

Form 5500 Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Annual Return/Report of Employee Benefit Plan This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code). ▶ Complete all entries in accordance with the instructions to the Form 5500.	OMB Nos. 1210-0110 1210-0089 2024 This Form is Open to Public Inspection
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Part I	Annual Report Identification Information
For calendar plan year 2024 or fiscal plan year beginning 10/01/2024 and ending 09/30/2025	
A	This return/report is for: ☐ a multiemployer plan ☒ a multiple-employer plan (Filers checking this box must provide participating employer information in accordance with the form instructions.) ☐ a single-employer plan ☐ a DFE (specify) _____
B	This return/report is: ☐ the first return/report ☐ the final return/report ☐ an amended return/report ☐ a short plan year return/report (less than 12 months)
C	If the plan is a collectively-bargained plan, check here. ▶ ☐
D	Check box if filing under: ☒ Form 5558 ☐ automatic extension ☐ the DFVC program ☐ special extension (enter description)
E	If this is a retroactively adopted plan permitted by SECURE Act section 201, check here. ▶ ☐

Part II	Basic Plan Information—enter all requested information
1a	Name of plan IDAHO NATIONAL LABORATORY EMPLOYEE RETIREMENT PLAN
1b	Three-digit plan number (PN) ▶ 002
1c	Effective date of plan 07/01/1971
2a	Plan sponsor's name (employer, if for a single-employer plan) Mailing address (include room, apt., suite no. and street, or P.O. Box) City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions) BATTELLE ENERGY ALLIANCE, LLC PO BOX 1625 IDAHO FALLS, ID 83415-3112
2b	Employer Identification Number (EIN) 68-0588324
2c	Plan Sponsor's telephone number 208-526-3472
2d	Business code (see instructions) 541990

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

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

SIGN HERE	Filed with authorized/valid electronic signature.	07/13/2026	AMY LINDSAY
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE			
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE

3a Plan administrator's name and address ☒ Same as Plan Sponsor	3b Administrator's EIN 3c Administrator's telephone number
4 If the name and/or EIN of the plan sponsor or the plan name has changed since the last return/report filed for this plan, enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report: a Sponsor's name c Plan Name	4b EIN 4d PN
5 Total number of participants at the beginning of the plan year	5 7462
6 Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines 6a(1) , 6a(2) , 6b , 6c , and 6d). a(1) Total number of active participants at the beginning of the plan year a(2) Total number of active participants at the end of the plan year b Retired or separated participants receiving benefits c Other retired or separated participants entitled to future benefits d Subtotal. Add lines 6a(2) , 6b , and 6c e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits. f Total. Add lines 6d and 6e g(1) Number of participants with account balances as of the beginning of the plan year (only defined contribution plans complete this item) g(2) Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item) h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested.....	6a(1) 930 6a(2) 806 6b 5182 6c 521 6d 6509 6e 800 6f 7309 6g(1) 6g(2) 6h 0
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	7

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

1A 3H

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

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

a Pension Schedules

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

b General Schedules

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

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

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

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

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

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

Receipt Confirmation Code _____

SCHEDULE A (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Insurance Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500. ▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).	OMB No. 1210-0110 2024 This Form is Open to Public Inspection
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For calendar plan year 2024 or fiscal plan year beginning 10/01/2024 and ending 09/30/2025		
A Name of plan	B Three-digit plan number (PN)	002
IDAHO NATIONAL LABORATORY EMPLOYEE RETIREMENT PLAN		
C Plan sponsor's name as shown on line 2a of Form 5500	D Employer Identification Number (EIN)	
BATTELLE ENERGY ALLIANCE, LLC	68-0588324	

Part I	Information Concerning Insurance Contract Coverage, Fees, and Commissions	Provide information for each contract on a separate Schedule A. Individual contracts grouped as a unit in Parts II and III can be reported on a single Schedule A.
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1 Coverage Information:

(a) Name of insurance carrier
METROPOLITAN LIFE INSURANCE COMPANY

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
13-5581829	65978	GAC655	84	10/01/2024	09/30/2025

2 Insurance fee and commission information. Enter the total fees and total commissions paid. List in line 3 the agents, brokers, and other persons in descending order of the amount paid.

(a) Total amount of commissions paid	(b) Total amount of fees paid

3 Persons receiving commissions and fees. (Complete as many entries as needed to report all persons).

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid
--

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid
--

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

Part II Investment and Annuity Contract Information

Where individual contracts are provided, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

4	Current value of plan's interest under this contract in the general account at year end	4	
5	Current value of plan's interest under this contract in separate accounts at year end.....	5	

6 Contracts With Allocated Funds:

a State the basis of premium rates ▶

b Premiums paid to carrier **6b**

c Premiums due but unpaid at the end of the year **6c**

d If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount. **6d**
Specify nature of costs ▶

e Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity
(3) ☐ other (specify) ▶

f If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ▶ ☐

7 Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)

a Type of contract: (1) ☐ deposit administration (2) ☒ immediate participation guarantee
(3) ☐ guaranteed investment (4) ☐ other ▶

b	Balance at the end of the previous year	7b	22257735
c	Additions: (1) Contributions deposited during the year	7c(1)	
	(2) Dividends and credits.....	7c(2)	
	(3) Interest credited during the year.....	7c(3)	428674
	(4) Transferred from separate account	7c(4)	
	(5) Other (specify below).....	7c(5)	
	(6) Total additions	7c(6)	428674
d	Total of balance and additions (add lines 7b and 7c(6))	7d	22686409
e	Deductions:		
	(1) Disbursed from fund to pay benefits or purchase annuities during year	7e(1)	26918
	(2) Administration charge made by carrier.....	7e(2)	60124
	(3) Transferred to separate account	7e(3)	
	(4) Other (specify below).....	7e(4)	576
	(5) Total deductions	7e(5)	87618
f	Balance at the end of the current year (subtract line 7e(5) from line 7d).....	7f	22598791

Part III Welfare Benefit Contract Information

If more than one contract covers the same group of employees of the same employer(s) or members of the same employee organizations(s), the information may be combined for reporting purposes if such contracts are experience-rated as a unit. Where contracts cover individual employees, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

8 Benefit and contract type (check all applicable boxes)

- a** ☐ Health (other than dental or vision)
b ☐ Dental
c ☐ Vision
d ☐ Life insurance
e ☐ Temporary disability (accident and sickness)
f ☐ Long-term disability
g ☐ Supplemental unemployment
h ☐ Prescription drug
i ☐ Stop loss (large deductible)
j ☐ HMO contract
k ☐ PPO contract
l ☐ Indemnity contract
m ☐ Other (specify) ▶

9 Experience-rated contracts:

a Premiums: (1) Amount received	9a(1)		
(2) Increase (decrease) in amount due but unpaid	9a(2)		
(3) Increase (decrease) in unearned premium reserve	9a(3)		
(4) Earned ((1) + (2) - (3))		9a(4)	
b Benefit charges (1) Claims paid	9b(1)		
(2) Increase (decrease) in claim reserves	9b(2)		
(3) Incurred claims (add (1) and (2))		9b(3)	
(4) Claims charged		9b(4)	
c Remainder of premium: (1) Retention charges (on an accrual basis) --			
(A) Commissions	9c(1)(A)		
(B) Administrative service or other fees	9c(1)(B)		
(C) Other specific acquisition costs	9c(1)(C)		
(D) Other expenses	9c(1)(D)		
(E) Taxes	9c(1)(E)		
(F) Charges for risks or other contingencies	9c(1)(F)		
(G) Other retention charges	9c(1)(G)		
(H) Total retention		9c(1)(H)	
(2) Dividends or retroactive rate refunds. (These amounts were ☐ paid in cash, or ☐ credited.)		9c(2)	
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement		9d(1)	
(2) Claim reserves		9d(2)	
(3) Other reserves		9d(3)	
e Dividends or retroactive rate refunds due. (Do not include amount entered in line 9c(2).)		9e	

10 Nonexperience-rated contracts:

a Total premiums or subscription charges paid to carrier	10a	
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount. Specify nature of costs.	10b	

Part IV Provision of Information

11 Did the insurance company fail to provide any information necessary to complete Schedule A? ☐ Yes ☒ No

12 If the answer to line 11 is "Yes," specify the information not provided. ▶

SCHEDULE SB (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Single-Employer Defined Benefit Plan Actuarial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code). ▶ File as an attachment to Form 5500 or 5500-SF.	OMB No. 1210-0110 2024 This Form is Open to Public Inspection
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For calendar plan year 2024 or fiscal plan year beginning 10/01/2024 and ending 09/30/2025	
▶ Round off amounts to nearest dollar.	
▶ Caution: A penalty of \$1,000 will be assessed for late filing of this report unless reasonable cause is established.	
A Name of plan IDAHO NATIONAL LABORATORY EMPLOYEE RETIREMENT PLAN	B Three-digit plan number (PN) ▶ 002
C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF BATTELLE ENERGY ALLIANCE, LLC	D Employer Identification Number (EIN) 68-0588324
E Type of plan: ☐ Single ☒ Multiple-A ☐ Multiple-B	F Prior year plan size: ☐ 100 or fewer ☐ 101-500 ☒ More than 500

Part I	Basic Information			
1	Enter the valuation date: Month 10 Day 01 Year 2024			
2	Assets:			
a	Market value	2a	1937106546	
b	Actuarial value	2b	1788704328	
3	Funding target/participant count breakdown	(1) Number of participants	(2) Vested Funding Target	(3) Total Funding Target
a	For retired participants and beneficiaries receiving payment	6074	1277946383	1277946383
b	For terminated vested participants	650	67070143	67070143
c	For active participants	930	369714990	384448270
d	Total	7654	1714731516	1729464796
4	If the plan is in at-risk status, check the box and complete lines (a) and (b). ☐			
a	Funding target disregarding prescribed at-risk assumptions	4a		
b	Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor	4b		
5	Effective interest rate	5	5.34 %	
6	Target normal cost			
a	Present value of current plan year accruals	6a	28715442	
b	Expected plan-related expenses	6b	1480000	
c	Target normal cost	6c	30195442	

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

SIGN HERE	Signature of actuary MARLISE S. BRUNO, EA Type or print name of actuary MERCER Firm name 1900 LAWRENCE STREET, SUITE 1900 DENVER, CO 80202 Address of the firm	07/10/2026 Date 26-06542 Most recent enrollment number 303-506-5786 Telephone number (including area code)
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Part II Beginning of Year Carryover and Prefunding Balances

	(a) Carryover balance	(b) Prefunding balance
7 Balance at beginning of prior year after applicable adjustments (line 13 from prior year)	0	206160532
8 Portion elected for use to offset prior year's funding requirement (line 35 from prior year)		24472870
9 Amount remaining (line 7 minus line 8)	0	181687662
10 Interest on line 9 using prior year's actual return of <u>18.94</u> %	0	34411643
11 Prior year's excess contributions to be added to prefunding balance:		
a Present value of excess contributions (line 38a from prior year)		16555
b(1) Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of <u>5.22</u> %		0
b(2) Interest on line 38b from prior year Schedule SB, using prior year's actual return		3136
c Total available at beginning of current plan year to add to prefunding balance		19691
d Portion of (c) to be added to prefunding balance		0
12 Other reductions in balances due to elections or deemed elections	0	0
13 Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	0	216099305

Part III Funding Percentages

14 Funding target attainment percentage	14	90.93 %
15 Adjusted funding target attainment percentage	15	103.42 %
16 Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement	16	96.41 %
17 If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage	17	%

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

(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees
Totals ►			18(b)	0	18(c) 0

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

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

20 Quarterly contributions and liquidity shortfalls:

- a** Did the plan have a "funding shortfall" for the prior year? ☒ Yes ☐ No
- b** If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner? ☒ Yes ☐ No
- c** If line 20a is "Yes," see instructions and complete the following table as applicable:

Liquidity shortfall as of end of quarter of this plan year			
(1) 1st	(2) 2nd	(3) 3rd	(4) 4th
0	0	0	0

Part V	Assumptions Used to Determine Funding Target and Target Normal Cost
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21 Discount rate:			
a Segment rates:	1st segment: 4.93 %	2nd segment: 5.27 %	3rd segment: 5.59 % ☐ N/A, full yield curve used
b Applicable month (enter code)			21b 4
22 Weighted average retirement age			22 62
23 Mortality table(s) (see instructions) ☐ Prescribed - combined ☒ Prescribed - separate ☐ Substitute			

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

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

Part VIII	Minimum Required Contribution For Current Year
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31 Target normal cost and excess assets (see instructions):			
a Target normal cost (line 6c)	31a	30195442	
b Excess assets, if applicable, but not greater than line 31a	31b	0	
32 Amortization installments:	Outstanding Balance	Installment	
a Net shortfall amortization installment	156859773	14913381	
b Waiver amortization installment	0	0	
33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	33		
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33).....	34	45108823	
	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement	0	45108823	45108823
36 Additional cash requirement (line 34 minus line 35)	36	0	
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	37	0	
38 Present value of excess contributions for current year (see instructions)			
a Total (excess, if any, of line 37 over line 36)	38a	0	
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	38b		
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)	39	0	
40 Unpaid minimum required contributions for all years	40	0	

Part IX	Pension Funding Relief Under the American Rescue Plan Act of 2021 (See Instructions)
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41 If an election was made to use the extended amortization rule for a plan year beginning on or before December 31, 2021, check the box to indicate the first plan year for which the rule applies. ☐ 2019 ☒ 2020 ☐ 2021
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SCHEDULE C (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Service Provider Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110
		2024
		This Form is Open to Public Inspection.
For calendar plan year 2024 or fiscal plan year beginning 10/01/2024 and ending 09/30/2025		
A Name of plan IDAHO NATIONAL LABORATORY EMPLOYEE RETIREMENT PLAN		B Three-digit plan number (PN) ▶ 002
C Plan sponsor's name as shown on line 2a of Form 5500 BATTELLE ENERGY ALLIANCE, LLC		D Employer Identification Number (EIN) 68-0588324

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

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

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

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

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

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

PACIFIC INVESTMENT MANAGEMENT CO

33-0629048

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	2062317	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

JENNISON ASSOCIATES, LLC

52-2069785

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	983147	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

NORTHERN TRUST COMPANY

36-1561860

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
24 50	NONE	858082	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

BATTELLE ENERGY ALLIANCE, LLC

68-0588324

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
14 50	NONE	516816	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

MERCER

13-2834414

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
11 13 50	NONE	429057	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

SANDS CAPITAL MANAGEMENT, LLC

20-2830751

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	344487	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

FISHER INVESTMENTS, INC.

94-3029777

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	274359	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

JP MORGAN STRATEGIC

13-6038770

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	255563	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

QUANTITATIVE MANAGEMENT ASSOCIATES

33-1077887

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	223760	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

JP MORGAN INVESTMENT MANAGEMENT

13-3966500

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	206718	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

BARROW HANLEY MEWHINNEY & STRAUSS

75-2403190

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	194184	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

AON INVESTMENTS USA INC.

36-3109431

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
27 50	NONE	153898	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

PIER CAPITAL, LLC

86-1105603

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	147617	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

CAPITAL GROUP

95-4797716

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	133420	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

EARNEST PARTNERS

58-2386669

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	121264	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

METROPOLITAN LIFE INSURANCE COMPANY

13-5581829

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
22 50	NONE	60685	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

LITTLER MENDELSON, PC

94-2602731

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29 50	NONE	39700	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

WIPFLI LLP

41-2899048

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10 50	NONE	32070	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

CURCIO WEBB

36-4171366

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
16 50	NONE	19000	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

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

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

Part I Service Provider Information (continued)

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

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

Part II Service Providers Who Fail or Refuse to Provide Information

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

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

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

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

SCHEDULE H (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Financial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110
		2024
		This Form is Open to Public Inspection

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

A Name of plan IDAHO NATIONAL LABORATORY EMPLOYEE RETIREMENT PLAN	B Three-digit plan number (PN) ▶ 002
C Plan sponsor's name as shown on line 2a of Form 5500 BATTELLE ENERGY ALLIANCE, LLC	D Employer Identification Number (EIN) 68-0588324

Part I	Asset and Liability Statement		
1 Current value of plan assets and liabilities at the beginning and end of the plan year. Combine the value of plan assets held in more than one trust. Report the value of the plan's interest in a commingled fund containing the assets of more than one plan on a line-by-line basis unless the value is reportable on lines 1c(9) through 1c(14). Do not enter the value of that portion of an insurance contract which guarantees, during this plan year, to pay a specific dollar benefit at a future date. Round off amounts to the nearest dollar. MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 1b(1), 1b(2), 1c(8), 1g, 1h, and 1i. CCTs, PSAs, and 103-12 IEs also do not complete lines 1d and 1e. See instructions.			
Assets		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash	1a		
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)		
(2) Participant contributions.....	1b(2)		
(3) Other	1b(3)	77073323	43011780
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	4458063	126349
(2) U.S. Government securities	1c(2)	287787579	352423592
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)		
(B) All other	1c(3)(B)	733402459	690451004
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)		
(B) Common	1c(4)(B)	201902559	184173163
(5) Partnership/joint venture interests	1c(5)	45831797	42001783
(6) Real estate (other than employer real property)	1c(6)	55696361	60345145
(7) Loans (other than to participants)	1c(7)		
(8) Participant loans	1c(8)		
(9) Value of interest in common/collective trusts	1c(9)		
(10) Value of interest in pooled separate accounts	1c(10)		
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities	1c(12)		
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)	471467977	418298216
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)	22257734	44493153
(15) Other.....	1c(15)	208189329	165935168

1d Employer-related investments:		(a) Beginning of Year	(b) End of Year
(1) Employer securities	1d(1)		
(2) Employer real property	1d(2)		
e Buildings and other property used in plan operation	1e		
f Total assets (add all amounts in lines 1a through 1e)	1f	2108067181	2001259353
Liabilities			
g Benefit claims payable	1g		
h Operating payables	1h	2601936	2651756
i Acquisition indebtedness	1i		
j Other liabilities	1j	170929114	133260122
k Total liabilities (add all amounts in lines 1g through 1j)	1k	173531050	135911878
Net Assets			
l Net assets (subtract line 1k from line 1f)	1l	1934536131	1865347475

Part II Income and Expense Statement

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

Income		(a) Amount	(b) Total
a Contributions:			
(1) Received or receivable in cash from: (A) Employers	2a(1)(A)	0	
(B) Participants	2a(1)(B)		
(C) Others (including rollovers)	2a(1)(C)		
(2) Noncash contributions	2a(2)		
(3) Total contributions. Add lines 2a(1)(A) , (B) , (C) , and line 2a(2)	2a(3)		0
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)	124141	
(B) U.S. Government securities	2b(1)(B)	4911128	
(C) Corporate debt instruments	2b(1)(C)	39985868	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)	3399019	
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		48420156
(2) Dividends: (A) Preferred stock	2b(2)(A)	303	
(B) Common stock	2b(2)(B)	2735690	
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	23871334	
(D) Total dividends. Add lines 2b(2)(A) , (B) , and (C)	2b(2)(D)		26607327
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: (A) Aggregate proceeds	2b(4)(A)	2540008215	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	2566788194	
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result	2b(4)(C)		
(5) Unrealized appreciation (depreciation) of assets: (A) Real estate	2b(5)(A)		
(B) Other	2b(5)(B)	13244875	
(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)		

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		1106324
c Other income	2c		50860
d Total income. Add all income amounts in column (b) and enter total	2d		62649563

Expenses

e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	120799623	
(2) To insurance carriers for the provision of benefits	2e(2)		
(3) Other	2e(3)		
(4) Total benefit payments. Add lines 2e(1) through (3)	2e(4)		120799623
f Corrective distributions (see instructions)	2f		
g Certain deemed distributions of participant loans (see instructions)	2g		
h Interest expense	2h		
i Administrative expenses:			
(1) Salaries and allowances	2i(1)		
(2) Contract administrator fees	2i(2)	781283	
(3) Recordkeeping fees	2i(3)		
(4) IQPA audit fees	2i(4)	32070	
(5) Investment advisory and investment management fees	2i(5)	5085267	
(6) Bank or trust company trustee/custodial fees	2i(6)	858082	
(7) Actuarial fees	2i(7)	180057	
(8) Legal fees	2i(8)	39700	
(9) Valuation/appraisal fees	2i(9)		
(10) Other trustee fees and expenses	2i(10)		
(11) Other expenses	2i(11)	4062137	
(12) Total administrative expenses. Add lines 2i(1) through (11)	2i(12)		11038596
j Total expenses. Add all expense amounts in column (b) and enter total	2j		131838219

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		-69188656
l Transfers of assets:			
(1) To this plan	2l(1)		
(2) From this plan	2l(2)		

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: **WIPFLI LLP**

(2) EIN: **41-2899048**

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

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

Part IV Compliance Questions

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

During the plan year:

	Yes	No	Amount
a Was there a failure to transmit to the plan any participant contributions within the time period described in 29 CFR 2510.3-102? Continue to answer "Yes" for any prior year failures until fully corrected. (See instructions and DOL's Voluntary Fiduciary Correction Program.)		☒	
b Were any loans by the plan or fixed income obligations due the plan in default as of the close of the plan year or classified during the year as uncollectible? Disregard participant loans secured by participant's account balance. (Attach Schedule G (Form 5500) Part I if "Yes" is checked.)		☒	
c Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)		☒	
d Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.)		☒	
e Was this plan covered by a fidelity bond?	☒		5000000
f Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?		☒	
g Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?		☒	
h Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?		☒	
i Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	☒		
j Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked and see instructions for format requirements.)	☒		
k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?		☒	
l Has the plan failed to provide any benefit when due under the plan?		☒	
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)			
n If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.			

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

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

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

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

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

SCHEDULE R (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Retirement Plan Information This schedule is required to be filed under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6058(a) of the Internal Revenue Code (the Code). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110 2024 This Form is Open to Public Inspection.
---	--	---

For calendar plan year 2024 or fiscal plan year beginning 10/01/2024 and ending 09/30/2025		
A Name of plan IDAHO NATIONAL LABORATORY EMPLOYEE RETIREMENT PLAN	B Three-digit plan number (PN) ▶	002
C Plan sponsor's name as shown on line 2a of Form 5500 BATTELLE ENERGY ALLIANCE, LLC	D Employer Identification Number (EIN) 68-0588324	

Part I	Distributions
--------	---------------

All references to distributions relate only to payments of benefits during the plan year.

1	Total value of distributions paid in property other than in cash or the forms of property specified in the instructions.....	1	0
2	Enter the EIN(s) of payor(s) who paid benefits on behalf of the plan to participants or beneficiaries during the year (if more than two, enter EINs of the two payors who paid the greatest dollar amounts of benefits): EIN(s): 36-1561860		
Profit-sharing plans, ESOPs, and stock bonus plans, skip line 3.			
3	Number of participants (living or deceased) whose benefits were distributed in a single sum, during the plan year	3	0

Part II	Funding Information (If the plan is not subject to the minimum funding requirements of section 412 of the Internal Revenue Code or ERISA section 302, skip this Part.)
---------	--

4	Is the plan administrator making an election under Code section 412(d)(2) or ERISA section 302(d)(2)?	☐ Yes	☐ No	☒ N/A
If the plan is a defined benefit plan, go to line 8.				
5	If a waiver of the minimum funding standard for a prior year is being amortized in this plan year, see instructions and enter the date of the ruling letter granting the waiver. Date: Month _____ Day _____ Year _____ If you completed line 5, complete lines 3, 9, and 10 of Schedule MB and do not complete the remainder of this schedule.			
6	a Enter the minimum required contribution for this plan year (include any prior year accumulated funding deficiency not waived)	6a		
	b Enter the amount contributed by the employer to the plan for this plan year	6b		
	c Subtract the amount in line 6b from the amount in line 6a. Enter the result (enter a minus sign to the left of a negative amount).....	6c		
If you completed line 6c, skip lines 8 and 9.				
7	Will the minimum funding amount reported on line 6c be met by the funding deadline?	☐ Yes	☐ No	☐ N/A
8	If a change in actuarial cost method was made for this plan year pursuant to a revenue procedure or other authority providing automatic approval for the change or a class ruling letter, does the plan sponsor or plan administrator agree with the change?	☐ Yes	☐ No	☒ N/A

Part III	Amendments
----------	------------

9	If this is a defined benefit pension plan, were any amendments adopted during this plan year that increased or decreased the value of benefits? If yes, check the appropriate box. If no, check the "No" box.....	☐ Increase	☐ Decrease	☐ Both	☒ No
---	---	-----------------------------------	-----------------------------------	-------------------------------	--

Part IV	ESOPs (see instructions). If this is not a plan described under section 409(a) or 4975(e)(7) of the Internal Revenue Code, skip this Part.
---------	--

10	Were unallocated employer securities or proceeds from the sale of unallocated securities used to repay any exempt loan?	☐ Yes	☐ No
11	a Does the ESOP hold any preferred stock?	☐ Yes	☐ No
	b If the ESOP has an outstanding exempt loan with the employer as lender, is such loan part of a "back-to-back" loan? (See instructions for definition of "back-to-back" loan.)	☐ Yes	☐ No
12	Does the ESOP hold any stock that is not readily tradable on an established securities market?	☐ Yes	☐ No

Part V Additional Information for Multiemployer Defined Benefit Pension Plans

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

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

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

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

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

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

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

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

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

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

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

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

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

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

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

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

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

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

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

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

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

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

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

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

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

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

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

14a

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

14b

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

14c

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

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

15a

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

15b

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

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

16a

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

16b

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

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

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

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

a Enter the percentage of plan assets held as:

Public Equity: 13.7 % Private Equity: 2.9 % Investment-Grade Debt and Interest Rate Hedging Assets: 75.9 %

High-Yield Debt: 1.7 % Real Assets: 4.5 % Cash or Cash Equivalents: 0.1 % Other: 1.2 %

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

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

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

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

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

☐ Yes.

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

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

☐ No. Other. Provide explanation.....

Part VII IRS Compliance Questions

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

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

☐ Design-based safe harbor method

☐ "Prior year" ADP test

☐ "Current year" ADP test

☐ N/A

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

SCHEDULE MEP (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration	MULTIPLE-EMPLOYER RETIREMENT PLAN INFORMATION This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and Section 6058(a) of the Internal Revenue Code (the Code) ► File as an attachment to Form 5500.	OMB No. 1210-0110 2024 This Form is Open to Public Inspection
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For calendar plan year 2024 or fiscal plan year beginning 10/01/2024 and ending 09/30/2025		
A Name of plan IDAHO NATIONAL LABORATORY EMPLOYEE RETIREMENT PLAN	B Three-digit Plan number (PN)..... ►	002
C Plan administrator's name as shown on line 3a of Form 5500/Form 5500-SF BATTELLE ENERGY ALLIANCE, LLC	D Administrator's EIN 68-0588324	

Part I	Type of Multiple-Employer Pension Plan. All multiple-employer pension plans must complete.
--------	--

1 Check the appropriate box to indicate type of multiple-employer pension plan. (Only defined contribution plans may check lines 1a, 1b, and 1c. Defined benefit plans and defined contribution plans not checking lines 1a, 1b, or 1c should check line 1d. See Instructions).

a ☐ association retirement plan (See 29 CFR 2510.3-55) (Complete Part II)

b ☐ professional employer organization plan (PEO Plan) (See 29 CFR 29 CFR 2510.3-55) (Complete Part II)

c ☐ pooled employer plan (PEP) (See 29 CFR 2510.3-44) (Complete Parts II and III)

d ☒ other multiple-employer pension plan (Describe) DEFINED BENEFIT MEP (Complete Part II)

Part II	Participating Employer Information.
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2 All multiple-employer pension plans that are subject to section 210(a) of ERISA (see instructions for filing the Form 5500) must complete Part II, in addition to Part I, in accordance with the instructions, to report the information for each employer participating in the multiple-employer pension plan. Defined contribution plans must complete lines 2a-2d. All other multiple-employer pension plans complete lines 2a-2c only. Complete as many entries as needed to list the required information for each participating employer that is not an individual person (see instructions).

