b>                                                                  |                  |              |               |
| PVTPL ALLIANT ENERGY FIN 5.4% 06-06-2027 SEDOL : BR3T9W7                                    | 375,000.000      | 374,786.25   | 379,625.82    |
| PVTPL ALLIANT ENERGY FIN LLC 5.95% 03-30-2029 SEDOL : BLGZ0J4                               | 855,000.000      | 866,132.10   | 894,647.44    |
| PVTPL AMERICAN TRANSMISSION SYS INC SR NT 5% DUE 09-01-2044 SEDOL : BQH0Y35                 | 240,000.000      | 273,119.80   | 224,175.16    |
| PVTPL ANTERO RESOURCES CORP 5.375% DUE 03-01-2030 BEO SEDOL : BNDYF04                       | 425,000.000      | 406,406.25   | 427,465.85    |
| PVTPL APOLLO DEBT SOLUTIONS BDC 6.55% 03-15-2032 SEDOL : BT3M856                            | 1,922,000.000    | 1,921,627.69 | 2,016,919.26  |
| PVTPL ATHENE GLOBAL FDG 5.543% 08-22-2035 SEDOL : BVDCVS4                                   | 700,000.000      | 703,316.00   | 709,375.46    |
| PVTPL ATHENE GLOBAL FUNDING 5.033% 07-17-2030 SEDOL : BTK0WC8                               | 995,000.000      | 995,000.00   | 1,010,910.85  |
| PVTPL AVIATION CAP GROUP LLC 5.375% 07-15-2029 SEDOL : BRT7594                              | 911,000.000      | 909,369.31   | 933,121.74    |
| PVTPL BACARDI LTD GTD NT 144A 4.7% DUE 05-15-2028/04-30-2018 BEO CUSIP : 067316AF6          | 1,300,000.000    | 1,293,981.00 | 1,310,710.13  |
| PVTPL BACARDI LTD GTD NT 5.15% 05-15-2038 CUSIP : 067316AG4                                 | 250,000.000      | 310,740.00   | 236,151.31    |
| PVTPL BG ENERGY CAP PLC GTD NT 144A 5.125% DUE 10-15-2041 BEO CUSIP : 05541VAF3             | 2,135,000.000    | 2,491,907.95 | 2,063,237.42  |
| PVTPL BROADCOM INC 3.137% DUE 11-15-2035 BEO SEDOL : BMCP6P3                                | 3,684,000.000    | 3,023,746.38 | 3,187,270.22  |
| PVTPL BROADCOM INC 3.419% DUE 04-15-2033BEO SEDOL : BKMQWT8                                 | 3,250,000.000    | 2,974,738.50 | 3,007,791.87  |
| PVTPL BROADCOM INC 3.469% DUE 04-15-2034BEO SEDOL : BKMQWR6                                 | 218,000.000      | 193,662.48   | 198,947.00    |
| PVTPL BROADCOM INC 3.75% DUE 02-15-2051 SEDOL : BMCGST4                                     | 6,960,000.000    | 6,206,024.90 | 5,446,940.82  |
| PVTPL BROADCOM INC AVGO 3.187 11/15/36 3.187% DUE 11-15-2036/09-30-2021 BEO SEDOL : BMCP6S6 | 1,325,000.000    | 1,069,074.93 | 1,130,725.24  |
| PVTPL BROADCOM INC NT 4.926% 05-15-2037 SEDOL : BPCTV84                                     | 870,000.000      | 850,407.60   | 867,666.79    |
| PVTPL BROADCOM INC SR NT 3.5% 02-15-2041/01-19-2021 SEDOL : BMCGSZ0                         | 1,370,000.000    | 1,275,022.01 | 1,127,410.01  |
| PVTPL BX COML MTG TR 2024-XL4 FLTG 02-15-2039 SEDOL : BVMS224                               | 2,784,105.560    | 2,777,144.73 | 2,786,715.66  |
| PVTPL CAMERON LNG LLC 3.402% DUE 01-15-2038/07-15-2037 BEO SEDOL : BL0HQH6                  | 120,000.000      | 120,000.00   | 104,049.97    |
| PVTPL CHEVRON PHILLIPS CHEM CO 4.75%05-15-2030 SEDOL : BTXW9R5                              | 670,000.000      | 670,674.40   | 681,442.93    |
| PVTPL CMO BPR TR SR 24-PMDW CL A VAR 11-05-2029 SEDOL : BRBFP85                             | 200,000.000      | 199,997.20   | 203,614.62    |
| PVTPL CMO BX TRUST SER 24-PAT CL A FRN 03-15-2026 CUSIP : 05612FAA3                         | 450,000.000      | 448,863.30   | 450,140.63    |
| PVTPL CMO CREDIT SUISSE MORTGAGE TR SR 19-UVIL CL A 3.15950% 12-15-2041 CUSIP : 12656DAA1   | 1,500,000.000    | 1,322,695.31 | 1,402,274.55  |
| PVTPL CMO HUDSON YARDS SR 25-SPRL CL A FLTG RT 01-13-2030 CUSIP : 44855PAA6                 | 2,325,000.000    | 2,345,214.84 | 2,402,648.49  |
| PVTPL CMO HUDSON YDS 2019-30Y MTG TR 3.228% DUE 06-10-2037 BEO SEDOL : BJK62Z9              | 2,000,000.000    | 1,790,160.00 | 1,901,360.20  |

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| Security Description / Asset ID                                                           | Shares/Par Value | Cost         | Current Value |
|-------------------------------------------------------------------------------------------|------------------|--------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                                 |                  |              |               |
| <b>United States - USD</b>                                                                |                  |              |               |
| PVTPL CMO IRV TRUST SR 25-200P CL A VAR RT 03-14-2047 CUSIP : 45006HAA9                   | 1,600,000.000    | 1,600,000.00 | 1,635,500.48  |
| PVTPL CMO MADISON AVENUE TRUST SR 25-11MD CL A VAR 10-15-2042 CUSIP : 55616AAA5           | 2,150,000.000    | 2,147,144.54 | 2,144,056.97  |
| PVTPL CMO NY COML MTG TR SR 25-299P CL A 144A VAR RT 02-10-2035 SEDOL : BV0XWN2           | 150,000.000      | 152,999.89   | 157,481.24    |
| PVTPL CMO ONE BRYANT PK TR SER 2019-0BP CL A 2.51641% DUE 09-13-2049 SEDOL : BK0XHR4      | 1,700,000.000    | 1,459,937.50 | 1,565,675.01  |
| PVTPL COLUMBIA PIPELINE GROUP 5.097% 10-01-2031 SEDOL : BTFJ275                           | 225,000.000      | 221,674.50   | 228,472.06    |
| PVTPL COLUMBIA PIPELINES OPCO 5.439% 02-15-2035 SEDOL : BTXWCP4                           | 186,000.000      | 185,851.20   | 189,646.83    |
| PVTPL COLUMBIA PIPELINES OPER CO LLC 5.927% 08-15-2030 SEDOL : BRYQ9H2                    | 305,000.000      | 306,875.75   | 322,676.09    |
| PVTPL COLUMBIA PIPELINES OPER CO LLC 6.036% 11-15-2033 SEDOL : BRYQ9J4                    | 2,415,000.000    | 2,417,452.60 | 2,576,892.67  |
| PVTPL COLUMBIA PIPELINES OPER CO LLC 6.497% DUE 08-15-2043 SEDOL : BRYQ9K5                | 195,000.000      | 194,996.10   | 207,976.16    |
| PVTPL COLUMBIA PIPELINES OPER CO LLC 6.544% 11-15-2053 SEDOL : BRYQ9Q1                    | 115,000.000      | 114,951.70   | 123,356.10    |
| PVTPL CONTINENTAL RESOURCES 2.268% 11-15-2026 SEDOL : BM9HL24                             | 825,000.000      | 771,259.50   | 804,216.13    |
| PVTPL COREBRIDGE GLOBAL FUNDING 4.9% 08-21-2032 SEDOL : BW0X154                           | 325,000.000      | 323,992.50   | 326,446.87    |
| PVTPL COSTAR GROUP INC SR NT 2.8% DUE 07-15-2030 BEO SEDOL : BMBQ141                      | 1,025,000.000    | 1,024,190.25 | 938,365.64    |
| PVTPL COX COMMUNICATIONS INC NEW GTD NT 1.8% 10-01-2030 SEDOL : BM8TGR1                   | 900,000.000      | 706,671.00   | 786,361.30    |
| PVTPL COX COMMUNICATIONS INC NEW NT 3.5% 08-15-2027 SEDOL : BF0MBJ6                       | 1,825,000.000    | 1,717,982.00 | 1,800,060.48  |
| PVTPL COX COMMUNICATIONS INC NEW NT 144A4.7% DUE 12-15-2042 BEO SEDOL : B8YWZN5           | 620,000.000      | 584,520.19   | 509,148.30    |
| PVTPL CRESTWOOD MIDSTREAM PARTNERS 5.625% 05-01-2027 SEDOL : BJV0CV6                      | 2,995,000.000    | 2,966,277.95 | 2,996,331.97  |
| PVTPL CRESTWOOD MIDSTREAM PARTNERS LP 6.0% 02-01-2029 SEDOL : BNK9N31                     | 95,000.000       | 94,334.05    | 96,351.32     |
| PVTPL DT MIDSTREAM 10YR 144A NEW ISSUE 4.3% 04-15-2032 SEDOL : BQ71VG0                    | 270,000.000      | 245,654.10   | 258,242.99    |
| PVTPL DT MIDSTREAM INC 4.125% DUE 06-15-2029 BEO SEDOL : BLN9LF2                          | 535,000.000      | 517,350.35   | 521,980.32    |
| PVTPL DUQUESNE LIGHT CO SR NT 2.532% 10-01-2030 SEDOL : BMZ1QP8                           | 675,000.000      | 547,148.25   | 606,673.75    |
| PVTPL ECMC GROUP STUDENT LN TR 2016-1 CL A 144A VAR RT DUE 07-26-2066 BEO SEDOL : BYXVFZ7 | 1,568,712.000    | 1,586,850.27 | 1,583,256.78  |
| PVTPL EQUITABLE AMER GLOBAL 4.7% 09-15-2032 SEDOL : BVLD7F8                               | 485,000.000      | 485,391.00   | 482,440.18    |
| PVTPL ERAC USA FINANCE LLC 5.4% 05-01-2053 SEDOL : BRJRD23                                | 470,000.000      | 467,650.00   | 467,885.38    |
| PVTPL EXPAND ENERGY CORPORATION 6.75% 04-15-2029 SEDOL : BNTFHM7                          | 454,000.000      | 462,512.50   | 458,737.34    |
| PVTPL FEDEX CORP 3.25% 05-15-2041 SEDOL : BTXW920                                         | 495,000.000      | 394,859.98   | 370,162.46    |

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

## ◆ Assets held for Investment Purposes (1)

| Security Description / Asset ID                                                                  | Shares/Par Value | Cost         | Current Value |
|--------------------------------------------------------------------------------------------------|------------------|--------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                                        |                  |              |               |
| <b>United States - USD</b>                                                                       |                  |              |               |
| PVTPL FEDEX CORP 4.05% 02-15-2048 SEDOL : BTFJCK8                                                | 1,271,000.000    | 964,129.56   | 964,669.45    |
| PVTPL FEDEX CORP 4.1% 02-01-2045 SEDOL : BPJL1L6                                                 | 605,000.000      | 478,585.09   | 473,560.76    |
| PVTPL FEDEX CORP 4.1% 04-15-2043 SEDOL : BPJL4Y0                                                 | 410,000.000      | 323,977.05   | 326,335.17    |
| PVTPL FEDEX CORP 4.4% 01-15-2047 CUSIP : 31428XCV6                                               | 509,000.000      | 409,773.18   | 412,487.71    |
| PVTPL FEDEX CORP 4.55% 04-01-2046 SEDOL : BSJQN94                                                | 220,000.000      | 185,363.20   | 184,382.01    |
| PVTPL FEDEX CORP 4.75% 11-15-2045 SEDOL : BPJL1G1                                                | 795,000.000      | 698,510.23   | 686,933.64    |
| PVTPL FEDEX CORP 4.95% 10-17-2048 SEDOL : BSJQNB6                                                | 796,000.000      | 710,938.18   | 688,995.30    |
| PVTPL FEDEX CORP 5.25% 05-15-2050 SEDOL : BSJQMV9                                                | 175,000.000      | 239,112.53   | 160,341.63    |
| PVTPL FIRSTENERGY TRANSMISSION LLC 2.866% DUE 09-15-2028 BEO SEDOL : BMFNV04                     | 1,680,000.000    | 1,506,019.20 | 1,614,297.35  |
| PVTPL FIRSTENERGY TRANSMISSION LLC SR NT144A 5.45% DUE 07-15-2044/05-19-2014 BEO SEDOL : BMNDL73 | 55,000.000       | 56,115.79    | 53,710.21     |
| PVTPL FORD CR AUTO OWN TR 2024-REV1 SR 24-1 CLA STEP UP 08-15-2036 CUSIP : 34533BAA8             | 2,525,000.000    | 2,524,195.29 | 2,585,617.93  |
| PVTPL FOUNDRY JV HOLDCO LLC 6.1% 01-24-2036 SEDOL : BRXZ561                                      | 225,000.000      | 241,006.50   | 239,040.60    |
| PVTPL FOUNDRY JV HOLDCO LLC. 5.5% 01-25-2031 SEDOL : BRXZ550                                     | 225,000.000      | 224,779.50   | 233,475.90    |
| PVTPL FOUNDRY JV HOLDCO LLC. 6.25% 01-25-2035 SEDOL : BRRG3W2                                    | 520,000.000      | 560,924.00   | 556,616.38    |
| PVTPL GFL ENVIRONMENTAL INC 3.5% DUE 09-01-2028/12-21-2020 BEO CUSIP : 36168QAM6                 | 760,000.000      | 717,250.00   | 741,298.83    |
| PVTPL GLOBAL ATLANTIC FIN CO 6.75% 03-15-2054 SEDOL : BP9R1N6                                    | 690,000.000      | 685,349.40   | 729,513.97    |
| PVTPL GUARDIAN LIFE GLOBAL FDG 4.673% 09-05-2032 SEDOL : BV9BCW6                                 | 690,000.000      | 690,000.00   | 692,908.41    |
| PVTPL HOLCIM FIN US LLC 6.5% 09-12-2043 SEDOL : BS43ZD8                                          | 800,000.000      | 833,649.93   | 853,063.65    |
| PVTPL HOLCIM FINANCE 4.95% 04-07-2030 SEDOL : BRF3NS1                                            | 2,450,000.000    | 2,472,736.00 | 2,504,097.79  |
| PVTPL HYUNDAI CAP AMER MEDIUM TERM NTS BOOK EN 5.4% 01-08-2031 SEDOL : BQS6YD2                   | 380,000.000      | 378,643.40   | 391,842.35    |
| PVTPL HYUNDAI CAPITAL AMERICA 4.5% 09-18-2030 SEDOL : BVN6PS4                                    | 570,000.000      | 568,084.80   | 567,286.13    |
| PVTPL HYUNDAI CAPITAL AMERICA 5.35% 03-19-2029 SEDOL : BMTYVS1                                   | 1,815,000.000    | 1,789,825.95 | 1,864,159.67  |
| PVTPL INTERNATIONAL FLAVORS & FRAGRANCES 2.3% 11-01-2030 USD SEDOL : BNNFQF9                     | 278,000.000      | 229,425.06   | 248,744.55    |
| PVTPL INTERNATIONAL FLAVORS & FRAGRANCES INC SR NT 1.832% 10-15-2027 SEDOL : BNNFQD7             | 189,000.000      | 188,998.11   | 179,810.72    |
| PVTPL ITC HOLDINGS CORP 5.65% 05-09-2034 SEDOL : BSCBQV9                                         | 733,000.000      | 735,288.53   | 763,192.67    |
| PVTPL JBS USA HLDG LUX S A R L/JBS USA FOOD C 5.5% 01-15-2036 CUSIP : 472140AE2                  | 870,000.000      | 865,032.30   | 888,452.70    |

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◆ Assets held for Investment Purposes (1)

| Security Description / Asset ID                                                             | Shares/Par Value | Cost         | Current Value |
|---------------------------------------------------------------------------------------------|------------------|--------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                                   |                  |              |               |
| <b>United States - USD</b>                                                                  |                  |              |               |
| PVTPL JBS USA HLDG LUX S A R L/JBS USA FOOD C 6.375% 04-15-2066 CUSIP : 472140AJ1           | 755,000.000      | 749,362.22   | 776,170.20    |
| PVTPL JBS USA HOLD/FOOD GRP/CO 6.25% 03-01-2056 CUSIP : 472140AG7                           | 1,705,000.000    | 1,701,197.85 | 1,748,289.95  |
| PVTPL JBS USA SARL/FOOD/GRP 5.95% 04-20-2035 SEDOL : BR1FKD5                                | 275,000.000      | 276,772.10   | 288,888.15    |
| PVTPL MARS INC 4.45% 03-01-2027 SEDOL : BR4XVZ5                                             | 1,750,000.000    | 1,748,425.00 | 1,762,344.27  |
| PVTPL MARS INC 4.6% 03-01-2028 SEDOL : BR4XW18                                              | 1,805,000.000    | 1,804,981.95 | 1,827,073.40  |
| PVTPL MARS INC 4.8% 03-01-2030 SEDOL : BR4XW29                                              | 3,355,000.000    | 3,351,376.60 | 3,417,997.60  |
| PVTPL MARS INC 5.0% 03-01-2032 SEDOL : BR4XW41                                              | 5,649,000.000    | 5,643,923.42 | 5,779,308.42  |
| PVTPL MARS INC 5.2% 03-01-2035 SEDOL : BR4XVJ9                                              | 9,350,000.000    | 9,374,939.25 | 9,556,976.56  |
| PVTPL MARS INC 5.65% 05-01-2045 SEDOL : BR4Y3G3                                             | 2,510,000.000    | 2,509,510.61 | 2,546,209.71  |
| PVTPL MARS INC 5.7% 05-01-2055 SEDOL : BR4XVL1                                              | 2,555,000.000    | 2,541,121.48 | 2,588,077.51  |
| PVTPL MARS INC 5.8% 05-01-2065 SEDOL : BR4XVN3                                              | 150,000.000      | 149,122.50   | 152,950.38    |
| PVTPL MARS INC DEL 4.55% DUE 04-20-2028 SEDOL : BJJRM00                                     | 2,225,000.000    | 2,253,168.50 | 2,253,260.13  |
| PVTPL MASSACHUSETTS ELEC CO 1.729% 11-24-2030 SEDOL : BMH2NM5                               | 465,000.000      | 360,784.20   | 404,273.94    |
| PVTPL MASSACHUSETTS MUT LIFE INS CO SURPLUS NT 3.375% 04-15-2050 SEDOL : BLB4M78            | 330,000.000      | 328,640.40   | 229,626.02    |
| PVTPL MET LIFE GLOB FUNDING I 4.85% 01-08-2029 SEDOL : BQB5NP1                              | 545,000.000      | 532,116.20   | 556,323.43    |
| PVTPL MET TOWER GLOBAL FUNDING 4.0% 10-01-2027 SEDOL : BRC79S8                              | 1,929,000.000    | 1,894,355.16 | 1,928,129.77  |
| PVTPL METROPOLITAN LIFE GLOBAL FDG 1.875% 01-11-2027 SEDOL : BMVVM57                        | 1,820,000.000    | 1,817,925.20 | 1,772,082.06  |
| PVTPL MONONGAHELA POWER CO 5.85% 02-15-2034 BEO SEDOL : BNQQSK8                             | 260,000.000      | 259,942.80   | 274,795.97    |
| PVTPL MOTIVA ENTERPRISES LLC SR NT 144A 6.85% DUE 01-15-2040/01-11-2010 BEO SEDOL : B5MMVT4 | 290,000.000      | 369,614.45   | 314,879.54    |
| PVTPL MSCI INC SR NT 144A 3.875% DUE 02-15-2031/05-26-2020 BEO SEDOL : BM9PSB6              | 4,219,000.000    | 3,789,625.19 | 4,042,394.31  |
| PVTPL NATIONWIDE FINL SVCS INC SR NT 144A 5.3% DUE 11-18-2044 BEO SEDOL : BSPL230           | 1,147,000.000    | 1,208,754.80 | 1,088,488.97  |
| PVTPL NATIONWIDE MUT INS CO 4.35% DUE 04-30-2050/04-30-2020 BEO SEDOL : BMF6KC8             | 1,955,000.000    | 1,950,444.85 | 1,549,144.60  |
| PVTPL NETFLIX INC FIXED 5.375% 11-15-2029 BEO SEDOL : BK0RZV6                               | 1,390,000.000    | 1,420,107.40 | 1,454,516.11  |
| PVTPL NEW YORK LIFE INS CO 3.75% DUE 05-15-2050 SEDOL : BLGYKF7                             | 760,000.000      | 755,356.40   | 573,838.40    |
| PVTPL NEWS CORP 3.875% DUE 05-15-2029 BEO SEDOL : BMV9PS2                                   | 2,310,000.000    | 2,105,703.10 | 2,231,117.15  |
| PVTPL NORTHWESTERN MUT GLOBAL FDG 1.75% DUE 01-11-2027 BEO SEDOL : BPG9FL1                  | 2,825,000.000    | 2,822,711.75 | 2,747,063.59  |