2a Name of Participating Employer BATTELLE ENERGY ALLIANCE, LLC	2b EIN 68-0588324	2c Percentage of Total Contributions for the Plan Year 50.00	2d Aggregate Account Balances Attributable to Participating Employer
2a Name of Participating Employer IDAHO ENVIRONMENTAL COALITION, LLC	2b EIN 85-1336969	2c Percentage of Total Contributions for the Plan Year 50.00	2d Aggregate Account Balances Attributable to Participating Employer

CAUTION Do not individually list information for working owners (see instructions and 29 CFR 2510.3-55(d)(2)) or other individuals who are participants or beneficiaries in the plan or arrangement that are no longer associated with a particular participating employer or participating employer plan (see instructions). Providing identifying information for individuals may result in rejection of this filing. If there are any such individuals in the plan, answer "Yes" to line 2e and provide the total information for all such individuals, without providing names or other identifying information.

2e Does the plan include any individuals not participating through an employer or who are individual working owners?	2e	☐ Yes ☐ No
2f If you answer "Yes" in line 2e, enter a good faith estimate of the percentage of total contributions made by all such individuals that are not listed on line 2a during the plan year.	2f	
2g If you answer "Yes" in Line 2e, enter the aggregate account balances for all such individuals that are not listed on line 2a.	2g	

Part III	Pooled Employer Plan Information
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Line 3. All Pooled employer plans must answer all of the questions in Part III, in addition to completing all of Parts I and II.

3a Is the pooled plan provider (identified as the plan sponsor and administrator in Part II of the Form 5500) currently in compliance with the Form PR (Pooled Plan Provider Registration Statement) requirements? (See instructions and 29 CFR 2510.3-44)..... ☐ Yes ☐ No

3b If line 3a is "Yes", enter the ACK ID for the most recent Form PR that was required to be filed under the Form PR filing requirements. (Failure to enter a valid ACK ID will subject the Form 5500 filing to rejection as incomplete.)
ACK ID _____

Idaho National Laboratory Employee Retirement Plan

Financial Statements and Supplemental
Information

Years Ended September 30, 2025 and 2024



Independent Auditor's Report

INL Employee Retirement and Investment Plan's Governance Committees
Idaho National Laboratory Employee Retirement Plan
Idaho Falls, Idaho

Opinion

We have audited the financial statements of Idaho National Laboratory Employee Retirement Plan, an employee benefit plan subject to the Employee Retirement Income Security Act of 1974 (ERISA), which comprise the statements of net assets available for benefits as of September 30, 2025 and 2024, and the related statements of changes in net assets available for benefits for the years then ended, and the related notes to the financial statements.

In our opinion, the accompanying financial statements present fairly, in all material respects, the net assets available for benefits of Idaho National Laboratory Employee Retirement Plan as of September 30, 2025 and 2024, and the changes in net assets available for benefits for the years then ended, in accordance with accounting principles generally accepted in the United States of America (GAAP).

Basis for Opinion

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

Responsibilities of Management for the Financial Statements

Management is responsible for the preparation and fair presentation of the financial statements in accordance with GAAP, and for the design, implementation, and maintenance of internal control relevant to the preparation and fair presentation of financial statements that are free from material misstatement, whether due to fraud or error.

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

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

Auditor's Responsibilities for the Audit of the Financial Statements

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

In performing an audit in accordance with GAAS, we:

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

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

Supplemental Schedules Required by ERISA

Our audits were conducted for the purpose of forming an opinion on the financial statements as a whole. The supplemental Schedule H, Line 4i - Schedule of Assets (Held at End of Year) as of September 30, 2025, Schedule H, Line 4i - Schedule of Assets (Acquired and Disposed of Within Year) for the year ended September 30, 2025, and Schedule H, Line 4j - Schedule of Reportable Transactions for the year ended September 30, 2025, are presented for purposes of additional analysis and are not a required part of the financial statements but are supplementary information required by the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA. Such information is the responsibility of management and was derived from and relates directly to the underlying accounting and other records used to prepare the financial statements. The information has been subjected to auditing procedures applied in the audits of the financial statements and certain additional procedures, including comparing and reconciling such information directly to the underlying accounting and other records used to prepare the financial statements or to the financial statements themselves, and other additional procedures in accordance with GAAS.

In forming our opinion on the supplemental schedules, we evaluated whether the supplemental schedules, including their form and content, are presented in conformity with the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA.

In our opinion, the information in the accompanying schedules is fairly stated, in all material respects, in relation to the financial statements as a whole, and the form and content are presented in conformity with the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA.

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

Wipfli LLP

Idaho Falls, Idaho

July 9, 2026

Idaho National Laboratory Employee Retirement Plan

Statements of Net Assets Available for Benefits

<i>September 30,</i>	2025	2024
Assets:		
Investments at fair value	\$1,958,247,573	\$ 2,030,993,958
Receivables:		
Interest/dividend and others	12,008,486	11,909,928
Unsettled sale of investments	31,003,294	65,163,295
Total receivables	43,011,780	77,073,223
Total assets	2,001,259,353	2,108,067,181
Liabilities:		
Administrative fees payable	2,651,756	2,601,936
Unsettled purchase of investments	133,260,122	170,929,114
Total liabilities	135,911,878	173,531,050
Net assets available for benefits	\$1,865,347,475	\$ 1,934,536,131

See accompanying notes to financial statements.

Idaho National Laboratory Employee Retirement Plan

Statements of Changes in Net Assets Available for Benefits

<i>Years Ended September 30,</i>	2025	2024
Additions:		
Investment income:		
Net appreciation (depreciation) in fair value of investments	\$ (12,428,780)	\$ 255,429,618
Interest and dividends	75,027,483	71,784,202
Other income	50,860	55,936
Total investment income	62,649,563	327,269,756
Contributions:		
Company	-	12,000,000
Total additions	62,649,563	339,269,756
Deductions:		
Benefits paid to participants	120,799,623	117,182,009
Administrative expenses	11,038,596	12,675,536
Total deductions	131,838,219	129,857,545
Net change in net assets available for benefits	(69,188,656)	209,412,211
Net assets available for benefits:		
Beginning of year	1,934,536,131	1,725,123,920
End of year	\$ 1,865,347,475	\$ 1,934,536,131

See accompanying notes to financial statements.

Idaho National Laboratory Employee Retirement Plan

Notes to Financial Statements

Note 1: Description of Plan

The following description of the Idaho National Laboratory Employee Retirement Plan (the Plan) provides only general information. Participants should refer to the plan agreement for a more complete description of the Plan's provisions. The Plan is subject to the provisions of the Employee Retirement Income Security Act of 1974 (ERISA), as amended.

General

The Plan is a multiple employer noncontributory defined benefit plan sponsored by Battelle Energy Alliance, LLC (BEA) and Idaho Environmental Coalition (IEC) (the "Sponsors" and collectively the "Company"). Northern Trust is the Plan trustee and holds the Plan's investment assets and executes investment transactions. The Planning and Investment Committee (PIC) serves as the sole governing body for the Plan. As the named fiduciary, the PIC is responsible for overseeing the Plan's investments, performing settlor functions, and providing day-to-day administrative oversight.

Eligibility and Vesting

Substantially all employees of any Department of Energy - Idaho (DOE-ID) contractor which participate in the Plan as allowed by the Plan were eligible to participate in the Plan. Employees receive vesting service based on the elapsed time method. Prior to January 1, 2003, participants made mandatory contributions into the Plan. Participant benefits derived from their own contributions are immediately vested. A participant fully vests in Company-derived benefits after completing 60 months of cumulative service.

During 2005 the Plan was frozen. Employees who were hired by BEA after February 1, 2005, or hired by Fluor after May 1, 2005, may not participate in the plan. Prior to the Plan being frozen to participation, employees were required to meet certain service and age requirements.

Pension Benefits

The accrued annual benefit for employees hired on or after September 1, 1980, is the larger of (1) or (2). While the accrued benefit for employees hired before September 1, 1980, is the larger of (1), (2), (3) or (4) below.

- (1) 1.00% of final three year average earnings up to Social Security Covered Compensation times credited service plus 1.80% of final three year average earnings in excess of the Social Security Covered Compensation times credited service or
- (2) 1.20% of final three year average earnings times credited service.
- (3) 0.70% of final five year average earnings up to \$6,600 times credited service plus 0.80% of final five year average earnings in excess of \$6,600 times credited service.
- (4) Accrued benefits as of September 1, 1975, plus 1.12% of the first \$550 of annual earnings plus 2.40% of the excess of annual earnings over \$550, for each year of credited service after September 1, 1975.

Idaho National Laboratory Employee Retirement Plan

Notes to Financial Statements

Note 1: Description of Plan (Continued)

Pension Benefits (Continued)

If the present value of a participant's vested interest as of his or her benefit commencement date did not exceed \$1,000, such vested interest will be paid in a single lump sum. If the present value of the participant's vested interest as of his benefit commencement date is at least \$1,000, but no more than \$5,000, and such participant or their beneficiary does not elect to receive a distribution, the vested interest will be automatically rolled into an individual retirement account designated by the Plan administrator.

If the present value of a participant's vested interest as of his benefit commencement date is greater than \$5,000, but no more than \$10,500, the participant may elect to (1) receive a lump sum payment for the present value of their benefit or (2) receive a monthly pension annuity payment based on their contributions and their vested portion of the employer's contributions at age 65 or an actuarially reduced amount as early as age 55.

If the present value of a participant's vested interest as of his benefit commencement date is greater than \$10,500, the participant will receive a monthly pension annuity payment based on their contributions and their vested portion of the employer's contributions at age 65 or an actuarially reduced amount as early as age 55. Other options are also available under the Plan as outlined in the Plan Document.

Note 2: Summary of Significant Accounting Policies

Basis of Accounting

The accompanying financial statements of the Plan are prepared on the accrual basis of accounting in accordance with accounting principles generally accepted in the United States of America (GAAP).

Use of Estimates in Preparation of Financial Statements

The preparation of financial statements in accordance with GAAP requires the plan administrator to make estimates and assumptions that affect the reported amounts of assets and liabilities and changes therein, and disclosure of contingent assets and liabilities; and the actuarial present value of accumulated plan benefits at the date of the financial statements, and changes therein. Actual results may differ from these estimates and are subject to change in the near term.

Investment Valuation and Income Recognition

The Plan's investments are reported at fair value. Fair value is the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. See Note 4 for discussion of fair value measurements.

Purchases and sales of securities are recorded on a trade-date basis. Interest income is recorded on the accrual basis. Dividends are recorded on the ex-dividend date. Net appreciation (depreciation) in fair value of investments includes the Plan's gains and losses on investments bought and sold as well as held during the year.

Idaho National Laboratory Employee Retirement Plan

Notes to Financial Statements

Note 2: Summary of Significant Accounting Policies (Continued)

Payment of Benefits

Benefit payments to participants are recorded when paid.

Administrative Expenses

Administrative expenses of the Plan are paid by the Plan to the extent not paid by the Sponsors. Expenses paid by the Plan include custodial fees, administrative fees, legal and accounting fees, investment consulting fees, investment management fees and actuarial fees. Expenses paid by the Plan Sponsors are excluded from the financial statements. Certain investment related expenses are included in net appreciation (depreciation) in fair value of investments presented in the accompanying statements of changes in net assets available for benefits.

Subsequent Events

The Plan has evaluated subsequent events through July 9, 2026, which is the date the financial statements were available to be issued.

Note 3: Accumulated Plan Benefits

Accumulated plan benefits are those future periodic payments that are attributable under the Plan's provisions to participants for services rendered. Accumulated plan benefits include benefits expected to be paid to (a) retired or terminated participants and beneficiaries, (b) beneficiaries of participants who have died, and (c) active participants or their beneficiaries.

The actuarial present value of accumulated plan benefits, which is determined by the Plan's actuary, Mercer, is the amount that results from applying actuarial assumptions to adjust the accumulated plan benefits earned by the participants to reflect the time value of money (through discounts for interest) and the probability of payment (by means of decrements such as death, disability, withdrawal or retirement) between the valuation date and the expected date of payment.

Significant actuarial assumptions included in the valuations at October 1, 2024, are as follows:

Rate of return on plan assets: 5.50%

Mortality rate: Separate generational annuitant and non-annuitant, healthy and disabled, mortality tables based on Pri-2012 mortality tables projected with scale MP-2021 applied from 2012.

Retirement age: Age 65

Idaho National Laboratory Employee Retirement Plan

Notes to Financial Statements

Note 3: Accumulated Plan Benefits (Continued)

These actuarial assumptions are based upon the assumption that the Plan will continue. Were the Plan to terminate, different actuarial assumptions and other factors might be applicable in determining the actuarial present value of accumulated plan benefits. The computations of the actuarial present value of accumulated benefits were made as of October 1, 2024. Had the valuations been performed as of September 30, there would be no material differences.

The actuarial present value of accumulated plan benefits as of October 1, 2024, is as follows:

Vested benefits:	
Participants currently receiving payments	\$ 1,269,594,306
Other participants	435,382,548
Total vested benefits	1,704,976,854
Nonvested benefits	13,867,996
Total actuarial present value of accumulated plan benefits	\$ 1,718,844,850

The change in the actuarial present value of accumulated plan benefits is as follows:

Actuarial present value of accumulated plan benefits as of October 1, 2023	\$ 1,700,219,822
Increase (decrease) during the year attributable to:	
Benefits accumulated and (gains) losses	41,881,187
Increase for interest due to decrease in the discount period	90,022,704
Benefits paid to participants	(117,126,238)
Change in actuarial assumptions, such as change in interest discounts and mortality rates, increases in salaries, and inflation assumptions	3,847,375
Net change in accumulated plan benefits	18,625,028
Actuarial present value of accumulated plan benefits as of October 1, 2024	\$ 1,718,844,850

Note 4: Fair Value Measurements

GAAP specifies a three-tier fair value hierarchy, which prioritizes the inputs used in estimating fair value. These tiers include Level 1, defined as observable inputs such as quoted market prices in active markets; Level 2, defined as inputs other than quoted market prices in active markets that are either directly or indirectly observable; and Level 3, defined as unobservable inputs in which little or no market data exists, therefore, requiring an entity to develop its own assumptions.

Idaho National Laboratory Employee Retirement Plan

Notes to Financial Statements

Note 4: Fair Value Measurements (Continued)

The asset's or liability's fair value measurement level within the fair value hierarchy is based on the lowest level of any input that is significant to the fair value measurement. Valuation techniques used need to maximize the use of observable inputs and minimize the use of unobservable inputs.

Following is a description of the valuation methodologies used for assets measured at fair value. There have been no changes in the methodologies used as of September 30, 2025 and 2024.

Group annuity contract: The Plan invests with Metropolitan Life Insurance Company in the form of an immediate participation guaranteed contract (IPG). The assets in this contract earn an estimated interest rate throughout the calendar year. The estimated rate can change during the year as the intention is to minimize the final true-up that occurs when the final rate is announced. The assets that back this contract are part of the MetLife Insurance Company General Account. The investment value is provided by Metropolitan Life Insurance Company with the use of significant unobservable inputs not available to the Plan.

Equities: Equity securities consist of stocks of companies domiciled in the United States of America and abroad. The investments are valued at the closing price reported on the active market on which the securities are traded.

Government securities: Valued using pricing models maximizing the use of observable inputs for similar securities.

Corporate obligations: Valued using pricing models maximizing the use of observable inputs for similar securities. This includes basing value on yields currently available on comparable securities of issuers with similar credit ratings.

Mutual funds: Valued at the daily closing prices as reported by the fund. Mutual funds held by the Plan are open-end mutual funds that are registered with the U.S. Securities and Exchange Commission. These funds are required to publish their daily NAV and to transact at that price. The mutual funds held by the Plan are deemed to be actively traded.

Limited partnerships: Limited partnership investments are valued at their estimated current value based upon quarterly statements provided by HarbourVest and BlackRock. As of the reporting date the estimated values were based on the June 30, limited partnership statements. These statements reflect the Plan's allocable portion of the estimated fair value of the limited partnerships' underlying investments. Limited partnerships are valued at net asset value (NAV).

Option, forwards and swaps: Foreign currency forwards and options are used to hedge currency exposure of certain assets and to adjust overall currency exposure to reflect the investment views of the investment manager regarding relationships between currencies. The Plan uses swap and swaption contracts to adjust exposure to interest rates, fixed income securities exposure and credit exposure. The valuations rely on discounted cash flow techniques and inputs such as interest rates, yield curves, exchange rates, and volatilities.

Cash and cash equivalents: Cash and cash equivalents are valued based on continuously quoted market prices as of the date of the financial statements and current foreign exchange rates for accounts in foreign currencies.

Idaho National Laboratory Employee Retirement Plan

Notes to Financial Statements

Note 4: Fair Value Measurements (Continued)

Collective investment funds: Fair value is estimated using the NAV per unit by the issuer of the collective investment funds. Fair value is based on the fair value of the underlying investments held by the collective investment funds.

Real estate funds: The real estate funds are made up of collective investment funds. The funds enter into partnerships with various joint venture partners that provide management, leasing and construction-related services to the properties in which the funds have an ownership interest. The funds own and seek attractive office, retail, residential and industrial investments in major markets throughout the United States of America. These investments are valued at the total market value of all property assets plus liquid cash, subtracting liabilities, and dividing by the total number of shares outstanding.

Short term investments: Short term investments are composed of high-grade money market instruments with short term maturities. The objective of the investments are to provide investment vehicles for cash reserves while offering a competitive rate of return. Short term investments are valued at net asset value (NAV).

All investments valued at NAV can be purchased and sold continuously. A notice of redemption is not required. The plan has no obligations to buy additional units.

The following tables set forth by level, within the fair value hierarchy, the Plan's investment assets at fair value as of September 30, 2025 and 2024. Classification within the fair value hierarchy table is based on the lowest level of any input that is significant to the fair value measurement:

	Assets at Fair Value as of September 30, 2025			
	Level 1	Level 2	Level 3	Total
Investment assets in the fair value hierarchy:				
Group annuity contract	\$ -	\$ -	\$ 44,493,153	\$ 44,493,153
Equities	184,173,163	-	-	184,173,163
Government securities	-	352,423,592	-	352,423,592
Corporate obligations	-	690,451,004	-	690,451,004
Mutual funds	418,298,216	-	-	418,298,216
Options, forwards and swaps	-	12,412,146	-	12,412,146
Cash and cash equivalents	126,349	-	-	126,349
Total investment assets in the fair value hierarchy	\$ 602,597,728	\$ 1,055,286,742	\$ 44,493,153	1,702,377,623
Investment assets measured at NAV:				
Limited partnerships				42,001,783
Collective investment funds				118,195,913
Real estate funds				60,345,145
Short term investments				35,327,109
Total investments measured at NAV				255,869,950
Total investment assets at fair value				\$ 1,958,247,573

Idaho National Laboratory Employee Retirement Plan

Notes to Financial Statements

Note 4: Fair Value Measurements (Continued)

	Assets at Fair Value as of September 30, 2024			
	Level 1	Level 2	Level 3	Total
Investment assets in the fair value hierarchy:				
Group annuity contract	\$ -	\$ -	\$ 22,257,734	\$ 22,257,734
Equities	201,902,559	-	-	201,902,559
Government securities	-	287,787,579	-	287,787,579
Corporate obligations	-	732,360,485	1,041,974	733,402,459
Mutual funds	471,467,977	-	-	471,467,977
Options, forwards and swaps	-	1,183,455	-	1,183,455
Cash and cash equivalents	4,458,063	-	-	4,458,063
Total investment assets in the fair value hierarchy	\$ 677,828,599	\$ 1,021,331,519	\$ 23,299,708	1,722,459,826
Investment assets measured at NAV:				
Limited partnerships				45,831,797
Collective investment funds				160,987,022
Real estate funds				55,696,361
Short term investments				46,018,952
Total investments measured at NAV				308,534,132
Total investment assets at fair value				\$ 2,030,993,958

Changes in Fair Value of Level 3 Assets and Related Gains and Losses

The table below sets forth a summary of changes in the fair value of the Plan's level 3 assets for the years ended September 30, 2025 and 2024:

<i>Year Ended September 30, 2025</i>	Group Annuity Contract	Corporate Obligations
Balance, October 1, 2024	\$ 22,257,734	\$ 1,041,974
Total realized and unrealized gains (losses) included in Changes in Net Assets Available for Benefits	32,068	-
Purchases	22,203,351	-
Sales, issuance and settlements	-	(1,041,974)
Balance, September 30, 2025	\$ 44,493,153	\$ -

Idaho National Laboratory Employee Retirement Plan

Notes to Financial Statements

Note 4: Fair Value Measurements (Continued)

<i>Year Ended September 30, 2024</i>	Group Annuity Contract	Limited Partnerships	Corporate Obligations
Balance, October 1, 2023	\$ 21,893,972	\$ 79,891	\$ 1,314,289
Total realized and unrealized gains (losses) included in Changes in Net Assets Available for Benefits	31,523	(79,891)	-
Purchases,	332,239	-	-
Sales, issuance and settlements	-	-	(272,315)
Balance, September 30, 2024	\$ 22,257,734	\$ -	\$ 1,041,974

Note 5: Funding Policy

Appropriate funding levels for the Plan from year to year are developed based on consultation with the Plan's actuary. The annual contribution by the Plan Sponsors would be at least the minimum required contribution. The Plan's policy is to recognize as employer contributions those amounts recorded by the Sponsors in its respective financial statements. Contributions made for the 2025 and 2024 plan years met the minimum ERISA funding requirements.

Note 6: Tax Status

The IRS has determined and informed the Plan by a letter dated January 23, 2015, that the Plan and related trust are designed in accordance with applicable sections of the Internal Revenue Code (IRC). Although the Plan has been amended since receiving the determination letter, the plan administrator and the Plan's tax counsel believe that the Plan is designed, and is currently being operated, in compliance with the applicable requirements of the IRC and, therefore, believe that the Plan is qualified and the related trust is tax-exempt. Therefore, no provision for income taxes has been included in the Plan's financial statements. The plan administrator evaluates uncertain income tax positions taken by the Plan. The financial statement effect of a tax position is recognized when the position is more likely than not, based on the technical merits to be sustained upon examination by the IRS. The Plan administrator has analyzed the tax positions taken by the Plan, and has concluded that as of September 30, 2025 and 2024, there were no uncertain tax positions taken by the Plan.

Note 7: Related-Party Transactions and Party-in-Interest Transactions

The Plan pays Battelle Energy Alliance, LLC, a related-party as a sponsor of the Plan, fees related to direct labor and administrative costs for accounting services provided to the Plan. Administrative fees paid under this agreement amounted to \$429,769 and \$436,816 for 2025 and 2024, respectively.

Additionally, transactions involving funds administered by the Trustee are considered party-in-interest. These transactions are not, however, considered prohibited transactions under 29CFR 480(b) of the ERISA regulations.

Idaho National Laboratory Employee Retirement Plan

Notes to Financial Statements

Note 8: Plan Termination

In the event the Plan is terminated, the net assets of the Plan will be allocated, as prescribed by ERISA and its related regulations, generally to provide the following benefits in the order indicated:

1. Benefits attributable to employee contributions, taking into account those paid out before termination.
2. Annuity benefits that former employees or their beneficiaries have been receiving for at least three years, or that employees eligible to retire for that three-year period would have been receiving if they had retired with benefits in the normal form of annuity under the Plan. The priority amount is limited to the lowest benefit that was payable (or would have been payable) during those three years. The amount is further limited to the lowest benefit that would be payable under Plan provisions in effect at any time during the five years preceding Plan termination.
3. Benefits provided for under the Plan which are guaranteed under Title IV of ERISA or would be so guaranteed if the provisions of ERISA Section 4022(b)(5) were not applicable.
4. Benefits provided for under the Plan which were vested on the Plan termination date, but excluding those benefits which became vested solely by reason of the termination of the Plan.
5. All other benefits under the Plan.
6. Return to the U.S. Department of Energy any assets remaining after the satisfaction of all liabilities for benefits under the Plan to participants and their beneficiaries, provided no assets attributable to participant contributions remain.

Whether all participants receive their benefits should the Plan terminate at some future time will depend on the sufficiency, at the time, of the Plan's net assets to provide for accumulated benefit obligations.

Note 9: Risks and Uncertainties

The Plan's investments are exposed to various risks, such as interest rate, market, liquidity, and credit risks. Due to the level of risk associated with certain investment securities, it is at least reasonably possible that changes in the values of investment securities will occur in the near term and that such changes could materially affect the amounts reported in the statement of net assets available for benefits.

Plan contributions are made, and the actuarial present value of accumulated plan benefits are reported based on certain assumptions pertaining to interest rates, inflation rates and employee demographics, all of which are subject to change. Due to uncertainties inherent in the estimations and assumptions process, it is at least reasonably possible that changes in these estimates and assumptions in the near term could be material to the financial statements.

Idaho National Laboratory Employee Retirement Plan

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

EIN #68-0588324 Plan #002

September 30, 2025

(a) (b) Identity of Issue	(c) Description of Investment	(d) Cost	(e) Current Value
See Attachment A			
Total investments			\$ 1,958,247,573

See Independent Auditor’s Report

Idaho National Laboratory Employee Retirement Plan

Schedule H, Line 4i - Schedule of Assets (Acquired and Disposed of Within Year)

EIN #68-0588324 Plan #002
Year Ended September 30, 2025

(a) Identity of Issue	(b) Description of Investment	(c) Cost of Acquisition	(d) Proceeds of Disposition
See Attachment B			

See Independent Auditor's Report

Idaho National Laboratory Employee Retirement Plan

Schedule H, Line 4j - Schedule of Reportable Transactions

EIN #68-0588324 Plan #002

Year Ended September 30, 2025

(a) Identity of Issue/(b) Description of Asset	(c) Purchase Price	(d) Selling Price	(g) Cost	(i) Net Gain
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See Attachment C

See Independent Auditor's Report

Schedule SB, line 26a — Schedule of Active Participant Data

Distribution of active participants as of October 1, 2024

Total Plan

Attained age	Years of credited service										Total
	Under 1	1-4	5-9	10-14	15-19	20-24	25-29	30-34	35-39	40 & up	
Under 25											
25-29											
30-34											
35-39					3	4					7
40-44				1	6	17	1				25
45-49		2			6	68	25				101
50-54		4			7	67	56	23			157
55-59		8	3	2	7	58	51	99	36	1	265
60-64		11	3		5	34	27	96	71	8	255
65-69		15	3	3	4	10	9	25	16	9	94
70 & up		5	4			2	5	6	2	2	26
Total		45	13	6	38	260	174	249	125	20	930

In each cell, the top number is the count of active participants for each age/service combination and the bottom number is average pay. Average pay is not shown for plans with less than 1,000 active participants.

Schedule SB, line 26a — Schedule of Active Participant Data**Distribution of active participants as of October 1, 2024****Battelle Energy Alliance, LLC**

Attained age	Years of credited service										Total
	Under 1	1–4	5–9	10–14	15–19	20–24	25–29	30–34	35–39	40 & up	
Under 25											
25–29											
30–34											
35–39					1	4					5
40–44				1	3	15					19
45–49		1			2	58	19				80
50–54		4			2	57	37	16			116
55–59		8	2	2	3	45	40	75	26	1	202
60–64		11	3		1	18	20	70	54	4	181
65–69		13	2	2	2	7	8	17	13	6	70
70 & up		5	1			2	4	4	2	1	19
Total		42	8	5	14	206	128	182	95	12	692

In each cell, the top number is the count of active participants for each age/service combination and the bottom number is average pay. Average pay is not shown for plans with less than 1,000 active participants.

Schedule SB, line 26a — Schedule of Active Participant Data**Distribution of active participants as of October 1, 2024****Idaho Environmental Coalition**

Attained age	Years of credited service										
	Under 1	1–4	5–9	10–14	15–19	20–24	25–29	30–34	35–39	40 & up	Total
Under 25											
25–29											
30–34											
35–39					2						2
40–44					3	2	1				6
45–49		1			4	10	6				21
50–54					5	10	19	7			41
55–59			1		4	13	11	24	10		63
60–64					4	16	7	26	17	4	74
65–69		2	1	1	2	3	1	8	3	3	24
70 & up			3				1	2		1	7
Total		3	5	1	24	54	46	67	30	8	238

In each cell, the top number is the count of active participants for each age/service combination and the bottom number is average pay. Average pay is not shown for plans with less than 1,000 active participants.

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

Discount rate sponsor elections		
• Segment rates or full yield curve	Segment rates	
• Look-back months	4	
	Stabilized	Nonstabilized
• First 5 years	4.93%	4.93%
• Next 15 years	5.27%	5.27%
• Over 20 years	5.59%	5.26%
• 4044 asset allocation basis	In determining the liability for purposes of allocating assets among the participating employers (“4044 allocation”), the discount rate is based on the September 30, 2024 ERISA 4044 Yield Curve as set forth in ERISA Section 4044.	
Mortality sponsor elections		
• Healthy and disabled participants	Section 430(h)(3) prescribed separate generational annuitant and nonannuitant mortality tables. These tables are based on the Pri-2012 mortality tables projected with mortality improvement using a modified version of Scale MP-2021. For the purpose of determining the 4044 allocation, the generational annuitant and non-annuitant mortality tables based on Pri-2012 projected with mortality improvements using scale MP-2021 as set forth in ERISA Section 4044.	
Other economic assumptions		
• Salary increases	Graded scale based on age. See table of sample rates.	
• Social Security taxable wage base increases	3.00% per year.	
• Inflation	2.25% per year.	
• Expected investment return	5.50% in 2022; 5.50% in 2023	
• Expenses	\$1,480,000 added to current year normal cost. The expense assumption is allocated to each of the contractors based on the annual 4044 allocation percentages.	

Rationale for economic assumptions

- Salary increases – The salary scale was determined based on an experience study completed in 2024 using data from October 1, 2019 through October 1, 2023 (2024 Experience Study) and the expectation that the future salary increases and circumstances of the employer will not differ significantly from the period studied.
- Social Security taxable wage base increases – This assumption is developed using a building block approach that starts with inflation and adds 75 basis points for productivity.
- Inflation – The inflation assumption is based on the inflation rate published in Mercer Investments LLC Capital Markets Outlook.

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

- Expected investment return – The expected investment return is based on a blend of the hypothetical past performance and the median simulated investment return of the plan's target asset mix using capital market assumptions published in Mercer Investments LLC Capital Markets Outlook, net of an adjustment of 20 bps for expenses assumed to be paid from plan assets. The rate falls within Mercer's best estimate range (35th to 65th percentiles).
- Expenses – The expense load is based on expenses in recent years, adjusted as needed for current year expectations.

Demographic assumptions

• Withdrawal	See table of sample rates.			
• Disability incidence	1985 Unisex Pension Disability Table, Class I, 1/3 weighting. See table of sample rates.			
• Retirement age	Attained age		Percent retiring	
	55 – 57		6%	
	58		7%	
	59 - 60		10%	
	61		12%	
	62		33%	
	63		25%	
	64		21%	
	65		30%	
	66		35%	
	67		32%	
	68		18%	
	69		30%	
	70+		100%	
	Guards and firefighters with special early retirement subsidies are assumed to retire according to the above table, but no later than the date of eligibility to begin receiving an unreduced benefit.			
Participants on long-term disability are assumed to retire at Normal Retirement Age.				
• Benefit commencement age for				
— Future vested deferred		65		
— Current vested deferred		64		
• Spouse assumptions	Male participants		Female participants	
— Percentage married	90%		70%	
— Spouse age difference	2 years younger		2 years older	
Form of payment	Single life	50% J&S	75% J&S	100% J&S
• Active retirements	30%	20%	10%	40%
• Future disabilities	30%	20%	10%	40%
• Future vested deferred	50%	15%	5%	30%
• Future deaths	0%	0%	0%	100%
• Current vested deferred	50%	15%	5%	30%

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

Unpredictable contingent event assumptions	Not applicable.
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Table of sample rates

Attained age	Disability incidence	Withdrawal	Salary increases
30	0.02%	2.78%	5.60%
35	0.03%	2.37%	5.90%
40	0.05%	1.96%	5.10%
45	0.09%	1.55%	5.00%
50	0.15%	1.20%	4.00%
55	0.28%	0.00%	3.70%
60	0.40%	0.00%	3.30%

Rationale for demographic assumptions

- Withdrawal – The termination rates are based on the 2024 Experience Study and the expectation that the future termination patterns and circumstances of the employer will not differ significantly from the period studied.
- Retirement age - The retirement rates are based on the 2024 Experience Study and the expectation that the future retirement patterns and circumstances of the employer will not differ significantly from the period studied.
- Percent married/Spouse age difference - The assumptions regarding percent married/spouse age difference at benefit commencement are based on the 2024 Experience Study and the expectation that the future patterns and circumstances of the employer will not differ significantly from the period studied.
- Form of payment election – The optional payment elections are based on the 2024 Experience Study and the expectation that the future patterns and circumstances of the employer will not differ significantly from the period studied.

Actuarial methods for funding

Asset methods

The asset valuation method is an average of the adjusted market value for each year during the last 24 months preceding the valuation date. The adjusted market value is the market value at each determination date adjusted to the valuation date based on actual cash flows and expected interest at the lesser of the expected rate of return and the third segment rate. This amount is adjusted to be no greater than 110 percent and no less than 90 percent of the fair market value, as defined in IRC Section 430.

A characteristic of this asset method is that, over time, it is slightly more likely to produce an actuarial value of assets that is less than the market value of assets than an actuarial value that is greater than the market value.

For purposes of calculating the expected investment earnings, we have made the following cash flow timing assumptions:

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

- Contributions – exact days used.
- Benefits paid – paid entirely on April 15 (13/24 weighting).
- Expenses – paid entirely on April 15 (13/24 weighting).

Market assets as of the beginning of the plan year are allocated to each of the contractors based on a priority allocation of liabilities under PBGC rules.

Plan assets – method for allocating assets

Market assets as of October 1, 2024, ignoring any receivable contributions, are allocated to each of the sponsoring employers based on a priority allocation of liabilities under PBGC rules (4044 allocation). If assets are insufficient to cover the liabilities of a particular priority category (PC), the assets are divided such that the funded status of that priority category is the same for each employer. The liabilities for this allocation have been determined using the PBGC discount rate and mortality, along with all other valuation assumptions as disclosed in this report. As of October 1, 2024, the assets were sufficient to cover all PC categories with the excess assets split based on the resulting ratio through PC6.

	BEA	IEC	Total
PC1 & PC2 (100%)	\$ 2,456,103	\$ 663,091	\$ 3,119,194
PC3 (100%)	1,110,884,124	425,903,269	1,536,787,393
PC4 (100%)	211,692,440	71,043,516	282,735,956
PC5 (100%)	34,154,375	4,851,878	39,006,253
PC6 (100%)	1,715,595	697,131	2,412,726
Excess assets	53,328,273	19,716,751	73,045,024
Total assets	\$ 1,414,230,910	\$ 522,875,636	\$ 1,937,106,546

Priority category (PC) definitions

PC1 & PC2: Employee contributions.

PC3: Retired or eligible to retire 3 years ago, based on benefits that would have been payable 3 years ago.

PC4: Liability for all other vested benefits but limited by PBGC maximums.

PC5: All other vested benefits.

PC6: All other benefits, vested and non-vested.

Participant methods

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

- **Participants included:** The plan administrator provides us with data on all employees hired prior to the plan freeze, but only those employees whom the plan administrator has determined to be participants are included in the valuation of liabilities.
- **Participants excluded:** No actuarial liability is included for nonvested participants who terminated prior to the valuation date. For this purpose, participants with a break in service on the valuation date are treated as terminated participants.

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

- **Annuity contracts:** The value of the annuity contract is included in both the assets and liabilities of the plan.
- **Participant data:** Participants are reported to Mercer using codes that identify their status. Mercer reviews the valuation data for reasonability and consistency.

Minimum funding methods

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

A detailed description of the calculation follows:

- The plan's valuation date is the beginning of the plan year.
- An individual's **funding target** is the present value of future benefits based on credited service and average pay as of the beginning of the plan year, and an individual's **target normal cost** is the present value of the benefit expected to accrue in the plan year. If multiple decrements are used, the funding target and the target normal cost for an individual is the sum of the component funding targets and target normal costs associated with the various anticipated separation dates.
- This plan provides disability/death benefits that are only partially based on a participant's accrued benefit or years of service. This benefit is allocated to funding target based on the accrued benefit on the valuation date plus a portion of the excess of the projected benefit over the accrued benefit multiplied by the ratio of the participant's service at the beginning of the plan year to their service at each decrement age. This benefit is allocated to target normal cost based on the proportionate benefit attributable to the increase in the participant's service and compensation during the plan year.
- The plan's **target normal cost** is the sum of the individual target normal costs, and the plan's **funding target** is the sum of the individual funding targets for all participants under the plan.

◆ 5% Report - Part A

Single Transaction in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	100,000,000.000	1 Jul 25	1.0000			0.00	100,000,000.00	100,000,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-09-30 VALUE (INCLUDING ACCRUALS) OF 1,937,106,545.91

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANSACTED ON 28 JUL 2025 AUD / USD EX.RATE 1.5337423 WITH BNP PARIBAS	752,882.000	28 Jul 25				0.00	490,879.06	487,265.24	-3,613.82
FX DEAL TRANSACTED ON 28 JUL 2025 USD / AUD EX.RATE 0.652335 WITH BNP PARIBAS	-752,882.000	28 Jul 25				0.00	-491,131.28	-493,702.37	-2,571.09
British pound sterling - GBP									
FX DEAL TRANSACTED ON 10 JAN 2025 GBP / USD EX.RATE 0.8127511 WITH BNP PARIBAS	3,336,000.000	10 Jan 25				0.00	4,104,577.70	4,070,087.00	-34,490.70
FX DEAL TRANSACTED ON 10 JAN 2025 USD / GBP EX.RATE 1.230163 WITH BNP PARIBAS	-3,336,000.000	10 Jan 25				0.00	-4,103,823.77	-4,140,142.84	-36,319.07
FX DEAL TRANSACTED ON 27 FEB 2025 GBP / USD EX.RATE 0.7910141 WITH BNP PARIBAS	3,422,000.000	27 Feb 25				0.00	4,326,092.40	4,346,111.52	20,019.12
FX DEAL TRANSACTED ON 27 FEB 2025 USD / GBP EX.RATE 1.264112 WITH BNP PARIBAS	-3,422,000.000	27 Feb 25				0.00	-4,325,791.26	-4,422,593.12	-96,801.86
FX DEAL TRANSACTED ON 29 OCT 2024 GBP / USD EX.RATE 0.7698312 WITH BNP PARIBAS	3,788,000.000	29 Oct 24				0.00	4,920,558.97	4,908,680.15	-11,878.82
FX DEAL TRANSACTED ON 29 OCT 2024 USD / GBP EX.RATE 1.298935 WITH BNP PARIBAS	-3,788,000.000	29 Oct 24				0.00	-4,920,365.78	-4,783,676.30	136,689.48
FX DEAL TRANSACTED ON 30 JUL 2025 GBP / USD EX.RATE 0.747757 WITH BNP PARIBAS	468,000.000	30 Jul 25				0.00	625,871.75	620,661.67	-5,210.08
FX DEAL TRANSACTED ON 30 JUL 2025 USD / GBP EX.RATE 1.3373262 WITH BNP PARIBAS	-468,000.000	30 Jul 25				0.00	-625,868.66	-621,995.43	3,873.23
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 25 APR 2025 CAD / USD EX.RATE 1.3863 WITH BNP PARIBAS	1,944,720.620	25 Apr 25				0.00	1,402,813.69	1,405,297.27	2,483.58

NOTE: TRANSACTIONS ARE BASED ON THE 2024-09-30 VALUE (INCLUDING ACCRUALS) OF 1,937,106,545.91

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 25 APR 2025 USD / CAD EX.RATE 0.7224828 WITH BNP PARIBAS	-1,941,656.870	25 Apr 25				0.00	-1,402,813.69	-1,417,267.79	-14,454.10
FX DEAL TRANSACTED ON 27 NOV 2024 CAD / USD EX.RATE 1.40465 WITH BNP PARIBAS	1,967,184.530	27 Nov 24				0.00	1,400,480.21	1,396,999.28	-3,480.93
FX DEAL TRANSACTED ON 27 NOV 2024 USD / CAD EX.RATE 0.7130364 WITH BNP PARIBAS	-1,964,107.670	27 Nov 24				0.00	-1,400,480.21	-1,368,239.41	32,240.80
Euro - EUR									
FX DEAL TRANSACTED ON 02 APR 2025 EUR / USD EX.RATE 0.9256742 WITH BNP PARIBAS	180,000.000	2 Apr 25				0.00	194,452.87	195,417.02	964.15
FX DEAL TRANSACTED ON 02 APR 2025 USD / EUR EX.RATE 1.08199 WITH BNP PARIBAS	-180,000.000	2 Apr 25				0.00	-194,758.20	-203,067.01	-8,308.81
FX DEAL TRANSACTED ON 05 NOV 2024 EUR / USD EX.RATE 0.918122 WITH BNP PARIBAS	934,000.000	5 Nov 24				0.00	1,017,294.03	1,018,246.90	952.87
FX DEAL TRANSACTED ON 05 NOV 2024 USD / EUR EX.RATE 1.0903661 WITH BNP PARIBAS	-934,000.000	5 Nov 24				0.00	-1,018,401.94	-977,851.35	40,550.59
FX DEAL TRANSACTED ON 07 APR 2025 EUR / USD EX.RATE 0.9113596 WITH BNP PARIBAS	159,000.000	7 Apr 25				0.00	174,464.61	173,667.75	-796.86
FX DEAL TRANSACTED ON 07 APR 2025 USD / EUR EX.RATE 1.0987266 WITH BNP PARIBAS	-159,000.000	7 Apr 25				0.00	-174,697.53	-179,375.86	-4,678.33
FX DEAL TRANSACTED ON 23 SEP 2025 EUR / USD EX.RATE 0.8473011 WITH BNP PARIBAS	312,000.000	23 Sep 25				0.00	368,228.02	368,035.24	-192.78
FX DEAL TRANSACTED ON 23 SEP 2025 USD / EUR EX.RATE 1.1808115 WITH BNP PARIBAS	-312,000.000	23 Sep 25				0.00	-368,413.19	-366,600.01	1,813.18
FX DEAL TRANSACTED ON 25 FEB 2025 EUR / USD EX.RATE 0.9550715 WITH BNP PARIBAS	4,683,002.000	25 Feb 25				0.00	4,903,299.78	4,910,362.08	7,062.30
FX DEAL TRANSACTED ON 25 FEB 2025 USD / EUR EX.RATE 1.048578 WITH BNP PARIBAS	-4,683,002.000	25 Feb 25				0.00	-4,910,492.87	-5,062,559.83	-152,066.96
FX DEAL TRANSACTED ON 29 JAN 2025 EUR / USD EX.RATE 0.9611993 WITH BNP PARIBAS	4,683,002.000	29 Jan 25				0.00	4,872,040.74	4,830,282.63	-41,758.11

NOTE: TRANSACTIONS ARE BASED ON THE 2024-09-30 VALUE (INCLUDING ACCRUALS) OF 1,937,106,545.91

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5500 Supplemental Schedules

1 OCT 24 - 30 SEP 25

Account Name IDAHO NAT'L LABORATORY RET PL Account number IDAHO

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 29 JAN 2025 USD / EUR EX.RATE 1.041694 WITH BNP PARIBAS	-4,683,002.000	29 Jan 25				0.00	-4,878,255.09	-4,910,362.08	-32,106.99
South African rand - ZAR									
FX DEAL TRANSACTED ON 12 SEP 2025 USD / ZAR EX.RATE 0.0574159 WITH BNP PARIBAS	-5,465,876.370	12 Sep 25				0.00	-313,828.00	-315,559.00	-1,731.00
FX DEAL TRANSACTED ON 12 SEP 2025 ZAR / USD EX.RATE 17.409 WITH BNP PARIBAS	5,463,431.650	12 Sep 25				0.00	313,828.00	314,668.49	840.49
FX DEAL TRANSACTED ON 17 JUN 2025 ZAR / USD EX.RATE 17.818342 WITH BNP PARIBAS	4,243,562.880	17 Jun 25				0.00	238,157.00	233,998.51	-4,158.49
FX DEAL TRANSACTED ON 17 SEP 2025 ZAR / USD EX.RATE 17.3958819 WITH BNP PARIBAS	506,000.000	17 Sep 25				0.00	29,087.34	29,143.27	55.93
FX DEAL TRANSACTED ON 18 AUG 2025 USD / ZAR EX.RATE 0.0566882 WITH BNP PARIBAS	-7,304,298.090	18 Aug 25				0.00	-414,067.64	-420,693.91	-6,626.27
FX DEAL TRANSACTED ON 18 AUG 2025 ZAR / USD EX.RATE 17.606 WITH BNP PARIBAS	7,290,074.870	18 Aug 25				0.00	414,067.64	412,918.43	-1,149.21
United States dollar - USD									
FX DEAL TRANSACTED ON 02 APR 2025 EUR / USD EX.RATE 0.9256742 WITH BNP PARIBAS	-194,452.870	2 Apr 25				0.00	-194,452.87	-194,452.87	0.00
FX DEAL TRANSACTED ON 02 APR 2025 USD / EUR EX.RATE 1.08199 WITH BNP PARIBAS	194,758.200	2 Apr 25				0.00	194,758.20	194,758.20	0.00
FX DEAL TRANSACTED ON 05 NOV 2024 EUR / USD EX.RATE 0.918122 WITH BNP PARIBAS	-1,017,294.030	5 Nov 24				0.00	-1,017,294.03	-1,017,294.03	0.00
FX DEAL TRANSACTED ON 05 NOV 2024 USD / EUR EX.RATE 1.0903661 WITH BNP PARIBAS	1,018,401.940	5 Nov 24				0.00	1,018,401.94	1,018,401.94	0.00
FX DEAL TRANSACTED ON 07 APR 2025 EUR / USD EX.RATE 0.9113596 WITH BNP PARIBAS	-174,464.610	7 Apr 25				0.00	-174,464.61	-174,464.61	0.00
FX DEAL TRANSACTED ON 07 APR 2025 USD / EUR EX.RATE 1.0987266 WITH BNP PARIBAS	174,697.530	7 Apr 25				0.00	174,697.53	174,697.53	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-09-30 VALUE (INCLUDING ACCRUALS) OF 1,937,106,545.91

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 10 JAN 2025 GBP / USD EX.RATE 0.8127511 WITH BNP PARIBAS	-4,104,577.700	10 Jan 25				0.00	-4,104,577.70	-4,104,577.70	0.00
FX DEAL TRANSACTED ON 10 JAN 2025 USD / GBP EX.RATE 1.230163 WITH BNP PARIBAS	4,103,823.770	10 Jan 25				0.00	4,103,823.77	4,103,823.77	0.00
FX DEAL TRANSACTED ON 12 SEP 2025 USD / ZAR EX.RATE 0.0574159 WITH BNP PARIBAS	313,828.000	12 Sep 25				0.00	313,828.00	313,828.00	0.00
FX DEAL TRANSACTED ON 12 SEP 2025 ZAR / USD EX.RATE 17.409 WITH BNP PARIBAS	-313,828.000	12 Sep 25				0.00	-313,828.00	-313,828.00	0.00
FX DEAL TRANSACTED ON 17 JUN 2025 ZAR / USD EX.RATE 17.818342 WITH BNP PARIBAS	-238,157.000	17 Jun 25				0.00	-238,157.00	-238,157.00	0.00
FX DEAL TRANSACTED ON 17 SEP 2025 ZAR / USD EX.RATE 17.3958819 WITH BNP PARIBAS	-29,087.340	17 Sep 25				0.00	-29,087.34	-29,087.34	0.00
FX DEAL TRANSACTED ON 18 AUG 2025 USD / ZAR EX.RATE 0.0566882 WITH BNP PARIBAS	414,067.640	18 Aug 25				0.00	414,067.64	414,067.64	0.00
FX DEAL TRANSACTED ON 18 AUG 2025 ZAR / USD EX.RATE 17.606 WITH BNP PARIBAS	-414,067.640	18 Aug 25				0.00	-414,067.64	-414,067.64	0.00
FX DEAL TRANSACTED ON 23 SEP 2025 EUR / USD EX.RATE 0.8473011 WITH BNP PARIBAS	-368,228.020	23 Sep 25				0.00	-368,228.02	-368,228.02	0.00
FX DEAL TRANSACTED ON 23 SEP 2025 USD / EUR EX.RATE 1.1808115 WITH BNP PARIBAS	368,413.190	23 Sep 25				0.00	368,413.19	368,413.19	0.00
FX DEAL TRANSACTED ON 25 APR 2025 CAD / USD EX.RATE 1.3863 WITH BNP PARIBAS	-1,402,813.690	25 Apr 25				0.00	-1,402,813.69	-1,402,813.69	0.00
FX DEAL TRANSACTED ON 25 APR 2025 USD / CAD EX.RATE 0.7224828 WITH BNP PARIBAS	1,402,813.690	25 Apr 25				0.00	1,402,813.69	1,402,813.69	0.00
FX DEAL TRANSACTED ON 25 FEB 2025 EUR / USD EX.RATE 0.9550715 WITH BNP PARIBAS	-4,903,299.780	25 Feb 25				0.00	-4,903,299.78	-4,903,299.78	0.00
FX DEAL TRANSACTED ON 25 FEB 2025 USD / EUR EX.RATE 1.048578 WITH BNP PARIBAS	4,910,492.870	25 Feb 25				0.00	4,910,492.87	4,910,492.87	0.00
FX DEAL TRANSACTED ON 27 FEB 2025 GBP / USD EX.RATE 0.7910141 WITH BNP PARIBAS	-4,326,092.400	27 Feb 25				0.00	-4,326,092.40	-4,326,092.40	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-09-30 VALUE (INCLUDING ACCRUALS) OF 1,937,106,545.91

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 27 FEB 2025 USD / GBP EX.RATE 1.264112 WITH BNP PARIBAS	4,325,791.260	27 Feb 25				0.00	4,325,791.26	4,325,791.26	0.00
FX DEAL TRANSACTED ON 27 NOV 2024 CAD / USD EX.RATE 1.40465 WITH BNP PARIBAS	-1,400,480.210	27 Nov 24				0.00	-1,400,480.21	-1,400,480.21	0.00
FX DEAL TRANSACTED ON 27 NOV 2024 USD / CAD EX.RATE 0.7130364 WITH BNP PARIBAS	1,400,480.210	27 Nov 24				0.00	1,400,480.21	1,400,480.21	0.00
FX DEAL TRANSACTED ON 28 JUL 2025 AUD / USD EX.RATE 1.5337423 WITH BNP PARIBAS	-490,879.060	28 Jul 25				0.00	-490,879.06	-490,879.06	0.00
FX DEAL TRANSACTED ON 28 JUL 2025 USD / AUD EX.RATE 0.652335 WITH BNP PARIBAS	491,131.280	28 Jul 25				0.00	491,131.28	491,131.28	0.00
FX DEAL TRANSACTED ON 29 JAN 2025 EUR / USD EX.RATE 0.9611993 WITH BNP PARIBAS	-4,872,040.740	29 Jan 25				0.00	-4,872,040.74	-4,872,040.74	0.00
FX DEAL TRANSACTED ON 29 JAN 2025 USD / EUR EX.RATE 1.041694 WITH BNP PARIBAS	4,878,255.090	29 Jan 25				0.00	4,878,255.09	4,878,255.09	0.00
FX DEAL TRANSACTED ON 29 OCT 2024 GBP / USD EX.RATE 0.7698312 WITH BNP PARIBAS	-4,920,558.970	29 Oct 24				0.00	-4,920,558.97	-4,920,558.97	0.00
FX DEAL TRANSACTED ON 29 OCT 2024 USD / GBP EX.RATE 1.298935 WITH BNP PARIBAS	4,920,365.780	29 Oct 24				0.00	4,920,365.78	4,920,365.78	0.00
FX DEAL TRANSACTED ON 30 JUL 2025 GBP / USD EX.RATE 0.747757 WITH BNP PARIBAS	-625,871.750	30 Jul 25				0.00	-625,871.75	-625,871.75	0.00
FX DEAL TRANSACTED ON 30 JUL 2025 USD / GBP EX.RATE 1.3373262 WITH BNP PARIBAS	625,868.660	30 Jul 25				0.00	625,868.66	625,868.66	0.00
Total BNP PARIBAS PARIS							.000.00	-214,848.56	-214,848.56