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## ◆ Assets held for Investment Purposes (1)

| Security Description / Asset ID                                                           | Shares/Par Value | Cost         | Current Value |
|-------------------------------------------------------------------------------------------|------------------|--------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                                 |                  |              |               |
| <b>United States - USD</b>                                                                |                  |              |               |
| PVTPL NRG ENERGY INC 4.734% 10-15-2030 SEDOL : BVBFJN6                                    | 340,000.000      | 339,996.60   | 339,892.40    |
| PVTPL NRG ENERGY INC 5.407% 10-15-2035 SEDOL : BVBFJP8                                    | 273,000.000      | 272,545.15   | 273,928.47    |
| PVTPL NRG ENERGY INC 7.0% 03-15-2033 SEDOL : BPH13L2                                      | 180,000.000      | 190,585.80   | 199,025.64    |
| PVTPL OHIO EDISON CO 5.5% DUE 01-15-2033BEO SEDOL : BPWBGR4                               | 200,000.000      | 200,858.00   | 207,814.13    |
| PVTPL PENN MUTUAL LIFE INS CO 7.625 DUE 06-15-2040 SEDOL : B3T3Q79                        | 785,000.000      | 751,873.00   | 924,307.15    |
| PVTPL PENSKE TRUCK LEASING CO L P/PTL FIN CO 4.4% 07-01-2027 SEDOL : BNYGL12              | 2,950,000.000    | 2,941,828.50 | 2,957,467.42  |
| PVTPL PENSKE TRUCK LEASING CO L P/PTL FIN CO 5.25% 07-01-2029 SEDOL : BPLRNB6             | 1,227,000.000    | 1,225,478.52 | 1,261,699.25  |
| PVTPL PERNOD RICARD INTL FIN LLC 1.625% DUE 04-01-2031/10-01-2020 BEO SEDOL : BLCCPP0     | 774,000.000      | 635,461.74   | 666,509.26    |
| PVTPL ROCC TRUST SER 24-CNTR CLA 5.38834% 11-13-2041 CUSIP : 74970WAA8                    | 2,600,000.000    | 2,599,999.99 | 2,678,821.08  |
| PVTPL ROYAL CARIBBEAN CRUISES LTD 6.25% 03-15-2032 CUSIP : 780153BU5                      | 925,000.000      | 940,031.25   | 954,987.35    |
| PVTPL SABAL TRAIL TRANSM 4.832% DUE 05-01-2048 SEDOL : BD0RRX3                            | 400,000.000      | 399,290.16   | 348,020.81    |
| PVTPL SILGAN HLDGS INC SR SECD NT 144A 1.4% DUE 04-01-2026/02-10-2021 BEO SEDOL : BMVD766 | 650,000.000      | 649,642.50   | 639,784.44    |
| PVTPL SMITHFIELD FOODS INC 3.0% DUE 10-15-2030 BEO SEDOL : BM8PR43                        | 708,000.000      | 579,830.76   | 646,842.97    |
| PVTPL SMITHFIELD FOODS INC FIXED 5.2% 04-01-2029 BEO SEDOL : BJVSJ20                      | 250,000.000      | 237,075.00   | 253,331.60    |
| PVTPL STELLANTIS FIN US INC 5.75% 03-18-2030 SEDOL : BPCQL29                              | 1,435,000.000    | 1,436,336.80 | 1,459,616.65  |
| PVTPL STELLANTIS FIN US INC 6.45% 03-18-2035 SEDOL : BPCQL41                              | 445,000.000      | 445,440.55   | 456,155.03    |
| PVTPL TEXAS ELEC MKT STABILIZATION FDG NLLC 5.057% DUE 08-01-2048 BEO SEDOL : BMDTNQ4     | 535,000.000      | 513,996.04   | 507,479.31    |
| PVTPL UBER TECHNOLOGIES INC 15/08/2029 4.5% DUE 08-15-2029/08-15-2025 BEO SEDOL : BNSNM61 | 498,000.000      | 481,924.56   | 496,587.32    |
| PVTPL VICI PPTY S L P/VICI NT 4.625% DUE 12-01-2029 SEDOL : BJYKF47                       | 2,551,000.000    | 2,441,000.88 | 2,525,874.31  |
| PVTPL VISTRA OPERATIONS CO LLC 4.3% DUE 07-15-2029 SEDOL : BJQTHL3                        | 1,225,000.000    | 1,236,919.25 | 1,215,584.55  |
| PVTPL VISTRA OPERATIONS CO LLC 3.7% 01-30-2027 SEDOL : BKTSLJ0                            | 685,000.000      | 645,043.95   | 678,616.91    |
| PVTPL VISTRA OPERATIONS CO LLC 5.7% 12-30-2034 SEDOL : BS89833                            | 313,000.000      | 310,573.33   | 323,899.29    |
| PVTPL VISTRA OPERATIONS CO LLC 6.0% 04-15-2034 SEDOL : BP6L0X4                            | 205,000.000      | 199,342.00   | 216,132.94    |
| PVTPL VISTRA OPERATIONS CO LLC 6.95% DUE10-15-2033 BEO SEDOL : BNNJDS3                    | 422,000.000      | 439,356.86   | 470,673.48    |
| PVTPLNORTHERN NATURAL GAS CO 5.625% 02-01-2054 SEDOL : BQWNV05                            | 103,000.000      | 102,984.55   | 101,016.80    |
| QUALCOMM INC 3.25% DUE 05-20-2050 SEDOL : BMV6XQ7                                         | 465,000.000      | 342,821.25   | 328,724.93    |
| QUALCOMM INC 4.3% DUE 05-20-2047 SEDOL : BF3KVD1                                          | 432,000.000      | 361,762.64   | 370,095.16    |

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◆ Assets held for Investment Purposes (1)

| Security Description / Asset ID                              | Shares/Par Value | Cost         | Current Value |
|--------------------------------------------------------------|------------------|--------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                    |                  |              |               |
| <b>United States - USD</b>                                   |                  |              |               |
| QUALCOMM INC 4.5% 05-20-2052 SEDOL : BNG8GG6                 | 1,905,000.000    | 1,830,465.75 | 1,649,981.69  |
| QUALCOMM INC 4.8% DUE 05-20-2045 CUSIP : 747525AK9           | 605,000.000      | 551,502.44   | 567,162.53    |
| QUANTA SERVICES INC 5.25% 08-09-2034 SEDOL : BP811R3         | 650,000.000      | 646,158.50   | 666,381.27    |
| QUANTA SVCS INC 2.9% DUE 10-01-2030 SEDOL : BM8MTK4          | 209,000.000      | 189,486.37   | 195,110.92    |
| QUANTA SVCS INC 4.5% 01-15-2031 SEDOL : BV6N849              | 710,000.000      | 708,090.10   | 709,571.88    |
| QUANTA SVCS INC 4.75% 08-09-2027 SEDOL : BT3NG00             | 570,000.000      | 568,962.60   | 576,507.13    |
| QUANTA SVCS INC SR NT 5.1% 08-09-2035 SEDOL : BV6N850        | 425,000.000      | 423,746.25   | 426,091.69    |
| QUEENS HEALTH SYS 4.81% DUE 07-01-2052 SEDOL : BN2TGD0       | 150,000.000      | 150,000.00   | 134,325.12    |
| RAYMOND JAMES FINL INC 3.75% 04-01-2051 SEDOL : BKP32M9      | 216,000.000      | 169,134.80   | 162,091.88    |
| RAYMOND JAMES FINL INC 5.65% 09-11-2055 SEDOL : BVSYVN0      | 235,000.000      | 234,322.15   | 233,162.30    |
| REALTY INCOME CORP 3.4% DUE 01-15-2028 SEDOL : BNKCC11       | 550,000.000      | 544,789.40   | 542,146.20    |
| REALTY INCOME CORP 3.95% DUE 08-15-2027 SEDOL : BMFRBM8      | 200,000.000      | 219,158.29   | 199,799.79    |
| REALTY INCOME CORP 4.0% 07-15-2029 SEDOL : BN7H9F2           | 1,200,000.000    | 1,346,116.18 | 1,192,416.61  |
| REGAL REXNORD CORP 6.05% 04-15-2028 SEDOL : BNZHRY9          | 595,000.000      | 595,339.15   | 615,487.14    |
| REGAL REXNORD CORP 6.3% 02-15-2030 SEDOL : BNZHS13           | 2,745,000.000    | 2,837,369.25 | 2,910,520.81  |
| REGENCY CTRS L P 2.95% DUE 09-15-2029 SEDOL : BJQZJV5        | 1,800,000.000    | 1,747,935.00 | 1,718,643.32  |
| REGENCY CTRS L P 4.125% 03-15-2028 SEDOL : BDD1H65           | 445,000.000      | 422,825.65   | 444,978.73    |
| REGENCY CTRS L P 5.1% 01-15-2035 SEDOL : BRXCX35             | 490,000.000      | 489,083.70   | 496,208.34    |
| REGENERON FIXED 2.8% DUE 09-15-2050 CUSIP : 75886FAF4        | 275,000.000      | 174,832.60   | 171,010.82    |
| REGIONS FINANCIAL CORP 1.8% 08-12-2028 SEDOL : BM8DC20       | 1,250,000.000    | 1,246,812.50 | 1,171,585.58  |
| REGIONS FINANCIAL CORP 5.722% 06-06-2030 SEDOL : BR4MSF1     | 2,920,000.000    | 2,920,000.00 | 3,043,305.21  |
| REGIONS FINL CORP 7.375% DUE 12-10-2037 SEDOL : B29VJL1      | 115,000.000      | 125,935.35   | 132,631.31    |
| REPUBLIC N Y CORP 7.2% DUE 07-15-2097 SEDOL : B3D5P18        | 85,000.000       | 114,003.70   | 103,505.30    |
| REVVITY INC SR NT 1.9% 09-15-2028 SEDOL : BNBVD91            | 1,290,000.000    | 1,112,096.10 | 1,202,420.25  |
| REVVITY INC SR NT 3.625% 03-15-2051 SEDOL : BN7QJQ0          | 225,000.000      | 224,997.75   | 159,289.20    |
| REYNOLDS AMERN INC FIXED 5.7% DUE 08-15-2035 SEDOL : BZ0W055 | 1,365,000.000    | 1,492,291.48 | 1,420,903.36  |
| ROCKEFELLER FNDTN 2.492% DUE 10-01-2050 SEDOL : BMTMKJ9      | 590,000.000      | 358,852.50   | 362,799.63    |
| ROPER TECHNOLOGIES 2.95% DUE 09-15-2029 SEDOL : BK4H0F1      | 555,000.000      | 489,715.35   | 528,932.42    |
| ROPER TECHNOLOGIES 3.8% DUE 12-15-2026 SEDOL : BZCD799       | 4,300,000.000    | 4,951,493.00 | 4,284,187.74  |
| ROPER TECHNOLOGIES INC 4.2% 09-15-2028 SEDOL : BGLFKF0       | 575,000.000      | 681,898.25   | 576,276.22    |

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◆ Assets held for Investment Purposes (1)

| Security Description / Asset ID                                      | Shares/Par Value | Cost         | Current Value |
|----------------------------------------------------------------------|------------------|--------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                            |                  |              |               |
| <b>United States - USD</b>                                           |                  |              |               |
| ROPER TECHNOLOGIES INC 4.5% 10-15-2029 SEDOL : BQB3TH9               | 240,000.000      | 238,920.00   | 242,285.42    |
| ROYAL CARIBBEAN CRUISES 5.375% 01-15-2036 CUSIP : 78017TAB9          | 505,000.000      | 504,252.60   | 507,945.01    |
| ROYALTY PHARMA PLC 3.3% 09-02-2040 CUSIP : 78081BAL7                 | 355,000.000      | 269,555.97   | 272,344.14    |
| ROYALTY PHARMA PLC 3.35% 09-02-2051 CUSIP : 78081BAP8                | 150,000.000      | 98,319.00    | 100,511.02    |
| ROYALTY PHARMA PLC 5.9% 09-02-2054 CUSIP : 78081BAS2                 | 100,000.000      | 99,296.00    | 99,546.10     |
| ROYALTY PHARMA PLC SR NT 2.2% 09-02-2030 CUSIP : 78081BAK9           | 2,748,000.000    | 2,339,495.64 | 2,467,144.81  |
| ROYALTY PHARMA PLC SR NT 3.55% 09-02-2050 CUSIP : 78081BAM5          | 430,000.000      | 297,263.30   | 302,105.54    |
| RTX CORP 4.875% 10-15-2040 SEDOL : BNDVXM3                           | 1,000,000.000    | 995,121.40   | 963,256.69    |
| RTX CORP 5.75% 11-08-2026 SEDOL : BQHN230                            | 1,500,000.000    | 1,513,980.00 | 1,524,744.30  |
| RTX CORPORATION 5.0% 02-27-2026 SEDOL : BQKRGC6                      | 725,000.000      | 720,135.25   | 726,761.47    |
| RTX CORPORATION 2.82% 09-01-2051 SEDOL : BP2BTQ4                     | 1,266,000.000    | 1,105,101.95 | 802,245.98    |
| RTX CORPORATION 3.03% 03-15-2052 SEDOL : BMYT813                     | 361,000.000      | 264,333.22   | 237,981.43    |
| RTX CORPORATION 3.125% 07-01-2050 SEDOL : BLBCYC1                    | 2,120,000.000    | 1,686,023.52 | 1,441,655.31  |
| RTX CORPORATION 4.05% 05-04-2047 SEDOL : BD8Z3T7                     | 715,000.000      | 623,109.85   | 582,605.19    |
| RTX CORPORATION 4.125% 11-16-2028 SEDOL : BYVN9F3                    | 4,150,000.000    | 4,158,628.75 | 4,146,800.06  |
| RTX CORPORATION 4.15% 05-15-2045 SEDOL : BWTZ6W3                     | 4,280,000.000    | 4,599,478.60 | 3,609,978.71  |
| RTX CORPORATION 4.35% DUE 04-15-2047 SEDOL : BMQ9JS5                 | 456,000.000      | 435,586.95   | 390,515.84    |
| RTX CORPORATION 4.7% DUE 12-15-2041 SEDOL : BN7GF51                  | 275,000.000      | 246,793.25   | 257,160.08    |
| RTX CORPORATION 5.375% 02-27-2053 SEDOL : BQS6QG9                    | 1,530,000.000    | 1,527,276.60 | 1,495,343.63  |
| RTX CORPORATION 6.125% DUE 07-15-2038 SEDOL : B2RJSL0                | 35,000.000       | 37,218.30    | 38,319.04     |
| RTX CORPORATION 6.4% 03-15-2054 SEDOL : BQHP8M7                      | 103,000.000      | 107,396.15   | 115,237.71    |
| S CAROLINA ELEC & 4.6% DUE 06-15-2043 SEDOL : BBHV6D7                | 545,000.000      | 563,522.56   | 494,518.38    |
| S&P GLOBAL INC 3.25% DUE 12-01-2049 SEDOL : BKM1DP6                  | 394,000.000      | 294,318.61   | 283,350.64    |
| S&P GLOBAL INC 3.7% 03-01-2052 SEDOL : BQZC712                       | 125,000.000      | 122,997.50   | 96,370.54     |
| SABINE PASS FIXED 4.2% DUE 03-15-2028 SEDOL : BF43YT6                | 187,000.000      | 182,654.12   | 186,799.51    |
| SABINE PASS LIQUEFACTION LLC 4.5% DUE 05-15-2030 REG SEDOL : BM8JPB8 | 470,000.000      | 460,590.60   | 471,639.45    |
| SABINE PASS LIQUEFACTION LLC 5.0% 03-15-2027 SEDOL : BZ4FB57         | 1,300,000.000    | 1,325,142.00 | 1,307,860.84  |
| SALESFORCE.COM INC 2.9% DUE 07-15-2051 BEO SEDOL : BN466W8           | 335,000.000      | 311,980.72   | 219,809.16    |
| SAN DIEGO GAS & 4.15% DUE 05-15-2048 CUSIP : 797440BW3               | 2,425,000.000    | 2,522,754.24 | 1,967,066.59  |
| SAN DIEGO GAS & 4.5% DUE 08-15-2040 SEDOL : B65CRM3                  | 1,135,000.000    | 1,186,839.41 | 1,044,713.63  |

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## ◆ Assets held for Investment Purposes (1)

| Security Description / Asset ID                                     | Shares/Par Value | Cost         | Current Value |
|---------------------------------------------------------------------|------------------|--------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                           |                  |              |               |
| <b>United States - USD</b>                                          |                  |              |               |
| SAN DIEGO GAS & ELEC CO 4.95% 08-15-2028 SEDOL : BQH60Q8            | 430,000.000      | 424,207.90   | 440,443.22    |
| SAN DIEGO GAS & ELEC CO 5.35% 04-01-2053/03-10-2023 SEDOL : BNZJ110 | 775,000.000      | 732,584.70   | 744,935.53    |
| SAN DIEGO GAS & ELEC CO 5.4% 04-15-2035 SEDOL : BMHSGR9             | 630,000.000      | 628,236.00   | 650,611.45    |
| SAN DIEGO GAS & ELEC CO 5.55% 04-15-2054 SEDOL : BPTK7J3            | 185,000.000      | 180,878.20   | 181,917.84    |
| SAN DIEGO GAS & ELECTRIC CO 4.1% 06-15-2049 SEDOL : BHTBS75         | 200,000.000      | 160,706.00   | 160,467.31    |
| SCHWAB CHARLES CORP NEW 5.643% 05-19-2029 CUSIP : 808513CD5         | 2,550,000.000    | 2,554,284.00 | 2,648,159.67  |
| SEMPRA 4% DUE 02-01-2048 SEDOL : BFWJFR1                            | 727,000.000      | 638,698.01   | 560,368.12    |
| SEMPRA 6% DUE 10-15-2039 SEDOL : B4T9B57                            | 645,000.000      | 648,421.20   | 670,797.19    |
| SEMPRA 6.375% 04-01-2056 SEDOL : BTXM5F5                            | 172,000.000      | 172,000.00   | 176,514.58    |
| SEMPRA 6.875% 10-01-2054 CUSIP : 816851BS7                          | 168,000.000      | 166,320.00   | 174,076.57    |
| SEMPRA ENERGY 3.8% DUE 02-01-2038 SEDOL : BFWJJY6                   | 265,000.000      | 245,196.05   | 226,524.47    |
| SHELL FIN US INC 4.0% 05-10-2046 SEDOL : BR4TV31                    | 1,225,000.000    | 1,255,774.51 | 1,008,203.71  |
| SHELL FIN US INC 4.375% 05-11-2045 SEDOL : BR4TTW6                  | 1,585,000.000    | 1,457,885.58 | 1,384,717.34  |
| SHELL FIN US INC NT 3.25% 04-06-2050 SEDOL : BT26H41                | 2,080,000.000    | 2,031,074.55 | 1,476,422.36  |
| SHELL FIN US INC NT 4.55% 08-12-2043 SEDOL : BR4TTY8                | 1,365,000.000    | 1,422,377.80 | 1,236,872.33  |
| SHELL FINANCE US INC 3.75% 09-12-2046 SEDOL : BR4TTZ9               | 3,924,000.000    | 3,980,564.82 | 3,115,468.78  |
| SHELL INTL FIN B V 3.625% DUE 08-21-2042 SEDOL : B7C01S1            | 352,000.000      | 309,644.69   | 285,258.42    |
| SHELL INTL FIN B V GTD NT 5.5 DUE 03-25-2040 SEDOL : B4XNLW2        | 1,085,000.000    | 1,155,998.63 | 1,123,488.09  |
| SHERWIN WILLIAMS CO 4 DUE 12-15-2042 SEDOL : B93L8Z3                | 75,000.000       | 73,297.98    | 62,230.51     |
| SHERWIN-WILLIAMS 3.45% DUE 06-01-2027 SEDOL : BDGKST9               | 1,550,000.000    | 1,464,099.00 | 1,535,276.07  |
| SHERWIN-WILLIAMS 4.55% DUE 08-01-2045 SEDOL : BYY8XV9               | 135,000.000      | 154,490.25   | 117,898.28    |
| SHERWIN-WILLIAMS FIXED 3.3% DUE 05-15-2050 SEDOL : BJN50M6          | 100,000.000      | 110,314.00   | 69,647.06     |
| SIERRA PAC PWR CO 5.9% 03-15-2054 SEDOL : BRZWWS1                   | 675,000.000      | 677,963.50   | 687,303.66    |
| SIERRA PAC PWR CO 6.625% 12-15-2055 SEDOL : BTWSHP8                 | 245,000.000      | 245,000.00   | 245,217.81    |
| SIMON PPTY GROUP L 4.25% DUE 11-30-2046 SEDOL : BDBGH95             | 90,000.000       | 98,039.66    | 76,268.57     |
| SIMON PROPERTY GROUP L.P. 5.85% DUE 03-08-2053 SEDOL : BMGQP77      | 762,000.000      | 755,461.69   | 790,521.10    |
| SKYWORKS SOLUTIONS INC 1.8% DUE 06-01-2026 BEO SEDOL : BMCF891      | 525,000.000      | 524,748.00   | 516,286.88    |
| SMUCKER J M CO 5.9% 11-15-2028 SEDOL : BMTQVF4                      | 1,215,000.000    | 1,214,465.40 | 1,276,261.76  |
| SMUCKER J M CO 6.5% 11-15-2053 SEDOL : BMTQVJ8                      | 527,000.000      | 526,289.46   | 581,457.24    |
| SNAP ON INC FIXED 3.1% DUE 05-01-2050 SEDOL : BMDWQG4               | 1,165,000.000    | 1,151,742.30 | 806,227.09    |

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◆ Assets held for Investment Purposes (1)

| Security Description / Asset ID                                                | Shares/Par Value | Cost         | Current Value |
|--------------------------------------------------------------------------------|------------------|--------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                      |                  |              |               |
| <b>United States - USD</b>                                                     |                  |              |               |
| SOLVENTUM CORP 5.4% 03-01-2029 SEDOL : BTTMX55                                 | 1,359,000.000    | 1,361,962.76 | 1,402,474.84  |
| SOLVENTUM CORP 5.45% 03-13-2031 SEDOL : BTTMX77                                | 2,170,000.000    | 2,124,929.60 | 2,262,879.80  |
| SOLVENTUM CORP 5.6% 03-23-2034 SEDOL : BTTMX88                                 | 3,795,000.000    | 3,807,334.55 | 3,951,086.00  |
| SOLVENTUM CORP 5.9% 04-30-2054 SEDOL : BTTMX99                                 | 488,000.000      | 484,004.66   | 501,179.38    |
| SONOCO PRODS CO 4.6% 09-01-2029 SEDOL : BSRJBQ8                                | 545,000.000      | 544,678.45   | 548,234.61    |
| SONOCO PRODS CO 5.0% 09-01-2034 SEDOL : BP5JMD3                                | 480,000.000      | 475,258.20   | 474,769.56    |
| SONOCO PRODUCTS CO 4.45% 09-01-2026 SEDOL : BSRJBM4                            | 190,000.000      | 189,863.20   | 190,261.42    |
| SOUTHERN CAL EDISON 3.6% 02-01-2045 SEDOL : BVDPXD2                            | 2,635,000.000    | 2,629,464.45 | 1,917,535.05  |
| SOUTHERN CAL EDISON 5.2% 06-01-2034 SEDOL : BPQX405                            | 132,000.000      | 128,409.60   | 131,210.25    |
| SOUTHERN CAL EDISON 5.25% 03-15-2030 SEDOL : BPCQLL8                           | 289,000.000      | 288,826.60   | 294,685.71    |
| SOUTHERN CALIF EDISON 4.875% 02-01-2027 SEDOL : BPQV4D2                        | 595,000.000      | 589,414.84   | 598,433.51    |
| SOUTHERN CALIF EDISON CO 1ST MTG BD SER 2022E 5.45% 06-01-2052 SEDOL : BK935L5 | 938,000.000      | 863,345.21   | 851,553.25    |
| SOUTHERN CALIF EDISON CO 4.125% 03-01-2048 SEDOL : BFMZDC0                     | 425,000.000      | 334,491.38   | 324,724.64    |
| SOUTHERN CALIF EDISON CO 4.65 DUE 10-01-2043 SEDOL : BF6DYS3                   | 50,000.000       | 54,592.00    | 42,585.81     |
| SOUTHERN CALIF EDISON CO 4.875% 03-01-2049 SEDOL : BJMTK74                     | 155,000.000      | 121,462.65   | 131,044.85    |
| SOUTHERN CALIF EDISON CO 5.75% 04-15-2054 SEDOL : BRC25V8                      | 40,000.000       | 37,581.60    | 37,760.46     |
| SOUTHERN CALIF EDISON CO 5.875% 12-01-2053 SEDOL : BRRFJ32                     | 1,050,000.000    | 1,051,462.15 | 1,014,067.17  |
| SOUTHERN CALIF EDISON CO 6.03% DUE 03-01-2053 SEDOL : BQMS2D0                  | 215,000.000      | 198,294.50   | 201,891.24    |
| SOUTHERN CALIF GAS CO 4.3% 01-15-2049 SEDOL : BFZF9Z2                          | 240,000.000      | 186,540.00   | 199,431.26    |
| SOUTHERN CALIF GAS CO 5.6% 04-01-2054 SEDOL : BP9QFS6                          | 680,000.000      | 675,580.00   | 682,363.60    |
| SOUTHERN CALIF GAS CO 5.75% 06-01-2053 SEDOL : BP4Y3T2                         | 1,245,000.000    | 1,233,538.04 | 1,255,298.58  |
| SOUTHERN CALIF GAS CO 6.0% 06-15-2055 SEDOL : BP6WPL0                          | 345,000.000      | 340,339.05   | 361,237.39    |
| SOUTHERN CALIFORNIA EDISON CO 5.45% 03-01-2035 SEDOL : BSHT5X3                 | 583,000.000      | 570,578.90   | 590,033.93    |
| SOUTHERN CALIFORNIA EDISON CO 5.85%11-01-2027 SEDOL : BP2TQ67                  | 780,000.000      | 789,555.00   | 800,296.07    |
| SOUTHERN CALIFORNIA GAS CO 2.55% DUE 02-01-2030 BEO SEDOL : BJVKNK33           | 145,000.000      | 124,160.60   | 135,338.13    |
| SOUTHERN CO 2.7% 08-01-2027 SEDOL : BKLNNY2                                    | 1,550,000.000    | 1,530,594.00 | 1,576,215.89  |
| SOUTHERN CO 3.25% DUE 07-01-2026 SEDOL : BYT1506                               | 1,975,000.000    | 2,125,969.50 | 1,962,447.69  |
| SOUTHERN CO 4.25% DUE 07-01-2036 SEDOL : BYT1517                               | 425,000.000      | 446,815.25   | 394,913.05    |
| SOUTHERN CO 4.85% 06-15-2028 SEDOL : BNBXR74                                   | 775,000.000      | 757,609.00   | 789,162.33    |
| SOUTHERN CO GAS CAP 4.05% 09-15-2028 SEDOL : BVZNBNO                           | 375,000.000      | 374,583.75   | 374,596.66    |