NOTE: TRANSACTIONS ARE BASED ON THE 2024-09-30 VALUE (INCLUDING ACCRUALS) OF 1,937,106,545.91

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
British pound sterling - GBP									
FX DEAL TRANSACTED ON 22 JAN 2025 GBP / USD EX.RATE 0.8083214 WITH CITIBANK N.A.	86,000.000	22 Jan 25				0.00	106,393.32	105,930.51	-462.81
FX DEAL TRANSACTED ON 22 JAN 2025 USD / GBP EX.RATE 1.2369917 WITH CITIBANK N.A.	-86,000.000	22 Jan 25				0.00	-106,381.29	-106,730.30	-349.01
FX DEAL TRANSACTED ON 25 APR 2025 GBP / USD EX.RATE 0.7512584 WITH CITIBANK N.A.	5,555,000.000	25 Apr 25				0.00	7,394,260.50	7,386,205.89	-8,054.61
FX DEAL TRANSACTED ON 25 APR 2025 USD / GBP EX.RATE 1.331224 WITH CITIBANK N.A.	-5,555,000.000	25 Apr 25				0.00	-7,394,949.32	-7,528,969.25	-134,019.93
FX DEAL TRANSACTED ON 28 JAN 2025 GBP / USD EX.RATE 0.8040524 WITH CITIBANK N.A.	3,422,000.000	28 Jan 25				0.00	4,255,941.40	4,246,873.14	-9,068.26
FX DEAL TRANSACTED ON 28 JAN 2025 USD / GBP EX.RATE 1.243581 WITH CITIBANK N.A.	-3,422,000.000	28 Jan 25				0.00	-4,255,534.18	-4,346,111.52	-90,577.34
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 26 MAR 2025 CAD / USD EX.RATE 1.4244359 WITH CITIBANK N.A.	1,950,228.390	26 Mar 25				0.00	1,369,123.31	1,361,178.43	-7,944.88
FX DEAL TRANSACTED ON 26 MAR 2025 USD / CAD EX.RATE 0.703057 WITH CITIBANK N.A.	-1,947,385.960	26 Mar 25				0.00	-1,369,123.31	-1,407,223.30	-38,099.99
FX DEAL TRANSACTED ON 26 SEP 2025 CAD / USD EX.RATE 1.3937 WITH CITIBANK N.A.	1,925,435.410	26 Sep 25				0.00	1,381,527.88	1,383,811.56	2,283.68
FX DEAL TRANSACTED ON 26 SEP 2025 USD / CAD EX.RATE 0.7186515 WITH CITIBANK N.A.	-1,922,389.140	26 Sep 25				0.00	-1,381,527.88	-1,383,870.18	-2,342.30
Euro - EUR									
FX DEAL TRANSACTED ON 22 SEP 2025 EUR / USD EX.RATE 0.8501387 WITH CITIBANK N.A.	148,000.000	22 Sep 25				0.00	174,089.25	174,225.61	136.36

NOTE: TRANSACTIONS ARE BASED ON THE 2024-09-30 VALUE (INCLUDING ACCRUALS) OF 1,937,106,545.91

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 22 SEP 2025 USD / EUR EX.RATE 1.1769443 WITH CITIBANK N.A.	-148,000.000	22 Sep 25				0.00	-174,187.76	-173,900.01	287.75
FX DEAL TRANSACTED ON 28 JUL 2025 EUR / USD EX.RATE 0.8580009 WITH CITIBANK N.A.	5,698,103.490	28 Jul 25				0.00	6,641,139.62	6,583,874.23	-57,265.39
FX DEAL TRANSACTED ON 28 JUL 2025 USD / EUR EX.RATE 1.167764 WITH CITIBANK N.A.	-5,687,056.310	28 Jul 25				0.00	-6,641,139.62	-6,660,396.69	-19,257.07
FX DEAL TRANSACTED ON 29 OCT 2024 EUR / USD EX.RATE 0.9257545 WITH CITIBANK N.A.	3,389,002.000	29 Oct 24				0.00	3,660,799.96	3,676,728.43	15,928.47
FX DEAL TRANSACTED ON 29 OCT 2024 USD / EUR EX.RATE 1.081493 WITH CITIBANK N.A.	-3,389,002.000	29 Oct 24				0.00	-3,665,181.94	-3,548,115.84	117,066.10
Mexican peso - MXN									
FX DEAL TRANSACTED ON 07 APR 2025 MXN / USD EX.RATE 20.71 WITH CITIBANK N.A.	636,000.000	7 Apr 25				0.00	30,709.80	31,012.29	302.49
FX DEAL TRANSACTED ON 07 APR 2025 USD / MXN EX.RATE 0.0478185 WITH CITIBANK N.A.	-636,000.000	7 Apr 25				0.00	-30,412.58	-33,504.54	-3,091.96
South African rand - ZAR									
FX DEAL TRANSACTED ON 15 AUG 2025 USD / ZAR EX.RATE 0.0567598 WITH CITIBANK N.A.	-5,357,664.210	15 Aug 25				0.00	-304,100.00	-308,576.77	-4,476.77
FX DEAL TRANSACTED ON 15 AUG 2025 ZAR / USD EX.RATE 17.5841 WITH CITIBANK N.A.	5,347,324.810	15 Aug 25				0.00	304,100.00	302,878.78	-1,221.22
FX DEAL TRANSACTED ON 22 SEP 2025 USD / ZAR EX.RATE 0.0577447 WITH CITIBANK N.A.	-1,215,298.600	22 Sep 25				0.00	-70,177.08	-70,441.88	-264.80
FX DEAL TRANSACTED ON 22 SEP 2025 ZAR / USD EX.RATE 17.3109 WITH CITIBANK N.A.	1,214,828.410	22 Sep 25				0.00	70,177.08	70,135.15	-41.93
FX DEAL TRANSACTED ON 25 SEP 2025 USD / ZAR EX.RATE 0.0575924 WITH CITIBANK N.A.	-3,766,000.000	25 Sep 25				0.00	-216,892.85	-217,539.39	-646.54
FX DEAL TRANSACTED ON 25 SEP 2025 ZAR / USD EX.RATE 17.2969149 WITH CITIBANK	3,766,000.000	25 Sep 25				0.00	217,726.69	216,203.80	-1,522.89

NOTE: TRANSACTIONS ARE BASED ON THE 2024-09-30 VALUE (INCLUDING ACCRUALS) OF 1,937,106,545.91

Northern Trust - Dol

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
United States dollar - USD									
FX DEAL TRANSACTED ON 07 APR 2025 MXN / USD EX.RATE 20.71 WITH CITIBANK N.A.	-30,709.800	7 Apr 25				0.00	-30,709.80	-30,709.80	0.00
FX DEAL TRANSACTED ON 07 APR 2025 USD / MXN EX.RATE 0.0478185 WITH CITIBANK N.A.	30,412.580	7 Apr 25				0.00	30,412.58	30,412.58	0.00
FX DEAL TRANSACTED ON 15 AUG 2025 USD / ZAR EX.RATE 0.0567598 WITH CITIBANK N.A.	304,100.000	15 Aug 25				0.00	304,100.00	304,100.00	0.00
FX DEAL TRANSACTED ON 15 AUG 2025 ZAR / USD EX.RATE 17.5841 WITH CITIBANK N.A.	-304,100.000	15 Aug 25				0.00	-304,100.00	-304,100.00	0.00
FX DEAL TRANSACTED ON 22 JAN 2025 GBP / USD EX.RATE 0.8083214 WITH CITIBANK N.A.	-106,393.320	22 Jan 25				0.00	-106,393.32	-106,393.32	0.00
FX DEAL TRANSACTED ON 22 JAN 2025 USD / GBP EX.RATE 1.2369917 WITH CITIBANK N.A.	106,381.290	22 Jan 25				0.00	106,381.29	106,381.29	0.00
FX DEAL TRANSACTED ON 22 SEP 2025 EUR / USD EX.RATE 0.8501387 WITH CITIBANK N.A.	-174,089.250	22 Sep 25				0.00	-174,089.25	-174,089.25	0.00
FX DEAL TRANSACTED ON 22 SEP 2025 USD / EUR EX.RATE 1.1769443 WITH CITIBANK N.A.	174,187.760	22 Sep 25				0.00	174,187.76	174,187.76	0.00
FX DEAL TRANSACTED ON 22 SEP 2025 USD / ZAR EX.RATE 0.0577447 WITH CITIBANK N.A.	70,177.080	22 Sep 25				0.00	70,177.08	70,177.08	0.00
FX DEAL TRANSACTED ON 22 SEP 2025 ZAR / USD EX.RATE 17.3109 WITH CITIBANK N.A.	-70,177.080	22 Sep 25				0.00	-70,177.08	-70,177.08	0.00
FX DEAL TRANSACTED ON 25 APR 2025 GBP / USD EX.RATE 0.7512584 WITH CITIBANK N.A.	-7,394,260.500	25 Apr 25				0.00	-7,394,260.50	-7,394,260.50	0.00
FX DEAL TRANSACTED ON 25 APR 2025 USD / GBP EX.RATE 1.331224 WITH CITIBANK N.A.	7,394,949.320	25 Apr 25				0.00	7,394,949.32	7,394,949.32	0.00
FX DEAL TRANSACTED ON 25 SEP 2025 USD / ZAR EX.RATE 0.0575924 WITH CITIBANK N.A.	216,892.850	25 Sep 25				0.00	216,892.85	216,892.85	0.00
FX DEAL TRANSACTED ON 25 SEP 2025 ZAR / USD EX.RATE 17.2969149 WITH CITIBANK	-217,726.690	25 Sep 25				0.00	-217,726.69	-217,726.69	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-09-30 VALUE (INCLUDING ACCRUALS) OF 1,937,106,545.91

5500 Supplemental Schedules

1 OCT 24 - 30 SEP 25

Account Name IDAHO NAT'L LABORATORY RET PL
Account number IDAHO

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 26 MAR 2025 CAD / USD EX.RATE 1.4244359 WITH CITIBANK N.A.	-1,369,123.310	26 Mar 25				0.00	-1,369,123.31	-1,369,123.31	0.00
FX DEAL TRANSACTED ON 26 MAR 2025 USD / CAD EX.RATE 0.703057 WITH CITIBANK N.A.	1,369,123.310	26 Mar 25				0.00	1,369,123.31	1,369,123.31	0.00
FX DEAL TRANSACTED ON 26 SEP 2025 CAD / USD EX.RATE 1.3937 WITH CITIBANK N.A.	-1,381,527.880	26 Sep 25				0.00	-1,381,527.88	-1,381,527.88	0.00
FX DEAL TRANSACTED ON 26 SEP 2025 USD / CAD EX.RATE 0.7186515 WITH CITIBANK N.A.	1,381,527.880	26 Sep 25				0.00	1,381,527.88	1,381,527.88	0.00
FX DEAL TRANSACTED ON 28 JAN 2025 GBP / USD EX.RATE 0.8040524 WITH CITIBANK N.A.	-4,255,941.400	28 Jan 25				0.00	-4,255,941.40	-4,255,941.40	0.00
FX DEAL TRANSACTED ON 28 JAN 2025 USD / GBP EX.RATE 1.243581 WITH CITIBANK N.A.	4,255,534.180	28 Jan 25				0.00	4,255,534.18	4,255,534.18	0.00
FX DEAL TRANSACTED ON 28 JUL 2025 EUR / USD EX.RATE 0.8580009 WITH CITIBANK N.A.	-6,641,139.620	28 Jul 25				0.00	-6,641,139.62	-6,641,139.62	0.00
FX DEAL TRANSACTED ON 28 JUL 2025 USD / EUR EX.RATE 1.167764 WITH CITIBANK N.A.	6,641,139.620	28 Jul 25				0.00	6,641,139.62	6,641,139.62	0.00
FX DEAL TRANSACTED ON 29 OCT 2024 EUR / USD EX.RATE 0.9257545 WITH CITIBANK N.A.	-3,660,799.960	29 Oct 24				0.00	-3,660,799.96	-3,660,799.96	0.00
FX DEAL TRANSACTED ON 29 OCT 2024 USD / EUR EX.RATE 1.081493 WITH CITIBANK N.A.	3,665,181.940	29 Oct 24				0.00	3,665,181.94	3,665,181.94	0.00
Total CITIBANK N.A.							.000.00	-242,702.85	-242,702.85

NOTE: TRANSACTIONS ARE BASED ON THE 2024-09-30 VALUE (INCLUDING ACCRUALS) OF 1,937,106,545.91

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANSACTED ON 29 SEP 2025 USD / AUD EX.RATE 0.656598 WITH JPMORGAN CHASE	-128,447.430	29 Sep 25				0.00	-84,338.33	-85,128.54	-790.21
FX DEAL TRANSACTED ON 30 DEC 2024 USD / AUD EX.RATE 0.621518 WITH JPMORGAN CHASE	-58,245.570	30 Dec 24				0.00	-36,200.67	-36,062.75	137.92
FX DEAL TRANSACTED ON 30 JAN 2025 USD / AUD EX.RATE 0.62328 WITH JPMORGAN CHASE	-57,145.900	30 Jan 25				0.00	-35,617.90	-35,644.76	-26.86
British pound sterling - GBP									
FX DEAL TRANSACTED ON 11 FEB 2025 GBP / USD EX.RATE 0.8047318 WITH JPMORGAN	115,480.800	11 Feb 25				0.00	143,502.22	143,577.28	75.06
FX DEAL TRANSACTED ON 15 JAN 2025 GBP / USD EX.RATE 0.8190726 WITH JPMORGAN	392,698.990	15 Jan 25				0.00	479,443.45	480,467.24	1,023.79
FX DEAL TRANSACTED ON 28 JUL 2025 GBP / USD EX.RATE 0.744879 WITH JPMORGAN CHASE	5,555,000.000	28 Jul 25				0.00	7,457,587.50	7,367,041.80	-90,545.70
FX DEAL TRANSACTED ON 28 JUL 2025 USD / GBP EX.RATE 1.342882 WITH JPMORGAN CHASE	-5,555,000.000	28 Jul 25				0.00	-7,459,709.51	-7,526,747.39	-67,037.88
FX DEAL TRANSACTED ON 28 MAR 2025 USD / GBP EX.RATE 1.294252 WITH JPMORGAN CHASE	-519,998.020	28 Mar 25				0.00	-673,008.48	-671,187.50	1,820.98
FX DEAL TRANSACTED ON 30 DEC 2024 USD / GBP EX.RATE 1.251636 WITH JPMORGAN CHASE	-136,097.570	30 Dec 24				0.00	-170,344.62	-170,448.61	-103.99
FX DEAL TRANSACTED ON 30 MAY 2025 USD / GBP EX.RATE 1.34769 WITH JPMORGAN CHASE	-80,925.520	30 May 25				0.00	-109,062.51	-109,682.40	-619.89
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 26 AUG 2025 CAD / USD EX.RATE 1.383904 WITH JPMORGAN CHASE	1,928,041.840	26 Aug 25				0.00	1,393,190.45	1,402,314.23	9,123.78

NOTE: TRANSACTIONS ARE BASED ON THE 2024-09-30 VALUE (INCLUDING ACCRUALS) OF 1,937,106,545.91

Northern Trust - Dol

See Independent Auditor's report

Generated by Northern Trust from periodic data on 25 Nov 25

Attachment C 11 of 27

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANACTED ON 26 AUG 2025 USD / CAD EX.RATE 0.7236236 WITH JPMORGAN	-1,925,297.250	26 Aug 25				0.00	-1,393,190.45	-1,383,712.27	9,478.18
FX DEAL TRANACTED ON 30 SEP 2025 USD / CAD EX.RATE 0.7192449 WITH JPMORGAN	-77,333.720	30 Sep 25				0.00	-55,621.88	-55,579.79	42.09
FX DEAL TRANACTED ON 31 JAN 2025 USD / CAD EX.RATE 0.6917462 WITH JPMORGAN	-56,308.140	31 Jan 25				0.00	-38,950.94	-38,880.12	70.82
FX DEAL TRANACTED ON 31 MAR 2025 USD / CAD EX.RATE 0.695871 WITH JPMORGAN CHASE	-93,917.600	31 Mar 25				0.00	-65,354.53	-65,254.54	99.99
Danish krone - DKK									
FX DEAL TRANACTED ON 27 DEC 2024 USD / DKK EX.RATE 0.1397934 WITH JPMORGAN	-546,219.480	27 Dec 24				0.00	-76,357.86	-75,846.96	510.90
FX DEAL TRANACTED ON 30 JAN 2025 USD / DKK EX.RATE 0.1397885 WITH JPMORGAN	-851,333.230	30 Jan 25				0.00	-119,006.58	-118,599.82	406.76
Euro - EUR									
FX DEAL TRANACTED ON 11 FEB 2025 EUR / USD EX.RATE 0.9663516 WITH JPMORGAN	611,899.800	11 Feb 25				0.00	633,206.15	634,754.32	1,548.17
FX DEAL TRANACTED ON 18 MAR 2025 EUR / USD EX.RATE 0.913559 WITH JPMORGAN CHASE	178,436.040	18 Mar 25				0.00	195,319.66	194,084.89	-1,234.77
FX DEAL TRANACTED ON 19 MAR 2025 EUR / USD EX.RATE 0.9175339 WITH JPMORGAN	338,693.200	19 Mar 25				0.00	369,134.27	367,380.55	-1,753.72
FX DEAL TRANACTED ON 26 MAR 2025 EUR / USD EX.RATE 0.9271278 WITH JPMORGAN	4,923,002.000	26 Mar 25				0.00	5,309,949.96	5,322,011.86	12,061.90
FX DEAL TRANACTED ON 26 MAR 2025 USD / EUR EX.RATE 1.080354 WITH JPMORGAN CHASE	-4,923,002.000	26 Mar 25				0.00	-5,318,584.90	-5,553,885.02	-235,300.12
FX DEAL TRANACTED ON 29 JUL 2025 EUR / USD EX.RATE 0.861878 WITH JPMORGAN CHASE	10,631.520	29 Jul 25				0.00	12,335.30	12,451.11	115.81
FX DEAL TRANACTED ON 29 JUL 2025 USD / EUR EX.RATE 1.158009 WITH JPMORGAN CHASE	-10,631.520	29 Jul 25				0.00	-12,311.40	-12,284.19	27.21

NOTE: TRANSACTIONS ARE BASED ON THE 2024-09-30 VALUE (INCLUDING ACCRUALS) OF 1,937,106,545.91

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 30 DEC 2024 USD / EUR EX.RATE 1.03807 WITH JPMORGAN CHASE	-272,432.840	30 Dec 24				0.00	-282,804.36	-282,104.22	700.14
Hong Kong dollar - HKD									
FX DEAL TRANSACTED ON 28 MAR 2025 USD / HKD EX.RATE 0.1285538 WITH JPMORGAN	-1,848,827.230	28 Mar 25				0.00	-237,673.78	-237,629.30	44.48
Japanese yen - JPY									
FX DEAL TRANSACTED ON 03 JUN 2025 JPY / USD EX.RATE 143.931 WITH JPMORGAN CHASE	35,871,613.000	3 Jun 25				0.00	249,227.85	250,605.09	1,377.24
FX DEAL TRANSACTED ON 08 SEP 2025 JPY / USD EX.RATE 147.6793 WITH JPMORGAN CHASE	8,561,014.000	8 Sep 25				0.00	57,970.30	58,196.62	226.32
FX DEAL TRANSACTED ON 13 FEB 2025 USD / JPY EX.RATE 0.0065167 WITH JPMORGAN	-19,714,930.000	13 Feb 25				0.00	-128,475.78	-130,247.61	-1,771.83
FX DEAL TRANSACTED ON 15 JAN 2025 USD / JPY EX.RATE 0.0063844 WITH JPMORGAN	-15,388,383.000	15 Jan 25				0.00	-98,245.46	-99,002.05	-756.59
FX DEAL TRANSACTED ON 22 JUL 2025 USD / JPY EX.RATE 0.0068138 WITH JPMORGAN	-15,361,991.000	22 Jul 25				0.00	-104,673.17	-104,917.30	-244.13
FX DEAL TRANSACTED ON 26 DEC 2024 USD / JPY EX.RATE 0.0063333 WITH JPMORGAN	-23,163,679.000	26 Dec 24				0.00	-146,702.22	-147,019.64	-317.42
FX DEAL TRANSACTED ON 26 JUN 2025 JPY / USD EX.RATE 144.3564 WITH JPMORGAN CHASE	9,555,815.000	26 Jun 25				0.00	66,195.99	65,954.48	-241.51
FX DEAL TRANSACTED ON 28 MAR 2025 USD / JPY EX.RATE 0.0066672 WITH JPMORGAN	-56,563,779.000	28 Mar 25				0.00	-377,121.02	-378,251.83	-1,130.81
FX DEAL TRANSACTED ON 29 SEP 2025 USD / JPY EX.RATE 0.0067315 WITH JPMORGAN	-71,642,900.000	29 Sep 25				0.00	-482,264.18	-485,106.14	-2,841.96

NOTE: TRANSACTIONS ARE BASED ON THE 2024-09-30 VALUE (INCLUDING ACCRUALS) OF 1,937,106,545.91

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
Mexican peso - MXN									
FX DEAL TRANSACTED ON 03 JAN 2025 MXN / USD EX.RATE 20.66188 WITH JPMORGAN CHASE	753,000.000	3 Jan 25				0.00	36,443.92	36,449.89	5.97
FX DEAL TRANSACTED ON 03 JAN 2025 USD / MXN EX.RATE 0.0481245 WITH JPMORGAN	-753,000.000	3 Jan 25				0.00	-36,237.77	-36,748.74	-510.97
South African rand - ZAR									
FX DEAL TRANSACTED ON 07 APR 2025 USD / ZAR EX.RATE 0.0514973 WITH JPMORGAN	-14,058,100.750	7 Apr 25				0.00	-723,954.00	-739,851.37	-15,897.37
FX DEAL TRANSACTED ON 07 APR 2025 ZAR / USD EX.RATE 19.4075 WITH JPMORGAN CHASE	14,050,137.260	7 Apr 25				0.00	723,954.00	717,689.59	-6,264.41
FX DEAL TRANSACTED ON 08 APR 2025 USD / ZAR EX.RATE 0.0511425 WITH JPMORGAN	-32,501,000.000	8 Apr 25				0.00	-1,662,182.24	-1,710,466.42	-48,284.18
FX DEAL TRANSACTED ON 08 APR 2025 ZAR / USD EX.RATE 19.54316 WITH JPMORGAN CHASE	32,501,000.000	8 Apr 25				0.00	1,663,037.09	1,663,412.45	375.36
FX DEAL TRANSACTED ON 08 SEP 2025 USD / ZAR EX.RATE 0.05669 WITH JPMORGAN CHASE	-5,255,407.970	8 Sep 25				0.00	-297,929.00	-303,573.62	-5,644.62
FX DEAL TRANSACTED ON 08 SEP 2025 ZAR / USD EX.RATE 17.56 WITH JPMORGAN CHASE	5,231,633.240	8 Sep 25				0.00	297,929.00	301,317.97	3,388.97
FX DEAL TRANSACTED ON 11 APR 2025 USD / ZAR EX.RATE 0.051853 WITH JPMORGAN CHASE	-46,487,749.080	11 Apr 25				0.00	-2,410,527.66	-2,582,114.79	-171,587.13
FX DEAL TRANSACTED ON 11 APR 2025 ZAR / USD EX.RATE 19.182 WITH JPMORGAN CHASE	46,238,741.570	11 Apr 25				0.00	2,410,527.66	2,433,457.88	22,930.22
FX DEAL TRANSACTED ON 15 JUL 2025 USD / ZAR EX.RATE 0.0560511 WITH JPMORGAN	-7,264,223.210	15 Jul 25				0.00	-407,168.00	-411,454.16	-4,286.16
FX DEAL TRANSACTED ON 15 JUL 2025 ZAR / USD EX.RATE 17.805 WITH JPMORGAN CHASE	7,249,626.240	15 Jul 25				0.00	407,168.00	412,291.25	5,123.25
FX DEAL TRANSACTED ON 16 JUN 2025 ZAR / USD EX.RATE 17.783998 WITH JPMORGAN	2,382,646.700	16 Jun 25				0.00	133,977.00	132,793.46	-1,183.54

NOTE: TRANSACTIONS ARE BASED ON THE 2024-09-30 VALUE (INCLUDING ACCRUALS) OF 1,937,106,545.91

Northern Trust - Dol

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 17 JUN 2025 USD / ZAR EX.RATE 0.055956 WITH JPMORGAN CHASE	-10,329,452.680	17 Jun 25				0.00	-577,995.00	-587,443.10	-9,448.10
FX DEAL TRANSACTED ON 17 JUN 2025 ZAR / USD EX.RATE 17.832107 WITH JPMORGAN	2,818,863.810	17 Jun 25				0.00	158,078.00	155,437.76	-2,640.24
FX DEAL TRANSACTED ON 17 JUN 2025 ZAR / USD EX.RATE 17.8325 WITH JPMORGAN CHASE	10,307,095.840	17 Jun 25				0.00	577,995.00	572,497.17	-5,497.83
FX DEAL TRANSACTED ON 18 JUN 2025 USD / ZAR EX.RATE 0.0554017 WITH JPMORGAN	-7,075,833.570	18 Jun 25				0.00	-392,012.94	-390,175.55	1,837.39
FX DEAL TRANSACTED ON 18 JUN 2025 ZAR / USD EX.RATE 18.05393 WITH JPMORGAN CHASE	7,077,374.180	18 Jun 25				0.00	392,012.94	393,105.56	1,092.62
FX DEAL TRANSACTED ON 19 SEP 2025 USD / ZAR EX.RATE 0.0574157 WITH JPMORGAN	-5,221,389.970	19 Sep 25				0.00	-299,790.00	-301,608.61	-1,818.61
FX DEAL TRANSACTED ON 19 SEP 2025 ZAR / USD EX.RATE 17.348825 WITH JPMORGAN	5,201,004.250	19 Sep 25				0.00	299,790.00	300,267.26	477.26
Swedish krona - SEK									
FX DEAL TRANSACTED ON 11 FEB 2025 SEK / USD EX.RATE 10.872607 WITH JPMORGAN	759,109.850	11 Feb 25				0.00	69,818.57	69,680.82	-137.75
FX DEAL TRANSACTED ON 27 DEC 2024 USD / SEK EX.RATE 0.0908534 WITH JPMORGAN	-393,948.580	27 Dec 24				0.00	-35,791.57	-35,653.88	137.69
FX DEAL TRANSACTED ON 28 MAR 2025 USD / SEK EX.RATE 0.1000532 WITH JPMORGAN	-1,446,055.150	28 Mar 25				0.00	-144,682.46	-143,956.27	726.19
FX DEAL TRANSACTED ON 29 SEP 2025 USD / SEK EX.RATE 0.1060966 WITH JPMORGAN	-1,467,150.290	29 Sep 25				0.00	-155,659.70	-155,995.18	-335.48
FX DEAL TRANSACTED ON 30 JAN 2025 USD / SEK EX.RATE 0.0909022 WITH JPMORGAN	-379,407.940	30 Jan 25				0.00	-34,489.02	-34,306.53	182.49
Swiss franc - CHF									
FX DEAL TRANSACTED ON 27 DEC 2024 USD / CHF EX.RATE 1.1094691 WITH JPMORGAN	-96,916.720	27 Dec 24				0.00	-107,526.11	-106,895.41	630.70