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## ◆ Assets held for Investment Purposes (1)

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|--------------------------------------------------------------------------------|------------------|--------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                      |                  |              |               |
| <b>United States - USD</b>                                                     |                  |              |               |
| SOUTHERN CO SER 2021A JR SUB NT FXD FXD 3.75% 09-15-2051 SEDOL : BMFS897       | 1,450,000.000    | 1,361,187.50 | 1,430,663.38  |
| SOUTHERN POWER COMPANIES 4.25% 10-01-2030 CUSIP : 843646AX8                    | 213,000.000      | 212,595.30   | 211,715.61    |
| SOUTHERN PWR CO 5.15% DUE 09-15-2041 SEDOL : B6ST6C4                           | 1,640,000.000    | 1,668,718.95 | 1,574,260.73  |
| SOUTHERN PWR CO SR NT 4.9% 10-01-2035 CUSIP : 843646AY6                        | 427,000.000      | 425,919.69   | 421,107.77    |
| SOUTHERN PWR CO SR NT SER 2021A .9% 01-15-2026 SEDOL : BN7QLJ7                 | 3,300,000.000    | 3,300,528.00 | 3,268,404.41  |
| SOUTHN CAL EDISON 4% DUE 04-01-2047 SEDOL : BD9BPH6                            | 845,000.000      | 744,607.58   | 639,260.64    |
| SOUTHN CAL EDISON 4.05% DUE 03-15-2042 SEDOL : B7RDY97                         | 570,000.000      | 571,815.70   | 457,173.18    |
| SOUTHN CAL EDISON 5.95% DUE 02-01-2038 SEDOL : B2NSPS7                         | 235,000.000      | 316,693.05   | 239,612.29    |
| SOUTHN CAL GAS CO 3.95% DUE 02-15-2050 SEDOL : BJQLGX4                         | 249,000.000      | 208,230.42   | 194,801.29    |
| SOUTHN CAL GAS CO 4.125% DUE 06-01-2048 SEDOL : BF10906                        | 265,000.000      | 204,519.05   | 214,599.55    |
| SOUTHN CAL GAS CO 5.125% DUE 11-15-2040 SEDOL : B67TMY9                        | 40,000.000       | 50,043.60    | 39,359.70     |
| SOUTHN CAL GAS CO 5.45% DUE 06-15-2035 SEDOL : BP6WPN2                         | 620,000.000      | 617,160.40   | 642,821.57    |
| SOUTHN CO GAS CAP 3.95% DUE 10-01-2046 SEDOL : BD30007                         | 90,000.000       | 90,370.80    | 71,204.84     |
| SOUTHWEST GAS CORP 3.18% DUE 08-15-2051 BEO SEDOL : BNDMLS8                    | 1,665,000.000    | 1,664,683.65 | 1,136,753.31  |
| SOUTHWESTERN ELEC PWR CO SR NT SER O 3.25% 11-01-2051 CUSIP : 845437BT8        | 185,000.000      | 178,406.60   | 123,258.47    |
| SOUTHWESTERN ENERGY CO 4.75% 02-01-2032 SEDOL : BMH4406                        | 820,000.000      | 774,987.16   | 805,875.40    |
| SOUTHWESTERN PUB SVC CO 6.0% 06-01-2054 SEDOL : BR4MSS4                        | 185,000.000      | 187,534.50   | 192,657.27    |
| SOUTHWESTERN PUBLIC SERVICE 08-09-2017 3.7% DUE 08-15-2047 BEO SEDOL : BD93QB3 | 280,000.000      | 224,515.80   | 210,897.25    |
| SOUTHWESTERN PUBLIC SERVICE CO 3.15% DUE05-01-2050 SEDOL : BMDHPS4             | 2,330,000.000    | 1,956,138.73 | 1,571,805.37  |
| SOUTHWESTERN PUBLIC SERVICE CO 3.75% 06-15-2049 SEDOL : BJQZ0B2                | 335,000.000      | 382,030.65   | 250,818.59    |
| SOUTHWESTN ELEC 3.85% DUE 02-01-2048 SEDOL : BD1DDS7                           | 295,000.000      | 305,305.25   | 221,651.29    |
| SOUTHWESTN ELEC 3.9% DUE 04-01-2045 SEDOL : BWGCKS1                            | 235,000.000      | 242,390.32   | 182,293.45    |
| SOUTHWESTN ELEC 6.2% DUE 03-15-2040 SEDOL : B618D27                            | 1,580,000.000    | 2,011,071.40 | 1,670,896.63  |
| SOUTHWESTN PUB SVC 3.4% DUE 08-15-2046 SEDOL : BDGL8V4                         | 255,000.000      | 197,621.85   | 182,023.24    |
| SOUTHWESTN PUB SVC FIXED 4.4% 11-15-2048 SEDOL : BGYKMF6                       | 250,000.000      | 299,892.01   | 208,561.19    |
| SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038 SEDOL : B2NJ7Z1                  | 160,000.000      | 165,430.40   | 173,961.66    |
| SPECTRA ENERGY 4.5% DUE 03-15-2045 SEDOL : BWC4XS2                             | 180,000.000      | 131,236.20   | 154,175.72    |
| ST STR CORPORATION 4.834% DUE 04-24-2030 SEDOL : BSTRKQ3                       | 3,250,000.000    | 3,250,000.00 | 3,336,493.58  |
| STANFORD HEALTH CARE TAXABLE BD SER 20213.027% 08-15-2051 SEDOL : BM8B8C6      | 215,000.000      | 145,763.55   | 142,799.31    |

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| Security Description / Asset ID                                      | Shares/Par Value | Cost         | Current Value |
|----------------------------------------------------------------------|------------------|--------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                            |                  |              |               |
| <b>United States - USD</b>                                           |                  |              |               |
| STANFORD UNIV CAL 2.413% DUE 06-01-2050 SEDOL : BMYC3C8              | 1,320,000.000    | 1,210,551.45 | 806,604.43    |
| STANFORD UNIV CAL 3.647% DUE 05-01-2048 SEDOL : BDRXFL8              | 580,000.000      | 490,547.90   | 458,639.10    |
| STANFORD UNIVERSIT 4.679% 03-01-2035 SEDOL : BTXYJJ3                 | 1,300,000.000    | 1,300,000.00 | 1,305,854.07  |
| STARBUCKS CORP 3.5% DUE 11-15-2050 CUSIP : 855244BA6                 | 4,335,000.000    | 3,818,396.90 | 3,088,550.17  |
| STARBUCKS CORP 4.3% DUE 06-15-2045 CUSIP : 855244AH2                 | 410,000.000      | 349,443.00   | 342,625.83    |
| STARBUCKS CORP 4.5% DUE 11-15-2048 SEDOL : BFXV4P7                   | 176,000.000      | 169,328.79   | 149,999.97    |
| STARBUCKS CORP FIXED 3.35% DUE 03-12-2050 CUSIP : 855244AX7          | 420,000.000      | 288,763.40   | 291,411.34    |
| STATE STR CORP 6.45% 12-31-2049 SEDOL : BT9NG37                      | 1,905,000.000    | 1,905,000.00 | 1,965,516.14  |
| STATE STR CORP FLTG RT 4.53% DUE 02-20-2029 SEDOL : BSLT3G8          | 255,000.000      | 255,000.00   | 257,730.22    |
| STEEL DYNAMICS INC 1.65% DUE 10-15-2027 SEDOL : BL68NB6              | 625,000.000      | 620,643.75   | 594,409.31    |
| STEEL DYNAMICS INC 3.25% DUE 10-15-2050 SEDOL : BL68N83              | 380,000.000      | 366,065.40   | 263,430.72    |
| STERIS PLC 2.7% DUE 03-15-2031 BEO SEDOL : BN486G8                   | 667,000.000      | 632,457.39   | 607,734.69    |
| STERIS PLC FIXED 3.75% DUE 03-15-2051 SEDOL : BN486F7                | 250,000.000      | 248,800.00   | 184,000.36    |
| STRYKER CORP 4.85% 12-08-2028 SEDOL : BMW9W2                         | 1,480,000.000    | 1,478,564.40 | 1,515,786.31  |
| SUNOCO LOGISTICS 4.95% DUE 01-15-2043 SEDOL : B8BHLQ8                | 463,000.000      | 440,987.94   | 410,122.32    |
| SUNOCO LOGISTICS 5.3% DUE 04-01-2044 SEDOL : BL9FKB3                 | 140,000.000      | 136,212.74   | 128,228.99    |
| SUNOCO LOGISTICS 5.35% DUE 05-15-2045 SEDOL : BSN4Q84                | 3,835,000.000    | 3,754,137.66 | 3,517,739.08  |
| SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047 SEDOL : BD35XM5            | 55,000.000       | 55,410.96    | 50,344.28     |
| SUNTRUST BANK 3.3% DUE 04-15-2026 BEO SEDOL : BDGLCV2                | 1,575,000.000    | 1,505,621.25 | 1,565,702.26  |
| SUTTER HEALTH 2.294% DUE 08-15-2030 SEDOL : BNG3S76                  | 525,000.000      | 535,668.00   | 480,259.78    |
| SUTTER HEALTH 5.164% DUE 08-15-2033 SEDOL : BQB9ZY6                  | 165,000.000      | 165,000.00   | 169,519.88    |
| SUTTER HEALTH 5.547% DUE 08-15-2053 SEDOL : BQB9ZT1                  | 165,000.000      | 165,000.00   | 165,257.24    |
| SUTTER HEALTH TAXABLE BD SER 2025A 5.537% 08-15-2035 SEDOL : BNM4301 | 650,000.000      | 650,000.00   | 681,760.56    |
| SYNOPSIS INC 4.65% 04-01-2028 SEDOL : BTXWBN5                        | 200,000.000      | 199,856.00   | 202,238.48    |
| SYNOPSIS INC 4.85% 04-01-2030 SEDOL : BTXWBP7                        | 2,965,000.000    | 2,967,177.60 | 3,020,062.60  |
| SYNOPSIS INC 5.0% 04-01-2032 SEDOL : BTXWBR9                         | 2,777,000.000    | 2,761,693.54 | 2,837,807.70  |
| SYNOPSIS INC 5.7% 04-01-2055 SEDOL : BTXWBT1                         | 910,000.000      | 908,456.63   | 918,400.04    |
| SYSCO CORP 4.5% DUE 04-01-2046 SEDOL : BYQ4R13                       | 170,000.000      | 180,962.21   | 146,897.31    |
| SYSCO CORP 5.95% DUE 04-01-2030 SEDOL : BM5M5P4                      | 995,000.000      | 1,078,024.13 | 1,054,692.71  |
| SYSCO CORP 6.6% DUE 04-01-2040 SEDOL : BM5M5S7                       | 210,000.000      | 212,683.20   | 234,348.16    |

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◆ Assets held for Investment Purposes (1)

| Security Description / Asset ID                                      | Shares/Par Value | Cost         | Current Value |
|----------------------------------------------------------------------|------------------|--------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                            |                  |              |               |
| <b>United States - USD</b>                                           |                  |              |               |
| SYSCO CORP FIXED 4.45% DUE 03-15-2048 SEDOL : BF28W66                | 25,000.000       | 29,363.25    | 21,303.16     |
| SYSCO CORP FIXED 6.6% DUE 04-01-2050 SEDOL : BM5M5Q5                 | 1,550,000.000    | 1,692,770.45 | 1,722,489.13  |
| SYSCO CORPORATION 3.15% 12-14-2051 SEDOL : BNZHQV9                   | 600,000.000      | 388,470.00   | 401,531.35    |
| TAKE TWO INTERACTIVE SOFTWARE INC 5.4% 06-12-2029 SEDOL : BS558Q7    | 167,000.000      | 167,480.58   | 172,903.18    |
| TAKE-TWO INTERACTIVE SOF 5.6% 06-12-2034 SEDOL : BS558R8             | 247,000.000      | 250,566.26   | 257,929.16    |
| TAKE-TWO INTERACTIVE SOFTWARE INC 4.95% 04-14-2023 SEDOL : BNLZNY9   | 600,000.000      | 587,964.00   | 610,817.94    |
| TAMPA ELEC CO 4.1% DUE 06-15-2042 SEDOL : B8G1GS2                    | 275,000.000      | 239,153.75   | 234,060.01    |
| TAMPA ELEC CO 5% DUE 07-15-2052 SEDOL : BP9RBG9                      | 70,000.000       | 59,198.30    | 63,675.50     |
| TAMPA ELEC CO NT 3.45% 03-15-2051 SEDOL : BLF7T16                    | 820,000.000      | 818,171.40   | 587,061.95    |
| TARGA RES CORP 6.5% DUE 02-15-2053 SEDOL : BQ3PVG6                   | 330,000.000      | 330,848.10   | 347,413.39    |
| TARGA RESOURCE CORP 6.125% 05-15-2055 SEDOL : BMTYZD4                | 640,000.000      | 621,241.60   | 643,557.85    |
| TARGET CORP FIXED 3.9% DUE 11-15-2047 SEDOL : BYZQN45                | 110,000.000      | 138,825.50   | 87,946.46     |
| TEACHERS INS & 3.3% DUE 05-15-2050 SEDOL : BMQ57B2                   | 90,000.000       | 61,757.10    | 62,003.97     |
| TEACHERS INS & 4.27% DUE 05-15-2047 SEDOL : BF19248                  | 10,000.000       | 9,968.00     | 8,297.51      |
| TEXAS INSTRS INC 2.7% 09-15-2051 CUSIP : 882508BM5                   | 40,000.000       | 24,388.40    | 25,042.66     |
| TEXAS INSTRS INC 4.1% DUE 08-16-2052 SEDOL : BQPD027                 | 250,000.000      | 190,765.00   | 203,187.04    |
| TEXAS INSTRS INC 4.15% DUE 05-15-2048 CUSIP : 882508BD5              | 985,000.000      | 866,405.25   | 824,921.48    |
| TEXTRON INC 5.5% 05-15-2035 SEDOL : BSSB3P6                          | 485,000.000      | 488,989.51   | 501,687.00    |
| THE HARTFORD INSURANCE GROUP INC 6.1% DUE 10-01-2041 SEDOL : BFN0JK4 | 55,000.000       | 67,964.66    | 58,401.78     |
| THERMO FISHER SCIENTIFIC 4.794% 10-07-2035 SEDOL : BW46FK2           | 375,000.000      | 375,060.00   | 375,178.97    |
| THERMO FISHER SCIENTIFIC INC 2.8% 10-15-2041 SEDOL : BPCHD15         | 850,000.000      | 821,841.29   | 628,003.97    |
| THOMAS JEFFSN UNIV 3.847% DUE 11-01-2057 SEDOL : BMDYXZ8             | 365,000.000      | 289,919.21   | 257,533.66    |
| TIME WARNER CABLE 4.5% DUE 09-15-2042 SEDOL : B8N2417                | 465,000.000      | 392,329.97   | 373,616.90    |
| TIME WARNER CABLE 5.5% DUE 09-01-2041 SEDOL : B441BS1                | 1,765,000.000    | 1,708,824.10 | 1,617,519.94  |
| TIME WARNER CABLE 5.875% DUE 11-15-2040 SEDOL : B66BW80              | 3,360,000.000    | 3,724,140.35 | 3,211,732.94  |
| TIME WARNER CABLE 6.75% DUE 06-15-2039 SEDOL : B62X8Y8               | 115,000.000      | 158,399.85   | 120,315.35    |
| TIME WARNER CABLE 7.3% DUE 07-01-2038 SEDOL : B3B14R7                | 100,000.000      | 144,785.40   | 109,269.11    |
| TIME WARNER ENTMT 8.375% DUE 07-15-2033 SEDOL : 2727266              | 200,000.000      | 262,664.67   | 234,637.84    |
| TJX COS INC NEW FIXED 4.5% DUE 04-15-2050 SEDOL : BM61FF0            | 185,000.000      | 158,169.45   | 163,028.16    |
| T-MOBILE US INC 5.5% 01-15-2055 SEDOL : BR876T2                      | 970,000.000      | 915,004.55   | 937,874.09    |

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◆ Assets held for Investment Purposes (1)

| Security Description / Asset ID                                                              | Shares/Par Value | Cost         | Current Value |
|----------------------------------------------------------------------------------------------|------------------|--------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                                    |                  |              |               |
| <b>United States - USD</b>                                                                   |                  |              |               |
| T-MOBILE USA INC 2.05% DUE 02-15-2028 SEDOL : BM8GZS6                                        | 1,950,000.000    | 1,975,040.07 | 1,859,151.90  |
| T-MOBILE USA INC 2.55% 02-15-2031 CUSIP : 87264ACB9                                          | 415,000.000      | 361,020.11   | 377,077.59    |
| T-MOBILE USA INC 2.625% DUE 02-15-2029 CUSIP : 87264ABS3                                     | 730,000.000      | 642,816.10   | 692,820.95    |
| T-MOBILE USA INC 3.0% DUE 02-15-2041 BEO SEDOL : BN0ZLS0                                     | 65,000.000       | 62,320.78    | 48,842.50     |
| T-MOBILE USA INC 3.375% 04-15-2029 CUSIP : 87264ABV6                                         | 2,910,000.000    | 2,644,714.65 | 2,825,405.23  |
| T-MOBILE USA INC 3.4% 10-15-2052 CUSIP : 87264ACT0                                           | 969,000.000      | 700,898.02   | 663,958.33    |
| T-MOBILE USA INC 3.875% 04-15-2030 CUSIP : 87264ABF1                                         | 7,140,000.000    | 7,142,749.40 | 7,001,402.10  |
| T-MOBILE USA INC 4.5% DUE 04-15-2050 CUSIP : 87264AAZ8                                       | 265,000.000      | 235,240.75   | 222,922.99    |
| T-MOBILE USA INC 5.25% 06-15-2055 SEDOL : BLFCL15                                            | 3,150,000.000    | 3,079,472.60 | 2,932,289.76  |
| T-MOBILE USA INC 5.75% 01-15-2054 SEDOL : BQBCJR6                                            | 2,670,000.000    | 2,658,594.50 | 2,669,954.26  |
| T-MOBILE USA INC 5.875% DUE 11-15-2055 CUSIP : 87264ADU6                                     | 590,000.000      | 589,221.60   | 602,663.67    |
| T-MOBILE USA INC 6.0% 06-15-2054 SEDOL : BN4P5S4                                             | 530,000.000      | 536,278.65   | 548,746.04    |
| T-MOBILE USA INC FIXED 3.75% DUE 04-15-2027 CUSIP : 87264ABD6                                | 5,066,000.000    | 4,929,943.92 | 5,035,881.97  |
| T-MOBILE USA INC FIXED 4.375% DUE 04-15-2040 CUSIP : 87264AAX3                               | 125,000.000      | 134,217.11   | 112,867.42    |
| T-MOBILE USA INC FIXED 5.65% DUE 01-15-2053 SEDOL : BN72M69                                  | 660,000.000      | 659,134.00   | 652,109.80    |
| T-MOBILE USA INC SR SECD NT 1.5% 02-15-2026 SEDOL : BN0ZP55                                  | 3,045,000.000    | 3,088,121.85 | 3,013,337.24  |
| T-MOBILE USA INC TMUS 3.3% 02-15-2051 CUSIP : 87264ABN4                                      | 3,710,000.000    | 3,673,722.55 | 2,528,671.78  |
| TN GAS PIPELN CO 7% DUE 03-15-2027 SEDOL : 2689667                                           | 451,000.000      | 497,108.07   | 468,490.51    |
| TOYOTA AUTO RECEIVABLES OWNER TRUST SER 23-C CL A3 5.16% DUE 04-17-2028<br>CUSIP : 89231FAD2 | 7,234,400.950    | 7,208,119.75 | 7,280,348.08  |
| TOYOTA AUTO RECEIVABLES OWNER TRUST SER 24-B CL A3 5.33% 01-16-2029 CUSIP :<br>89237NAD9     | 3,306,000.000    | 3,306,645.70 | 3,356,328.23  |
| TOYOTA AUTO RECEIVABLES OWNER TRUST SER 25-C CL A3 4.11% 03-15-2030 CUSIP :<br>89238VAD0     | 1,607,000.000    | 1,606,830.62 | 1,615,023.43  |
| TRANSATLANTIC 8% DUE 11-30-2039 SEDOL : BMTSQY4                                              | 255,000.000      | 344,433.00   | 319,863.71    |
| TRANSCONTINENTAL GAS PIPE LINE CO LLC 4.45 DUE 08-01-2042 REG SEDOL : B96NB24                | 15,000.000       | 12,701.55    | 13,135.56     |
| TRAVELERS COS INC 3.75% DUE 05-15-2046 SEDOL : BD8BSC3                                       | 120,000.000      | 138,493.29   | 95,877.54     |
| TRAVELERS COS INC 4% DUE 05-30-2047 SEDOL : BDS6RM1                                          | 1,850,000.000    | 1,839,248.50 | 1,524,785.39  |
| TRAVELERS COS INC 4.1% 03-04-2049 SEDOL : BJLV1D4                                            | 280,000.000      | 237,613.60   | 230,429.32    |
| TRAVELERS COS INC 4.3% 08-25-2045 SEDOL : BYXMWX7                                            | 110,000.000      | 125,890.18   | 95,551.66     |
| TRAVELERS COS INC 4.6% DUE 08-01-2043 SEDOL : BCLBGF2                                        | 370,000.000      | 342,623.70   | 336,627.52    |

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◆ Assets held for Investment Purposes (1)

| Security Description / Asset ID                                             | Shares/Par Value | Cost         | Current Value |
|-----------------------------------------------------------------------------|------------------|--------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                   |                  |              |               |
| <b>United States - USD</b>                                                  |                  |              |               |
| TRAVELERS COS INC 5.7% 07-24-2055 SEDOL : BTY5QD8                           | 1,508,000.000    | 1,517,305.11 | 1,561,705.94  |
| TRAVELERS FIXED 2.55% DUE 04-27-2050 SEDOL : BMDWQN1                        | 210,000.000      | 208,385.10   | 129,083.05    |
| TRUIST FINANCIAL CORPORATION 5.867% 06-08-2034 CUSIP : 89788MAP7            | 460,000.000      | 460,000.00   | 487,381.87    |
| TRUIST FINANCIAL CORPORATION 5.9% 10-28-2026 SEDOL : BLB00K5                | 3,305,000.000    | 3,334,183.15 | 3,307,735.88  |
| TRUIST FINL CORP 4.95% DUE 12-29-2049 SEDOL : BMX3601                       | 2,130,000.000    | 2,124,675.00 | 2,121,233.35  |
| TRUIST FINL CORP 5.711% 01-24-2035 SEDOL : BNZGSJ8                          | 5,365,000.000    | 5,369,873.00 | 5,629,875.52  |
| TRUIST FINL CORP SR MED TERM NTS 5.122% 01-26-2034 SEDOL : BPX1Z87          | 595,000.000      | 572,834.52   | 604,519.76    |
| TRUIST FINL CORP SR MED TERM NTS BOOK EN6.047% 06-08-2027 SEDOL : BRBD909   | 920,000.000      | 920,000.00   | 930,676.50    |
| TRUSTEES OF 2.516% DUE 07-01-2050 SEDOL : BMHN027                           | 666,000.000      | 463,976.85   | 420,640.74    |
| TUCSON ELEC PWR CO 4% DUE 06-15-2050 SEDOL : BLH4L64                        | 860,000.000      | 852,586.80   | 661,150.66    |
| TUSCON ELECTRIC POWER 3.25% DUE 05-01-2051 BEO SEDOL : BLCW7M1              | 2,205,000.000    | 2,186,213.40 | 1,488,523.75  |
| TYSON FOODS INC 4.55% DUE 06-02-2047 SEDOL : BF0P399                        | 875,000.000      | 852,054.00   | 748,596.77    |
| TYSON FOODS INC 5.15% DUE 08-15-2044 SEDOL : BQ0Q9V3                        | 955,000.000      | 1,111,005.30 | 894,563.27    |
| U S BANCORP 4.967% 07-22-2033 SEDOL : BPGLHP5                               | 2,235,000.000    | 2,198,368.35 | 2,243,742.14  |
| U S BANCORP 5.083% 05-15-2031 SEDOL : BS5YY00                               | 320,000.000      | 320,000.00   | 329,064.55    |
| U S BANCORP 5.775% 06-12-2029 SEDOL : BRXDC97                               | 1,645,000.000    | 1,645,000.00 | 1,711,993.61  |
| U S BANCORP 5.85% 10-21-2033 SEDOL : BM9WJ58                                | 1,880,000.000    | 1,880,000.00 | 2,004,662.18  |
| U S BANCORP MEDIUM TERM NTS- BOOK ENTRY 4.839% 02-01-2034 CUSIP : 91159HJL5 | 800,000.000      | 800,000.00   | 803,502.94    |
| UBER TECHNOLOGIES INC 5.35% 09-15-2054 SEDOL : BQB6DJ8                      | 621,000.000      | 595,369.42   | 602,512.15    |
| UBER TECHNOLOGIES INC SR NT 4.3% 01-15-2030 SEDOL : BQB6DG5                 | 820,000.000      | 820,018.40   | 822,373.08    |
| UBER TECHNOLOGIES INC SR NT 4.8% 09-15-2035 SEDOL : BVMMJ25                 | 1,390,000.000    | 1,384,857.00 | 1,377,390.20  |
| UDR INC 4.4% DUE 01-26-2029 SEDOL : BF1BCP5                                 | 436,000.000      | 413,982.00   | 437,542.18    |
| UDR INC 5.125% 09-01-2034 SEDOL : BSWT754                                   | 322,000.000      | 317,812.12   | 326,167.29    |
| UDR INC MEDIUM TERM NTS BOOK ENTRY 2.1% 08-01-2032 SEDOL : BLB0KJ4          | 910,000.000      | 733,930.45   | 775,774.14    |
| UMASS MEM HLTH 5.363% DUE 07-01-2052 SEDOL : BMFX870                        | 175,000.000      | 178,531.06   | 164,863.81    |
| UNION ELEC CO 3.9 DUE 09-15-2042 SEDOL : B759FZ0                            | 400,000.000      | 402,535.06   | 331,387.87    |
| UNION ELEC CO 4.0% DUE 04-01-2048 SEDOL : BFY3BS4                           | 616,000.000      | 525,064.78   | 494,900.38    |
| UNION ELECTRIC COMPANY 3.65% DUE 04-15-2045 SEDOL : BYV3C43                 | 1,560,000.000    | 1,596,179.10 | 1,218,236.01  |
| UNION PAC CORP 3.2% DUE 05-20-2041 SEDOL : BNKG3R6                          | 235,000.000      | 240,052.91   | 184,253.10    |
| UNION PAC CORP 3.25% DUE 02-05-2050 SEDOL : BKDMLD2                         | 1,253,000.000    | 1,220,650.25 | 882,310.54    |

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## ◆ Assets held for Investment Purposes (1)

| Security Description / Asset ID                                                     | Shares/Par Value | Cost         | Current Value |
|-------------------------------------------------------------------------------------|------------------|--------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                           |                  |              |               |
| <b>United States - USD</b>                                                          |                  |              |               |
| UNION PAC CORP 3.35% DUE 08-15-2046 SEDOL : BDG22S2                                 | 125,000.000      | 126,161.25   | 92,104.63     |
| UNION PAC CORP 3.5% 02-14-2053 SEDOL : BNYF3J1                                      | 1,245,000.000    | 896,673.90   | 899,386.58    |
| UNION PAC CORP 3.55% DUE 05-20-2061 SEDOL : BNHS0H4                                 | 565,000.000      | 469,364.80   | 389,658.92    |
| UNION PAC CORP 3.799% DUE 10-01-2051 SEDOL : BDCWS88                                | 50,000.000       | 46,812.85    | 38,577.78     |
| UNION PAC CORP 3.839% DUE 03-20-2060 BEO SEDOL : BLF0CQ1                            | 823,000.000      | 668,933.79   | 609,568.68    |
| UNION PAC CORP 3.95% DUE 08-15-2059 SEDOL : BK91MW9                                 | 390,000.000      | 445,820.43   | 295,706.46    |
| UNION PAC CORP 4.05% DUE 03-01-2046 SEDOL : BD31BG3                                 | 1,570,000.000    | 1,660,413.80 | 1,295,356.98  |
| UNION PAC CORP 4.05% DUE 11-15-2045 SEDOL : BYQGY41                                 | 180,000.000      | 206,888.40   | 149,538.63    |
| UNION PAC CORP 4.3% 03-01-2049 SEDOL : BGLC062                                      | 25,000.000       | 29,146.00    | 21,102.75     |
| UNION PAC CORP 4.5% 09-10-2048 SEDOL : BYZGKF5                                      | 125,000.000      | 124,873.75   | 108,712.12    |
| UNION PAC CORP FIXED 2.973% DUE 09-16-2062 SEDOL : BMBMCQ8                          | 1,190,000.000    | 917,042.72   | 712,957.60    |
| UNION PAC CORP FIXED 3.79% DUE 04-06-2071 SEDOL : BMCFPF6                           | 795,000.000      | 662,320.25   | 559,664.63    |
| UNION PAC CORP FIXED 4% DUE 04-15-2047 SEDOL : BYSSD48                              | 60,000.000       | 65,018.32    | 48,821.50     |
| UNION PACIFIC CORP 3.375% 02-14-2042 SEDOL : BNYF3F7                                | 320,000.000      | 281,726.80   | 253,614.54    |
| UNION PACIFIC CORP 3.6% DUE 09-15-2037 SEDOL : BYWJV98                              | 395,000.000      | 380,317.85   | 350,135.51    |
| UNITED AIR 2023-1 A PTT 5.8% 07-15-2037 SEDOL : BRRH916                             | 405,842.400      | 419,880.48   | 419,710.60    |
| UNITED AIRLS 2024-1 PASS THRU TR PASSTHRU CTF CLA 5.875% 08-15-2038 SEDOL : BNM9JC0 | 637,244.100      | 637,244.10   | 650,052.52    |
| UNITED PARCEL SERVICE 5.3% 04-01-2050 SEDOL : BMGJVN4                               | 1,305,000.000    | 1,297,404.90 | 1,264,384.54  |
| UNITED PARCEL SERVICE 5.95% 05-14-2055 SEDOL : BMGDDQ3                              | 1,020,000.000    | 1,013,042.15 | 1,065,229.21  |
| UNITED PARCEL SERVICE 6.05% 05-14-2065 SEDOL : BTZDBR0                              | 1,310,000.000    | 1,324,462.70 | 1,371,305.63  |
| UNITED PARCEL SVC INC 5.05% 03-03-2053 SEDOL : BQMRXX4                              | 1,770,000.000    | 1,760,760.60 | 1,635,003.52  |
| UNITEDHEALTH GROUP 3.5% DUE 08-15-2039 SEDOL : BHKDKY1                              | 278,000.000      | 296,653.92   | 231,880.86    |
| UNITEDHEALTH GROUP 3.75% 10-15-2047 SEDOL : BYZLN95                                 | 895,000.000      | 791,033.64   | 687,044.18    |
| UNITEDHEALTH GROUP 4.2% DUE 01-15-2047 SEDOL : BZ0X5W0                              | 430,000.000      | 401,068.60   | 356,928.77    |
| UNITEDHEALTH GROUP 4.25% DUE 03-15-2043 SEDOL : B97GZH5                             | 225,000.000      | 191,862.80   | 195,510.62    |
| UNITEDHEALTH GROUP 4.25% DUE 04-15-2047 SEDOL : BD9GGT0                             | 105,000.000      | 87,694.90    | 87,329.89     |
| UNITEDHEALTH GROUP 4.75% DUE 07-15-2045 SEDOL : BYTRVP1                             | 3,065,000.000    | 3,191,985.32 | 2,788,175.24  |
| UNITEDHEALTH GROUP 5.7% DUE 10-15-2040 SEDOL : B55H840                              | 75,000.000       | 91,060.50    | 77,633.30     |
| UNITEDHEALTH GROUP 5.75% DUE 07-15-2064 SEDOL : BPDY809                             | 975,000.000      | 983,283.81   | 970,718.50    |

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◆ Assets held for Investment Purposes (1)

| Security Description / Asset ID                                                | Shares/Par Value | Cost         | Current Value |
|--------------------------------------------------------------------------------|------------------|--------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                      |                  |              |               |
| <b>United States - USD</b>                                                     |                  |              |               |
| UNITEDHEALTH GROUP 5.875% DUE 02-15-2053 SEDOL : BLBRZR8                       | 375,000.000      | 401,970.00   | 385,531.94    |
| UNITEDHEALTH GROUP 5.95% DUE 02-15-2041 SEDOL : B45YNS3                        | 310,000.000      | 317,746.90   | 328,740.22    |
| UNITEDHEALTH GROUP 6.05% DUE 02-15-2063 SEDOL : BLBRZS9                        | 355,000.000      | 350,811.00   | 370,811.48    |
| UNITEDHEALTH GROUP FIXED 4.25% DUE 06-15-2048 SEDOL : BG08PD3                  | 795,000.000      | 775,357.38   | 657,218.24    |
| UNITEDHEALTH GROUP FIXED 5.3% DUE 02-15-2030 SEDOL : BLBRZH8                   | 4,925,000.000    | 4,917,760.25 | 5,126,931.90  |
| UNITEDHEALTH GROUP INC 2.75% DUE 05-15-2040/05-18-2020 REG SEDOL : BM95BC8     | 810,000.000      | 728,822.57   | 603,553.68    |
| UNITEDHEALTH GROUP INC 2.9% DUE 05-15-2050/05-18-2020 REG SEDOL : BM95BD9      | 3,875,000.000    | 3,599,144.86 | 2,498,071.69  |
| UNITEDHEALTH GROUP INC 3.05% DUE 05-15-2041 BEO SEDOL : BLPK6R0                | 1,255,000.000    | 1,077,482.09 | 954,670.57    |
| UNITEDHEALTH GROUP INC 3.25% DUE 05-15-2051 BEO SEDOL : BLPK6S1                | 390,000.000      | 288,663.86   | 265,964.54    |
| UNITEDHEALTH GROUP INC 4.0% 05-15-2029 SEDOL : BNKBTY0                         | 2,725,000.000    | 2,715,162.75 | 2,716,040.28  |
| UNITEDHEALTH GROUP INC 4.2% 05-15-2032 SEDOL : BNKBTZ1                         | 825,000.000      | 780,169.50   | 813,216.85    |
| UNITEDHEALTH GROUP INC 4.375 DUE 03-15-2042 REG SEDOL : B7CL656                | 640,000.000      | 549,990.40   | 568,797.40    |
| UNITEDHEALTH GROUP INC 4.45% DUE 12-15-2048 REG SEDOL : BHSSQ40                | 1,230,000.000    | 1,228,598.45 | 1,043,225.12  |
| UNITEDHEALTH GROUP INC 4.75% 05-15-2052 SEDOL : BNKBV00                        | 401,000.000      | 376,354.83   | 353,522.69    |
| UNITEDHEALTH GROUP INC 4.95% 05-15-2062 SEDOL : BNKBV11                        | 410,000.000      | 405,982.00   | 360,512.75    |
| UNITEDHEALTH GROUP INC 4.95% 01-15-2032 SEDOL : BPDY832                        | 850,000.000      | 838,975.50   | 870,936.34    |
| UNITEDHEALTH GROUP INC 5.0% 04-15-2034 SEDOL : BQB5GK7                         | 1,675,000.000    | 1,629,959.25 | 1,701,255.11  |
| UNITEDHEALTH GROUP INC 5.05% 04-15-2053 SEDOL : BN7K9M8                        | 1,708,000.000    | 1,582,602.72 | 1,565,017.77  |
| UNITEDHEALTH GROUP INC 5.375% 04-15-2054 SEDOL : BQB5GF2                       | 1,543,000.000    | 1,487,646.26 | 1,481,853.10  |
| UNITEDHEALTH GROUP INC 5.625% 07-15-2054 SEDOL : BPDY7Z7                       | 397,000.000      | 396,209.97   | 394,851.13    |
| UNIVERSITY CHICAGO 2.547% DUE 04-01-2050 SEDOL : BKS7BH6                       | 650,000.000      | 563,329.63   | 423,076.56    |
| UNIVERSITY CHICAGO FIXED 2.761% DUE 04-01-2045 SEDOL : BL739C3                 | 75,000.000       | 56,223.75    | 59,133.47     |
| UNIVERSITY CHICAGO TAXABLE BD SER 2021B 3% 10-01-2052 SEDOL : BP5XQ66          | 350,000.000      | 230,450.50   | 239,332.86    |
| UNIVERSITY MIAMI FLA 4.063% 04-01-2052 SEDOL : BMGW9Z1                         | 155,000.000      | 155,290.40   | 124,788.48    |
| UNIVERSITY SOUTHN CALIF TAXABLE BD SER 2021A 2.945% 10-01-2051 SEDOL : BKSK2J4 | 400,000.000      | 281,088.00   | 264,842.54    |
| US BANCORP 5.046% 02-12-2031 SEDOL : BTRFVM9                                   | 835,000.000      | 835,000.00   | 856,403.21    |
| US BANCORP 5.678% 01-23-2035 CUSIP : 91159HJR2                                 | 4,185,000.000    | 4,245,832.80 | 4,406,350.76  |
| UTD PARCEL SVC INC 3.4% DUE 09-01-2049 SEDOL : BJQZJX7                         | 185,000.000      | 137,682.55   | 132,470.00    |
| UTD PARCEL SVC INC 3.625% DUE 10-01-2042 SEDOL : B6Y3NC9                       | 520,000.000      | 449,103.20   | 416,820.73    |
| VA ELEC & PWR CO 2.45% DUE 12-15-2050 SEDOL : BLKH1C6                          | 1,035,000.000    | 874,150.36   | 602,544.61    |

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◆ Assets held for Investment Purposes (1)

| Security Description / Asset ID                                        | Shares/Par Value | Cost         | Current Value |
|------------------------------------------------------------------------|------------------|--------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                              |                  |              |               |
| <b>United States - USD</b>                                             |                  |              |               |
| VA ELEC & PWR CO 3.5% DUE 03-15-2027 SEDOL : BF2NLX1                   | 2,425,000.000    | 2,547,656.25 | 2,407,131.37  |
| VA ELEC & PWR CO 3.8% DUE 09-15-2047 SEDOL : BZ0WZD8                   | 235,000.000      | 188,122.85   | 181,765.69    |
| VA ELEC & PWR CO 6% DUE 05-15-2037 SEDOL : B1YYQG2                     | 190,000.000      | 195,384.60   | 204,186.52    |
| VA ELEC & PWR CO SR NT 2008 SER B 8.875 DUE 11-15-2038 SEDOL : B3FD1W3 | 240,000.000      | 312,153.60   | 323,229.89    |
| VALERO ENERGY CORP 4.9% DUE 03-15-2045 SEDOL : BWBY7W5                 | 630,000.000      | 639,292.50   | 565,766.74    |
| VALERO ENERGY CORP 6.625% DUE 06-15-2037 SEDOL : B1YLTG4               | 1,135,000.000    | 1,350,071.15 | 1,258,564.18  |
| VALERO ENERGY CORP NEW 3.65% 12-01-2051 SEDOL : BLGTT55                | 535,000.000      | 392,658.26   | 375,898.51    |
| VENTAS RLTY LTD 3.25% DUE 10-15-2026 SEDOL : BDHDQ15                   | 155,000.000      | 145,861.20   | 153,381.23    |
| VENTAS RLTY LTD FIXED 4.125% DUE 01-15-2026 SEDOL : BYMPWN7            | 5,000.000        | 4,857.00     | 4,989.55      |
| VENTAS RLTY LTD FIXED 4.75% DUE 11-15-2030 SEDOL : BM7SXV2             | 540,000.000      | 534,425.89   | 546,625.56    |
| VENTAS RLTY LTD PARTNERSHIP 3.0% 01-15-2030 REG SEDOL : BKFV9M2        | 922,000.000      | 807,859.65   | 872,826.39    |
| VENTAS RLTY LTD PARTNERSHIP 4.0% 03-01-2028 SEDOL : BYWJDB4            | 105,000.000      | 98,711.55    | 104,518.65    |
| VENTAS RLTY LTD PARTNERSHIP 4.4% 01-15-2029 SEDOL : BYW5464            | 205,000.000      | 193,647.10   | 205,573.80    |
| VERALTO CORP 5.35% 09-18-2028 SEDOL : BQB69X4                          | 4,400,000.000    | 4,397,140.00 | 4,540,841.23  |
| VERIZON 2.65% DUE 11-20-2040 SEDOL : BMWBBK1                           | 500,000.000      | 499,535.00   | 361,627.95    |
| VERIZON 4% DUE 03-22-2050 SEDOL : BLNP354                              | 2,080,000.000    | 2,240,917.90 | 1,636,296.21  |
| VERIZON 4.125% DUE 08-15-2046 SEDOL : BY7RR99                          | 295,000.000      | 294,722.40   | 240,767.34    |
| VERIZON 4.272% DUE 01-15-2036 SEDOL : BYRLRK2                          | 2,697,000.000    | 2,411,904.46 | 2,529,625.72  |
| VERIZON 4.812% DUE 03-15-2039 SEDOL : BDFLJN4                          | 245,000.000      | 223,284.26   | 233,666.66    |
| VERIZON 4.862% DUE 08-21-2046 SEDOL : BXVMD62                          | 1,122,000.000    | 1,300,641.41 | 1,020,889.04  |
| VERIZON 5.012% DUE 08-21-2054 SEDOL : BVYRK47                          | 246,000.000      | 221,914.14   | 224,603.43    |
| VERIZON 5.401% DUE 07-02-2037 SEDOL : BVLGQZ0                          | 3,325,000.000    | 3,348,503.21 | 3,378,067.30  |
| VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041 BEO SEDOL : BKY5H21         | 460,000.000      | 364,352.20   | 363,449.85    |
| VERIZON COMMUNICATIONS 3.55% DUE 03-22-2051 BEO SEDOL : BKY5H09        | 4,155,000.000    | 3,942,395.60 | 3,046,447.29  |
| VERIZON COMMUNICATIONS 3.7% DUE 03-22-2061 BEO SEDOL : BKY5GZ7         | 820,000.000      | 909,954.00   | 577,603.16    |
| VERIZON COMMUNICATIONS 4.522% 09-15-2048 SEDOL : BYRLSF4               | 50,000.000       | 40,916.50    | 42,897.10     |
| VERIZON COMMUNICATIONS INC 2.85% 09-03-2041 SEDOL : BMG8DB3            | 1,045,000.000    | 948,952.35   | 761,171.49    |
| VERIZON COMMUNICATIONS INC 2.875% DUE 11-20-2050 BEO SEDOL : BMWBBL2   | 4,730,000.000    | 3,825,847.60 | 3,018,903.25  |
| VERIZON COMMUNICATIONS INC 2.987% 10-30-2056 USD SEDOL : BMXT869       | 3,972,000.000    | 2,796,763.60 | 2,449,097.03  |
| VERIZON COMMUNICATIONS INC 3.15% DUE 03-22-2030 SEDOL : BLNNZ29        | 1,700,000.000    | 1,829,742.83 | 1,625,660.56  |

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◆ Assets held for Investment Purposes (1)

| Security Description / Asset ID                                                            | Shares/Par Value | Cost         | Current Value |
|--------------------------------------------------------------------------------------------|------------------|--------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                                  |                  |              |               |
| <b>United States - USD</b>                                                                 |                  |              |               |
| VERIZON COMMUNICATIONS INC 4.329% 09-21-2028 SEDOL : BGDQ891                               | 254,000.000      | 298,843.70   | 255,813.41    |
| VERIZON COMMUNICATIONS INC NT 2.355% 03-15-2032 CUSIP : 92343VGN8                          | 3,850,000.000    | 3,076,227.00 | 3,376,219.92  |
| VERIZON FIXED 2.55% DUE 03-21-2031 SEDOL : BKY5H43                                         | 250,000.000      | 209,290.00   | 227,302.49    |
| VIACOM INC NEW 4.375% DUE 03-15-2043 SEDOL : BCHWWF1                                       | 905,000.000      | 745,915.78   | 698,546.62    |
| VIACOM INC NEW 5.25% DUE 04-01-2044 CUSIP : 92553PAW2                                      | 615,000.000      | 509,299.95   | 505,379.01    |
| VIATRIS INC 4.0% 06-22-2050 SEDOL : BL5BGY0                                                | 1,340,000.000    | 1,118,354.73 | 914,179.43    |
| VIATRIS INC SR NT 3.85% 06-22-2040 SEDOL : BL5BZB0                                         | 330,000.000      | 312,084.55   | 251,652.70    |
| VICI PROPERTIES LP 5.125% 11-15-2031 SEDOL : BTLT1X8                                       | 640,000.000      | 637,715.20   | 649,357.04    |
| VIRGINIA ELEC & PWR CO 4.625% 05-15-2052 SEDOL : BP5H5X8                                   | 165,000.000      | 149,636.70   | 142,562.77    |
| VIRGINIA ELEC & PWR CO 4.65 DUE 08-15-2043 SEDOL : BD1NQR7                                 | 120,000.000      | 102,046.80   | 108,724.12    |
| VIRGINIA ELEC & PWR CO 4.9% 09-15-2035 SEDOL : BVSJYM5                                     | 925,000.000      | 923,760.50   | 920,160.28    |
| VIRGINIA ELEC & PWR CO 5.6% 09-15-2055 SEDOL : BVMN3C6                                     | 295,000.000      | 294,315.60   | 293,839.81    |
| VIRGINIA ELECTRIC & POWER CO 5.05% 08-15-2034 SEDOL : BSMRJT6                              | 775,000.000      | 784,834.75   | 785,564.75    |
| VISA INC 2.7% DUE 04-15-2040 SEDOL : BM6JP54                                               | 205,000.000      | 187,547.28   | 157,056.33    |
| VISA INC 4.3% DUE 12-14-2045 SEDOL : BYPHFN1                                               | 2,447,000.000    | 2,306,033.64 | 2,160,179.37  |
| VMWARE INC 4.65% DUE 05-15-2027 SEDOL : BKQNBLO                                            | 3,200,000.000    | 3,121,136.52 | 3,201,310.30  |
| VMWARE LLC SR NT 1.8% 08-15-2028 SEDOL : BM8BNP4                                           | 525,000.000      | 522,275.25   | 492,581.85    |
| VOYA FINL INC 3.65% DUE 06-15-2026 SEDOL : BZBZ075                                         | 625,000.000      | 692,531.25   | 622,586.13    |
| VULCAN MATERIALS CO 5.7% 12-01-2054 SEDOL : BRWLG34                                        | 560,000.000      | 556,875.20   | 572,658.86    |
| W P CAREY INC 4.25% DUE 10-01-2026 SEDOL : BD3RRV8                                         | 905,000.000      | 1,023,763.15 | 905,233.37    |
| W P CAREY INC 4.65% 07-15-2030 SEDOL : BVN2TH9                                             | 680,000.000      | 673,798.40   | 684,015.87    |
| WACHOVIA BK NATL ASSN MTN SUB BKTRANCHE # SB 00007 5.85 DUE 02-01-2037 BEO SEDOL : B1PB082 | 275,000.000      | 330,518.70   | 291,346.88    |
| WACHOVIA CORP NEW 5.5% DUE 08-01-2035 SEDOL : BG496M8                                      | 265,000.000      | 292,871.10   | 273,100.96    |
| WALMART INC 2.5% DUE 09-22-2041 BEO SEDOL : BMDP801                                        | 1,246,000.000    | 1,198,872.39 | 902,194.07    |
| WALMART INC 4% DUE 04-11-2043 SEDOL : B8SZHR8                                              | 25,000.000       | 21,137.75    | 21,912.02     |
| WALMART INC NT 2.65% 09-22-2051 SEDOL : BMDP812                                            | 4,100,000.000    | 3,451,466.00 | 2,618,885.54  |
| WASHINGTON UNIV 4.349% DUE 04-15-2122 SEDOL : BMFTGB8                                      | 950,000.000      | 959,106.36   | 736,253.92    |
| WASTE CONNECTIONS FIXED 2.95% DUE 01-15-2052 SEDOL : BMWPC00                               | 610,000.000      | 549,124.94   | 399,267.11    |
| WASTE MANAGEMENT INC 5.35% 10-15-2054 SEDOL : BT03N02                                      | 1,057,000.000    | 1,052,631.89 | 1,041,330.21  |