NOTE: TRANSACTIONS ARE BASED ON THE 2024-09-30 VALUE (INCLUDING ACCRUALS) OF 1,937,106,545.91

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 30 MAY 2025 USD / CHF EX.RATE 1.2169003 WITH JPMORGAN	-472,596.460	30 May 25				0.00	-575,102.78	-578,701.35	-3,598.57
United States dollar - USD									
FX DEAL TRANSACTED ON 03 JAN 2025 MXN / USD EX.RATE 20.66188 WITH JPMORGAN CHASE	-36,443.920	3 Jan 25				0.00	-36,443.92	-36,443.92	0.00
FX DEAL TRANSACTED ON 03 JAN 2025 USD / MXN EX.RATE 0.0481245 WITH JPMORGAN	36,237.770	3 Jan 25				0.00	36,237.77	36,237.77	0.00
FX DEAL TRANSACTED ON 03 JUN 2025 JPY / USD EX.RATE 143.931 WITH JPMORGAN CHASE	-249,227.850	3 Jun 25				0.00	-249,227.85	-249,227.85	0.00
FX DEAL TRANSACTED ON 07 APR 2025 USD / ZAR EX.RATE 0.0514973 WITH JPMORGAN	723,954.000	7 Apr 25				0.00	723,954.00	723,954.00	0.00
FX DEAL TRANSACTED ON 07 APR 2025 ZAR / USD EX.RATE 19.4075 WITH JPMORGAN CHASE	-723,954.000	7 Apr 25				0.00	-723,954.00	-723,954.00	0.00
FX DEAL TRANSACTED ON 08 APR 2025 USD / ZAR EX.RATE 0.0511425 WITH JPMORGAN	1,662,182.240	8 Apr 25				0.00	1,662,182.24	1,662,182.24	0.00
FX DEAL TRANSACTED ON 08 APR 2025 ZAR / USD EX.RATE 19.54316 WITH JPMORGAN CHASE	-1,663,037.090	8 Apr 25				0.00	-1,663,037.09	-1,663,037.09	0.00
FX DEAL TRANSACTED ON 08 SEP 2025 JPY / USD EX.RATE 147.6793 WITH JPMORGAN CHASE	-57,970.300	8 Sep 25				0.00	-57,970.30	-57,970.30	0.00
FX DEAL TRANSACTED ON 08 SEP 2025 USD / ZAR EX.RATE 0.05669 WITH JPMORGAN CHASE	297,929.000	8 Sep 25				0.00	297,929.00	297,929.00	0.00
FX DEAL TRANSACTED ON 08 SEP 2025 ZAR / USD EX.RATE 17.56 WITH JPMORGAN CHASE	-297,929.000	8 Sep 25				0.00	-297,929.00	-297,929.00	0.00
FX DEAL TRANSACTED ON 11 APR 2025 USD / ZAR EX.RATE 0.051853 WITH JPMORGAN CHASE	2,410,527.660	11 Apr 25				0.00	2,410,527.66	2,410,527.66	0.00
FX DEAL TRANSACTED ON 11 APR 2025 ZAR / USD EX.RATE 19.182 WITH JPMORGAN CHASE	-2,410,527.660	11 Apr 25				0.00	-2,410,527.66	-2,410,527.66	0.00
FX DEAL TRANSACTED ON 11 FEB 2025 EUR / USD EX.RATE 0.9663516 WITH JPMORGAN	-633,206.150	11 Feb 25				0.00	-633,206.15	-633,206.15	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-09-30 VALUE (INCLUDING ACCRUALS) OF 1,937,106,545.91

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 11 FEB 2025 GBP / USD EX.RATE 0.8047318 WITH JPMORGAN	-143,502.220	11 Feb 25				0.00	-143,502.22	-143,502.22	0.00
FX DEAL TRANSACTED ON 11 FEB 2025 SEK / USD EX.RATE 10.872607 WITH JPMORGAN	-69,818.570	11 Feb 25				0.00	-69,818.57	-69,818.57	0.00
FX DEAL TRANSACTED ON 13 FEB 2025 USD / JPY EX.RATE 0.0065167 WITH JPMORGAN	128,475.780	13 Feb 25				0.00	128,475.78	128,475.78	0.00
FX DEAL TRANSACTED ON 15 JAN 2025 GBP / USD EX.RATE 0.8190726 WITH JPMORGAN	-479,443.450	15 Jan 25				0.00	-479,443.45	-479,443.45	0.00
FX DEAL TRANSACTED ON 15 JAN 2025 USD / JPY EX.RATE 0.0063844 WITH JPMORGAN	98,245.460	15 Jan 25				0.00	98,245.46	98,245.46	0.00
FX DEAL TRANSACTED ON 15 JUL 2025 USD / ZAR EX.RATE 0.0560511 WITH JPMORGAN	407,168.000	15 Jul 25				0.00	407,168.00	407,168.00	0.00
FX DEAL TRANSACTED ON 15 JUL 2025 ZAR / USD EX.RATE 17.805 WITH JPMORGAN CHASE	-407,168.000	15 Jul 25				0.00	-407,168.00	-407,168.00	0.00
FX DEAL TRANSACTED ON 16 JUN 2025 ZAR / USD EX.RATE 17.783998 WITH JPMORGAN	-133,977.000	16 Jun 25				0.00	-133,977.00	-133,977.00	0.00
FX DEAL TRANSACTED ON 17 JUN 2025 USD / ZAR EX.RATE 0.055956 WITH JPMORGAN CHASE	577,995.000	17 Jun 25				0.00	577,995.00	577,995.00	0.00
FX DEAL TRANSACTED ON 17 JUN 2025 ZAR / USD EX.RATE 17.832107 WITH JPMORGAN	-158,078.000	17 Jun 25				0.00	-158,078.00	-158,078.00	0.00
FX DEAL TRANSACTED ON 17 JUN 2025 ZAR / USD EX.RATE 17.8325 WITH JPMORGAN CHASE	-577,995.000	17 Jun 25				0.00	-577,995.00	-577,995.00	0.00
FX DEAL TRANSACTED ON 18 JUN 2025 USD / ZAR EX.RATE 0.0554017 WITH JPMORGAN	392,012.940	18 Jun 25				0.00	392,012.94	392,012.94	0.00
FX DEAL TRANSACTED ON 18 JUN 2025 ZAR / USD EX.RATE 18.05393 WITH JPMORGAN CHASE	-392,012.940	18 Jun 25				0.00	-392,012.94	-392,012.94	0.00
FX DEAL TRANSACTED ON 18 MAR 2025 EUR / USD EX.RATE 0.913559 WITH JPMORGAN CHASE	-195,319.660	18 Mar 25				0.00	-195,319.66	-195,319.66	0.00
FX DEAL TRANSACTED ON 19 MAR 2025 EUR / USD EX.RATE 0.9175339 WITH JPMORGAN	-369,134.270	19 Mar 25				0.00	-369,134.27	-369,134.27	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-09-30 VALUE (INCLUDING ACCRUALS) OF 1,937,106,545.91

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANACTED ON 19 SEP 2025 USD / ZAR EX.RATE 0.0574157 WITH JPMORGAN	299,790.000	19 Sep 25				0.00	299,790.00	299,790.00	0.00
FX DEAL TRANACTED ON 19 SEP 2025 ZAR / USD EX.RATE 17.348825 WITH JPMORGAN	-299,790.000	19 Sep 25				0.00	-299,790.00	-299,790.00	0.00
FX DEAL TRANACTED ON 22 JUL 2025 USD / JPY EX.RATE 0.0068138 WITH JPMORGAN	104,673.170	22 Jul 25				0.00	104,673.17	104,673.17	0.00
FX DEAL TRANACTED ON 26 AUG 2025 CAD / USD EX.RATE 1.383904 WITH JPMORGAN CHASE	-1,393,190.450	26 Aug 25				0.00	-1,393,190.45	-1,393,190.45	0.00
FX DEAL TRANACTED ON 26 AUG 2025 USD / CAD EX.RATE 0.7236236 WITH JPMORGAN	1,393,190.450	26 Aug 25				0.00	1,393,190.45	1,393,190.45	0.00
FX DEAL TRANACTED ON 26 DEC 2024 USD / JPY EX.RATE 0.0063333 WITH JPMORGAN	146,702.220	26 Dec 24				0.00	146,702.22	146,702.22	0.00
FX DEAL TRANACTED ON 26 JUN 2025 JPY / USD EX.RATE 144.3564 WITH JPMORGAN CHASE	-66,195.990	26 Jun 25				0.00	-66,195.99	-66,195.99	0.00
FX DEAL TRANACTED ON 26 MAR 2025 EUR / USD EX.RATE 0.9271278 WITH JPMORGAN	-5,309,949.960	26 Mar 25				0.00	-5,309,949.96	-5,309,949.96	0.00
FX DEAL TRANACTED ON 26 MAR 2025 USD / EUR EX.RATE 1.080354 WITH JPMORGAN CHASE	5,318,584.900	26 Mar 25				0.00	5,318,584.90	5,318,584.90	0.00
FX DEAL TRANACTED ON 27 DEC 2024 USD / CHF EX.RATE 1.1094691 WITH JPMORGAN	107,526.110	27 Dec 24				0.00	107,526.11	107,526.11	0.00
FX DEAL TRANACTED ON 27 DEC 2024 USD / DKK EX.RATE 0.1397934 WITH JPMORGAN	76,357.860	27 Dec 24				0.00	76,357.86	76,357.86	0.00
FX DEAL TRANACTED ON 27 DEC 2024 USD / SEK EX.RATE 0.0908534 WITH JPMORGAN	35,791.570	27 Dec 24				0.00	35,791.57	35,791.57	0.00
FX DEAL TRANACTED ON 28 JUL 2025 GBP / USD EX.RATE 0.744879 WITH JPMORGAN CHASE	-7,457,587.500	28 Jul 25				0.00	-7,457,587.50	-7,457,587.50	0.00
FX DEAL TRANACTED ON 28 JUL 2025 USD / GBP EX.RATE 1.342882 WITH JPMORGAN CHASE	7,459,709.510	28 Jul 25				0.00	7,459,709.51	7,459,709.51	0.00
FX DEAL TRANACTED ON 28 MAR 2025 USD / GBP EX.RATE 1.294252 WITH JPMORGAN CHASE	673,008.480	28 Mar 25				0.00	673,008.48	673,008.48	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-09-30 VALUE (INCLUDING ACCRUALS) OF 1,937,106,545.91

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 28 MAR 2025 USD / HKD EX.RATE 0.1285538 WITH JPMORGAN	237,673.780	28 Mar 25				0.00	237,673.78	237,673.78	0.00
FX DEAL TRANSACTED ON 28 MAR 2025 USD / JPY EX.RATE 0.0066672 WITH JPMORGAN	377,121.020	28 Mar 25				0.00	377,121.02	377,121.02	0.00
FX DEAL TRANSACTED ON 28 MAR 2025 USD / SEK EX.RATE 0.1000532 WITH JPMORGAN	144,682.460	28 Mar 25				0.00	144,682.46	144,682.46	0.00
FX DEAL TRANSACTED ON 29 JUL 2025 EUR / USD EX.RATE 0.861878 WITH JPMORGAN CHASE	-12,335.300	29 Jul 25				0.00	-12,335.30	-12,335.30	0.00
FX DEAL TRANSACTED ON 29 JUL 2025 USD / EUR EX.RATE 1.158009 WITH JPMORGAN CHASE	12,311.400	29 Jul 25				0.00	12,311.40	12,311.40	0.00
FX DEAL TRANSACTED ON 29 SEP 2025 USD / AUD EX.RATE 0.656598 WITH JPMORGAN CHASE	84,338.330	29 Sep 25				0.00	84,338.33	84,338.33	0.00
FX DEAL TRANSACTED ON 29 SEP 2025 USD / JPY EX.RATE 0.0067315 WITH JPMORGAN	482,264.180	29 Sep 25				0.00	482,264.18	482,264.18	0.00
FX DEAL TRANSACTED ON 29 SEP 2025 USD / SEK EX.RATE 0.1060966 WITH JPMORGAN	155,659.700	29 Sep 25				0.00	155,659.70	155,659.70	0.00
FX DEAL TRANSACTED ON 30 DEC 2024 USD / AUD EX.RATE 0.621518 WITH JPMORGAN CHASE	36,200.670	30 Dec 24				0.00	36,200.67	36,200.67	0.00
FX DEAL TRANSACTED ON 30 DEC 2024 USD / EUR EX.RATE 1.03807 WITH JPMORGAN CHASE	282,804.360	30 Dec 24				0.00	282,804.36	282,804.36	0.00
FX DEAL TRANSACTED ON 30 DEC 2024 USD / GBP EX.RATE 1.251636 WITH JPMORGAN CHASE	170,344.620	30 Dec 24				0.00	170,344.62	170,344.62	0.00
FX DEAL TRANSACTED ON 30 JAN 2025 USD / AUD EX.RATE 0.62328 WITH JPMORGAN CHASE	35,617.900	30 Jan 25				0.00	35,617.90	35,617.90	0.00
FX DEAL TRANSACTED ON 30 JAN 2025 USD / DKK EX.RATE 0.1397885 WITH JPMORGAN	119,006.580	30 Jan 25				0.00	119,006.58	119,006.58	0.00
FX DEAL TRANSACTED ON 30 JAN 2025 USD / SEK EX.RATE 0.0909022 WITH JPMORGAN	34,489.020	30 Jan 25				0.00	34,489.02	34,489.02	0.00
FX DEAL TRANSACTED ON 30 MAY 2025 USD / CHF EX.RATE 1.2169003 WITH JPMORGAN	575,102.780	30 May 25				0.00	575,102.78	575,102.78	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-09-30 VALUE (INCLUDING ACCRUALS) OF 1,937,106,545.91

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 30 MAY 2025 USD / GBP EX.RATE 1.34769 WITH JPMORGAN CHASE	109,062.510	30 May 25				0.00	109,062.51	109,062.51	0.00
FX DEAL TRANSACTED ON 30 SEP 2025 USD / CAD EX.RATE 0.7192449 WITH JPMORGAN	55,621.880	30 Sep 25				0.00	55,621.88	55,621.88	0.00
FX DEAL TRANSACTED ON 31 JAN 2025 USD / CAD EX.RATE 0.6917462 WITH JPMORGAN	38,950.940	31 Jan 25				0.00	38,950.94	38,950.94	0.00
FX DEAL TRANSACTED ON 31 MAR 2025 USD / CAD EX.RATE 0.695871 WITH JPMORGAN CHASE	65,354.530	31 Mar 25				0.00	65,354.53	65,354.53	0.00
Total JPMORGAN CHASE BANK, N.A.							.000.00	-606,052.70	-606,052.70

STATE STREET BANK AND TRUST CO.**Cash and Cash Equivalents****British pound sterling - GBP**

FX DEAL TRANSACTED ON 02 JUN 2025 GBP / USD EX.RATE 0.7379311 WITH STATE STREET	128,803.880	2 Jun 25				0.00	174,547.29	174,265.21	-282.08
FX DEAL TRANSACTED ON 26 AUG 2025 GBP / USD EX.RATE 0.7420847 WITH STATE STREET	5,087,000.000	26 Aug 25				0.00	6,855,012.29	6,892,630.78	37,618.49
FX DEAL TRANSACTED ON 26 AUG 2025 USD / GBP EX.RATE 1.347916 WITH STATE STREET	-5,087,000.000	26 Aug 25				0.00	-6,856,848.69	-6,848,374.54	8,474.15
FX DEAL TRANSACTED ON 27 MAR 2025 GBP / USD EX.RATE 0.7732829 WITH STATE STREET	5,555,000.000	27 Mar 25				0.00	7,183,658.23	7,179,282.52	-4,375.71
FX DEAL TRANSACTED ON 27 MAR 2025 USD / GBP EX.RATE 1.2930878 WITH STATE STREET	-5,555,000.000	27 Mar 25				0.00	-7,183,102.73	-7,386,205.89	-203,103.16
FX DEAL TRANSACTED ON 27 MAY 2025 GBP / USD EX.RATE 0.738649 WITH STATE STREET	5,555,000.000	27 May 25				0.00	7,520,486.77	7,528,969.25	8,482.48
FX DEAL TRANSACTED ON 27 MAY 2025 USD / GBP EX.RATE 1.354018 WITH STATE STREET	-5,555,000.000	27 May 25				0.00	-7,521,569.99	-7,620,071.34	-98,501.35

NOTE: TRANSACTIONS ARE BASED ON THE 2024-09-30 VALUE (INCLUDING ACCRUALS) OF 1,937,106,545.91

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Account number IDAHO

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
STATE STREET BANK AND TRUST CO.									
FX DEAL TRANSACTED ON 30 JUL 2025 GBP / USD EX.RATE 0.7523979 WITH STATE STREET	468,000.000	30 Jul 25				0.00	622,011.31	634,116.61	12,105.30
FX DEAL TRANSACTED ON 30 JUL 2025 USD / GBP EX.RATE 1.328713 WITH STATE STREET	-468,000.000	30 Jul 25				0.00	-621,837.68	-620,661.67	1,176.01
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 28 JUL 2025 CAD / USD EX.RATE 1.371441 WITH STATE STREET	1,933,490.020	28 Jul 25				0.00	1,409,823.70	1,403,877.31	-5,946.39
FX DEAL TRANSACTED ON 28 JUL 2025 USD / CAD EX.RATE 0.7301674 WITH STATE STREET	-1,930,822.640	28 Jul 25				0.00	-1,409,823.70	-1,404,336.78	5,486.92
Danish krone - DKK									
FX DEAL TRANSACTED ON 02 JUN 2025 USD / DKK EX.RATE 0.1532844 WITH STATE STREET	-4,749,943.790	2 Jun 25				0.00	-728,092.40	-725,414.83	2,677.57
Euro - EUR									
FX DEAL TRANSACTED ON 02 JUN 2025 EUR / USD EX.RATE 0.8744546 WITH STATE STREET	153,752.840	2 Jun 25				0.00	175,827.14	175,162.94	-664.20
FX DEAL TRANSACTED ON 12 FEB 2025 EUR / USD EX.RATE 0.960851 WITH STATE STREET	597,079.680	12 Feb 25				0.00	621,407.15	622,963.11	1,555.96
FX DEAL TRANSACTED ON 15 JAN 2025 USD / EUR EX.RATE 1.02752 WITH STATE STREET	-391,429.760	15 Jan 25				0.00	-402,201.91	-403,192.25	-990.34
FX DEAL TRANSACTED ON 30 MAY 2025 EUR / USD EX.RATE 0.8797551 WITH STATE STREET	462,532.560	30 May 25				0.00	525,751.51	528,929.14	3,177.63
Japanese yen - JPY									
FX DEAL TRANSACTED ON 12 FEB 2025 USD / JPY EX.RATE 0.0064693 WITH STATE STREET	-81,312,497.000	12 Feb 25				0.00	-526,034.42	-530,985.71	-4,951.29

NOTE: TRANSACTIONS ARE BASED ON THE 2024-09-30 VALUE (INCLUDING ACCRUALS) OF 1,937,106,545.91

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
STATE STREET BANK AND TRUST CO.									
FX DEAL TRANSACTED ON 30 MAY 2025 JPY / USD EX.RATE 144.111 WITH STATE STREET	71,020,359.000	30 May 25				0.00	492,817.06	497,881.87	5,064.81
South African rand - ZAR									
FX DEAL TRANSACTED ON 19 JUN 2025 ZAR / USD EX.RATE 18.1330548 WITH STATE STREET	15,928.000	19 Jun 25				0.00	878.40	878.30	-0.10
Swiss franc - CHF									
FX DEAL TRANSACTED ON 15 JAN 2025 CHF / USD EX.RATE 0.9131185 WITH STATE STREET	798,275.130	15 Jan 25				0.00	874,229.50	875,349.67	1,120.17
FX DEAL TRANSACTED ON 18 MAR 2025 CHF / USD EX.RATE 0.87896 WITH STATE STREET	502,841.780	18 Mar 25				0.00	572,087.22	571,411.11	-676.11
FX DEAL TRANSACTED ON 28 MAR 2025 USD / CHF EX.RATE 1.1339668 WITH STATE STREET	-522,301.590	28 Mar 25				0.00	-592,272.69	-590,338.05	1,934.64
United States dollar - USD									
FX DEAL TRANSACTED ON 02 JUN 2025 EUR / USD EX.RATE 0.8744546 WITH STATE STREET	-175,827.140	2 Jun 25				0.00	-175,827.14	-175,827.14	0.00
FX DEAL TRANSACTED ON 02 JUN 2025 GBP / USD EX.RATE 0.7379311 WITH STATE STREET	-174,547.290	2 Jun 25				0.00	-174,547.29	-174,547.29	0.00
FX DEAL TRANSACTED ON 02 JUN 2025 USD / DKK EX.RATE 0.1532844 WITH STATE STREET	728,092.400	2 Jun 25				0.00	728,092.40	728,092.40	0.00
FX DEAL TRANSACTED ON 12 FEB 2025 EUR / USD EX.RATE 0.960851 WITH STATE STREET	-621,407.150	12 Feb 25				0.00	-621,407.15	-621,407.15	0.00
FX DEAL TRANSACTED ON 12 FEB 2025 USD / JPY EX.RATE 0.0064693 WITH STATE STREET	526,034.420	12 Feb 25				0.00	526,034.42	526,034.42	0.00
FX DEAL TRANSACTED ON 15 JAN 2025 CHF / USD EX.RATE 0.9131185 WITH STATE STREET	-874,229.500	15 Jan 25				0.00	-874,229.50	-874,229.50	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-09-30 VALUE (INCLUDING ACCRUALS) OF 1,937,106,545.91

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
STATE STREET BANK AND TRUST CO.									
FX DEAL TRANSACTED ON 15 JAN 2025 USD / EUR EX.RATE 1.02752 WITH STATE STREET	402,201.910	15 Jan 25				0.00	402,201.91	402,201.91	0.00
FX DEAL TRANSACTED ON 18 MAR 2025 CHF / USD EX.RATE 0.87896 WITH STATE STREET	-572,087.220	18 Mar 25				0.00	-572,087.22	-572,087.22	0.00
FX DEAL TRANSACTED ON 19 JUN 2025 ZAR / USD EX.RATE 18.1330548 WITH STATE STREET	-878.400	19 Jun 25				0.00	-878.40	-878.40	0.00
FX DEAL TRANSACTED ON 26 AUG 2025 GBP / USD EX.RATE 0.7420847 WITH STATE STREET	-6,855,012.290	26 Aug 25				0.00	-6,855,012.29	-6,855,012.29	0.00
FX DEAL TRANSACTED ON 26 AUG 2025 USD / GBP EX.RATE 1.347916 WITH STATE STREET	6,856,848.690	26 Aug 25				0.00	6,856,848.69	6,856,848.69	0.00
FX DEAL TRANSACTED ON 27 MAR 2025 GBP / USD EX.RATE 0.7732829 WITH STATE STREET	-7,183,658.230	27 Mar 25				0.00	-7,183,658.23	-7,183,658.23	0.00
FX DEAL TRANSACTED ON 27 MAR 2025 USD / GBP EX.RATE 1.2930878 WITH STATE STREET	7,183,102.730	27 Mar 25				0.00	7,183,102.73	7,183,102.73	0.00
FX DEAL TRANSACTED ON 27 MAY 2025 GBP / USD EX.RATE 0.738649 WITH STATE STREET	-7,520,486.770	27 May 25				0.00	-7,520,486.77	-7,520,486.77	0.00
FX DEAL TRANSACTED ON 27 MAY 2025 USD / GBP EX.RATE 1.354018 WITH STATE STREET	7,521,569.990	27 May 25				0.00	7,521,569.99	7,521,569.99	0.00
FX DEAL TRANSACTED ON 28 JUL 2025 CAD / USD EX.RATE 1.371441 WITH STATE STREET	-1,409,823.700	28 Jul 25				0.00	-1,409,823.70	-1,409,823.70	0.00
FX DEAL TRANSACTED ON 28 JUL 2025 USD / CAD EX.RATE 0.7301674 WITH STATE STREET	1,409,823.700	28 Jul 25				0.00	1,409,823.70	1,409,823.70	0.00
FX DEAL TRANSACTED ON 28 MAR 2025 USD / CHF EX.RATE 1.1339668 WITH STATE STREET	592,272.690	28 Mar 25				0.00	592,272.69	592,272.69	0.00
FX DEAL TRANSACTED ON 30 JUL 2025 GBP / USD EX.RATE 0.7523979 WITH STATE STREET	-622,011.310	30 Jul 25				0.00	-622,011.31	-622,011.31	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-09-30 VALUE (INCLUDING ACCRUALS) OF 1,937,106,545.91

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
STATE STREET BANK AND TRUST CO.									
FX DEAL TRANSACTED ON 30 JUL 2025 USD / GBP EX.RATE 1.328713 WITH STATE STREET	621,837.680	30 Jul 25				0.00	621,837.68	621,837.68	0.00
FX DEAL TRANSACTED ON 30 MAY 2025 EUR / USD EX.RATE 0.8797551 WITH STATE STREET	-525,751.510	30 May 25				0.00	-525,751.51	-525,751.51	0.00
FX DEAL TRANSACTED ON 30 MAY 2025 JPY / USD EX.RATE 144.111 WITH STATE STREET	-492,817.060	30 May 25				0.00	-492,817.06	-492,817.06	0.00
Total STATE STREET BANK AND TRUST CO.							.000.00	-230,616.60	-230,616.60

NOTE: TRANSACTIONS ARE BASED ON THE 2024-09-30 VALUE (INCLUDING ACCRUALS) OF 1,937,106,545.91

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◆ 5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate		Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
			Acquisition Price	Disposition Price				
FNMA SINGLE FAMILY MORTGAGE 5.5% 30 YEAR S SETTLES OCTOBER SEDOL: B02WJB7	Total acquisitions	2	81,821,941.41			0.00	81,821,941.41	81,821.941.41
	Total dispositions	2		82,124,343.76		0.00	81,821,941.41	82,124.343.76
FNMA 30 YEAR PASS-THROUGHS 5.5% MAT 30 YEARS SETTLES JULY SEDOL: B01NT00	Total acquisitions	2	77,450,039.07			0.00	77,450,039.07	77,450.039.07
	Total dispositions	2		77,878,125.01		0.00	77,450,039.07	77,878.125.01
FNMA 30 YEAR PASS-THROUGHS 5.5% 30 YEARS SETTLES MARCH SEDOL: BN4NPK0	Total acquisitions	2	77,579,531.26			0.00	77,579,531.26	77,579.531.26
	Total dispositions	2		77,881,171.88		0.00	77,579,531.26	77,881.171.88
FNMA 30 YEAR PASS-THROUGHS 5.5% 30 YEARS SETTLES JUNE SEDOL: B1XFM91	Total acquisitions	2	77,337,304.69			0.00	77,337,304.69	77,337.304.69
	Total dispositions	2		77,298,457.03		0.00	77,337,304.69	77,298.457.03
MFO PIMCO SHORT TERM FLOATING NAV II CUSIP: 72201P613	Total acquisitions	88	168,776,480.85			0.00	168,776,480.85	168,776.480.85
	Total dispositions	34		170,500,000.00		0.00	170,500,760.52	170,500.000.00
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	Total acquisitions	1,252	471,504,519.26			0.00	471,504,519.26	471,504.519.26
	Total dispositions	693		480,472,070.76		0.00	480,472,070.76	480,472.070.76
UNITED STATES OF AMER TREAS BONDS 2.875% 05-15-2052 SEDOL: BPSLLZ1	Total acquisitions	15	93,192,553.60			0.00	93,192,553.60	93,192.553.60
	Total dispositions	15		93,142,101.57		0.00	93,610,624.11	93,142.101.57
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054 SEDOL: BQSB5H8	Total acquisitions	18	57,623,130.91			0.00	57,623,130.91	57,623.130.91
	Total dispositions	15		66,242,370.24		0.00	67,293,469.41	66,242.370.24
UNITED STATES TREAS BDS 2.25% 05-15-2041 REG SEDOL: BMCXZ94	Total acquisitions	14	71,197,588.00			0.00	71,197,588.00	71,197.588.00
	Total dispositions	14		71,119,926.27		0.00	71,105,039.65	71,119.926.27

NOTE: TRANSACTIONS ARE BASED ON THE 2024-09-30 VALUE (INCLUDING ACCRUALS) OF 1,937,106,545.91

◆ 5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition PriceDisposition Price		Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
UNITED STATES TREAS 2.375% DUE 02-15-2042 REG SEDOL: BNYF3R9	Total acquisitions	18	164,819,348.27			0.00	164,819,348.27	164,819,348.27
	Total dispositions	21		167,895,431.28		0.00	169,233,349.22	167,895,431.28
US TREASURY N/B 4.25% 08-15-2054 SEDOL: BR2NN95	Total acquisitions	30	157,218,178.97			0.00	157,218,178.97	157,218,178.97
	Total dispositions	36		158,085,421.68		0.00	159,158,164.26	158,085,421.68
US TREASURY N/B 5.0% T-BOND 05-15-2045 CUSIP: 912810UL0	Total acquisitions	13	72,377,296.70			0.00	72,377,296.70	72,377,296.70
	Total dispositions	6		71,867,870.14		0.00	72,377,296.70	71,867,870.14

NOTE: TRANSACTIONS ARE BASED ON THE 2024-09-30 VALUE (INCLUDING ACCRUALS) OF 1,937,106,545.91

◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

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

NOTE: TRANSACTIONS ARE BASED ON THE 2024-09-30 VALUE (INCLUDING ACCRUALS) OF 1,937,106,545.91

SCHEDULE SB (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Single-Employer Defined Benefit Plan Actuarial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code). ▶ File as an attachment to Form 5500 or 5500-SF.	OMB No. 1210-0110 2024 This Form is Open to Public Inspection
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For calendar plan year 2024 or fiscal plan year beginning 10/01/2024 and ending 09/30/2025

▶ **Round off amounts to nearest dollar.**

▶ **Caution:** A penalty of \$1,000 will be assessed for late filing of this report unless reasonable cause is established.