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## ◆ Assets held for Investment Purposes (1)

| Security Description / Asset ID                                             | Shares/Par Value | Cost         | Current Value |
|-----------------------------------------------------------------------------|------------------|--------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                                   |                  |              |               |
| <b>United States - USD</b>                                                  |                  |              |               |
| WELLPOINT INC 4.85% DUE 08-15-2054 CUSIP : 94973VBL0                        | 65,000.000       | 61,371.05    | 55,458.48     |
| WELLPOINT INC 5.1% DUE 01-15-2044 SEDOL : BCSCZN9                           | 2,425,000.000    | 2,745,362.18 | 2,294,025.07  |
| WELLPOINT INC 5.85% DUE 01-15-2036 SEDOL : BFNBYBT9                         | 65,000.000       | 63,486.15    | 68,900.34     |
| WELLPOINT INC 6.375% DUE 06-15-2037 SEDOL : BG496S4                         | 765,000.000      | 798,797.70   | 837,443.58    |
| WELLS FARGO & CO 2.393% 06-02-2028 SEDOL : BMGDBG9                          | 6,875,000.000    | 6,333,440.25 | 6,683,223.73  |
| WELLS FARGO & CO 2.572% 02-11-2031 SEDOL : BK8ZYZ9                          | 2,750,000.000    | 2,322,815.00 | 2,555,657.14  |
| WELLS FARGO & CO 3% DUE 10-23-2026 SEDOL : BYQ74R7                          | 1,325,000.000    | 1,407,706.50 | 1,311,532.95  |
| WELLS FARGO & CO 3.068% 04-30-2041 SEDOL : BL6FQ18                          | 4,830,000.000    | 3,841,630.10 | 3,749,467.71  |
| WELLS FARGO & CO 3.9% DUE 05-01-2045 SEDOL : BX2H0V0                        | 4,850,000.000    | 4,140,058.41 | 3,974,398.41  |
| WELLS FARGO & CO 4.15% DUE 01-24-2029 SEDOL : BJ60RD8                       | 1,825,000.000    | 2,105,266.75 | 1,824,219.50  |
| WELLS FARGO & CO 4.4% DUE 06-14-2046 SEDOL : BD39X50                        | 3,680,000.000    | 3,671,530.11 | 3,112,402.32  |
| WELLS FARGO & CO 4.611% 04-25-2053 SEDOL : BP6P605                          | 3,395,000.000    | 2,944,044.70 | 2,982,591.56  |
| WELLS FARGO & CO 4.808% 07-25-2028 CUSIP : 95000U3A9                        | 1,510,000.000    | 1,488,769.40 | 1,527,823.06  |
| WELLS FARGO & CO 4.9% DUE 11-17-2045 SEDOL : BYQ29R7                        | 255,000.000      | 218,994.60   | 232,210.65    |
| WELLS FARGO & CO 5.375% DUE 11-02-2043 SEDOL : BG48MR2                      | 530,000.000      | 519,387.40   | 517,836.65    |
| WELLS FARGO & CO 5.605% 04-23-2036 SEDOL : BT3HHQ5                          | 3,173,000.000    | 3,242,418.74 | 3,329,908.41  |
| WELLS FARGO & CO 5.606% DUE 01-15-2044 SEDOL : BJTGHH7                      | 185,000.000      | 190,220.70   | 185,198.15    |
| WELLS FARGO & CO FLTG RT 5.013% 04-04-2051 CUSIP : 95000U2M4                | 425,000.000      | 552,151.50   | 396,888.36    |
| WELLS FARGO & CO MEDIUM TERM SR NTS BOOK3.526% 03-24-2028 CUSIP : 95000U2V4 | 1,050,000.000    | 1,015,423.50 | 1,040,629.09  |
| WELLS FARGO & CO MEDIUM TERM SR NTS BOOK5.15% 04-23-2031 CUSIP : 95000U3W1  | 1,711,000.000    | 1,725,130.00 | 1,764,555.94  |
| WELLS FARGO & COMPANY 4.892% 09-15-2036 CUSIP : 95000U4B6                   | 2,595,000.000    | 2,594,861.30 | 2,589,813.25  |
| WELLS FARGO & COMPANY 4.897% 07-25-2033 CUSIP : 95000U3B7                   | 1,327,000.000    | 1,292,700.08 | 1,348,137.16  |
| WELLS FARGO & COMPANY 5.244% 01-24-2031 SEDOL : BP0BDM0                     | 855,000.000      | 855,000.00   | 884,589.66    |
| WELLS FARGO & COMPANY 5.574% 07-25-2029 SEDOL : BNFZXP6                     | 1,265,000.000    | 1,257,688.30 | 1,310,985.12  |
| WELLS FARGO & COMPANY 5.707% 04-22-2028 SEDOL : BQKVR25                     | 1,500,000.000    | 1,503,630.00 | 1,534,852.35  |
| WELLS FARGO & COMPANY 6.303% 10-23-2029 SEDOL : BLB0XW8                     | 455,000.000      | 465,483.20   | 481,918.94    |
| WELLS FARGO BK 5.95% DUE 08-26-2036 SEDOL : B1CL665                         | 325,000.000      | 398,157.50   | 346,354.85    |
| WELLS FARGO CO 3.9% 12-31-2049 CUSIP : 949746TD3                            | 370,000.000      | 348,244.00   | 366,406.75    |
| WESTAR ENERGY INC 4.1% DUE 04-01-2043 SEDOL : B95XFC3                       | 190,000.000      | 169,145.60   | 159,552.03    |
| WESTAR ENERGY INC 4.25% DUE 12-01-2045 SEDOL : BYP8YX7                      | 365,000.000      | 393,738.81   | 307,814.54    |

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◆ Assets held for Investment Purposes (1)

| Security Description / Asset ID                               | Shares/Par Value | Cost         | Current Value |
|---------------------------------------------------------------|------------------|--------------|---------------|
| <i>Corporate Debt Instruments - Other</i>                     |                  |              |               |
| <b>United States - USD</b>                                    |                  |              |               |
| WESTLAKE CHEM CORP 3.125% 08-15-2051 SEDOL : BL66ZN6          | 1,305,000.000    | 1,216,424.55 | 809,184.13    |
| WESTLAKE CHEM CORP 5% DUE 08-15-2046 SEDOL : BDFZV41          | 50,000.000       | 49,362.43    | 44,085.14     |
| WESTLAKE CHEM CORP SR NT 2.875% 08-15-2041 SEDOL : BKP5407    | 70,000.000       | 47,118.40    | 48,219.31     |
| WESTLAKE CHEM CORP SR NT 3.375% 08-15-2061 SEDOL : BKP4ZQ7    | 255,000.000      | 185,168.77   | 153,670.39    |
| WEYERHAEUSER CO 6.875% DUE 12-15-2033 SEDOL : 2337461         | 335,000.000      | 399,415.75   | 374,246.83    |
| WEYERHAEUSER CO DEB 7.375 DUE 03-15-2032 BEO SEDOL : BB0RG32  | 142,000.000      | 126,202.50   | 162,652.39    |
| WEYERHAEUSER CO SR NT 4% 03-09-2052 SEDOL : BLD7GY0           | 1,695,000.000    | 1,665,738.75 | 1,316,790.34  |
| WHIRLPOOL CORP 4.5% DUE 06-01-2046 SEDOL : BD0QRL8            | 2,040,000.000    | 2,108,920.10 | 1,556,468.59  |
| WHIRLPOOL CORP FIXED 4.6% DUE 05-15-2050 SEDOL : BL56MC5      | 195,000.000      | 192,186.15   | 145,762.97    |
| WI PUB SVC CORP 3.671% DUE 12-01-2042 SEDOL : B90MCR9         | 135,000.000      | 132,888.60   | 108,320.89    |
| WI PWR & LT CO FIXED 3.65% 04-01-2050 SEDOL : BM5W5Z4         | 1,035,000.000    | 1,033,685.55 | 758,193.20    |
| WILLIAMS COMPANIES INC 4.625% 06-30-2030 SEDOL : BTXTKY0      | 355,000.000      | 354,716.00   | 358,025.08    |
| WILLIAMS COMPANIES INC 4.8% 11-15-2029 SEDOL : BMZBFZ1        | 510,000.000      | 510,566.10   | 519,106.10    |
| WILLIAMS COS INC 3.5% DUE 11-15-2030 SEDOL : BMF6PH8          | 1,650,000.000    | 1,467,130.50 | 1,577,049.74  |
| WILLIAMS COS INC 4.65% DUE 08-15-2032 SEDOL : BMCS6T6         | 510,000.000      | 487,345.80   | 509,292.85    |
| WILLIAMS COS INC 5.3% 09-30-2035 SEDOL : BTPGNG2              | 1,965,000.000    | 1,971,994.50 | 1,994,014.50  |
| WILLIAMS COS INC 5.65% 03-15-2033 SEDOL : BQMS2Q3             | 875,000.000      | 874,046.25   | 918,935.07    |
| WILLIAMS COS INC 5.75% DUE 06-24-2044 SEDOL : BNJZZV2         | 85,000.000       | 76,952.20    | 85,766.28     |
| WILLIAMS COS INC 5.8% 11-15-2054 SEDOL : BMZBG14              | 880,000.000      | 871,987.45   | 882,899.48    |
| WILLIAMS PARTNERS 4.9% DUE 01-15-2045 SEDOL : BNKVH91         | 50,000.000       | 46,603.50    | 44,931.37     |
| WILLIAMS PARTNERS 5.1% DUE 09-15-2045 SEDOL : BW3SWW0         | 2,817,000.000    | 2,777,582.83 | 2,607,840.71  |
| WILLIAMS PARTNERS 5.8 DUE 11-15-2043 SEDOL : BG0SQL8          | 60,000.000       | 66,627.15    | 60,530.65     |
| WILLIS N AMER INC 3.875% DUE 09-15-2049 SEDOL : BKLSMW2       | 416,000.000      | 399,429.60   | 315,567.94    |
| WILLIS NORTH AMERICA INC 2.95% DUE 09-15-2029 SEDOL : BKLSMH7 | 375,000.000      | 384,997.50   | 356,024.36    |
| WORKDAY INC SR NT 3.5% 04-01-2027 SEDOL : BPP2F22             | 975,000.000      | 974,424.75   | 966,359.38    |
| WP CAREY INC 2.45% 02-01-2032 SEDOL : BMHF5H3                 | 2,345,000.000    | 2,070,537.75 | 2,057,264.28  |
| WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BEO SEDOL : B91ZLT2   | 110,000.000      | 139,404.58   | 119,151.41    |
| XCEL ENERGY INC 1.75% 03-15-2027 SEDOL : BPCJNQ6              | 2,775,000.000    | 2,506,879.50 | 2,681,517.60  |
| XCEL ENERGY INC 3.5% DUE 12-01-2049 CUSIP : 98389BAX8         | 755,000.000      | 655,486.25   | 541,550.65    |
| XCEL ENERGY INC 6.5 DUE 07-01-2036 BEO SEDOL : B16NJB3        | 172,000.000      | 185,058.24   | 189,882.14    |

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

## ◆ Assets held for Investment Purposes (1)

| Security Description / Asset ID                                  | Shares/Par Value | Cost                    | Current Value           |
|------------------------------------------------------------------|------------------|-------------------------|-------------------------|
| <i>Corporate Debt Instruments - Other</i>                        |                  |                         |                         |
| <b>United States - USD</b>                                       |                  |                         |                         |
| XYLEM INC 4.375% DUE 11-01-2046 SEDOL : BYQ3L18                  | 75,000.000       | 76,852.50               | 63,586.86               |
| YALE UNIV 2.402% DUE 04-15-2050 SEDOL : BMB1CC1                  | 263,000.000      | 195,175.50              | 159,837.74              |
| ZIMMER BIOMET HLDGS INC 5.2% 09-15-2034 SEDOL : BP813G6          | 830,000.000      | 829,950.20              | 849,784.03              |
| ZIMMER BIOMET HLDGS INC 5.5% 02-19-2035 SEDOL : BTXR107          | 545,000.000      | 544,629.40              | 567,669.80              |
| ZOETIS INC 3.0% DUE 09-12-2027 SEDOL : BF58H80                   | 1,275,000.000    | 1,368,789.00            | 1,252,592.86            |
| ZOETIS INC FIXED 3.9% DUE 08-20-2028 SEDOL : BF8QNX8             | 825,000.000      | 780,549.00              | 823,328.74              |
| ZOETIS INC FIXED 4.45% DUE 08-20-2048 SEDOL : BDTYMK7            | 300,000.000      | 282,211.76              | 259,669.11              |
| ZOETIS INC SR NT 5% 08-17-2035 SEDOL : BW46F79                   | 345,000.000      | 344,382.45              | 348,443.34              |
| <b>Total United States - USD</b>                                 |                  | <b>2,290,328,098.47</b> | <b>2,182,848,500.94</b> |
| <b>Total Corporate Debt Instruments - Other</b>                  |                  | <b>2,684,393,939.46</b> | <b>2,574,951,180.76</b> |
| <i>Corporate Stock - Common</i>                                  |                  |                         |                         |
| <b>United States - USD</b>                                       |                  |                         |                         |
| PAPEREXCHANGE COM INC COM CUSIP : 698828100                      | 309,196.000      | 3,011,067.00            | 0.00                    |
| PVTPL DAWN HOLDINGS INC COM STK CUSIP : 239990625                | 2.100            | 0.00                    | 0.00                    |
| TRUE RELIGION APPAREL CLASS D WARRANTS CUSIP : 16R999J83         | 132.000          | 67,290.20               | 6.60                    |
| WEAVE COMMUNICATIONS INC COM SEDOL : BMDW0R3                     | 3.000            | 42.06                   | 20.04                   |
| <b>Total United States - USD</b>                                 |                  | <b>3,078,399.26</b>     | <b>26.64</b>            |
| <b>Total Corporate Stock - Common</b>                            |                  | <b>3,078,399.26</b>     | <b>26.64</b>            |
| <i>Partnership/Joint Venture Interests</i>                       |                  |                         |                         |
| <b>Europe Region - EUR</b>                                       |                  |                         |                         |
| EURO CHOICE SECONDARY LP CUSIP : 991VH4999                       | 1,014,052.540    | 1,140,991.38            | 2,695,513.60            |
| <b>Total Europe Region - EUR</b>                                 |                  | <b>1,140,991.38</b>     | <b>2,695,513.60</b>     |
| <b>Global Region - EUR</b>                                       |                  |                         |                         |
| UNIGESTION SECONDARY V SCS-SICAV-RAIF - EUROPE CUSIP : 993TB7991 | 31,591,607.040   | 34,804,794.96           | 44,917,562.68           |
| <b>Total Global Region - EUR</b>                                 |                  | <b>34,804,794.96</b>    | <b>44,917,562.68</b>    |
| <b>Greenland - USD</b>                                           |                  |                         |                         |

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

## ◆ Assets held for Investment Purposes (1)

| Security Description / Asset ID                                                  | Shares/Par Value | Cost              | Current Value       |
|----------------------------------------------------------------------------------|------------------|-------------------|---------------------|
| <i>Partnership/Joint Venture Interests</i>                                       |                  |                   |                     |
| <b>Greenland - USD</b>                                                           |                  |                   |                     |
| FORTRESS CREDIT OPPORTUNITIES FUND IV (B) CUSIP : 991WPF993                      | 611,821.920      | 611,821.92        | 3,071,521.00        |
| <b>Total Greenland - USD</b>                                                     |                  | <b>611,821.92</b> | <b>3,071,521.00</b> |
| <b>United States - USD</b>                                                       |                  |                   |                     |
| BLACKSTONE REAL ESTATE PARTNERS VI TE2, LP CUSIP : 000516484                     | 3,337,375.200    | 3,337,375.20      | 5,528.00            |
| CERBERUS INSTITUTIONAL REAL ESTATE PARTNERS III LP CUSIP : 991JZR995             | 1.000            | 1.00              | 3,820,387.00        |
| CROSSLINK VENTURES VI CUSIP : 9917ES992                                          | 10,002,085.800   | 10,002,085.80     | 2,058,982.00        |
| CROSSLINK VENTURES VII LP CUSIP : 991SG2991                                      | 8,721,387.800    | 8,721,387.80      | 55,716,725.00       |
| DOVER STREET VII CAYMAN FUND, LP CUSIP : 000592295                               | 4,414,087.370    | 4,414,087.37      | 22,271.00           |
| DOVER STREET VIII CAYMAN FUND LP CUSIP : 991HZ8991                               | 1,182,502.490    | 1,182,502.49      | 409,565.00          |
| FORTRESS CREDIT OPPORTUNITIES FUND III (B) CUSIP : 991AAH993                     | 765,668.900      | 765,668.90        | 309,579.00          |
| FORTRESS CREDIT OPPORTUNITIES FUND III (C) CUSIP : 991AAL994                     | 1,115,016.130    | 1,115,016.13      | 643,032.00          |
| GLOBAL INFRASTRUCTURE PARTNERS-B, LP CUSIP : 000565077                           | 5,740,747.080    | 5,740,747.08      | 19,156.00           |
| HARBOURVEST PARTNERS VIII - CAYMAN BUYOUT FUND LP CUSIP : 9935JG995              | 1,448,318.000    | 1,448,318.00      | 18,857.00           |
| HARBOURVEST PARTNERS VIII - CAYMAN VENTURE FUND LP CUSIP : 9935JD992             | 578,623.000      | 578,623.00        | 446,149.00          |
| HARBOURVEST PTRS VIII - CAYMAN MEZZANINEAND DISTRESSED DEBT FD CUSIP : 9935JE990 | 233,090.000      | 233,090.00        | 13,496.00           |
| J.H. WHITNEY VII CUSIP : 9917A8990                                               | 7,679,063.000    | 7,679,063.00      | 4,278,306.00        |
| LCP VIII (AIV I) LP CUSIP : 991VTL998                                            | 18,970,130.540   | 18,970,130.54     | 16,305,430.00       |
| MONTAUK TRIGUARD FUND IX LP (ID- 4) CUSIP : 994N26995                            | 14,037,362.740   | 14,037,362.74     | 16,091,778.00       |
| MONTAUK TRIGUARD FUND VI LP CUSIP : 991RG5996                                    | 1.000            | 1.00              | 4,774,094.00        |
| MONTAUK TRIGUARD FUND VIII LP CUSIP : 993BPZ993                                  | 15,660,974.570   | 15,660,974.57     | 22,692,414.00       |
| NORTHGATE PRIVATE EQUITY PARTNERS III CUSIP : 9935JC994                          | 7,069,454.600    | 7,069,454.60      | 264,659.00          |
| OAKTREE REAL ESTATE OPPORTUNITIES FUND VI LP CUSIP : 991JLQ992                   | 1,420,004.000    | 1,420,004.00      | 2,257,939.00        |
| OAKTREE REAL ESTATE OPPORTUNITIES FUND VLP CUSIP : 991979998                     | 2,613,579.160    | 2,613,579.16      | 20,412.00           |
| PRIVATE CREDIT MANAGERS III OFFSHORE LP CUSIP : 993LGA996                        | 39,753,963.980   | 39,753,963.98     | 35,186,543.00       |
| PRIVATE CREDIT MANAGERS IV OFFSHORE LP CUSIP : 994LM1998                         | 24,572,766.250   | 24,572,766.25     | 23,300,221.00       |
| SWEETWATER PRIVATE EQUITY III LP CUSIP : 9947C0992                               | 47,124,970.000   | 47,124,970.00     | 59,643,673.00       |
| SWEETWATER SECONDARIES FUND II LP CUSIP : 993PGA997                              | 17,885,121.000   | 17,885,121.00     | 24,379,780.00       |
| VINTAGE V OFFSHORE LP CUSIP : 000601419                                          | 4,099,609.940    | 4,099,609.94      | 141,107.00          |
| VINTAGE VI MGR LP CUSIP : 991REK995                                              | 4,180,880.370    | 4,180,880.37      | 959,967.00          |

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## ◆ Assets held for Investment Purposes (1)

| Security Description / Asset ID                                       | Shares/Par Value | Cost                  | Current Value         |
|-----------------------------------------------------------------------|------------------|-----------------------|-----------------------|
| <i>Partnership/Joint Venture Interests</i>                            |                  |                       |                       |
| <b>United States - USD</b>                                            |                  |                       |                       |
| WALTON ST REAL ESTATE FD VI CUSIP : 991F78996                         | 953,789.750      | 953,789.75            | 3,316,980.00          |
| WALTON ST REAL ESTATE FD V CUSIP : 991F77998                          | 7,295,670.880    | 7,295,670.88          | 201,540.00            |
| WARBURG PINCUS (CALLISTO) PRIVATE EQUITYXI (CAYMAN) CUSIP : 991QRJ996 | 1.000            | 1.00                  | 191,667.00            |
| WARBURG PINCUS PRIVATE EQUITY (E&P) XI-B, LP CUSIP : 991JUR990        | 1,390,229.520    | 1,390,229.52          | 407,176.00            |
| WARBURG PINCUS PRIVATE EQUITY X, LP CUSIP : 000543058                 | 3,008,967.140    | 3,008,967.14          | 251,706.00            |
| WARBURG PINCUS PRIVATE EQUITY XI, LP CUSIP : 991JUQ992                | 1.000            | 1.00                  | 1,451,123.00          |
| <b>Total United States - USD</b>                                      |                  | <b>255,255,443.21</b> | <b>279,600,242.00</b> |
| <b>Total Partnership/Joint Venture Interests</b>                      |                  | <b>291,813,051.47</b> | <b>330,284,839.28</b> |

## *Value of Interest in Common/Collective Trusts*

|                                                                                        |                 |                       |                       |
|----------------------------------------------------------------------------------------|-----------------|-----------------------|-----------------------|
| <b>United States - USD</b>                                                             |                 |                       |                       |
| CF EMERGING MKT FND OF THE GENESIS GRP TRST EMP 1L0000040SP SIDE PKT CUSIP : 00999BV13 | 660.560         | 0.00                  | 0.66                  |
| NT COLLECTIVE SHORT TERM INVT FD CUSIP : 66586U452                                     | 227,298,601.350 | 227,298,601.35        | 227,298,601.35        |
| <b>Total United States - USD</b>                                                       |                 | <b>227,298,601.35</b> | <b>227,298,602.01</b> |
| <b>Total Value of Interest in Common/Collective Trusts</b>                             |                 | <b>227,298,601.35</b> | <b>227,298,602.01</b> |

## *Value of Interest in Registered Investment Companies*

|                                                                      |                |                       |                       |
|----------------------------------------------------------------------|----------------|-----------------------|-----------------------|
| <b>Global Region - USD</b>                                           |                |                       |                       |
| MFO GOLDMAN SACHS MM GL EQ-INST 4613 SEDOL : BYMWKB2                 | 8,336,910.000  | 81,678,306.58         | 111,797,963.10        |
| MFO GOLDMAN SACHS MM NON-CORE-IS 2469 SEDOL : BVV2CH2                | 18,580,205.780 | 139,985,723.78        | 145,111,407.14        |
| <b>Total Global Region - USD</b>                                     |                | <b>221,664,030.36</b> | <b>256,909,370.24</b> |
| <b>United States - USD</b>                                           |                |                       |                       |
| MFO GOLDMAN SACHS MM RL AST-INST 4614 SEDOL : BYMWKC3                | 5,734,299.520  | 59,350,000.00         | 61,643,719.84         |
| MFO GOLDMAN SACHS TR GLOBAL MANAGED BETAFD INSTL SHS SEDOL : BVV2CG1 | 18,008,727.250 | 247,089,813.66        | 315,332,814.15        |
| <b>Total United States - USD</b>                                     |                | <b>306,439,813.66</b> | <b>376,976,533.99</b> |
| <b>Total Value of Interest in Registered Investment Companies</b>    |                | <b>528,103,844.02</b> | <b>633,885,904.23</b> |

## *Other*

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

◆ Assets held for Investment Purposes (1)

| Security Description / Asset ID                                                  | Shares/Par Value | Cost                | Current Value       |
|----------------------------------------------------------------------------------|------------------|---------------------|---------------------|
| <i>Other</i>                                                                     |                  |                     |                     |
| <b>Canada - USD</b>                                                              |                  |                     |                     |
| B.C PROV CDA 7.25 BD DUE 09-01-2036 BEO SEDOL : 2108258                          | 100,000.000      | 162,816.00          | 121,768.65          |
| <b>Total Canada - USD</b>                                                        |                  | <b>162,816.00</b>   | <b>121,768.65</b>   |
| <b>Chile - USD</b>                                                               |                  |                     |                     |
| CHILE REP 3.25% 09-21-2071 CUSIP : 168863DU9                                     | 200,000.000      | 183,500.00          | 124,140.00          |
| CHILE(REPUBLIC OF) 5.65% 01-13-2037 CUSIP : 168863EE4                            | 1,645,000.000    | 1,707,646.50        | 1,728,319.25        |
| CHILE(REPUBLIC OF) TBOND 4.0% DUE 01-31-2052 REG CUSIP : 168863DW5               | 580,000.000      | 574,490.00          | 456,750.00          |
| ICE_CDS BARCUS31 12/20/2030 SELL REPUBLIC OF CHILE 3.24 CS006937 SEDOL : 9N4UESU | 3,050,000.000    | 73,157.75           | 73,157.61           |
| ICE_CDS BARCUS31 12/20/2030 SELL REPUBLIC OF CHILE 3.24 CS006937 SEDOL : 9N4UESL | -3,050,000.000   | 0.00                | 0.00                |
| ICE_CDS BOFAGB2U 12/20/2030 SELL REPUBLIC OF CHILE 3.24 CS006937 SEDOL : 9N4UEJU | 610,000.000      | 14,631.55           | 14,631.52           |
| ICE_CDS BOFAGB2U 12/20/2030 SELL REPUBLIC OF CHILE 3.24 CS006937 SEDOL : 9N4UEJL | -610,000.000     | 0.00                | 0.00                |
| PVTPL CODELCO INC 6.44% 01-26-2036 CUSIP : 21987BBK3                             | 900,000.000      | 899,955.00          | 972,777.93          |
| REPUBLIC OF CHILE 4.34% 03-07-2042 CUSIP : 168863DY1                             | 410,000.000      | 365,310.00          | 362,071.00          |
| REPUBLIC OF CHILE 3.1% DUE 05-07-2041 REG CUSIP : 168863DS4                      | 200,000.000      | 148,200.00          | 152,020.00          |
| REPUBLIC OF CHILE 3.24% 02-06-2028 CUSIP : 168863CF3                             | 1,030,000.000    | 1,154,630.00        | 1,009,863.50        |
| REPUBLIC OF CHILE 4.85% 01-22-2029 CUSIP : 168863EB0                             | 1,760,000.000    | 1,758,292.80        | 1,799,424.00        |
| <b>Total Chile - USD</b>                                                         |                  | <b>6,879,813.60</b> | <b>6,693,154.81</b> |
| <b>Colombia - USD</b>                                                            |                  |                     |                     |
| REPUBLIC OF COLOMBIA 3.125% DUE 04-15-2031 REG CUSIP : 195325DS1                 | 4,150,000.000    | 3,238,700.00        | 3,599,917.50        |
| REPUBLIC OF COLOMBIA 3.25% 04-22-2032 CUSIP : 195325DZ5                          | 1,125,000.000    | 856,125.00          | 951,187.50          |
| <b>Total Colombia - USD</b>                                                      |                  | <b>4,094,825.00</b> | <b>4,551,105.00</b> |
| <b>European Union - EUR</b>                                                      |                  |                     |                     |
| FUT 19 DEC 25 EURX E-STXX 50 CUSIP : 999599GH0                                   | -18.000          | -1,151,782.03       | -1,171,921.54       |
| FUT 19 DEC 25 EURX E-STXX 50 CUSIP : 999599GH0                                   | 18.000           | 1,151,782.03        | 1,171,921.54        |
| <b>Total European Union - EUR</b>                                                |                  | <b>0.00</b>         | <b>0.00</b>         |
| <b>France - USD</b>                                                              |                  |                     |                     |

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◆ Assets held for Investment Purposes (1)

| Security Description / Asset ID                                                 | Shares/Par Value | Cost                | Current Value       |
|---------------------------------------------------------------------------------|------------------|---------------------|---------------------|
| <i>Other</i>                                                                    |                  |                     |                     |
| <b>France - USD</b>                                                             |                  |                     |                     |
| PVTPL ELECTRICITE DE FRANCE 6.375% 01-13-2055 CUSIP : 28504DAG8                 | 570,000.000      | 559,394.40          | 595,873.08          |
| PVTPL ELECTRICITE DE FRANCE 6.9% 05-23-2053 CUSIP : 28504DAD5                   | 140,000.000      | 145,242.77          | 156,193.25          |
| PVTPL ELECTRICITE DE FRANCE SA 4.95% 10-13-2045 CUSIP : 268317AQ7               | 175,000.000      | 157,617.25          | 159,309.45          |
| <b>Total France - USD</b>                                                       |                  | <b>862,254.42</b>   | <b>911,375.78</b>   |
| <b>Hungary - USD</b>                                                            |                  |                     |                     |
| HUNGARY REP 5.5% 03-26-2036 CUSIP : 445545AU0                                   | 260,000.000      | 254,495.80          | 261,922.18          |
| HUNGARY(REP OF) 6.125% SNR 22/05/28 USD1000 SEDOL : BNNT8Q6                     | 930,000.000      | 938,639.70          | 970,727.89          |
| PVTPL HUNGARY REP 3.125% DUE 09-21-2051 BEO CUSIP : 445545AN6                   | 200,000.000      | 127,900.00          | 125,764.49          |
| <b>Total Hungary - USD</b>                                                      |                  | <b>1,321,035.50</b> | <b>1,358,414.56</b> |
| <b>Indonesia - USD</b>                                                          |                  |                     |                     |
| ICE_CDS BARCUS31 12/20/2030 SELL REPUBLIC OF INDONESIA CS006934 SEDOL : 9N4TBXL | -1,680,000.000   | 0.00                | 0.00                |
| ICE_CDS BARCUS31 12/20/2030 SELL REPUBLIC OF INDONESIA CS006934 SEDOL : 9N4TBXU | 1,680,000.000    | 12,792.89           | 14,751.07           |
| ICE_CDS BOFAGB2U 12/20/2030 SELL REPUBLIC OF INDONESIA CS006934 SEDOL : 9N4TCBL | -630,000.000     | 0.00                | 0.00                |
| ICE_CDS BOFAGB2U 12/20/2030 SELL REPUBLIC OF INDONESIA CS006934 SEDOL : 9N4TCBU | 630,000.000      | 4,797.33            | 5,531.65            |
| INDONESIA REP BDS 4.45% DUE 04-15-2070 REG CUSIP : 455780CU8                    | 135,000.000      | 110,849.85          | 109,557.30          |
| INDONESIA REP T BD 3.7% 10-30-2049 CUSIP : 455780CN4                            | 130,000.000      | 137,004.40          | 99,377.71           |
| INDONESIA(REPUBLIC OF) 2.15% BDS 07-28-31 USD SEDOL : BR1F905                   | 1,680,000.000    | 1,550,640.00        | 1,480,581.82        |
| INDONESIA(REPUBLIC OF) 4.2% 10-15-2050 CUSIP : 455780CT1                        | 475,000.000      | 395,309.80          | 391,718.59          |
| INDONESIA(REPUBLIC OF) 5.45% DUE 09-20-2052 REG CUSIP : 455780DP8               | 370,000.000      | 364,896.00          | 365,383.03          |
| REPUBLIC OF INDONESIA 4.3% DUE 03-31-2052 REG CUSIP : 455780DK9                 | 900,000.000      | 743,304.50          | 743,752.68          |
| REPUBLIC OF INDONESIA 4.35% 01-11-2048 CUSIP : 455780CE4                        | 143,000.000      | 162,553.82          | 123,544.91          |
| <b>Total Indonesia - USD</b>                                                    |                  | <b>3,482,148.59</b> | <b>3,334,198.76</b> |
| <b>Israel - USD</b>                                                             |                  |                     |                     |
| ISRAEL ST 3.375% DUE 01-15-2050 REG CUSIP : 46513JXN6                           | 1,489,000.000    | 1,088,326.07        | 987,778.06          |
| STATE OF ISRAEL 5.375% 02-19-2030 CUSIP : 46514Y8A8                             | 740,000.000      | 732,970.00          | 763,287.08          |

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◆ Assets held for Investment Purposes (1)

| Security Description / Asset ID                                               | Shares/Par Value | Cost                | Current Value       |
|-------------------------------------------------------------------------------|------------------|---------------------|---------------------|
| <i>Other</i>                                                                  |                  |                     |                     |
| <b>Israel - USD</b>                                                           |                  |                     |                     |
| STATE OF ISRAEL 6.043% 03-12-2054 CUSIP : 46514BRM1                           | 1,100,000.000    | 1,061,928.06        | 1,040,537.74        |
| STATE OF ISRAEL BD 4.125% DUE 01-17-2048REG CUSIP : 46513YJJ8                 | 35,000.000       | 29,659.93           | 27,220.75           |
| <b>Total Israel - USD</b>                                                     |                  | <b>2,912,884.06</b> | <b>2,818,823.63</b> |
| <b>Korea, Republic of - USD</b>                                               |                  |                     |                     |
| EXPORT IMPORT BK KOREA 5.125% DUE 01-11-2033 REG CUSIP : 302154DW6            | 640,000.000      | 637,376.00          | 670,711.19          |
| PVTPL KOREA HYDRO & NUCLEAR 4.25% DUE 07-27-2027 BEO CUSIP : 50064YQA6        | 1,380,000.000    | 1,373,852.10        | 1,383,201.77        |
| <b>Total Korea, Republic of - USD</b>                                         |                  | <b>2,011,228.10</b> | <b>2,053,912.96</b> |
| <b>Malaysia - USD</b>                                                         |                  |                     |                     |
| PVTPL PETRONAS CAP LTD NT 4.95% 01-03-2031 CUSIP : 716743AV1                  | 990,000.000      | 988,297.20          | 1,022,004.00        |
| <b>Total Malaysia - USD</b>                                                   |                  | <b>988,297.20</b>   | <b>1,022,004.00</b> |
| <b>Mexico - USD</b>                                                           |                  |                     |                     |
| MEXICO CITY AIRPORT TRUST 5.5% 07-31-2047 CUSIP : P6629MAD4                   | 270,000.000      | 262,697.00          | 233,551.36          |
| MEXICO CY ARPT TR FIXED 3.875% DUE 04-30-2028 CUSIP : P6629MAC6               | 2,040,000.000    | 2,126,700.00        | 1,989,836.40        |
| MEXICO(UNITED MEXICAN STATES) 5.75% DUE 10-12-2110 CUSIP : 91086QAZ1          | 766,000.000      | 645,252.00          | 654,164.00          |
| MEXICO(UNITED MEXICAN STATES) 5.75% 12/10/2110 CUSIP : 91086QAZ1              | 122,000.000      | 121,116.99          | 104,188.00          |
| PETROLEOS MEXICANOS PEMEX 6.84% 01-23-2030 CUSIP : 71654QDC3                  | 6,775,000.000    | 6,656,437.50        | 6,891,245.45        |
| UNITED MEXICAN STATES 4.28% 08-14-2041 CUSIP : 91087BAQ3                      | 836,000.000      | 670,247.95          | 676,951.00          |
| UNITED MEXICAN STATES 4.5% DUE 01-31-2050 REG CUSIP : 91087BAG5               | 2,020,000.000    | 1,776,336.00        | 1,554,895.00        |
| UNITED MEXICAN STATES 6.0% 05-07-2036 CUSIP : 91087BAZ3                       | 505,000.000      | 491,112.50          | 516,034.25          |
| UNITED MEXICAN STATES 6.4% 05-07-2054 CUSIP : 91087BBA7                       | 240,000.000      | 224,483.62          | 234,242.40          |
| UNITED MEXICAN STATES 6.625% 01-29-2038 CUSIP : 91087BBF6                     | 2,300,000.000    | 2,306,195.25        | 2,417,323.00        |
| UNITED MEXICAN STATES 6.875% 05-13-2037 CUSIP : 91087BBC3                     | 3,700,000.000    | 3,715,733.75        | 3,990,450.00        |
| UNITED MEXICAN STATES T-BOND 5.625% 09-22-2035 CUSIP : 91087BBL3              | 789,000.000      | 785,307.48          | 785,102.34          |
| UNITED MEXICAN STS 4.6% DUE 01-23-2046 CUSIP : 91086QBF4                      | 7,870,000.000    | 7,079,949.33        | 6,299,935.00        |
| UNITED MEXICAN STS 5.55 01-21-2045 CUSIP : 91086QBE7                          | 1,535,000.000    | 1,792,112.50        | 1,429,315.25        |
| UNITED MEXICAN STS BDS 2.659% DUE 05-24-2031/11-24-2020 REG CUSIP : 91087BAM2 | 1,040,000.000    | 882,960.00          | 923,936.00          |
| UNITED MEXICAN STS GLOBAL NT 3.25% DUE 04-16-2030 REG CUSIP : 91087BAH3       | 580,000.000      | 553,610.00          | 546,012.00          |
| UNITED MEXICAN STS GLOBAL NT 3.771% 05-24-2061 CUSIP : 91087BAN0              | 785,000.000      | 463,816.69          | 493,725.75          |

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

## ◆ Assets held for Investment Purposes (1)

| Security Description / Asset ID                                                                 | Shares/Par Value | Cost                 | Current Value        |
|-------------------------------------------------------------------------------------------------|------------------|----------------------|----------------------|
| <i>Other</i>                                                                                    |                  |                      |                      |
| <b>Mexico - USD</b>                                                                             |                  |                      |                      |
| UNITED MEXICAN STS GLOBAL NT 4.4% 02-12-2052 CUSIP : 91087BAS9                                  | 1,087,000.000    | 1,003,143.22         | 810,412.85           |
| UNITED MEXICAN STS GLOBAL NT 4.6% DUE 02-10-2048 REG CUSIP : 91087BAD2                          | 1,330,000.000    | 1,087,232.00         | 1,047,641.00         |
| UNITED MEXICAN STS T BOND 6.35% DUE 02-09-2035/01-09-2023 CUSIP : 91087BAV2                     | 400,000.000      | 398,528.00           | 422,408.00           |
| UTD MEXICAN STS # TR 00020 6.05 DUE 01-11-2040 SEDOL : B5VXTJ4                                  | 73,000.000       | 74,999.33            | 73,313.90            |
| UTD MEXICAN STS TRANCHE # TR 00026 4.75 DUE 03-08-2044 CUSIP : 91086QBB3                        | 3,530,000.000    | 2,891,538.86         | 2,932,547.50         |
| UTD MEXICAN STS UTD MEXICAN STATES4.35 01-15-2047 REG 4.35 DUE 01-15-2047 REG CUSIP : 91087BAB6 | 270,000.000      | 229,837.50           | 207,819.00           |
| <b>Total Mexico - USD</b>                                                                       |                  | <b>36,239,347.47</b> | <b>35,235,049.45</b> |
| <b>Panama - USD</b>                                                                             |                  |                      |                      |
| REPUBLIC OF PANAMA 3.87% 07-23-2060 CUSIP : 698299BL7                                           | 790,000.000      | 803,562.78           | 507,812.00           |
| <b>Total Panama - USD</b>                                                                       |                  | <b>803,562.78</b>    | <b>507,812.00</b>    |
| <b>Peru - USD</b>                                                                               |                  |                      |                      |
| ICE_CDS BARCUS31 12/20/2030 SELL REPUBLIC OF PERU 8.75% CS006938 SEDOL : 9N4UGNL                | -3,080,000.000   | 0.00                 | 0.00                 |
| ICE_CDS BARCUS31 12/20/2030 SELL REPUBLIC OF PERU 8.75% CS006938 SEDOL : 9N4UGNU                | 3,080,000.000    | 44,303.54            | 44,076.34            |
| ICE_CDS BOFAGB2U 12/20/2030 SELL REPUBLIC OF PERU 8.75% CS006938 SEDOL : 9N4UGRU                | 610,000.000      | 8,774.40             | 8,729.41             |
| ICE_CDS BOFAGB2U 12/20/2030 SELL REPUBLIC OF PERU 8.75% CS006938 SEDOL : 9N4UGRL                | -610,000.000     | 0.00                 | 0.00                 |
| PERU REP 03/10/2051 3.55% DUE 03-10-2051/03-10-2021 BEO CUSIP : 715638DT6                       | 90,000.000       | 63,967.50            | 64,093.50            |
| PERU REP 15/01/2072 3.6% DUE 01-15-2072/11-02-2021 BEO CUSIP : 715638DW9                        | 330,000.000      | 201,630.00           | 209,517.00           |
| PERU REP 2.78% 12-01-2060 CUSIP : 715638DQ2                                                     | 770,000.000      | 417,000.00           | 429,121.00           |
| PERU REP 3.23% 07-28-2121 CUSIP : 715638DR0                                                     | 220,000.000      | 202,180.00           | 122,705.00           |
| REPUBLIC OF PERU 5.875% 08-08-2054 CUSIP : 715638EC2                                            | 1,515,000.000    | 1,480,557.49         | 1,519,545.00         |
| REPUBLIC OF PERU 6.2% 06-30-2055 CUSIP : 715638FD9                                              | 575,000.000      | 571,576.20           | 597,597.50           |
| REPUBLIC OF PERU BD 5.5% 03-30-2036 CUSIP : 715638FC1                                           | 135,000.000      | 135,064.65           | 137,531.25           |
| <b>Total Peru - USD</b>                                                                         |                  | <b>3,125,053.78</b>  | <b>3,132,916.00</b>  |
| <b>Philippines - USD</b>                                                                        |                  |                      |                      |

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## ◆ Assets held for Investment Purposes (1)

| Security Description / Asset ID                                                  | Shares/Par Value | Cost                | Current Value       |
|----------------------------------------------------------------------------------|------------------|---------------------|---------------------|
| <i>Other</i>                                                                     |                  |                     |                     |
| <b>Philippines - USD</b>                                                         |                  |                     |                     |
| ICE_CDS BARCUS31 06/20/2030 SELL REPUBLIC OF PHILIPPINE CS006913 SEDOL : 9N1JHLU | 3,070,000.000    | 38,344.33           | 60,536.41           |
| ICE_CDS BARCUS31 06/20/2030 SELL REPUBLIC OF PHILIPPINE CS006913 SEDOL : 9N1JHLL | -3,070,000.000   | 0.00                | 0.00                |
| ICE_CDS BOFAGB2U 06/20/2030 SELL REPUBLIC OF PHILIPPINE CS006913 SEDOL : 9N1JHNU | 630,000.000      | 7,868.70            | 12,422.78           |
| ICE_CDS BOFAGB2U 06/20/2030 SELL REPUBLIC OF PHILIPPINE CS006913 SEDOL : 9N1JHNL | -630,000.000     | 0.00                | 0.00                |
| PHILIPPINES REP 3.2% 07-06-2046 CUSIP : 718286CP0                                | 1,580,000.000    | 1,505,362.51        | 1,156,970.99        |
| PHILIPPINES REP 5.95% DUE 10-13-2047 REG CUSIP : 718286CU9                       | 160,000.000      | 156,940.80          | 171,874.43          |
| PHILIPPINES REP GLOBAL BD 2.65% 12-10-2045 CUSIP : 718286CL9                     | 630,000.000      | 394,373.70          | 424,458.08          |
| PHILIPPINES REP GLOBAL BD 2.95% 05-05-2045 CUSIP : 718286CH8                     | 1,405,000.000    | 1,011,655.03        | 1,006,148.23        |
| PHILIPPINES REP GLOBAL BD 5.6% 05-14-2049 CUSIP : 718286DB0                      | 1,380,000.000    | 1,380,982.47        | 1,415,158.58        |
| PHILIPPINES(REPUBLIC OF) 3.7% DUE 02-02-2042 REG CUSIP : 718286CB1               | 1,160,000.000    | 917,826.80          | 970,507.94          |
| PHILIPPINES(REPUBLIC OF) 5.9% 02-04-2050 CUSIP : 718286DH7                       | 625,000.000      | 632,961.70          | 665,738.41          |
| <b>Total Philippines - USD</b>                                                   |                  | <b>6,046,316.04</b> | <b>5,883,815.85</b> |
| <b>Poland - USD</b>                                                              |                  |                     |                     |
| PVTPL BANK GOSPODARSTWA KRAJOWEGO 6.25% 10-31-2028 CUSIP : 06237MAB9             | 750,000.000      | 785,625.00          | 795,993.86          |
| PVTPL BANK GOSPODARSTWA KRAJOWEGO GTD NT 5.75% 07-09-2034 CUSIP : 06237MAC7      | 800,000.000      | 811,600.00          | 842,486.82          |
| REPUBLIC OF POLAND 4.625% 03-18-2029 CUSIP : 731011AX0                           | 3,390,000.000    | 3,364,337.70        | 3,451,333.17        |
| REPUBLIC OF POLAND 5.5% 03-18-2054 SEDOL : BTVJGR7                               | 2,675,000.000    | 2,564,142.83        | 2,586,228.94        |
| REPUBLIC OF POLAND 5.5% DUE 04-04-2053 SEDOL : BLGV865                           | 25,000.000       | 22,820.00           | 24,208.90           |
| <b>Total Poland - USD</b>                                                        |                  | <b>7,548,525.53</b> | <b>7,700,251.69</b> |
| <b>Romania - USD</b>                                                             |                  |                     |                     |
| PVTPL ROMANIA 3.0% 02-27-2027 CUSIP : 77586RAK6                                  | 50,000.000       | 49,695.50           | 48,805.36           |
| ROMANIA(REP OF) 3% SNR MTN 14/02/31 USD2000 SEDOL : BMVVMY5                      | 2,482,000.000    | 2,610,932.00        | 2,203,647.53        |
| <b>Total Romania - USD</b>                                                       |                  | <b>2,660,627.50</b> | <b>2,252,452.89</b> |
| <b>Saudi Arabia - USD</b>                                                        |                  |                     |                     |