A Name of plan IDAHO NATIONAL LABORATORY EMPLOYEE RETIREMENT PLAN	B Three-digit plan number (PN) ▶ 002
C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF BATTELLE ENERGY ALLIANCE, LLC	D Employer Identification Number (EIN) 68-0588324
E Type of plan: ☐ Single ☒ Multiple-A ☐ Multiple-B	F Prior year plan size: ☐ 100 or fewer ☐ 101-500 ☒ More than 500

Part I	Basic Information
1 Enter the valuation date: Month 10 Day 01 Year 2024	
2 Assets:	
a Market value	2a 1,937,106,546
b Actuarial value	2b 1,788,704,328
3 Funding target/participant count breakdown	
a For retired participants and beneficiaries receiving payment	(1) Number of participants 6,074 (2) Vested Funding Target 1,277,946,383 (3) Total Funding Target 1,277,946,383
b For terminated vested participants	650 67,070,143 67,070,143
c For active participants	930 369,714,990 384,448,270
d Total	7,654 1,714,731,516 1,729,464,796
4 If the plan is in at-risk status, check the box and complete lines (a) and (b)	☐
a Funding target disregarding prescribed at-risk assumptions	4a
b Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor	4b
5 Effective interest rate	5 5.34 %
6 Target normal cost	
a Present value of current plan year accruals	6a 28,715,442
b Expected plan-related expenses	6b 1,480,000
c Target normal cost	6c 30,195,442

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

SIGN HERE	<i>Marlise S. Bruno</i> Signature of actuary	<i>7/10/2026</i> Date
Marlise S. Bruno, EA	Type or print name of actuary	2606542 Most recent enrollment number
MERCER	Firm name	303-506-5786 Telephone number (including area code)
1900 Lawrence Street, Suite 1900	Address of the firm	
Denver CO 80202		

If the actuary has not fully reflected any regulation or ruling promulgated under the statute in completing this schedule, check the box and see instructions ☐

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

Schedule SB (Form 5500) 2024
v. 240311

Part II Beginning of Year Carryover and Prefunding Balances

	(a) Carryover balance	(b) Prefunding balance
7 Balance at beginning of prior year after applicable adjustments (line 13 from prior year)	0	206,160,532
8 Portion elected for use to offset prior year's funding requirement (line 35 from prior year)		24,472,870
9 Amount remaining (line 7 minus line 8)	0	181,687,662
10 Interest on line 9 using prior year's actual return of <u>18.94</u> %	0	34,411,643
11 Prior year's excess contributions to be added to prefunding balance:		
a Present value of excess contributions (line 38a from prior year)		16,555
b(1) Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of <u>5.22</u> %		0
b(2) Interest on line 38b from prior year Schedule SB, using prior year's actual return		3,136
c Total available at beginning of current plan year to add to prefunding balance		19,691
d Portion of (c) to be added to prefunding balance		0
12 Other reductions in balances due to elections or deemed elections	0	0
13 Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	0	216,099,305

Part III Funding Percentages

14 Funding target attainment percentage	14	90.93 %
15 Adjusted funding target attainment percentage	15	103.42 %
16 Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement	16	96.41 %
17 If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage	17	%

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

(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees
Totals ▶			18(b)	0	18(c)
					0

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

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

20 Quarterly contributions and liquidity shortfalls:

a Did the plan have a "funding shortfall" for the prior year? ☒ Yes ☐ No

b If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner? ☒ Yes ☐ No

c If line 20a is "Yes," see instructions and complete the following table as applicable:

Liquidity shortfall as of end of quarter of this plan year

(1) 1st	(2) 2nd	(3) 3rd	(4) 4th
0	0	0	0

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

21 Discount rate:			
a Segment rates:	1st segment: 4.93 %	2nd segment: 5.27 %	3rd segment: 5.59 %
			☐ N/A, full yield curve used
b Applicable month (enter code).....			21b 4
22 Weighted average retirement age			22 62
23 Mortality table(s) (see instructions) ☐ Prescribed - combined ☒ Prescribed - separate ☐ Substitute			

Part VI Miscellaneous Items

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

Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years

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

Part VIII Minimum Required Contribution For Current Year

31 Target normal cost and excess assets (see instructions):			
a Target normal cost (line 6c).....	31a	30,195,442	
b Excess assets, if applicable, but not greater than line 31a	31b	0	
32 Amortization installments:	Outstanding Balance	Installment	
a Net shortfall amortization installment	156,859,773	14,913,381	
b Waiver amortization installment	0	0	
33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	33		
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33).....	34	45,108,823	
	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement	0	45,108,823	45,108,823
36 Additional cash requirement (line 34 minus line 35).....	36	0	
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c).....	37	0	
38 Present value of excess contributions for current year (see instructions)			
a Total (excess, if any, of line 37 over line 36)	38a	0	
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	38b		
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)	39	0	
40 Unpaid minimum required contributions for all years	40	0	

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

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

SCHEDULE SB (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Single-Employer Defined Benefit Plan Actuarial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code). ▶ File as an attachment to Form 5500 or 5500-SF.	OMB No. 1210-0110 2024 This Form is Open to Public Inspection
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For calendar plan year 2024 or fiscal plan year beginning 10/01/2024 and ending 09/30/2025

▶ Round off amounts to nearest dollar.
▶ Caution: A penalty of \$1,000 will be assessed for late filing of this report unless reasonable cause is established.

A Name of plan IDAHO NATIONAL LABORATORY EMPLOYEE RETIREMENT PLAN		B Three-digit plan number (PN) ▶	002
C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF BATTELLE ENERGY ALLIANCE, LLC		D Employer Identification Number (EIN) 68-0588324	
E Type of plan: ☐ Single ☒ Multiple-A ☐ Multiple-B		F Prior year plan size: ☐ 100 or fewer ☐ 101-500 ☒ More than 500	

Part I Basic Information			
1 Enter the valuation date: Month 10 Day 01 Year 2024			
2 Assets:			
a Market value	2a	1,414,230,910	
b Actuarial value	2b	1,295,806,873	
3 Funding target/participant count breakdown	(1) Number of participants	(2) Vested Funding Target	(3) Total Funding Target
a For retired participants and beneficiaries receiving payment	4,679	921,212,613	921,212,613
b For terminated vested participants	441	45,253,931	45,253,931
c For active participants	692	283,756,449	295,510,249
d Total	5,812	1,250,222,993	1,261,976,793
4 If the plan is in at-risk status, check the box and complete lines (a) and (b)		☐	
a Funding target disregarding prescribed at-risk assumptions	4a		
b Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor	4b		
5 Effective interest rate	5	5.34%	
6 Target normal cost			
a Present value of current plan year accruals	6a	21,643,608	
b Expected plan-related expenses	6b	1,081,000	
c Target normal cost	6c	22,724,608	

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

SIGN HERE	Signature of actuary MARLISE S. BRUNO, EA Type or print name of actuary MERCER Firm name 1900 Lawrence Street SUITE 1900 DENVER CO 80202 Address of the firm	Date 2606542 Most recent enrollment number 303-506-5786 Telephone number (including area code)
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Part II	Beginning of Year Carryover and Prefunding Balances	(a) Carryover balance	(b) Prefunding balance
7	Balance at beginning of prior year after applicable adjustments (line 13 from prior year)	0	119,904,321
8	Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	0	13,648,189
9	Amount remaining (line 7 minus line 8)	0	106,256,132
10	Interest on line 9 using prior year's actual return of <u>18.94</u> %	0	20,124,911
11	Prior year's excess contributions to be added to prefunding balance:		
	a Present value of excess contributions (line 38a from prior year)		0
	b(1) Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of <u>5.23</u> %		0
	b(2) Interest on line 38b from prior year Schedule SB, using prior year's actual return		
	c Total available at beginning of current plan year to add to prefunding balance		0
	d Portion of (c) to be added to prefunding balance		0
12	Other reductions in balances due to elections or deemed elections	0	0
13	Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	0	126,381,043

Part III	Funding Percentages		
14	Funding target attainment percentage.....	14	92.66 %
15	Adjusted funding target attainment percentage.....	15	102.68 %
16	Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement.....	16	98.28 %
17	If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage.....	17	%

Part IV Contributions and Liquidity Shortfalls

18 Contributions made to the plan for the plan year by employer(s) and employees:

(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees
			Totals ►	18(b)	0 18(c) 0

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

a Contributions allocated toward unpaid minimum required contributions from prior years.	19a	0
--	------------	----------

b Contributions made to avoid restrictions adjusted to valuation date.....	19b	0
---	------------	----------

C Contributions allocated toward minimum required contribution for current year adjusted to valuation date.....	19c	0
--	------------	----------

20 Quarterly contributions and liquidity shortfalls:	
---	--

a Did the plan have a "funding shortfall" for the prior year? ☒ Yes ☐ No

b If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner?..... ☒ Yes ☐ No

C If line 20a is "Yes," see instructions and complete the following table as applicable:

Liquidity shortfall as of end of quarter of this plan year			
(1) 1st	(2) 2nd	(3) 3rd	(4) 4th
0	0	0	0

Part V Assumptions Used to Determine Funding Target and Target Normal Cost**21** Discount rate:**a** Segment rates:1st segment:
4.93 %2nd segment:
5.27 %3rd segment:
5.59 %☐ N/A, full yield curve used**b** Applicable month (enter code).....**21b**

4

22 Weighted average retirement age**22**

62

23 Mortality table(s) (see instructions)☐

Prescribed - combined

☒

Prescribed - separate

☐

Substitute

Part VI Miscellaneous Items**24** Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment.☒

Yes

☐

No

25 Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment.☐

Yes

☒

No

26 Demographic and benefit information**a** Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment.☒

Yes

☐

No

b Is the plan required to provide a projection of expected benefit payments? If "Yes," see instructions regarding required attachment ...☒

Yes

☐

No

27 If the plan is subject to alternative funding rules, enter applicable code and see instructions regarding attachment.....**27****Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years****28** Unpaid minimum required contributions for all prior years **28** 0**29** Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a)..... **29** 0**30** Remaining amount of unpaid minimum required contributions (line 28 minus line 29) **30** 0**Part VIII Minimum Required Contribution For Current Year****31** Target normal cost and excess assets (see instructions):**a** Target normal cost (line 6c)..... **31a** 22,724,608**b** Excess assets, if applicable, but not greater than line 31a **31b** 0**32** Amortization installments:

Outstanding Balance

Installment

a Net shortfall amortization installment 92,550,963 8,693,884**b** Waiver amortization installment 0 0**33** If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount**33****34** Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33).... **34** 31,418,492

Carryover balance

Prefunding balance

Total balance

35 Balances elected for use to offset funding requirement 0 31,418,492 31,418,492**36** Additional cash requirement (line 34 minus line 35)..... **36** 0**37** Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)..... **37** 0**38** Present value of excess contributions for current year (see instructions)**a** Total (excess, if any, of line 37 over line 36) **38a** 0**b** Portion included in line 38a attributable to use of prefunding and funding standard carryover balances **38b****39** Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37) **39** 0**40** Unpaid minimum required contributions for all years **40** 0**Part IX Pension Funding Relief Under the American Rescue Plan Act of 2021 (See Instructions)****41** If an election was made to use the extended amortization rule for a plan year beginning on or before December 31, 2021, check the box to indicate the first plan year for which the rule applies. ☐ 2019 ☒ 2020 ☐ 2021

SCHEDULE SB (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Single-Employer Defined Benefit Plan Actuarial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code). File as an attachment to Form 5500 or 5500-SF.	OMB No. 1210-0110 2024 This Form is Open to Public Inspection
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For calendar plan year 2024 or fiscal plan year beginning

10/01/2024

and ending

09/30/2025

Round off amounts to nearest dollar.

Caution: A penalty of \$1,000 will be assessed for late filing of this report unless reasonable cause is established.

A Name of plan IDAHO NATIONAL LABORATORY EMPLOYEE RETIREMENT PLAN	B Three-digit plan number (PN) 002
C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF BATTELLE ENERGY ALLIANCE, LLC	D Employer Identification Number (EIN) 68-0588324
E Type of plan: ☐ Single ☒ Multiple-A ☐ Multiple-B	F Prior year plan size: ☐ 100 or fewer ☐ 101-500 ☒ More than 500

Part I	Basic Information
1	Enter the valuation date: Month 10 Day 01 Year 2024
2	Assets:
a	Market value 522,875,636
b	Actuarial value 492,897,455
3	Funding target/participant count breakdown
	(1) Number of participants (2) Vested Funding Target (3) Total Funding Target
a	For retired participants and beneficiaries receiving payment 1,395 356,733,770 356,733,770
b	For terminated vested participants 209 21,816,212 21,816,212
c	For active participants 238 85,958,541 88,938,021
d	Total 1,842 464,508,523 467,488,003
4	If the plan is in at-risk status, check the box and complete lines (a) and (b)
a	Funding target disregarding prescribed at-risk assumptions 4a
b	Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor 4b
5	Effective interest rate 5 5.34%
6	Target normal cost
a	Present value of current plan year accruals 6a 7,071,834
b	Expected plan-related expenses 6b 399,000
c	Target normal cost 6c 7,470,834

Statement by Enrolled Actuary

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

SIGN HERE	Signature of actuary MARLISE S. BRUNO, EA Type or print name of actuary MERCER Firm name 1900 Lawrence Street SUITE 1900 DENVER CO 80202 Address of the firm	Date 2606542 Most recent enrollment number 303-506-5786 Telephone number (including area code)
----------------------	---	---

If the actuary has not fully reflected any regulation or ruling promulgated under the statute in completing this schedule, check the box and see instructions

Part II Beginning of Year Carryover and Prefunding Balances

		(a) Carryover balance	(b) Prefunding balance
7	Balance at beginning of prior year after applicable adjustments (line 13 from prior year)	0	86,256,211
8	Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	0	10,824,681
9	Amount remaining (line 7 minus line 8)	0	75,431,530
10	Interest on line 9 using prior year's actual return of <u>18.94</u> %	0	14,286,732
11	Prior year's excess contributions to be added to prefunding balance:		
	a Present value of excess contributions (line 38a from prior year)		0
	b(1) Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of <u>5.22</u> %		0
	b(2) Interest on line 38b from prior year Schedule SB, using prior year's actual return		
	c Total available at beginning of current plan year to add to prefunding balance.....		0
	d Portion of (c) to be added to prefunding balance		0
12	Other reductions in balances due to elections or deemed elections	0	0
13	Balance at beginning of current year (line 9 + line 10 + line 11d – line 12).....	0	89,718,262

Part III	Funding Percentages
----------	---------------------

14	Funding target attainment percentage.....	14	86.24 %
15	Adjusted funding target attainment percentage.....	15	105.43 %
16	Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement	16	91.41 %
17	If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage	17	%

Part IV	Contributions and Liquidity Shortfalls
----------------	---

18 Contributions made to the plan for the plan year by employer(s) and employees:

(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees
			Totals ►	18(b)	0 18(c) 0

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

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

20 Quarterly contributions and liquidity shortfalls:

a Did the plan have a "funding shortfall" for the prior year? ☒ Yes ☐ No

b If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner?..... ☒ Yes ☐ No

C If line 20a is "Yes," see instructions and complete the following table as applicable:

Liquidity shortfall as of end of quarter of this plan year			
(1) 1st	(2) 2nd	(3) 3rd	(4) 4th
0	0	0	0

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

21 Discount rate:				
a Segment rates:	1st segment: 4.93 %	2nd segment: 5.27 %	3rd segment: 5.59 %	☐ N/A, full yield curve used
b Applicable month (enter code).....	21b			4
22 Weighted average retirement age	22			62
23 Mortality table(s) (see instructions) ☐ Prescribed - combined ☒ Prescribed - separate ☐ Substitute				

Part VI Miscellaneous Items

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

Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years

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

Part VIII Minimum Required Contribution For Current Year

31 Target normal cost and excess assets (see instructions):			
a Target normal cost (line 6c).....	31a	7,470,834	
b Excess assets, if applicable, but not greater than line 31a	31b	0	
32 Amortization installments:	Outstanding Balance	Installment	
a Net shortfall amortization installment	64,308,810	6,219,497	
b Waiver amortization installment	0	0	
33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	33		
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)....	34	13,690,331	
	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement	0	13,690,331	13,690,331
36 Additional cash requirement (line 34 minus line 35).....	36	0	
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c).....	37	0	
38 Present value of excess contributions for current year (see instructions)			
a Total (excess, if any, of line 37 over line 36)	38a	0	
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	38b		
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)	39	0	
40 Unpaid minimum required contributions for all years	40	0	

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

41 If an election was made to use the extended amortization rule for a plan year beginning on or before December 31, 2021, check the box to indicate the first plan year for which the rule applies. ☐ 2019 ☒ 2020 ☐ 2021
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Plan: Idaho National Laboratory Employee Retirement Plan

EIN/PN: 68-0588324/002

Valuation Date: 10/01/2024

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

Plan Year	Active Participants	Terminated Vested Participants	Retired Participants and Beneficiaries Receiving Payments	Total
2024	6,956,388	1,965,068	117,695,303	126,616,758
2025	10,979,102	2,356,956	115,384,887	128,720,946
2026	14,614,614	2,824,410	112,946,446	130,385,471
2027	17,733,648	3,276,583	110,393,988	131,404,219
2028	20,600,086	3,734,816	107,702,328	132,037,231
2029	22,791,781	4,059,044	104,879,305	131,730,131
2030	24,671,432	4,560,656	101,928,751	131,160,839
2031	26,253,791	4,740,607	98,833,308	129,827,706
2032	27,529,865	4,961,813	95,598,351	128,090,030
2033	28,549,038	5,083,188	92,223,225	125,855,451
2034	29,351,243	5,207,588	88,709,142	123,267,973
2035	29,977,782	5,295,567	85,059,477	120,332,826
2036	30,449,451	5,294,003	81,279,756	117,023,210
2037	30,735,895	5,315,627	77,378,295	113,429,817
2038	30,885,657	5,312,109	73,366,375	109,564,141
2039	30,935,730	5,251,378	69,258,263	105,445,371
2040	30,876,099	5,160,699	65,071,632	101,108,430
2041	30,687,027	5,153,189	60,827,559	96,667,776
2042	30,365,166	5,072,923	56,550,221	91,988,309
2043	29,931,134	4,961,561	52,266,647	87,159,342
2044	29,416,243	4,854,473	48,006,236	82,276,952
2045	28,753,556	4,700,987	43,799,907	77,254,450
2046	28,030,378	4,547,366	39,679,636	72,257,380
2047	27,192,864	4,394,572	35,677,576	67,265,012
2048	26,282,252	4,204,529	31,825,048	62,311,829
2049	25,287,484	4,008,403	28,151,847	57,447,734
2050	24,200,971	3,797,790	24,684,973	52,683,734
2051	23,031,010	3,576,345	21,447,719	48,055,075
2052	21,796,344	3,348,443	18,458,592	43,603,378
2053	20,511,124	3,115,870	15,730,611	39,357,605
2054	19,184,352	2,880,747	13,270,851	35,335,950
2055	17,828,468	2,645,452	11,080,235	31,554,155
2056	16,458,045	2,412,515	9,153,840	28,024,401
2057	15,089,974	2,184,515	7,481,345	24,755,834
2058	13,739,803	1,963,947	6,048,058	21,751,807
2059	12,422,624	1,753,056	4,835,845	19,011,524
2060	11,152,376	1,553,797	3,824,067	16,530,240
2061	9,941,247	1,367,704	2,990,707	14,299,658
2062	8,799,215	1,195,867	2,313,365	12,308,447
2063	7,733,737	1,038,918	1,770,091	10,542,746
2064	6,749,682	897,013	1,340,104	8,986,798
2065	5,849,593	769,928	1,004,245	7,623,767
2066	5,033,869	657,084	745,272	6,436,225
2067	4,301,132	557,669	548,102	5,406,903
2068	3,648,533	470,707	399,838	4,519,078
2069	3,072,109	395,122	289,679	3,756,909
2070	2,567,132	329,803	208,767	3,105,701
2071	2,128,366	273,658	149,972	2,551,995
2072	1,750,271	225,639	107,669	2,083,579
2073	1,427,187	184,777	77,502	1,689,466

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

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

(A) Retirement age	(B) Retirement Percent	(C) Lx	(D) Number of employees expected to retire (B) x (C)	(E) (A) x (D)
55	6.0%	1000.00	60.00	3,300
56	6.0%	940.00	56.40	3,158
57	6.0%	883.60	53.02	3,022
58	7.0%	830.58	58.14	3,372
59	10.0%	772.44	77.24	4,557
60	10.0%	695.20	69.52	4,171
61	12.0%	625.68	75.08	4,580
62	33.0%	550.60	181.70	11,265
63	25.0%	368.90	92.23	5,810
64	21.0%	276.67	58.10	3,718
65	30.0%	218.57	65.57	4,262
66	35.0%	153.00	53.55	3,534
67	32.0%	99.45	31.82	2,132
68	18.0%	67.63	12.17	828
69	30.0%	55.46	16.64	1,148
70	100.0%	38.82	38.82	2,717
Total			1000.00	61,574
Average				61.57

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

Effective date and plan year	Original plan: July 1, 1971. Restated plan: October 1, 2023. Plan year: October 1 through September 30.
Most recent amendment	There are no amendments to the restated plan.
Status of the plan	The plan is closed to new entrants hired by Battelle Energy Alliance, LLC (BEA) after February 1, 2005. Plan is closed to new entrants hired by Idaho Environmental Coalition, LLC (IEC) after May 1, 2005. Benefits were frozen for certain former IEC highly compensated employees effective June 30, 2009.
Significant events that occurred during the year	None.

Definitions

• Sponsoring employers	The sponsoring employers are BEA and IEC.
• Participating employees	Employees of any DOE-ID contractor which participate in the Plan as allowed by the Idaho National Laboratory Employee Retirement. Plan is closed to new entrants hired by BEA after February 1, 2005. Plan is closed to new entrants hired by IEC after May 1, 2005.
• Administration	The plan is administered by the Planning and Investment Committee (PIC), with BEA as the Third-Party Administrator.
• Type of plan	Multiple-Employer, Defined Benefit Pension Plan.
• Eligibility	Each employee who is not a participant in this plan as of June 30, 1976, shall become a participant upon completion of the following requirements: • A Special Employee shall become a participant on the first day of the month within 45 days after being credited with 1,000 hours of Service within a 12-month period commencing on their hire date or any anniversary thereof. • A Regular Employee shall become eligible to participate on the first of the month within 45 days after employment. Any employee who is hired by BEA after February 1, 2005, or hired by IEC after May 1, 2005 is not eligible to participate in the plan.
• Rehired participants	Participants who terminate employment with a vested benefit and are subsequently rehired retain a frozen benefit from their first period of employment. Upon reemployment vesting service will be restored, but prior credited service will not be considered in future accruals. BEA rehires after February 1, 2005 and IEC rehires after May 1, 2005 are reinstated into the plan, although the rehires are not granted any further benefit accruals but are granted vesting service.
• Employer contributions	Payments to be made from time to time in such amounts as required to finance the plan on a sound actuarial basis.
• Participant contributions	Participant contributions were eliminated effective January 1, 2003. Prior to January 1, 2003, participants contributed 4% of compensation in excess of the taxable wage base. As of September 30, 2024, total active participant contributions with interest were \$199,358. The interest crediting rate is 120% of the

Schedule SB, Part V — Summary of Plan Provisions

	October midterm annual rate. For the 2024/2025 plan year, the rate is 4.45%.
• Vesting service	Elapsed time calculated from date of hire during which an employee is a Special or Regular Employee.
• Credited service	Elapsed time calculated from date of participation during which an Employee is an Active Participant.
• Compensation considered	Earnings shall mean regular base pay, but excluding shift differential, cost-of-living adjustments, other premium pay and overtime. Earnings will include amounts deferred under the Idaho National Laboratory Employee Investment Plan and the Code Section 125 plan.
• Average annual compensation	<u>Employees hired on or after September 1, 1980</u> Final Three Year Average Earnings shall mean the highest average of the Participant's Earnings in any consecutive thirty-six calendar month period in the Participant's last sixty calendar months of employment with the Company prior to a Break in Service, or the average of the Participant's Earnings during all periods of employment with the Company prior to a Break in Service. <u>Employees hired prior to September 1, 1980</u> Final Five Year Average Earnings shall mean the highest average of the Participant's Earnings in any consecutive sixty calendar month period in the Participant's last one hundred-twenty calendar months of employment with the Company prior to a Break in Service, or the average of his Earnings during all periods of employment with the Company prior to a Break in Service.
• Social Security Covered Compensation	Average of taxable wage bases for each year in the 35-year period ending with the year in which the participant attains Social Security Retirement Age.
• Accrued benefit	The monthly benefit payable as a life annuity commencing at the participant's normal retirement date resulting from the participant's Credited Service and Earnings to the date of determination. The accrued benefit for employees hired on or after September 1, 1980 shall be the larger of (1) or (2) below: - The sum of (A) plus (B): 1% of Final Three Year Average Earnings up to Social Security Covered Compensation times Credited Service, plus 1.8% of Final Three Year Average Earnings in excess of the Social Security Covered Compensation times Credited Service. 1.2% of Final Three Year Average Earnings times Credited Service. Employees joining the Company before September 1, 1980 shall have their accrued benefit calculated as the larger of (1) or (2) above or (3) or (4) below: - The sum of (C) plus (D) below: 0.7% of Final Five Year Average Earnings up to \$6,600 times Credited Service, plus 1.5% of Final Five Year Average Earnings in excess of \$6,600 times Credited Service.