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\*Generated by Northern Trust from periodic data on 26 May 26 C0710

## ◆ Assets held for Investment Purposes (1)

| Security Description / Asset ID                                                      | Shares/Par Value | Cost                | Current Value       |
|--------------------------------------------------------------------------------------|------------------|---------------------|---------------------|
| <i>Other</i>                                                                         |                  |                     |                     |
| <b>Saudi Arabia - USD</b>                                                            |                  |                     |                     |
| PVTPL SAUDI ARABIA KINGDOM GLOBAL MEDIUM TERM 5.0% DUE 01-18-2053 CUSIP : 80413TBE8  | 535,000.000      | 482,003.68          | 483,787.31          |
| PVTPL SAUDI ARABIAN OIL CO 5.25% 07-17-2034 CUSIP : 80414L2N4                        | 1,430,000.000    | 1,426,425.00        | 1,470,888.13        |
| PVTPL SAUDI ARABIAN OIL CO 6.375% 06-02-2055 SEDOL : BPSMGR1                         | 1,720,000.000    | 1,689,779.60        | 1,833,475.66        |
| <b>Total Saudi Arabia - USD</b>                                                      |                  | <b>3,598,208.28</b> | <b>3,788,151.10</b> |
| <b>United Arab Emirates - USD</b>                                                    |                  |                     |                     |
| DP WORLD LIMITED 4.7% 30/09/2049 SEDOL : BJLBK60                                     | 200,000.000      | 178,600.00          | 172,858.00          |
| <b>Total United Arab Emirates - USD</b>                                              |                  | <b>178,600.00</b>   | <b>172,858.00</b>   |
| <b>United States - USD</b>                                                           |                  |                     |                     |
| &&& THUNDERBIRD RESOURCES EQUITY INC CUSIP : 000939058                               | 1.000            | 256,364.32          | 1.00                |
| &&&AETNA GA 2171 CUSIP : 000197897                                                   | 1.000            | 0.00                | 1.00                |
| &&&CNA(GP 304) VAR RT 12/31/2002 CUSIP : 000197921                                   | 1.000            | 0.00                | 1.00                |
| &&&JOHN HANCOCK GAC 195 CUSIP : 000197913                                            | 1.000            | 1.00                | 1.00                |
| &&&MASS MUTUAL GA/28 CUSIP : 000197905                                               | 1.000            | 0.00                | 1.00                |
| AMERICAN MUN PWR OHIO INC REV 7.499% 02-15-2050 BEO TAXABLE SEDOL : B4VLBH3          | 100,000.000      | 102,318.64          | 117,394.63          |
| BAY AREA TOLL AUTH CALIF TOLL BRDG REV 6.263 04-01-2049 BEO SEDOL : B523F62          | 1,400,000.000    | 1,938,272.00        | 1,479,559.34        |
| BAY AREA TOLL AUTH CALIF TOLL BRDG REV 6.907% 10-01-2050 BEO TAXABLE SEDOL : B574M81 | 505,000.000      | 736,260.13          | 576,015.73          |
| BAY AREA TOLL AUTH CALIF TOLL BRDG REV 7.043% 04-01-2050 BEO TAXABLE SEDOL : B3YX4F8 | 300,000.000      | 428,170.10          | 344,659.23          |
| CALIFORNIA ST 5.2% 03-01-2043 BEO TAXABLE SEDOL : BN7KS21                            | 1,250,000.000    | 1,233,325.00        | 1,234,086.38        |
| CALIFORNIA ST 7.3% 10-01-2039 BEO TAXABLE SEDOL : B54BZ20                            | 250,000.000      | 282,315.00          | 292,481.28          |
| CALIFORNIA ST 7.6% 11-01-2040 BEO TAXABLE SEDOL : B3Y5CW7                            | 900,000.000      | 1,192,658.86        | 1,106,854.74        |
| CALIFORNIA ST 7.625% 03-01-2040 BEO TAXABLE SEDOL : B52J623                          | 1,970,000.000    | 2,387,933.33        | 2,389,222.70        |
| CALIFORNIA ST UNIV REV 2.897% 11-01-2051BEO TAXABLE SEDOL : BMHPL42                  | 1,320,000.000    | 1,320,000.00        | 937,245.01          |
| CALIFORNIA ST UNIV REV 3.899% 11-01-2047BEO TAXABLE SEDOL : BDZTSV9                  | 115,000.000      | 91,646.95           | 97,297.66           |
| CALIFORNIA ST UNIV REV 5.183% 11-01-2053BEO TAXABLE SEDOL : BPLP0W0                  | 205,000.000      | 198,932.00          | 197,731.50          |
| CALIFORNIA ST UNIV REV 6.484% 11-01-2041BEO TAXABLE SEDOL : BF1HZN2                  | 200,000.000      | 200,000.00          | 215,335.82          |
| CALIFORNIA STATE 7.55 MUN BDS DUE 04-01-2039 USD5000 SEDOL : B41WHL2                 | 4,350,000.000    | 5,480,550.78        | 5,307,499.81        |
| CASH HELD AT COPPER ROCK CAPITAL CUSIP : 993671759                                   | 8,760.650        | 8,760.65            | 8,760.65            |

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◆ Assets held for Investment Purposes (1)

| Security Description / Asset ID                                                                      | Shares/Par Value | Cost            | Current Value   |
|------------------------------------------------------------------------------------------------------|------------------|-----------------|-----------------|
| <i>Other</i>                                                                                         |                  |                 |                 |
| <b>United States - USD</b>                                                                           |                  |                 |                 |
| CHICAGO ILL TRAN AUTH SALES & TRF TAX RCPTS REV TAX-PE FDG-SER A 6.899%<br>12-01-40 SEDOL : B3CDB04  | 93,854.940       | 100,435.74      | 104,862.80      |
| CITY OF NEW YORK 5.517 DUE 10-01-2037 SEDOL : B4TB7N3                                                | 225,000.000      | 236,373.20      | 230,833.64      |
| DALLAS FT WORTH TEX INTL ARPT REV 4.087%11-01-2051 SEDOL : BP6L8J6                                   | 255,000.000      | 254,768.20      | 212,192.05      |
| DALLAS TEX AREA RAPID TRAN SALES TAX REV2.613% 12-01-2048 BEO TAXABLE SEDOL :<br>BNM6HY9             | 310,000.000      | 310,000.00      | 212,947.22      |
| DALLAS TEX AREA RAPID TRAN SALES TAX REV5.999% 12-01-2044 BEO TAXABLE SEDOL :<br>B5ZNLZ0             | 775,000.000      | 821,283.80      | 809,257.02      |
| FLORIDA ST BRD ADMIN FIN CORP REV 2.154%07-01-2030 SEDOL : BMWM397                                   | 375,000.000      | 377,445.00      | 343,065.08      |
| FLORIDA ST BRD ADMIN FIN CORP REV 5.526%07-01-2034 BEO TAXABLE SEDOL :<br>BRRG5N7                    | 390,000.000      | 390,000.00      | 406,330.24      |
| FUT DEC 25 10 YR T-NOTES CUSIP : 999599GH0                                                           | 181.000          | 20,456,700.34   | 20,362,500.00   |
| FUT DEC 25 10 YR T-NOTES CUSIP : 999599GH0                                                           | -181.000         | -20,456,700.34  | -20,362,500.00  |
| FUT DEC 25 5 YR T NOTE CUSIP : 999599GH0                                                             | 710.000          | 77,560,322.32   | 77,528,671.87   |
| FUT DEC 25 5 YR T NOTE CUSIP : 999599GH0                                                             | -710.000         | -77,560,322.32  | -77,528,671.87  |
| FUT DEC 25 CBT UL T-BONDS CUSIP : 999599GH0                                                          | 3,819.000        | 446,262,772.03  | 458,518,687.50  |
| FUT DEC 25 CBT UL T-BONDS CUSIP : 999599GH0                                                          | -3,819.000       | -446,262,772.03 | -458,518,687.50 |
| FUT DEC 25 CBT ULT TNOTE CUSIP : 999599GH0                                                           | 2,860.000        | 325,713,585.74  | 329,123,437.50  |
| FUT DEC 25 CBT ULT TNOTE CUSIP : 999599GH0                                                           | -2,860.000       | -325,713,585.74 | -329,123,437.50 |
| FUT DEC 25 CME EMINITECH CUSIP : 999599GH0                                                           | -6.000           | -1,663,920.00   | -1,720,260.00   |
| FUT DEC 25 CME EMINITECH CUSIP : 999599GH0                                                           | 6.000            | 1,663,920.00    | 1,720,260.00    |
| FUT DEC 25 U.S. T-BONDS CUSIP : 999599GH0                                                            | 1,953.000        | 222,632,031.34  | 227,707,593.75  |
| FUT DEC 25 U.S. T-BONDS CUSIP : 999599GH0                                                            | -1,953.000       | -222,632,031.34 | -227,707,593.75 |
| FUT DEC 25 US 2YR T-NOTE CUSIP : 999599GH0                                                           | -969.000         | -201,880,492.06 | -201,938,085.83 |
| FUT DEC 25 US 2YR T-NOTE CUSIP : 999599GH0                                                           | 969.000          | 201,880,492.06  | 201,938,085.83  |
| GIC AETBA CONTRACT # CF AETNA FIXED INCOME- REGULAR ACCOUNT FUND RATE<br>00.0**INC CUSIP : 999501TN9 | 2,849,440.350    | 2,849,439.48    | 2,849,440.35    |
| GIC AETBA CONTRACT # CF DISBURSEMENT PAYMENT ACCOUNT- SEPARATE ACCOUNT<br>174**INC CUSIP : 999501TP4 | 50,518.070       | 50,518.07       | 50,518.07       |
| GOLDEN ST TOBACCO 2.746% MUN 06/01/2034 USD SEDOL : BNG9S30                                          | 775,000.000      | 778,184.80      | 687,483.82      |
| ICE_CDS BOFAGB2U 06/20/2027 SELL AMERICAN INTL GROUP 6. CS006135 SEDOL :<br>9L7VKBL                  | -1,125,000.000   | 0.00            | 0.00            |

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◆ Assets held for Investment Purposes (1)

| Security Description / Asset ID                                                                 | Shares/Par Value | Cost         | Current Value |
|-------------------------------------------------------------------------------------------------|------------------|--------------|---------------|
| <i>Other</i>                                                                                    |                  |              |               |
| <b>United States - USD</b>                                                                      |                  |              |               |
| ICE_CDS BOFAGB2U 06/20/2027 SELL AMERICAN INTL GROUP 6. CS006135 SEDOL : 9L7VKBU                | 1,125,000.000    | 4,182.90     | 14,946.64     |
| ICE_CD_X BARCUS31 06/20/2027 SELL CDX.NA.IG.38 CX003082 SEDOL : 9L6565L                         | -110,550,000.000 | 0.00         | 0.00          |
| ICE_CD_X BARCUS31 06/20/2027 SELL CDX.NA.IG.38 CX003082 SEDOL : 9L6565U                         | 110,550,000.000  | 864,239.86   | 1,522,527.77  |
| ICE_CD_X BARCUS31 06/20/2029 SELL CDX.NA.IG.42 CX003151 SEDOL : 9M76JQU                         | 166,694,889.000  | 3,757,910.10 | 3,715,145.66  |
| ICE_CD_X BARCUS31 06/20/2029 SELL CDX.NA.IG.42 CX003151 SEDOL : 9M76JQL                         | -166,694,889.000 | 0.00         | 0.00          |
| ICE_CD_X BARCUS31 06/20/2030 SELL CDX.NA.IG.44 CX003290 SEDOL : 9N1JHYU                         | 9,600,000.000    | 206,790.23   | 219,902.40    |
| ICE_CD_X BARCUS31 06/20/2030 SELL CDX.NA.IG.44 CX003290 SEDOL : 9N1JHYL                         | -9,600,000.000   | 0.00         | 0.00          |
| ICE_CD_X BARCUS31 12/20/2029 SELL CDX.NA.IG.43 CX003205 SEDOL : 9MXGNVL                         | -116,941,278.000 | 0.00         | 0.00          |
| ICE_CD_X BARCUS31 12/20/2029 SELL CDX.NA.IG.43 CX003205 SEDOL : 9MXGNVU                         | 116,941,278.000  | 2,720,785.65 | 2,689,918.36  |
| ICE_CD_X BARCUS31 12/20/2030 SELL CDX.NA.IG.45 CX003325 SEDOL : 9N4QRZU                         | 58,750,000.000   | 1,357,346.41 | 1,344,429.13  |
| ICE_CD_X BARCUS31 12/20/2030 SELL CDX.NA.IG.45 CX003325 SEDOL : 9N4QRZL                         | -58,750,000.000  | 0.00         | 0.00          |
| ICE_CD_X BARCUS31 12/20/2035 BUY CDX.NA.IG.45 CX003326 SEDOL : 9N4TERL                          | -47,750,000.000  | -330,342.45  | -353,970.75   |
| ICE_CD_X BARCUS31 12/20/2035 BUY CDX.NA.IG.45 CX003326 SEDOL : 9N4TERU                          | 47,750,000.000   | 0.00         | 0.00          |
| ICE_CD_X BOFAGB2U 06/20/2029 SELL CDX.NA.IG.42 CX003151 SEDOL : 9M76JSU                         | 42,357,807.000   | 948,087.23   | 944,032.68    |
| ICE_CD_X BOFAGB2U 06/20/2029 SELL CDX.NA.IG.42 CX003151 SEDOL : 9M76JSL                         | -42,357,807.000  | 0.00         | 0.00          |
| ICE_CD_X BOFAGB2U 06/20/2030 SELL CDX.NA.IG.44 CX003290 SEDOL : 9N1JHWU                         | 18,266,166.000   | 368,207.80   | 418,413.93    |
| ICE_CD_X BOFAGB2U 06/20/2030 SELL CDX.NA.IG.44 CX003290 SEDOL : 9N1JHWL                         | -18,266,166.000  | 0.00         | 0.00          |
| ICE_CD_X BOFAGB2U 12/20/2029 SELL CDX.NA.IG.43 CX003205 SEDOL : 9MXGNXL                         | -12,004,230.000  | 0.00         | 0.00          |
| ICE_CD_X BOFAGB2U 12/20/2029 SELL CDX.NA.IG.43 CX003205 SEDOL : 9MXGNXU                         | 12,004,230.000   | 282,754.42   | 276,124.90    |
| ICE_CD_X BOFAGB2U 12/20/2030 SELL CDX.NA.IG.45 CX003325 SEDOL : 9N4QSNV                         | 1,250,000.000    | 28,879.71    | 28,604.88     |
| ICE_CD_X BOFAGB2U 12/20/2030 SELL CDX.NA.IG.45 CX003325 SEDOL : 9N4QSNL                         | -1,250,000.000   | 0.00         | 0.00          |
| ICE_CD_X BOFAGB2U 12/20/2035 BUY CDX.NA.IG.45 CX003326 SEDOL : 9N4TEMU                          | 6,975,000.000    | 0.00         | 0.00          |
| ICE_CD_X BOFAGB2U 12/20/2035 BUY CDX.NA.IG.45 CX003326 SEDOL : 9N4TEML                          | -6,975,000.000   | -48,254.21   | -51,705.68    |
| IL ST TAXABLE-PENSION 5.1 DUE 06-01-2033BEO TAXABLE SINKING FD 06-01-2026 N/C CUSIP : 452151LF8 | 6,347,794.110    | 6,144,586.78 | 6,457,510.01  |
| ILLINOIS ST TAXABLE-SER 1-BUILD AMER 6.63% DUE 02-01-2035 BEO TAXABLE SEDOL : B6257Y7           | 53,846.220       | 56,949.64    | 56,992.54     |
| INDIANA ST FIN AUTH REV 3.051% 01-01-2051 BEO TAXABLE SEDOL : BLNNG04                           | 190,000.000      | 190,000.00   | 139,390.25    |
| KANSAS ST DEV FIN AUTH REV 2.774% 05-01-2051 BEO TAXABLE SEDOL : BP6K7Y1                        | 500,000.000      | 500,000.00   | 355,556.70    |

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## ◆ Assets held for Investment Purposes (1)

| Security Description / Asset ID                                                               | Shares/Par Value | Cost       | Current Value |
|-----------------------------------------------------------------------------------------------|------------------|------------|---------------|
| <i>Other</i>                                                                                  |                  |            |               |
| <b>United States - USD</b>                                                                    |                  |            |               |
| LA LOC GOVT ENVI FACS & TAXABLE-LA UTILS RESTORATION 4.475% DUE 08-01-2039<br>SEDOL : BNHP707 | 795,000.000      | 795,000.00 | 771,179.26    |
| LCH_OIS BARCUS31 02/28/2030 USD P 3.253% / R 1DSOFR IR247833 SEDOL : 9N4ADXL                  | -13,000,000.000  | 0.00       | 0.00          |
| LCH_OIS BARCUS31 02/28/2030 USD P 3.253% / R 1DSOFR IR247833 SEDOL : 9N4ADXU                  | 13,000,000.000   | 2,587.12   | 34,953.10     |
| LCH_OIS BARCUS31 05/21/2032 USD P 1DSOFR / R 3.845% IR233928 SEDOL : 9N2MS8U                  | 6,930,000.000    | 57,370.25  | 112,019.29    |
| LCH_OIS BARCUS31 05/21/2032 USD P 1DSOFR / R 3.845% IR233928 SEDOL : 9N2MS8L                  | -6,930,000.000   | -5,069.24  | 0.00          |
| LCH_OIS BARCUS31 05/21/2055 USD P 4.213% / R 1DSOFR IR233929 SEDOL : 9N2MS5U                  | 4,560,000.000    | 19,098.67  | 0.00          |
| LCH_OIS BARCUS31 05/21/2055 USD P 4.213% / R 1DSOFR IR233929 SEDOL : 9N2MS5L                  | -4,560,000.000   | -4,140.66  | -5,940.31     |
| LCH_OIS BARCUS31 06/23/2028 USD P 1DSOFR / R 3.368% IR234636 SEDOL : 9N3533L                  | -81,280,000.000  | -6,867.84  | 0.00          |
| LCH_OIS BARCUS31 06/23/2028 USD P 1DSOFR / R 3.368% IR234636 SEDOL : 9N3533U                  | 81,280,000.000   | 57,710.79  | 135,721.34    |
| LCH_OIS BARCUS31 06/23/2030 USD P 3.6% / R 1DSOFR IR234637 SEDOL : 9N3538L                    | -85,530,000.000  | -79,790.67 | -295,215.35   |
| LCH_OIS BARCUS31 06/23/2030 USD P 3.6% / R 1DSOFR IR234637 SEDOL : 9N3538U                    | 85,530,000.000   | 26,057.27  | 0.00          |
| LCH_OIS BARCUS31 06/24/2035 USD P 1DSOFR / R 4.098% IR234635 SEDOL : 9N3535L                  | -20,830,000.000  | -23,224.51 | 0.00          |
| LCH_OIS BARCUS31 06/24/2035 USD P 1DSOFR / R 4.098% IR234635 SEDOL : 9N3535U                  | 20,830,000.000   | 10,431.46  | 121,163.94    |
| LCH_OIS BARCUS31 07/15/2030 USD P 3.528% / R 1DSOFR IR236073 SEDOL : 9N3JE4L                  | -4,240,000.000   | -7,635.58  | -21,573.12    |
| LCH_OIS BARCUS31 07/15/2030 USD P 3.528% / R 1DSOFR IR236073 SEDOL : 9N3JE4U                  | 4,240,000.000    | 5,185.33   | 0.00          |
| LCH_OIS BARCUS31 07/16/2040 USD P 1DSOFR / R 4.574% IR236074 SEDOL : 9N3JE1L                  | -24,090,000.000  | -67,878.06 | 0.00          |
| LCH_OIS BARCUS31 07/16/2040 USD P 1DSOFR / R 4.574% IR236074 SEDOL : 9N3JE1U                  | 24,090,000.000   | 18,315.45  | 81,824.09     |
| LCH_OIS BARCUS31 07/17/2055 USD P 3.848% / R 1DSOFR IR236075 SEDOL : 9N3JE6U                  | 17,970,000.000   | 59,450.67  | 0.00          |
| LCH_OIS BARCUS31 07/17/2055 USD P 3.848% / R 1DSOFR IR236075 SEDOL : 9N3JE6L                  | -17,970,000.000  | -5,213.76  | -10,749.65    |
| LCH_OIS BARCUS31 08/31/2027 USD P 3.062% / R 1DSOFR IR247832 SEDOL : 9N4AAUU                  | 13,820,000.000   | 1,048.91   | 10,488.00     |
| LCH_OIS BARCUS31 08/31/2027 USD P 3.062% / R 1DSOFR IR247832 SEDOL : 9N4AAUL                  | -13,820,000.000  | -5,677.31  | 0.00          |
| LCH_OIS BARCUS31 08/31/2031 USD P 1DSOFR / R 3.379% IR247830 SEDOL : 9N4AARL                  | -19,620,000.000  | -561.93    | 0.00          |
| LCH_OIS BARCUS31 08/31/2031 USD P 1DSOFR / R 3.379% IR247830 SEDOL : 9N4AARU                  | 19,620,000.000   | 67,514.73  | 3,127.43      |
| LCH_OIS BARCUS31 08/31/2036 USD P 3.805% / R 1DSOFR IR247831 SEDOL : 9N4AABL                  | -10,790,000.000  | -88,965.23 | -86,654.49    |
| LCH_OIS BARCUS31 08/31/2036 USD P 3.805% / R 1DSOFR IR247831 SEDOL : 9N4AABU                  | 10,790,000.000   | 1,628.34   | 0.00          |
| LCH_OIS BARCUS31 09/15/2027 USD P 3.294% / R 1DSOFR IR248759 SEDOL : 9N4EUDL                  | -25,410,000.000  | -67,179.88 | 0.00          |
| LCH_OIS BARCUS31 09/15/2027 USD P 3.294% / R 1DSOFR IR248759 SEDOL : 9N4EUDU                  | 25,410,000.000   | 0.00       | 11,266.79     |
| LCH_OIS BARCUS31 10/17/2028 USD P 4.36% / R 1DSOFR IR224545 SEDOL : 9M3RN9U                   | 4,390,000.000    | 11,662.59  | 0.00          |
| LCH_OIS BARCUS31 10/17/2028 USD P 4.36% / R 1DSOFR IR224545 SEDOL : 9M3RN9L                   | -4,390,000.000   | -98,046.97 | -124,072.38   |