Schedule SB, Part V — Summary of Plan Provisions

	4. The accrued benefit as of September 1, 1975, plus 1.12% of the first \$6,600 of annual earnings plus 2.40% of the excess of annual earnings over \$6,600, for each year of Credited Service after September 1, 1975. Benefits were frozen for certain former IEC highly compensated employees effective June 30, 2009.																		
Actuarial Equivalence Basis	1983 Group Annuity Mortality Table for males with 8%, 1971 Group Annuity Mortality Table for males with 6%, or RP2000 white-collar mortality table projected to 2022 for males with 5%, whichever produces the largest benefit.																		
Normal retirement																			
Eligibility	Age 65.																		
Benefit	The monthly pension payable for life is an amount equal to the participant's Accrued Benefit at the Normal Retirement Date.																		
Early retirement																			
Eligibility and benefit	A participant is eligible for an Early Retirement Benefit after attaining age 55 and after accruing five years of vesting service both prior to incurring a severance from service. The Early Retirement Benefit payable prior to age 65 shall be the age 65 accrued benefit, reduced for early commencement as follows: <table><tr><th>Age at commencement of benefits</th><th>Percentage of benefit payable</th></tr><tr><td>62-65</td><td>100%</td></tr><tr><td>61</td><td>97%</td></tr><tr><td>60</td><td>94%</td></tr><tr><td>59</td><td>91%</td></tr><tr><td>58</td><td>88%</td></tr><tr><td>57</td><td>85%</td></tr><tr><td>56</td><td>82%</td></tr><tr><td>55</td><td>79%</td></tr></table> Site firefighters who transferred from DOE-ID during 1993 are eligible for an Early Retirement Benefit at age 50. If the firefighter has 30 years of service, there shall be no reduction for early commencement. If the firefighter has less than 30 years of service, the benefit shall be reduced 3% for each year that the firefighter's service is less than 30, or each year that the firefighter's age is less than 62, whichever produces the smaller reduction. Site firefighters who are or were covered under the Paper, Allied-Industrial, Chemical & Energy Workers International Union Local 08-0652 are eligible for early retirement at age 55. If the firefighter has 25 years of service or has attained age 65, there shall be no reduction for early commencement. If the firefighter has at least 5 but less than 25 years of service, the benefit shall be reduced by 3% for each year of vesting service less than 25 or for each year that the firefighter's age is less than age 62, whichever produces the smaller reduction.	Age at commencement of benefits	Percentage of benefit payable	62-65	100%	61	97%	60	94%	59	91%	58	88%	57	85%	56	82%	55	79%
Age at commencement of benefits	Percentage of benefit payable																		
62-65	100%																		
61	97%																		
60	94%																		
59	91%																		
58	88%																		
57	85%																		
56	82%																		
55	79%																		

Schedule SB, Part V — Summary of Plan Provisions

	Security police officers are eligible for an unreduced retirement benefit at 25 years of service or age 62. Security police officers with fewer than 25 years of service who have attained age 55 with 5 years of service will be eligible for a reduced benefit. The early retirement reduction will be the lesser of 3% per year of age less than 62, but not before age 55; or 3% per year of service less than 25.
Late retirement	
• Eligibility	Employment beyond Normal Retirement Date.
• Benefit	The participant's Accrued Benefit with service and earnings as of the Late Retirement Date.
Deferred vested	
• Eligibility	Completion of five Years of Vesting Service.
• Benefit	A participant is eligible to receive an Accrued Benefit based on Credited Service and average annual earnings at date of termination payable at the Normal Retirement Date. A benefit reduced actuarially for early commencement is available prior to age 65 and after reaching age 55. Prior to completion of five Years of Vesting Service, a participant is entitled to a refund of contributions with interest.
Disability	
• Eligibility and benefit	A participant is eligible for a Disability benefit if the employment is terminated due to disability and he is eligible for Long Term Disability (LTD) or would be eligible for LTD had he been covered by such program. The employee may continue to accrue Credited Service until the Retirement Date, as long as the disability continues.
Qualified pre-retirement survivor annuity	
• Benefit	The surviving spouse of a participant who dies after completing five Years of Vesting Service will receive a pension with each payment equal to the pension payable to the participant had he separated from service on the date of death, survived to the earliest possible commencement date, retired with an immediate Joint and Survivor Annuity, and died the day after the early retirement date. For a participant who dies prior to October 1, 2019, the benefit payable is the survivor portion of a 50% Joint and Survivor Annuity. For participants who die after October 1, 2019, the benefit payable is the survivor portion of a 100% Joint and Survivor Annuity.
Form of benefits	
• Automatic form for unmarried participants	Single Life Annuity.
• Automatic form for married participants	Unless a married participant elects otherwise, their benefit will be reduced and paid in the form of a Qualified 50% Joint and Survivor Annuity. Under this form of payment, a reduced amount will be paid for the lifetime of the employee and 50% of such reduced amount will be paid to the surviving spouse for life upon the death of the employee.

Schedule SB, Part V — Summary of Plan Provisions

• Optional forms	Participants may elect, with spousal consent if applicable, to receive benefits as a life annuity or a 100%, 75% or 50% Joint and Survivor Annuity. A participant whose vested benefit has a present value of less than \$10,500 may elect a lump sum (limited by code section 436 (d)(3)(A) in years during which the plan is subject to benefit restrictions) or an immediate 50% Joint & Survivor Annuity. Effective January 1, 2024, lump sums less than \$7,000 are automatically paid out, without participant or spousal consent.
Miscellaneous	
• Refund of contributions	The accumulated contributions less the amount of benefits received shall be refunded on the cessation of benefits to the participant and spouse.
• Affiliate Transfers	Employees who have transferred into Contiguous Non-Covered Service with an Affiliated Company, retain credit for benefit service in the INL Employee Retirement Plan. Those participants who transferred to an Affiliated Company before September 24, 1998 or between September 30, 1999 and January 1, 2008 receive credit under the plan for pay raises and vesting service. Those participants who transferred to an Affiliated Company on or after January 1, 2008 receive credit under the plan for vesting service.
• Early retirement incentive program	An Early Retirement Incentive program was offered in 2001 for employees who would be age 55 or older as of September 30, 2002, with 5 or more years of service as of June 25, 2001. The incentive consisted of an additional 3 years of age and 3 years of service in determining the individual's retirement benefit.
• Maximum compensation	Compensation for any 12-month period used to determine accrued benefits may not exceed the limits in IRC Section 401(a)(17) for the calendar year in which the 12-month period begins. This limit is indexed annually. For 2024, the limit is \$345,000.
• Maximum benefits	Annual benefits may not exceed the limits in IRC Section 415. This limit is indexed annually. For 2024, the limit is \$275,000.

Benefits included or excluded

Unless noted below, all benefits provided by the plan, as amended and restated effective October 1, 2023 are included in this valuation:

- **Most recent plan amendments included:** No amendments to the 2023 restatement.
- **Plan amendments excluded:** None.
- **Late retirement increases:**
 - *Active participants:* The plan provides benefit suspension notices to active participants who work beyond normal retirement; therefore, late retirement actuarial increases only apply to actives who defer retirement beyond age 70½. This valuation excludes increases for current actives over age 70 because the impact is de minimis.
 - *Deferred vested participants:* Current deferred vested participants over normal retirement age are valued including the late retirement actuarial increase.

Schedule SB, Part V — Summary of Plan Provisions

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

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

- **IRC Section 436 benefit restrictions:**
 - *Plan amendments:* See above.
 - *Prohibited payments:* Limitations on prohibited benefits (if any) are reflected for annuity starting dates before the valuation date but are ignored for annuity starting dates on or after the valuation date.
 - *Benefit accruals:* The plan's funding target does not reflect any limitation on benefit accruals. The target normal cost does not reflect any limitation on benefit accruals.
- **Unpredictable contingent event benefits:** The plan does not have any unpredictable contingent event benefits.

Plan provision changes since prior valuation

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Non-Interest Bearing Cash - USD</i>			
ARS - Argentine peso	54,337.440	54,337.44	54,337.44
AUD - Australian dollar	145,644.720	145,644.72	145,644.72
CAD - Canadian dollar	202,876.290	202,876.29	202,876.29
EUR - Euro	922,906.170	922,906.17	922,906.17
GBP - British pound sterling	-556,995.910	-556,995.91	-556,995.91
HKD - Hong Kong dollar	1.000	1.00	1.00
JPY - Japanese yen	79,997.930	79,997.93	79,997.93
MXN - Mexican peso	54,650.370	54,650.37	54,650.37
USD - United States dollar	-6,455,079.290	-6,455,079.29	-6,455,079.29
USD - United States dollar	0.000	94,783.15	94,783.15
ZAR - South African rand	3.880	3.88	3.88
Total - all currencies		-5,456,874.25	-5,456,874.25
Total Non-Interest Bearing Cash - USD		-5,456,874.25	-5,456,874.25
<i>Receivables - Other - USD</i>			
Pending foreign exchange purchases: Australian dollar	0.000	491,556.66	498,972.57
Pending foreign exchange purchases: Canadian dollar	0.000	1,381,527.88	1,383,811.56
Pending foreign exchange purchases: Euro	0.000	8,230,147.55	8,223,149.42
Pending foreign exchange purchases: British pound sterling	0.000	6,804,371.20	6,848,374.54
Pending foreign exchange purchases: United States dollar	0.000	41,827,489.39	41,827,489.39
Pending foreign exchange purchases: South African rand	0.000	75,955.59	76,061.00
Total - all currencies		58,811,048.27	58,857,858.48
Pending trade sales: United States dollar	0.000	6,653,446.15	6,653,446.15
Total - all currencies		6,653,446.15	6,653,446.15

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Receivables - Other - USD</i>			
Pending trade sales: Australian dollar	0.000	84,036.73	85,128.54
Pending trade sales: Canadian dollar	0.000	55,543.86	55,579.79
Pending trade sales: Swiss franc	0.000	528,988.46	530,916.51
Pending trade sales: Danish krone	0.000	93,402.94	93,866.81
Pending trade sales: Euro	0.000	1,677,866.06	1,686,189.27
Pending trade sales: British pound sterling	0.000	662,799.17	665,816.09
Pending trade sales: Japanese yen	0.000	479,200.71	485,106.13
Pending trade sales: Swedish krona	0.000	155,627.84	155,995.18
Pending trade sales: United States dollar	0.000	79,558,846.13	79,558,846.13
Total - all currencies		83,296,311.90	83,317,444.45
Total Receivables - Other - USD		148,760,806.32	148,828,749.08

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

FANNIE MAE BZ4313 5.32% 08-01-2041 CUSIP: 3140NYYK1	1,495,249.580	1,487,714.92	1,537,595.24
FANNIE MAE FN BZ4140 4.74% 07-01-2030 CUSIP: 3140NYS69	2,476,000.000	2,480,932.66	2,506,816.77
FANNIE MAE POOL FN CB9648 5% 12-01-2054 CUSIP: 3140QVWJ9	2,483,159.820	2,444,360.46	2,477,855.02
FANNIE MAE REMICS FNR 2020-15 ID 3% 3% 03-25-2050 CUSIP: 3136B8P86	2,105,353.550	374,138.05	368,380.24
FANNIE MAE SR 22-16 CL ZQ 3.5% 04-25-2052 CUSIP: 3136BMNV6	1,957,550.510	1,523,218.99	1,539,836.44
FED HOME LN MTG 2.5% DUE 02-01-2052 CUSIP: 31427MV81	2,921,430.700	2,453,545.31	2,489,201.99
FEDERAL HOME LN MTG CORP POOL #WN0179 4.75% 01-01-2045 CUSIP: 3132XEFV8	2,710,000.000	2,483,884.38	2,589,482.67
FEDERAL HOME LN MTG CORP SR 5159 CL PI 3.0% 11-25-2051 CUSIP: 3137H3UB6	2,587,510.600	394,744.58	381,495.58
FEDERAL HOME LN MTG CORP 3% 01-25-2050 CUSIP: 3137H6GD1	2,430,557.090	392,721.36	396,346.57

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

Northern Trust - Dol

See Independent Auditor's report

Generated by Northern Trust from periodic data on 25 Nov 25

Attachment A 2 of 106

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
FEDERAL HOME LOAN MORTGAGE CORP 3% 08-01-2052 CUSIP: 3132DUCA3	2,772,797.940	2,437,895.95	2,483,062.60
FHLMC DTD 10/25/2000 6.75 03-15-2031 SEDOL: B4R3JV3	100,000.000	132,273.00	114,302.14
FHLMC POOL #SD8367 5.5% 10-01-2053 CUSIP: 3132DWJL8	344,016.500	344,097.13	347,906.94
FHLMC POOL #1G1744 ADJ RT 08-01-2035 CUSIP: 3128QJ5D4	3,132.710	3,130.77	3,190.98
FHLMC POOL #780605 ADJ RT 06-01-2033 CUSIP: 31342AU64	33,562.650	33,541.67	34,405.03
FHLMC POOL #786223 ADJ RT 01-01-2028 CUSIP: 31348S4G6	65.390	64.58	65.48
FHLMC PRIN STRIP PRIN PMT ON 6.25% DEB 2032 07-15-2032 (UNDDATE) SEDOL: BYTC220	1,600,000.000	1,248,973.38	1,210,309.15
FNMA DTD 11/03/2000 6.625 11-15-2030 CUSIP: 31359MGK3	2,300,000.000	3,305,989.57	2,599,605.87
FNMA POOL #AM7912 3.6% DUE 02-01-2040 BEO CUSIP: 3138L8YJ7	1,142,658.750	1,270,091.99	1,078,821.54
FNMA POOL #AM9431 3.58% DUE 08-01-2030 BEO CUSIP: 3138LAPR4	1,500,000.000	1,646,718.75	1,445,542.38
FNMA POOL #BZ4558 5.6% 08-01-2055 CUSIP: 3140Q0B43	1,984,571.280	1,984,803.84	2,037,395.65
FNMA POOL #CA3674 4% DUE 06-01-2049 REG CUSIP: 3140QBCL0	28,545.820	29,645.31	27,281.39
FNMA POOL #FA1285 3% 06-01-2052 BEO CUSIP: 3140W1NB5	2,780,138.850	2,432,187.09	2,474,394.28
FNMA POOL #FA1850 5.5% 06-01-2055 BEO CUSIP: 3140W2BU4	2,962,220.520	2,985,131.45	3,023,001.23
FNMA POOL #FA1962 5.5% 02-01-2055 BEO CUSIP: 3140W2FC0	2,440,437.770	2,472,087.19	2,496,523.35
FNMA POOL #FA2173 2.5% 04-01-2052 BEO CUSIP: 3140W2MX6	2,962,628.720	2,474,257.89	2,539,463.96
FNMA POOL #FA2208 5.5% 07-01-2055 BEO CUSIP: 3140W2N23	2,454,953.280	2,453,035.34	2,487,389.55
FNMA POOL #FS5719 3% 05-01-2052 BEO CUSIP: 3140XMK96	2,846,410.430	2,484,382.60	2,542,458.06

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
FNMA POOL #545010 ADJ RT DUE 05-01-2036 REG CUSIP: 31385HN32	830.670	837.93	820.76
FNMA POOL #804965 ADJ RT DUE 12-01-2034 BEO CUSIP: 31406BJJ0	1,904.790	1,898.19	1,937.83
FNMA PRIN PMT ON 7.25% 2030 DEB 05-15-2030 (UNDDATE) SEDOL: B88MWF2	2,700,000.000	2,309,835.36	2,259,867.92
FNMA REMIC SER 24-M5 CL 1A2C VAR 08-25-2034 CUSIP: 3136BTHF3	2,047,000.000	2,010,217.96	2,026,161.95
FNMA REMIC TR 2021-56 CL-WI 2.5% 09-25-2051 CUSIP: 3136BGL82	2,994,531.140	388,943.50	377,316.61
FNMA SER 2000-32 CLASS-FM 10-18-2030 SEDOL: B8842H0	701.200	700.54	700.01
FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEARS SETTLES OCTOBER CUSIP: 01F0226A8	10,015,000.000	8,468,956.44	8,436,031.09
FNMA SINGLE FAMILY MORTGAGE 4.5 MAT 30 YEARS SETTLES NOVEMBER SEDOL: BL3HYW4	13,000,000.000	12,725,781.25	12,603,581.77
FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES OCTOBER SEDOL: B8DMLK5	4,800,000.000	4,609,127.51	4,655,317.68
FNMA SINGLE FAMILY MORTGAGE 5.0% 30 YEARS SETTLES NOVEMBER SEDOL: BL3HYX5	2,400,000.000	2,382,328.13	2,378,664.67
FNMA TBA 30 YR TBA NOVEMBER 2.00% CUSIP: 01F0206B0	-400,000.000	-322,375.00	-322,383.87
FNMA 2.5% 06-25-2051 CUSIP: 3136BH7G8	1,544,914.680	244,384.45	241,625.43
FNMA 2.5% 09-25-2051 CUSIP: 3136BGZ61	2,491,346.850	395,641.03	363,508.18
FNMA 30 YEAR PASS-THROUGHS 5.5% 30 YEARS SETTLES NOVEMBER SEDOL: B24HB96	39,000,000.000	39,362,578.13	39,295,382.49
FREDDIE MAC SER 5389 CL IB 2.5% 10-25-2051 CUSIP: 3137HBW34	2,346,563.790	304,542.42	312,513.25
FREDDIE MAC SR 5481 CL FA FLTG RT 12-25-2054 CUSIP: 3137HHQ20	3,443,242.630	3,449,160.71	3,467,787.44
FREDDIE MAC SR 5507 CL FG FRN 02-25-2055 CUSIP: 3137HJP7	3,165,743.140	3,170,194.96	3,180,321.39
GNMA .74719% 11-16-2066 CUSIP: 38384Y4D0	7,821,118.140	509,594.73	502,910.41

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
GNMA II JUMBOS 4.5% 30 YEARS SETTLES NOVEMBER SEDOL: BL3HZD2	2,600,000.000	2,532,562.50	2,519,948.70
GNMA II JUMBOS 4% 30 YEARS SETTLES NOV SEDOL: BL3HZC1	3,800,000.000	3,592,187.50	3,571,930.57
GNMA II JUMBOS 5% 30 YEARS SETTLES NOVEMBER SEDOL: BL3HZ43	2,700,000.000	2,689,980.47	2,682,096.79
GNMA 2.5% 11-20-2051 CUSIP: 38383DCL0	1,984,840.910	276,810.05	285,015.02
GNMA 3.5% DUE 07-20-2051 CUSIP: 38383MN61	2,461,945.080	262,992.89	257,095.51
GNMA 3.5% 06-20-2051 CUSIP: 38382WFP7	785,138.310	124,151.49	125,444.85
GNMA 3.5% 07-20-2051 CUSIP: 38385GBP3	2,405,919.350	394,815.21	394,511.83
GNMA 3% 02-20-2052 CUSIP: 38383PQW4	1,432,464.710	243,318.63	246,579.75
GNMAII POOL #2910 SER 2030 8.5% DUE 04-20-2030 REG CUSIP: 36202DGT2	122.740	126.77	126.04
GNMAII POOL #2947 SER 2030 8.5% DUE 07-20-2030 REG CUSIP: 36202DHY0	309.660	319.83	323.84
GNMAII POOL #3029 SER 2031 8.5% DUE 01-20-2031 REG CUSIP: 36202DLJ8	1,464.070	1,512.20	1,536.90
GNMAII POOL #780840 SER 2028 8.5% DUE 07-20-2028 REG CUSIP: 36225A4Z0	723.970	747.77	728.47
GNMAII POOL #80133 SER 2027 ADJ RT 11-20-2027 CUSIP: 36225CEF9	1,083.880	1,086.92	1,092.25
GNMAII POOL #8830 SER 2026 ADJ RT 03-20-2026 CUSIP: 36202KY33	211.780	212.47	211.54
GOVERNMENT NATIONAL MORTGAGE A SR 24-158CL IO 1.092% 12-16-2065 CUSIP: 38381LVJ8	3,002,935.320	240,089.71	238,407.84
I/O FEDERAL HOME LN MTG CORP SER 5162 CL CI 3.0% 11-25-2050 CUSIP: 3137H45A4	2,018,214.680	340,672.06	342,500.31
I/O FNMA SMBS TR 427 C 16 06-25-2040 CUSIP: 31423XMS7	2,150,164.500	240,899.61	245,080.57
I/O FNMA SR 20-38 CL DI 06-25-2050 CUSIP: 3136BABX1	2,904,565.140	494,619.08	490,057.65

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
I/O FREDDIEMAC STRIP SER 399 CL C44 2.5%05-25-2052 CUSIP: 3142G4WG2	2,461,804.780	389,131.73	379,361.01
I/O GNMA GOVERNMENT NATIONAL MORTGAGE ASS SR 20-126 CL KI 2.5% 08-20-2050 CUSIP: 38382HWW6	1,030,825.760	139,715.41	147,578.07
I/O GNMA REMIC SER 21-25 CL JI 2.50% 02-20-2051 REG CUSIP: 38382NTJ6	1,062,644.270	141,087.02	145,631.25
I/O GNMA SR 24-131 CL D 2.5% 03-01-2051 CUSIP: 38384U6F1	3,213,910.860	503,169.84	479,776.15
I/O GOVERNMENT NATIONAL MORTGAGE A GNR 2025-36 VAR 07-16-2066 CUSIP: 38381L5N8	6,803,053.460	505,977.10	502,732.72
I/O GOVERNMENT NATIONAL MORTGAGE A GNR 2025-77 VAR 03-16-2066 CUSIP: 38381MFR6	7,069,682.150	505,924.13	504,424.65
TSY INFL IX N/B 0.125% 02-15-2052 SEDOL: BNYF3S0	1,100,000.000	721,814.39	691,152.80
UNITED STATES GOV NATL TREAS BD STRIPPEDPRIN PMT 4.375 05-15-2040 SEDOL: B4W2C27	450,000.000	195,467.75	233,047.84
UNITED STATES OF AMER BDS INDX LNKD 0.875% 02-15-2047 SEDOL: BF0SHC9	600,000.000	638,525.99	592,502.26
UNITED STATES OF AMER TREAS BONDS 1.5% 02-15-2053 SEDOL: BMXHQN6	1,200,000.000	1,087,843.90	1,043,274.11
UNITED STATES OF AMER TREAS BONDS 2.0% 08-15-2051 SEDOL: BMWVP21	1,550,000.000	918,252.24	908,082.04
UNITED STATES OF AMER TREAS BONDS 2.5% 02-15-2045 SEDOL: BVVT273	57,555,000.000	40,334,487.55	41,226,016.85
UNITED STATES OF AMER TREAS BONDS 2.875% 05-15-2052 SEDOL: BPSLLZ1	14,200,000.000	9,992,770.93	10,133,031.25
UNITED STATES OF AMER TREAS BONDS 3.375%DUE 08-15-2042 REG SEDOL: BJLVKG0	1,010,000.000	909,796.28	860,551.56
UNITED STATES OF AMER TREAS BONDS 4.0% 11-15-2042 SEDOL: BL56GP6	100,000.000	100,799.91	92,453.13
UNITED STATES OF AMER TREAS BONDS 4.75% 08-15-2055 SEDOL: BQT2LR2	675,000.000	675,803.46	677,320.31
UNITED STATES OF AMER TREAS BONDS 4.875% 08-15-2045 SEDOL: BVYLB35	5,500,000.000	5,636,535.57	5,622,890.63
UNITED STATES TREAS BD STRIPPED PRIN PMT00083 08-15-2040 (UNDDATE) REG CUSIP: 912803DN0	7,700,000.000	5,957,713.82	3,925,513.75

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
UNITED STATES TREAS BDS 2.125% 02-15-2054 SEDOL: BPG5RY6	3,000,000.000	3,072,649.51	2,914,141.56
UNITED STATES TREAS BDS DTD 3.125% 05-15-2048 SEDOL: BD59D47	300,000.000	242,466.34	231,328.13
UNITED STATES TREAS BDS DTD 08/15/2020 1.375% 08-15-2050 SEDOL: BMDNWD6	1,000,000.000	509,084.20	502,812.50
UNITED STATES TREAS BDS DTD 11/15/2020 1.625% 11-15-2050 SEDOL: BN7JWV5	4,400,000.000	2,365,657.77	2,360,875.00
UNITED STATES TREAS BDS DTD 11/15/2023 4.75% 11-15-2043 SEDOL: BP0VPN5	2,000,000.000	2,048,820.62	2,021,250.00
UNITED STATES TREAS BDS TBOND FIXED 3% 02-15-2049 SEDOL: BJ7G9G2	1,700,000.000	1,320,226.89	1,272,875.00
UNITED STATES TREAS BDS TREASURY BOND 2.375% DUE 11-15-2049 REG SEDOL: BKVKB94	500,000.000	347,269.95	327,148.44
UNITED STATES TREAS BDS TSY INFL IX N/B 02-15-2046 SEDOL: BYXFH64	400,000.000	432,082.00	420,238.33
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG SEDOL: BLDBLR0	4,000,000.000	2,643,809.26	2,714,062.48
UNITED STATES TREAS BDS 0.125% 02-15-2051 SEDOL: BMT9GR0	8,200,000.000	5,768,910.19	5,637,612.55
UNITED STATES TREAS BDS 1.875% DUE 02-15-2051 REG SEDOL: BM9WFN8	4,125,000.000	2,328,741.43	2,356,245.13
UNITED STATES TREAS BDS 1.875% 11-15-2051 SEDOL: BMCNFZ0	1,525,000.000	863,257.82	862,697.26
UNITED STATES TREAS BDS 2.0% 02-15-2052 SEDOL: BM96PW9	4,300,000.000	2,579,163.17	2,667,175.79
UNITED STATES TREAS BDS 2.25% 05-15-2041 REG SEDOL: BMCXZ94	11,700,000.000	8,454,206.07	8,668,511.75
UNITED STATES TREAS BDS 2.25% DUE 05-15-2051 REG SEDOL: BMHV4V8	5,531,100.000	3,978,110.96	3,558,485.07
UNITED STATES TREAS BDS 2.25% 08-15-2049 SEDOL: BK9DLC8	7,037,800.000	4,602,643.94	4,492,095.78
UNITED STATES TREAS BDS 2.875% 05-15-2049 REG SEDOL: BK1WYF3	4,000,000.000	2,879,305.71	2,918,125.00
UNITED STATES TREAS BDS 3.0% DUE 08-15-2048 SEDOL: BFZLQN7	300,000.000	229,007.01	225,562.50