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## ◆ Assets held for Investment Purposes (1)

| Security Description / Asset ID                                              | Shares/Par Value | Cost        | Current Value |
|------------------------------------------------------------------------------|------------------|-------------|---------------|
| <i>Other</i>                                                                 |                  |             |               |
| <b>United States - USD</b>                                                   |                  |             |               |
| LCH_OIS BARCUS31 10/17/2033 USD P 1DSOFR / R 4.28% IR224546 SEDOL : 9M3RP2U  | 4,580,000.000    | 175,274.03  | 226,355.05    |
| LCH_OIS BARCUS31 10/17/2033 USD P 1DSOFR / R 4.28% IR224546 SEDOL : 9M3RP2L  | -4,580,000.000   | -29,791.05  | 0.00          |
| LCH_OIS BARCUS31 11/06/2030 USD P 1DSOFR / R 3.373% IR239730 SEDOL : 9N3VA2L | -12,190,000.000  | 0.00        | 0.00          |
| LCH_OIS BARCUS31 11/06/2030 USD P 1DSOFR / R 3.373% IR239730 SEDOL : 9N3VA2U | 12,190,000.000   | 41,533.02   | 4,108.03      |
| LCH_OIS BARCUS31 11/06/2055 USD P 3.977% / R 1DSOFR IR239731 SEDOL : 9N3VZXL | -3,240,000.000   | -24,402.84  | -26,428.03    |
| LCH_OIS BARCUS31 11/06/2055 USD P 3.977% / R 1DSOFR IR239731 SEDOL : 9N3VZXU | 3,240,000.000    | 738.09      | 0.00          |
| LCH_OIS BOFAGB2U 02/28/2030 USD P 3.253% / R 1DSOFR IR247833 SEDOL : 9N4ADZU | 1,170,000.000    | 232.84      | 3,145.78      |
| LCH_OIS BOFAGB2U 02/28/2030 USD P 3.253% / R 1DSOFR IR247833 SEDOL : 9N4ADZL | -1,170,000.000   | 0.00        | 0.00          |
| LCH_OIS BOFAGB2U 06/23/2028 USD P 1DSOFR / R 3.368% IR234636 SEDOL : 9N3539L | -6,020,000.000   | 0.00        | 0.00          |
| LCH_OIS BOFAGB2U 06/23/2028 USD P 1DSOFR / R 3.368% IR234636 SEDOL : 9N3539U | 6,020,000.000    | 1,300.77    | 10,052.20     |
| LCH_OIS BOFAGB2U 06/23/2030 USD P 3.6% / R 1DSOFR IR234637 SEDOL : 9N3544L   | -6,350,000.000   | -694.65     | -21,917.66    |
| LCH_OIS BOFAGB2U 06/23/2030 USD P 3.6% / R 1DSOFR IR234637 SEDOL : 9N3544U   | 6,350,000.000    | 0.00        | 0.00          |
| LCH_OIS BOFAGB2U 06/24/2035 USD P 1DSOFR / R 4.098% IR234635 SEDOL : 9N3541U | 1,540,000.000    | 0.00        | 8,957.87      |
| LCH_OIS BOFAGB2U 06/24/2035 USD P 1DSOFR / R 4.098% IR234635 SEDOL : 9N3541L | -1,540,000.000   | -1,122.64   | 0.00          |
| LCH_OIS BOFAGB2U 09/15/2027 USD P 3.294% / R 1DSOFR IR248759 SEDOL : 9N4EMLU | 2,300,000.000    | 0.00        | 1,019.82      |
| LCH_OIS BOFAGB2U 09/15/2027 USD P 3.294% / R 1DSOFR IR248759 SEDOL : 9N4EMLL | -2,300,000.000   | -6,075.20   | 0.00          |
| LCH_OIS BOFAGB2U 10/17/2028 USD P 4.36% / R 1DSOFR IR224545 SEDOL : 9M3RP9L  | -380,000.000     | -5,888.62   | -10,739.75    |
| LCH_OIS BOFAGB2U 10/17/2028 USD P 4.36% / R 1DSOFR IR224545 SEDOL : 9M3RP9U  | 380,000.000      | 295.79      | 0.00          |
| LCH_OIS BOFAGB2U 10/17/2033 USD P 1DSOFR / R 4.28% IR224546 SEDOL : 9M3RP6U  | 410,000.000      | 15,349.84   | 20,263.23     |
| LCH_OIS BOFAGB2U 10/17/2033 USD P 1DSOFR / R 4.28% IR224546 SEDOL : 9M3RP6L  | -410,000.000     | 0.00        | 0.00          |
| LCH_OIS BOFAGB2U 11/06/2030 USD P 1DSOFR / R 3.373% IR239730 SEDOL : 9N3VA7U | 1,090,000.000    | 3,791.29    | 367.33        |
| LCH_OIS BOFAGB2U 11/06/2030 USD P 1DSOFR / R 3.373% IR239730 SEDOL : 9N3VA7L | -1,090,000.000   | 0.00        | 0.00          |
| LCH_OIS BOFAGB2U 11/06/2055 USD P 3.977% / R 1DSOFR IR239731 SEDOL : 9N3VA1L | -290,000.000     | -2,281.81   | -2,365.47     |
| LCH_OIS BOFAGB2U 11/06/2055 USD P 3.977% / R 1DSOFR IR239731 SEDOL : 9N3VA1U | 290,000.000      | 62.45       | 0.00          |
| LCH_RPI BARCUS31 10/17/2028 USD P CPI / R 2.57% IR224543 SEDOL : 9M3RP0U     | 16,715,000.000   | 54,376.38   | 0.00          |
| LCH_RPI BARCUS31 10/17/2028 USD P CPI / R 2.57% IR224543 SEDOL : 9M3RP0L     | -16,715,000.000  | -72,025.68  | -134,206.41   |
| LCH_RPI BARCUS31 10/17/2033 USD P 2.62% / R CPI IR224544 SEDOL : 9M3RP5U     | 14,550,000.000   | 23,425.16   | 0.00          |
| LCH_RPI BARCUS31 10/17/2033 USD P 2.62% / R CPI IR224544 SEDOL : 9M3RP5L     | -14,550,000.000  | -120,149.06 | -43,244.06    |
| LCH_RPI BOFAGB2U 10/17/2028 USD P CPI / R 2.57% IR224543 SEDOL : 9M3RM8L     | -1,440,000.000   | -2,822.43   | -11,561.90    |
| LCH_RPI BOFAGB2U 10/17/2028 USD P CPI / R 2.57% IR224543 SEDOL : 9M3RM8U     | 1,440,000.000    | 6,981.11    | 0.00          |

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## ◆ Assets held for Investment Purposes (1)

| Security Description / Asset ID                                                                  | Shares/Par Value | Cost         | Current Value |
|--------------------------------------------------------------------------------------------------|------------------|--------------|---------------|
| <i>Other</i>                                                                                     |                  |              |               |
| <b>United States - USD</b>                                                                       |                  |              |               |
| LCH_RPI BOFAGB2U 10/17/2033 USD P 2.62% / R CPI IR224544 SEDOL : 9M3RQ1L                         | -1,300,000.000   | -14,728.37   | -3,863.73     |
| LCH_RPI BOFAGB2U 10/17/2033 USD P 2.62% / R CPI IR224544 SEDOL : 9M3RQ1U                         | 1,300,000.000    | 1,033.76     | 0.00          |
| LOS ANGELES CAL DEPT ARPTS CUSTOMER FAC CHARGE REV 4.242 05-15-2048 BEO TAXABLE SEDOL : BN946L6  | 95,000.000       | 95,000.00    | 82,537.69     |
| LOS ANGELES CALIF CMNTY COLLEGE DIST 6.75% 08-01-2049 BEO TAXABLE SEDOL : B4LSB85                | 1,835,000.000    | 2,706,340.45 | 2,063,448.69  |
| LOS ANGELES CALIF DEPT WTR & PWR REV 6.603% 07-01-2050 BEO TAXABLE SEDOL : B3YT8R6               | 185,000.000      | 261,601.10   | 196,888.17    |
| LOUISIANA LOC GOVT ENVIRONMENTAL FA MUNI 4.275% DUE 02-01-2036 BEO SEDOL : BNHWYS5               | 85,000.000       | 85,000.00    | 83,842.20     |
| LOUISIANA LOC GOVT ENVRNMNTL FACS & TAX-LA UTILS RESTRTN CORP 5.198% 12-01-2039 SEDOL : BN7KCF2  | 1,530,000.000    | 1,549,446.00 | 1,580,531.46  |
| MA ST SCH BLDG AUTH DEDICATED TAX BUILD AMER BDS-B 5.715 DUE 08-15-2039 SEDOL : B5326D2          | 210,000.000      | 216,287.40   | 219,984.24    |
| MARYLAND ST ECONOMIC DEV CORP REV 5.433%05-31-2056 BEO TAXABLE CUSIP : 574205JJ0                 | 145,000.000      | 147,766.64   | 140,470.71    |
| MARYLAND ST HEALTH & HIGHER EDL FACS AUTH REV 3.052% 07-01-2040 BEO TAXABLE SEDOL : BMXB984      | 105,000.000      | 82,005.00    | 81,797.56     |
| MARYLAND ST HEALTH & HIGHER EDL FACS AUTH REV 3.197% 07-01-2050 BEO TAXABLE SEDOL : BMX8Z10      | 255,000.000      | 255,000.00   | 174,589.63    |
| MASSACHUSETTS EDL FING AUTH ED LN REV 6.069% 07-01-2033 BEO TAXABLE CUSIP : 57563RTW9            | 580,000.000      | 580,000.00   | 608,624.62    |
| MASSACHUSETTS ST TAXABLE-CONS LN-SER E- 5.456% DUE 12-01-2039 REG TAXABLE SEDOL : B53D1R4        | 120,000.000      | 117,600.00   | 122,941.66    |
| METROPOLITAN TRANSN AUTH N Y REV 6.814% 11-15-2040 BEO TAXABLE SEDOL : B669YV1                   | 390,000.000      | 537,806.50   | 432,733.15    |
| METROPOLITAN WASH D C ARPTS AUTH DULLES TOLL RD REV 7.462 10-01-2046 BEO TAXABLE SEDOL : B431XP3 | 340,000.000      | 413,171.30   | 409,988.73    |
| MICHIGAN FIN AUTH REV MUNI 3.384% 12-01-2040 SEDOL : BKPK1V2                                     | 300,000.000      | 312,777.00   | 253,053.48    |
| MISSOURI ST HEALTH & EDL FACS AUTH EDL FACS REV 3.651% 01-15-2046 BEO TAXABLE SEDOL : BDGNRD5    | 235,000.000      | 236,050.10   | 192,183.21    |
| MUNICIPAL ELEC AUTH GA 6.637% 04-01-2057BEO TAXABLE SEDOL : B65K4T3                              | 255,000.000      | 369,412.30   | 279,459.04    |
| MUNICIPAL ELEC AUTH GA 6.655% 04-01-2057BEO TAXABLE SEDOL : B669JY9                              | 117,000.000      | 156,689.91   | 127,304.82    |
| NEW JERSEY ST TPK AUTH TPK REV 7.102% 01-01-2041 BEO TAXABLE SEDOL : B4WN3T4                     | 870,000.000      | 1,075,050.72 | 1,007,876.47  |

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## ◆ Assets held for Investment Purposes (1)

| Security Description / Asset ID                                                                  | Shares/Par Value | Cost         | Current Value |
|--------------------------------------------------------------------------------------------------|------------------|--------------|---------------|
| <i>Other</i>                                                                                     |                  |              |               |
| <b>United States - USD</b>                                                                       |                  |              |               |
| NEW JERSEY ST TPK AUTH TPK REV 7.414% 01-01-2040 BEO TAXABLE SEDOL : B3YD6H4                     | 605,000.000      | 851,600.70   | 730,633.27    |
| NEW JERSEY ST TRANSN TR FD AUTH 6.561% 12-15-2040 BEO TAXABLE SEDOL : B5P3Y06                    | 100,000.000      | 122,339.00   | 110,985.11    |
| NEW YORK N Y 5.114% 10-01-2054 SEDOL : BPYRJ15                                                   | 255,000.000      | 232,460.55   | 243,661.40    |
| NEW YORK N Y 5.846% 06-01-2040 BEO TAXABLE SEDOL : B5ZQM23                                       | 205,000.000      | 257,779.30   | 216,561.80    |
| NEW YORK N Y 5.935% 02-01-2055 BEO TAXABLE CUSIP : 64966SNK8                                     | 1,735,000.000    | 1,774,504.40 | 1,859,689.25  |
| NEW YORK N Y 6.291% 02-01-2045 BEO TAXABLE CUSIP : 64966SNH5                                     | 290,000.000      | 311,199.00   | 309,412.51    |
| NEW YORK N Y CITY MUN WTR FIN AUTH WTR &SWR SYS REV 5.75% 06-15-2041 BEO TAXABLE SEDOL : B57JZR6 | 200,000.000      | 200,000.00   | 204,486.90    |
| NEW YORK N Y TAXABLE-FISCAL 2024-SUBSER B-1 5.828% DUE 10-01-2053 REG TAXABLE SEDOL : BS3F245    | 570,000.000      | 607,084.65   | 596,746.57    |
| NEW YORK N Y TAXABLE-FISCAL 2025-SUBSER D-1 5.094% 10-01-2049 SEDOL : BQNKXY3                    | 380,000.000      | 369,303.00   | 363,220.23    |
| NEW YORK ST URBAN DEV CORP REV 5.77% 03-15-2039 BEO TAXABLE SEDOL : B40VJC5                      | 750,000.000      | 811,001.73   | 775,607.78    |
| NORTH TEX TWY AUTH REV 6.718% 01-01-2049BEO TAXABLE SEDOL : B3XNKQ2                              | 440,000.000      | 747,690.60   | 490,116.18    |
| NY N Y CY MUN WTR FIN AUTH WTR&TAXABLE 2ND GENSER EE 6.011 6-15-2042BEO TAXABLE SEDOL : B4NQPM9  | 140,000.000      | 153,915.30   | 146,888.29    |
| NY N Y TAXABLE-BUILD AMER BDS-F-1 6.271 DUE 12-01-2037 SEDOL : B5BC128                           | 655,000.000      | 699,787.65   | 707,451.35    |
| OHIO UNIV GEN RCPTS ATHENS 5.59% 12-01-2114 BEO TAXABLE SEDOL : BJ7N929                          | 1,970,000.000    | 2,308,226.25 | 1,865,957.80  |
| OKLAHOMA DEV FIN AUTH REV MUNI 4.714% DUE 05-01-2052 REG SEDOL : BMY9CF5                         | 290,000.000      | 289,093.35   | 277,173.85    |
| OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM MS COLMSUSD0 SEDOL : 9A32HKU                      | 510,000.000      | 510,000.00   | 510,000.00    |
| PENNSYLVANIA ST TPK COMMN TPK REV 5.511%12-01-2045 BEO TAXABLE SEDOL : B7M0SM4                   | 155,000.000      | 182,752.75   | 154,295.63    |
| PORT AUTH N Y & N J 3.287% DUE 08-01-2069 REG TAXABLE SEDOL : BK97YK9                            | 240,000.000      | 220,258.25   | 155,534.93    |
| PORT AUTH N Y & N J 4.031% 09-01-2048 BEO TAXABLE SEDOL : BD5DMN1                                | 550,000.000      | 524,634.00   | 455,193.26    |
| PORT AUTH N Y & N J 4.458% 10-01-2062 BEO TAXABLE SEDOL : B8FPQ52                                | 1,440,000.000    | 1,632,729.60 | 1,228,988.30  |
| PORT AUTH N Y & N J 4.81% 10-15-2065 BEOTAXABLE SEDOL : BJ10175                                  | 520,000.000      | 606,574.95   | 473,775.17    |
| PORT AUTH N Y & N J 4.96% 08-01-2046 BEOTAXABLE SEDOL : BSS6JF3                                  | 1,500,000.000    | 1,751,730.00 | 1,440,974.40  |
| PORT AUTH N Y & N J 5.31% 08-01-2046 BEOTAXABLE SEDOL : BHHB7W5                                  | 260,000.000      | 254,053.80   | 259,276.06    |
| PREMIER HLDG LTD COM STK CUSIP : 000745950                                                       | 1.000            | 1.00         | 1.00          |
| RUTGERS ST UNIV N J 3.27% DUE 05-01-2043REG SEDOL : BKDM6D7                                      | 250,000.000      | 211,730.00   | 204,849.50    |
| SALES TAX SECURITIZATION CORP ILL 3.82% 01-01-2048 BEO TAXABLE SEDOL : BG13YT6                   | 410,000.000      | 426,264.20   | 334,454.06    |

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## ◆ Assets held for Investment Purposes (1)

| Security Description / Asset ID                                                                  | Shares/Par Value | Cost                 | Current Value        |
|--------------------------------------------------------------------------------------------------|------------------|----------------------|----------------------|
| <i>Other</i>                                                                                     |                  |                      |                      |
| <b>United States - USD</b>                                                                       |                  |                      |                      |
| SALES TAX SECURITIZATION CORP ILL 4.637%01-01-2040 BEO TAXABLE CUSIP : 79467BCM5                 | 525,000.000      | 532,140.00           | 515,753.28           |
| SAN ANTONIO TEX ELEC & GAS REV TAXABLE 5.808 02-01-41 SEDOL : B58KFF6                            | 75,000.000       | 78,412.50            | 77,895.93            |
| SAN ANTONIO TEX ELEC & GAS REV 5.985% 02-01-2039 BEO TAXABLE SEDOL : B3VRMC6                     | 240,000.000      | 275,559.89           | 254,700.84           |
| SAN DIEGO CNTY CALIF REGL TRANSN COMMN SALES TAX REV 5.911% 04-01-2048 REG SEDOL : B5V2QH8       | 435,000.000      | 451,911.00           | 445,194.23           |
| SAN FRANCISCO CALIF CY & CNTY PUB UTILS COMMN WTR REV 6.95 11-01-2050 BEOTAXABLE SEDOL : B585KY5 | 85,000.000       | 126,110.25           | 95,863.15            |
| SOUTH CAROLINA ST PUB SVC AUTH REV 6.454% 01-01-2050 BEO TAXABLE SEDOL : B4YX109                 | 165,000.000      | 171,756.75           | 177,306.16           |
| TEXAS A & M UNIV PERM UNIV FD 3.66% 07-01-2047 BEO TAXABLE SEDOL : BNNML22                       | 190,000.000      | 148,059.40           | 156,178.31           |
| TEXAS NAT GAS SECURITIZATION FIN CORP RE0.0% SER 23-1 CLA1 04-01-2035 SEDOL : BN7KRL3            | 2,648,012.230    | 2,641,625.66         | 2,728,239.06         |
| TEXAS ST 5.517% 04-01-2039 BEO TAXABLE SEDOL : B78JF35                                           | 1,255,000.000    | 1,496,795.10         | 1,304,082.92         |
| TX NAT GAS SECURITIZATION FIN CORP 5.169% 04-01-2041 SEDOL : BN7BQ75                             | 1,980,000.000    | 2,002,774.36         | 2,016,998.08         |
| UNIV CALIF REGTS MED CTR POOLED REV 4.132% DUE 05-15-2032 REG SEDOL : BMGMNN7                    | 1,975,000.000    | 1,897,506.25         | 1,953,850.91         |
| UNIV CALIF REGTS MED CTR POOLED REV 4.563% DUE 05-15-2053 REG SEDOL : BMGMNY8                    | 140,000.000      | 141,584.80           | 120,997.53           |
| UNIV CALIF REGTS MED CTR POOLED REV 6.548% 05-15-2048 BEO TAXABLE SEDOL : B8N3JB5                | 1,995,000.000    | 2,620,866.60         | 2,151,077.63         |
| UNIVERSITY CALIF REVS 4.767% 05-15-2115 BEO TAXABLE SEDOL : BYSZTY1                              | 2,905,000.000    | 3,095,037.40         | 2,418,432.54         |
| UNIVERSITY CALIF REVS 4.858% 05-15-2112 BEO TAXABLE SEDOL : B7MQN72                              | 215,000.000      | 212,506.94           | 182,418.17           |
| UNIVERSITY MICH UNIV REVS TAXABLE-GEN-SER A 4.454% 04-01-2122 SEDOL : BPJHST1                    | 1,535,000.000    | 1,429,417.15         | 1,237,208.31         |
| UNIVERSITY TEX UNIV REVS 2.439% 08-15-2049 BEO TAXABLE SEDOL : BMQC6S3                           | 240,000.000      | 152,661.60           | 150,156.72           |
| UNIVERSITY VA UNIV REVS 6.2% 09-01-2039 BEO TAXABLE SEDOL : B3XQ2J8                              | 585,000.000      | 678,174.71           | 646,727.56           |
| <b>Total United States - USD</b>                                                                 |                  | <b>83,201,922.05</b> | <b>77,553,650.89</b> |
| <b>Uruguay - USD</b>                                                                             |                  |                      |                      |
| REPUBLICA ORIENT URUGUAY 5.25% T-BOND 09-10-2060 CUSIP : 760942BG6                               | 695,000.000      | 645,847.50           | 650,867.50           |
| REPUBLICA ORIENT URUGUAY 5.442% T-BOND 02-14-2037 CUSIP : 760942BH4                              | 160,000.000      | 160,000.00           | 167,280.00           |
| REPUBLICA ORIENTAL DEL URUGUAY BD 4.975%DUE 04-20-2055 REG SEDOL : BV5CVW6                       | 520,000.000      | 465,842.00           | 472,940.00           |

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\*Generated by Northern Trust from periodic data on 26 May 26 C0710

◆ Assets held for Investment Purposes (1)

| Security Description / Asset ID                                                   | Shares/Par Value | Cost                  | Current Value         |
|-----------------------------------------------------------------------------------|------------------|-----------------------|-----------------------|
| <i>Other</i>                                                                      |                  |                       |                       |
| <b>Uruguay - USD</b>                                                              |                  |                       |                       |
| REPUBLICA ORIENTAL DEL URUGUAY SR NT 5.1% DUE 06-18-2050 REG CUSIP :<br>760942BA9 | 1,000,000.000    | 1,028,500.00          | 945,500.00            |
| <b>Total Uruguay - USD</b>                                                        |                  | <b>2,300,189.50</b>   | <b>2,236,587.50</b>   |
| CAD - Canadian dollar                                                             | 0.000            | 0.00                  | 0.00                  |
| EUR - Euro                                                                        | 0.000            | 0.00                  | 0.00                  |
| USD - United States dollar                                                        | 0.000            | 0.00                  | 0.00                  |
| <b>Total - all currencies</b>                                                     |                  | <b>0.00</b>           | <b>0.00</b>           |
| <b>Total Other</b>                                                                |                  | <b>168,417,655.40</b> | <b>161,328,303.52</b> |
| <i>Other Liabilities</i>                                                          |                  |                       |                       |
| <b>United States - USD</b>                                                        |                  |                       |                       |
| BROKER SWAP CASH COLLATERAL PAYABLE LEHMAN                                        | -67,765.000      | -67,765.00            | -67,765.00            |
| OTC DER CASH COLL PAY TO BNP PARIBAS                                              | -510,000.000     | -510,000.00           | -510,000.00           |
| PAYABLE TO LEHMAN LSI - PIMCO                                                     | -96,139.690      | -96,139.69            | 0.00                  |
| <b>Total United States - USD</b>                                                  |                  | <b>-673,904.69</b>    | <b>-577,765.00</b>    |
| Pending foreign exchange sales: Euro                                              | 0.000            | -35,364.73            | -35,404.30            |
| Pending foreign exchange sales: Swiss franc                                       | 0.000            | -2,381,924.94         | -2,384,269.71         |
| Pending foreign exchange sales: United States dollar                              | 0.000            | -4,781,350.06         | -4,781,350.06         |
| <b>Total - all currencies</b>                                                     |                  | <b>-7,198,639.73</b>  | <b>-7,201,024.07</b>  |
| Pending trade purchases: United States dollar                                     | 0.000            | -9,694,860.84         | -9,694,860.84         |
| <b>Total - all currencies</b>                                                     |                  | <b>-9,694,860.84</b>  | <b>-9,694,860.84</b>  |
| Other Payables: United States dollar                                              | 0.000            | -1,599,395.96         | -1,599,395.96         |
| <b>Total - all currencies</b>                                                     |                  | <b>-1,599,395.96</b>  | <b>-1,599,395.96</b>  |

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## ◆ Assets held for Investment Purposes (1)

| Security Description / Asset ID | Shares/Par Value | Cost                    | Current Value           |
|---------------------------------|------------------|-------------------------|-------------------------|
| <b>Total Other Liabilities</b>  |                  | <b>-19,166,801.22</b>   | <b>-19,073,045.87</b>   |
| <b>Total</b>                    |                  | <b>4,191,728,912.62</b> | <b>4,204,033,411.29</b> |

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