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
UNITED STATES TREAS BDS 3.0% DUE 02-15-2048 SEDOL: BG0D0F5	200,000.000	151,422.50	151,031.25
UNITED STATES TREAS BDS 4.625% 05-15-2044 SEDOL: BPZRN8	600,000.000	604,829.24	595,617.19
UNITED STATES TREAS SEC STRIPPED INT PMT00122 02-15-2040 (UNDDATE) REG SEDOL: B53HFK7	2,400,000.000	1,107,593.09	1,224,250.51
UNITED STATES TREAS SEC STRIPPED INT PMT00764 08-15-2037 (UNDDATE) REG SEDOL: B4R4615	3,500,000.000	2,829,212.46	2,058,165.10
UNITED STATES TREAS SEC STRIPPED INT PMT00874 02-15-2037 (UNDDATE) REG SEDOL: B1XKZ20	3,500,000.000	2,887,458.62	2,114,273.18
UNITED STATES TREAS 2.375% DUE 02-15-2042 REG SEDOL: BNYF3R9	29,430,000.000	21,528,941.65	21,808,089.70
US TREAS BD STRIPPED PRIN 08-15-2042 REG SEDOL: B83VP55	700,000.000	473,520.91	317,038.69
US TREAS BD STRIPPED PRIN PMT 05-15-2043 REG SEDOL: BBRWPW2	3,600,000.000	2,596,912.75	1,562,182.63
US TREAS BD STRIPPED PRIN PMT STRIPPED PRIN PMT 11-15-2042 REG SEDOL: BPCX7G6	1,100,000.000	805,966.93	490,824.98
US TREAS SEC 0 DUE 11-15-2041 SEDOL: BP8YH07	1,100,000.000	464,842.20	507,873.82
** US TREASURY N/B 2% DUE 02-15-2050 REG SEDOL: BK8ZZ34	14,125,000.000	8,352,072.55	8,446,860.32
US TREASURY N/B 4.25% 08-15-2054 SEDOL: BR2NN95	800,000.000	721,507.91	738,500.00
US TREASURY N/B 4.75% 05-15-2055 CUSIP: 912810UK2	4,730,000.000	4,764,906.75	4,744,781.25
UTD STATES TREAS 4.25% DUE 08-15-2035 SEDOL: BQT2LK5	600,000.000	603,184.80	604,875.00
WI TREASURY SEC 3.375% DUE 11-15-2048 REG SEDOL: BGRW851	2,800,000.000	2,307,136.38	2,249,296.87
WI TREASURY SEC 3.875% 05-15-2043 SEDOL: BLB3TM9	2,600,000.000	2,299,870.41	2,355,132.81
Total United States - USD		299,742,630.62	294,702,259.49
Total U.S. Government Securities		299,742,630.62	294,702,259.49

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Preferred			
United Kingdom - USD			
LLOYDS BANK PLC 0%-VAR SNR 02/04/2032 USD SEDOL: B7KDP57	200,000.000	153,000.00	148,175.20
Total United Kingdom - USD		153,000.00	148,175.20
United States - USD			
BURLINGTN N SANTA FIXED 4.05% DUE 06-15-2048 CUSIP: 12189LBC4	1,120,000.000	1,246,531.79	917,978.35
** CONSUMERS ENERGY 4.2% DUE 09-01-2052 CUSIP: 210518DQ6	275,000.000	274,804.75	226,005.97
DTE ELEC CO 4.3% DUE 07-01-2044 CUSIP: 23338VAD8	430,000.000	429,350.70	370,612.21
PPL ELEC UTILS CORP 3.95% 06-01-2047 CUSIP: 69351UAU7	355,000.000	416,808.86	289,385.40
PPL ELEC UTILS 3% DUE 10-01-2049 CUSIP: 69351UAW3	985,000.000	988,197.98	659,588.18
PUB SVC ELEC & GAS 3.6% DUE 12-01-2047 CUSIP: 74456QBT2	1,055,000.000	1,038,133.25	805,709.14
PUB SVC ELEC GAS FIXED 3.15% DUE 01-01-2050 CUSIP: 74456QCC8	185,000.000	184,715.10	128,663.24
** PUBLIC SVC ELEC GAS CO SECD MEDIUM TERM 3.2% DUE 08-01-2049 CUSIP: 74456QCA2	1,600,000.000	1,648,713.56	1,125,255.36
Total United States - USD		6,227,255.99	4,523,197.85
Total Corporate Debt Instruments - Preferred		6,380,255.99	4,671,373.05
Corporate Debt Instruments - Other			
Australia - USD			
** BHP BILLITON FIN USA LTD 5.5% 09-08-2053 CUSIP: 055451BF4	460,000.000	460,457.46	467,140.29
BHP BILLITON FIN USA LTD 5.75% 09-05-2055 CUSIP: 055451BM9	1,120,000.000	1,133,043.10	1,164,114.62
BHP BILLITON FIN 5% DUE 09-30-2043 CUSIP: 055451AV0	765,000.000	885,709.01	737,534.50
PVTPL SANTOS FINANCE LTD 3.649% DUE 04-29-2031 BEO CUSIP: 803014AA7	400,000.000	400,000.00	373,380.44

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Northern Trust - Dol

See Independent Auditor's report

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Australia - USD			
RIO TINTO FIN USA LTD 2.75% 11-02-2051 CUSIP: 767201AT3	1,530,000.000	1,361,019.20	959,216.15
WOODSIDE FIN LTD 3.7% DUE 09-15-2026 CUSIP: 980236AN3	700,000.000	699,538.00	695,818.26
WOODSIDE FIN LTD 5.1% 09-12-2034 CUSIP: 980236AR4	100,000.000	99,744.00	99,235.87
WOODSIDE FIN LTD 5.7% 09-12-2054 CUSIP: 980236AS2	200,000.000	199,288.00	191,290.30
Total Australia - USD		5,238,798.77	4,687,730.43
Belgium - USD			
** ANHEUSER BUSCH INBEV WOR 5.55% 01-23-2049 CUSIP: 03523TBV9	60,000.000	66,286.74	60,664.20
ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039 CUSIP: 03523TBU1	1,150,000.000	1,124,971.40	1,188,198.85
ANHEUSER BUSCH INC 4.439% DUE 10-06-2048 CUSIP: 03523TBT4	752,000.000	791,927.44	653,517.40
** ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036 CUSIP: 03522AAH3	5,095,000.000	5,691,362.62	5,030,306.19
ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046 CUSIP: 03522AAJ9	4,030,000.000	4,482,840.43	3,775,424.34
Total Belgium - USD		12,157,388.63	10,708,110.98
Canada - EUR			
FAIRFAX FINL HLDGS 2.75% SNR 29/03/2028 EUR SEDOL: 4A7VDQU	100,000.000	131,355.03	117,235.58
Total Canada - EUR		131,355.03	117,235.58
Canada - USD			
ALCAN INC FORMERLY ALCAN ALUM LTD TO 3/1/01 ALCAN INC 7.25 DUE 3-15-31 BE SEDOL: BG492T7	400,000.000	475,580.00	459,658.52
** CANADIAN NATL RY CO 4.4% DUE 08-05-2052 BEO CUSIP: 136375DB5	1,655,000.000	1,648,164.85	1,421,523.03
** ENBRIDGE INC FIXED 4.5% DUE 06-10-2044 CUSIP: 29250NAJ4	355,000.000	389,446.08	303,108.22

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Canada - USD			
ENBRIDGE INC SR NT 3.4% 08-01-2051 SEDOL: BLR8ML8	800,000.000	798,032.00	548,603.36
FAIRFAX FINANCIAL HLDGS LTD 4.62% DUE 04-29-2030 CUSIP: 303901BF8	300,000.000	300,000.00	300,992.86
MANULIFE FINL CORP 4.15% DUE 03-04-2026 SEDOL: BYQ64Z2	800,000.000	798,056.00	799,615.94
ROGERS COMMUNICATIONS INC 3.8% 03-15-2032 CUSIP: 775109CH2	700,000.000	698,439.00	661,246.09
** TRANSCANADA 5.85% DUE 03-15-2036 CUSIP: 89352HAB5	360,000.000	363,081.60	378,658.67
TRANSCANADA 6.2% DUE 10-15-2037 CUSIP: 89352HAD1	875,000.000	1,137,665.20	937,650.15
** TRANSCANADA 7.25% DUE 08-15-2038 CUSIP: 89352HAE9	1,090,000.000	1,534,853.15	1,258,547.94
Total Canada - USD		8,143,317.88	7,069,604.78
Colombia - USD			
ECOPETROL S A 7.375 DUE 09-18-2043 REG SEDOL: BDV0K98	400,000.000	377,077.43	370,243.16
Total Colombia - USD		377,077.43	370,243.16
France - USD			
EDF SA SR NT 144A 6.25% 05-23-2033 SEDOL: BTZD9Z4	1,100,000.000	1,098,867.00	1,198,951.58
NUMERICABLE US LLC (USD) B14 TERM LOAN SENIOR SECURED TERM LOAN 08-15-2028 CUSIP: F6628DAN4	187,670.000	182,978.26	181,101.55
PVTPL BNP PARIBAS SR NON PFD MED 4.4% 08-14-2028 CUSIP: 09659W2F0	200,000.000	198,928.00	200,601.19
PVTPL BNP PARIBAS 4.5% DUE 12-31-2049 CUSIP: 05565ALQ4	400,000.000	400,000.00	365,161.80
PVTPL BNP PARIBAS 5.786% 01-13-2033 CUSIP: 09659W3A0	500,000.000	500,000.00	524,762.28
PVTPL BPCE SA 5.716% 01-18-2030 CUSIP: 05571AAV7	1,100,000.000	1,100,000.00	1,137,564.43
PVTPL BPCE 6.293% 01-14-2036 CUSIP: 05571ABA2	1,100,000.000	1,100,000.00	1,177,167.74

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
France - USD			
PVTPL CREDIT AGRICOLE SA 5.862% 01-09-2036 CUSIP: 22535WAN7	1,100,000.000	1,100,000.00	1,156,468.61
PVTPL EDF S A NT 4.875 DUE 01-22-2044 CUSIP: 268317AK0	500,000.000	483,630.00	445,560.23
SOCIETE GENERALE 6.75% DUE 12-31-2049 SEDOL: BF1B9J8	600,000.000	576,437.50	604,004.40
TOTAL CAP INTL 3.127% DUE 05-29-2050 REG CUSIP: 89153VAV1	2,470,000.000	2,154,895.79	1,691,039.24
TOTALENERGIES CAP 5.425% 09-10-2064 SEDOL: BQYKPN5	600,000.000	600,000.00	577,716.95
TOTALENERGIES CAPITAL S.A. 5.275% 09-10-2054 SEDOL: BQYKPK2	700,000.000	700,000.00	672,432.50
TOTALENERGIES CAPITAL S.A. 5.638% 04-05-2064 CUSIP: 89157XAC5	1,645,000.000	1,645,000.00	1,638,919.65
Total France - USD		11,840,736.55	11,571,452.15
Germany - USD			
DEUTSCHE BK AG N Y BRANCH 3.729% DUE 01-14-2032/01-14-2021 REG SEDOL: BM9YRS3	1,600,000.000	1,601,305.00	1,500,471.30
PVPTL BAYER US FIN II LLC 4.625% 06-25-2038 SEDOL: BYZMHJ6	1,000,000.000	861,910.00	905,352.41
PVTPL BAYER US FIN LLC 6.5% 11-21-2033 CUSIP: 07274EAL7	900,000.000	897,651.00	970,853.16
** PVTPL SIEMENS FUNDING BV 5.8% 05-28-2055 CUSIP: 82622RAF3	520,000.000	517,436.40	557,955.80
PVTPL SIEMENS FUNDING BV 5.9% 05-28-2065 CUSIP: 82622RAG1	315,000.000	313,321.05	341,540.70
PVTPL VOLKSWAGEN GROUP AMERICA 5.8% 03-27-2035 SEDOL: BSZCCG6	1,200,000.000	1,197,216.00	1,230,407.48
VOLKSWAGEN GROUP 4.75% DUE 11-13-2028 SEDOL: BGPMBN2	400,000.000	395,520.00	403,063.81
Total Germany - USD		5,784,359.45	5,909,644.66
Hong Kong - USD			
PVTPL MELCO RESORTS FIN LTD 5.375% DUE 12-04-2029 BEO CUSIP: 58547DAD1	300,000.000	300,000.00	294,206.34

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Hong Kong - USD			
Total Hong Kong - USD		300,000.00	294,206.34
Ireland - USD			
AERCAP IRELAND CAP / GLOBA 3.0% DUE 10-29-2028 SEDOL: BNVW1T1	600,000.000	598,908.00	578,215.49
AERCAP IRELAND CAP/GLOBA 3.85% DUE 10-29-2041 BEO CUSIP: 00774MAZ8	3,335,000.000	2,453,036.35	2,740,399.68
AVOLON HLDGS FDG 5.5% DUE 01-15-2026 CUSIP: 05401AAK7	600,000.000	599,538.00	600,795.42
PVTPL AIB GROUP PLC 5.871% 03-28-2035 CUSIP: 00135TAE4	1,795,000.000	1,799,684.14	1,888,313.43
PVTPL AVOLON HLDGS FDG LTD 2.528% DUE 11-18-2027 CUSIP: 05401AAR2	38,000.000	35,424.46	36,535.20
PVTPL AVOLON HOLDINGS FNDG LTD 4.95% 10-15-2032 CUSIP: 05401ABC4	600,000.000	595,362.00	592,755.96
Total Ireland - USD		6,081,952.95	6,437,015.18
Italy - USD			
ENI S P A 5.7% DUE 10-01-2040 CUSIP: 26874RAC2	735,000.000	798,045.73	715,605.00
PVTPL ENEL FIN AMER LLC 2.875% 07-12-2041 SEDOL: BR1YW69	2,500,000.000	2,469,225.00	1,794,220.48
PVTPL ENI S P A 5.95% 05-15-2054 CUSIP: 26874RAP3	625,000.000	617,675.00	624,794.15
Total Italy - USD		3,884,945.73	3,134,619.63
Japan - USD			
MITSUBISHI UFJ FINL GROUP INC 5.574% 01-16-2036 SEDOL: BR4S729	1,100,000.000	1,100,000.00	1,153,306.09
NOMURA HLDGS INC FIXED 2.679% DUE 07-16-2030 SEDOL: BL5C1Y8	400,000.000	400,000.00	367,637.74
NOMURA HLDGS INC 2.608% 07-14-2031 SEDOL: BN46736	500,000.000	500,000.00	449,022.77
NOMURA HLDGS INC 3.103% DUE 01-16-2030 SEDOL: BKX9PD1	200,000.000	200,000.00	188,752.48

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Japan - USD			
PVTPL NTT FINANCE CORP FLTG RT 07-16-2030 CUSIP: 62954WAT2	600,000.000	600,000.00	611,278.13
SUMITOMO MITSUI FINL GROUP INC 5.424% 07-09-2031 SEDOL: BS6Z6V7	1,100,000.000	1,100,000.00	1,152,420.65
TAKEDA FIXED 5% DUE 11-26-2028 CUSIP: 874060AW6	400,000.000	398,320.00	408,774.46
Total Japan - USD		4,298,320.00	4,331,192.32
Luxembourg - EUR			
JAB HOLDINGS BV 4.375% 25/04/2034 SEDOL: BRDWJ15	800,000.000	898,384.04	976,831.51
Total Luxembourg - EUR		898,384.04	976,831.51
Macau - USD			
PVTPL WYNN MACAU LTD 5.625% DUE 08-26-2028/08-26-2020 BEO CUSIP: 98313RAH9	1,200,000.000	1,148,000.00	1,198,780.82
SANDS CHINA LTD FIXED 5.4% DUE 08-08-2028 CUSIP: 80007RAE5	700,000.000	698,075.00	716,170.70
Total Macau - USD		1,846,075.00	1,914,951.52
Mexico - EUR			
UNITED MEXICAN STS 3.5% 19/09/2029 SEDOL: BVN5N09	500,000.000	585,511.53	593,029.04
Total Mexico - EUR		585,511.53	593,029.04
Mexico - USD			
BANCO INBURSA S A 4.375% DUE 04-11-2027 CUSIP: 05969LAB7	300,000.000	295,773.00	300,746.70
PVTPL TRUST 1401 4.869% 01-15-2030 CUSIP: 898339AA4	900,000.000	899,973.00	882,317.88
Total Mexico - USD		1,195,746.00	1,183,064.58

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Netherlands - EUR			
** STICHTING AK RABOBANK CERTIFICATEN 6.5% 31/12/2049 SEDOL: BJBQCW5	840,375.000	1,060,180.66	1,138,269.75
Total Netherlands - EUR		1,060,180.66	1,138,269.75
Netherlands - USD			
ING GROEP N V 5.75% 12-31-2049 CUSIP: 456837AR4	600,000.000	600,000.00	600,972.00
PVTPL DEUTSCHE TELEKOM INTL FIN B V 4.875 DUE 03-06-2042 CUSIP: 25156PAR4	1,160,000.000	1,500,331.75	1,083,018.31
PVTPL HEINEKEN N V SR NT 144A 3.5%01-29-2028 CUSIP: 423012AF0	1,200,000.000	1,192,224.00	1,187,126.86
Total Netherlands - USD		3,292,555.75	2,871,117.17
Norway - USD			
EQUINOR ASA FIXED 3.7% DUE 04-06-2050 CUSIP: 29446MAH5	2,285,000.000	2,422,536.15	1,775,846.89
PVTPL LUNDIN ENERGY AB 3.1% DUE 06-15-2031 BEO CUSIP: 55037AAB4	600,000.000	598,860.00	548,678.38
Total Norway - USD		3,021,396.15	2,324,525.27
Saudi Arabia - USD			
GREENSAIF PLINE NT 144A 6.129% 02-23-2038 CUSIP: 39541EAA1	900,000.000	900,000.00	958,082.08
Total Saudi Arabia - USD		900,000.00	958,082.08
Singapore - USD			
PVTPL SP POWER ASSETS TRANCHE # TR 000043.25% DUE 11-24-2025 BEO CUSIP: 78462QAD1	600,000.000	598,524.00	599,080.36
Total Singapore - USD		598,524.00	599,080.36
South Africa - USD			
PVTPL PROSUS N V 3.832% DUE 02-08-2051/12-08-2020 BEO CUSIP: 74365PAE8	400,000.000	399,968.00	270,399.74

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
South Africa - USD			
SASOL FING USA LLC 5.5% DUE 03-18-2031 BEO SEDOL: BNNLH09	300,000.000	300,000.00	264,104.01
Total South Africa - USD		699,968.00	534,503.75
Spain - USD			
BANCO SANTANDER S 3.306% DUE 06-27-2029 SEDOL: BJQ2JP0	600,000.000	600,000.00	580,593.92
BANCO SANTANDER SA 6.033% 01-17-2035 SEDOL: BSHWBTO	600,000.000	600,000.00	644,757.19
PVTPL CELLNEX FINANCE 3.875% DUE 07-07-2041 BEO CUSIP: 15118JAA3	200,000.000	197,448.00	159,355.88
Total Spain - USD		1,397,448.00	1,384,706.99
Switzerland - EUR			
SYNGENTA FINANC.NV 3.375% GTD SNR 16/04/26 EUR SEDOL: BKQN7F6	200,000.000	265,413.59	235,691.50
Total Switzerland - EUR		265,413.59	235,691.50
Switzerland - USD			
CREDIT SUISSE AG NEW YORK BRH MEDIUM TER7.5% DUE 02-15-2028 SEDOL: BL69K85	500,000.000	498,855.00	538,326.66
PVTPL UBS GROUP AG VAR RT 05-14-2032 SEDOL: BTWWVR0	400,000.000	400,000.00	370,146.76
PVTPL UBS GROUP AG 4.194% 04-01-2031 CUSIP: 225401AP3	500,000.000	385,025.00	494,321.99
UBS GROUP AG 4.55% 04-15-2026 CUSIP: 902613BB3	500,000.000	509,800.00	501,326.89
UBS GROUP FDG 4.125% DUE 04-15-2026 CUSIP: 90351DAF4	1,100,000.000	1,097,569.00	1,099,993.69
Total Switzerland - USD		2,891,249.00	3,004,115.99
United Kingdom - EUR			
ROLLS ROYCE 4.625% GTD SNR 16/02/26 EUR SEDOL: BMTLNW0	500,000.000	661,088.96	589,740.70

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United Kingdom - EUR			
VMED O2 UK FING I 5.625% SNR SEC 15/04/32 EUR SEDOL: BMYRTQ9	300,000.000	359,872.67	362,700.38
Total United Kingdom - EUR		1,020,961.63	952,441.08
United Kingdom - GBP			
BARCLAYS PLC 6.375%-FR PERP GBP1000'REGS SEDOL: BKDZ9C6	600,000.000	783,070.63	809,163.66
ROLLS ROYCE 5.75% GTD SNR 15/10/27 GBP SEDOL: BMTLNX1	200,000.000	302,735.18	275,549.40
Total United Kingdom - GBP		1,085,805.81	1,084,713.06
United Kingdom - USD			
AON PLC 4.6% DUE 06-14-2044 CUSIP: 00185AAG9	625,000.000	674,009.40	551,853.33
ASTRAZENECA PLC 4% DUE 09-18-2042 CUSIP: 046353AG3	1,255,000.000	1,239,469.50	1,091,153.93
** ASTRAZENECA PLC 6.45% DUE 09-15-2037 CUSIP: 046353AD0	845,000.000	1,047,905.52	963,260.31
B A T CAP CORP NT 5.65% 03-16-2052 SEDOL: BNNMNV5	800,000.000	772,024.00	765,370.30
B A T CAP CORP 4.39% 08-15-2037 CUSIP: 05526DBD6	1,840,000.000	1,606,990.65	1,687,307.18
** B A T CAP CORP 4.54% 08-15-2047 CUSIP: 05526DBF1	935,000.000	740,529.10	784,034.35
BARCLAYS PLC 4.942% 09-10-2030 SEDOL: BN14QZ8	1,000,000.000	1,000,000.00	1,014,864.05
BARCLAYS PLC 5.69% 03-12-2030 SEDOL: BQWQ3J7	1,100,000.000	1,100,000.00	1,142,897.79
BAT CAPITAL CORPORATION 6.421% DUE 08-02-2023 BEO SEDOL: BRJ5K60	1,100,000.000	1,100,000.00	1,207,612.86
HSBC HLDGS PLC PERP SUB CONTINGENT CONV 4% 12-31-2049 SEDOL: BTCDK10	300,000.000	300,000.00	297,986.97
HSBC HLDGS PLC 2.357% DUE 08-18-2031 REG SEDOL: BMH1TT1	400,000.000	400,000.00	362,034.58
HSBC HLDGS PLC 2.848% 06-04-2031 SEDOL: BMXNKF4	300,000.000	300,000.00	278,940.59

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United Kingdom - USD			
HSBC HLDGS PLC 6.254% 03-09-2034 SEDOL: BK81093	1,100,000.000	1,163,789.00	1,198,023.88
** HSBC HLDGS PLC 6.5% DUE 09-15-2037 CUSIP: 404280AH2	2,070,000.000	2,254,275.26	2,254,884.06
HSBC HOLDINGS PLC 5.45% 03-03-2036 SEDOL: BSJR1C6	1,200,000.000	1,200,000.00	1,238,351.65
LLOYDS BANKING GROUP PLC 5.59% 11-26-2035 SEDOL: BQT5BP9	1,700,000.000	1,700,000.00	1,766,903.99
LLOYDS BKG GROUP PLC FORMERLY 4.55% 08-16-2028 REG SEDOL: BDDJGY0	600,000.000	598,188.00	606,084.32
NATWEST GROUP PLC SR GLBL COCO 5.076% 01-27-2030 SEDOL: BF19XW3	700,000.000	700,000.00	714,936.04
PVTPL BAE SYS PLC NT 5.8 DUE 10-11-2041 BEO CUSIP: 05523RAC1	295,000.000	310,628.30	307,993.51
** PVTPL BAE SYSTEMS PLC 5.5% 03-26-2054 CUSIP: 05523RAM9	675,000.000	663,801.75	684,489.09
PVTPL STANDARD CHARTERED PLC 6.296% 07-06-2034 CUSIP: 853254CU2	800,000.000	800,000.00	867,563.34
ROYAL BK SCOTLAND 4.8% DUE 04-05-2026 SEDOL: BD398X3	1,500,000.000	1,497,285.00	1,504,497.53
SANTANDER UK GROUP FIXED 2.896% 03-15-2032 SEDOL: BNC5VS8	600,000.000	600,000.00	548,474.68
VMED O2 UK FING I 144A 7.75% 15/04/2032 SEDOL: BRSCCC2	200,000.000	207,700.00	210,127.60
VODAFONE GROUP PLC 5.125% 06/04/2081 5.125% 04/06/2081 SEDOL: BN0WZL2	3,600,000.000	3,600,000.00	2,837,292.84
VODAFONE GROUP PLC 5.75% 06-28-2054 CUSIP: 92857WCA6	2,245,000.000	2,164,831.10	2,210,248.66
Total United Kingdom - USD		27,741,426.58	27,097,187.43
United States - CAD			
MONDELEZ INTL INC 4.625% SNR 03/07/2031 CAD1 CUSIP: 609207BD6	1,600,000.000	1,163,769.44	1,207,238.75
Total United States - CAD		1,163,769.44	1,207,238.75

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - EUR			
STEPSTONE GROUP MIDCO 2 GMBH THE (EUR) TERM LOAN SENIOR SECURED 12-04-2031 CUSIP: LX2543549	700,000.000	729,694.36	807,374.25
WABTEC TRANSPORTAT 1.25% GTD SNR 03/12/27 EUR SEDOL: BKVJ62	1,100,000.000	1,334,074.12	1,254,247.18
Total United States - EUR		2,063,768.48	2,061,621.43
United States - USD			
** ABBOTT LABS 4.9% DUE 11-30-2046 CUSIP: 002824BH2	220,000.000	291,799.19	211,145.43
ABBVIE INC FIXED 4.5% DUE 05-14-2035 CUSIP: 00287YAR0	585,000.000	582,298.31	574,060.41
ABBVIE INC FIXED 4.7% DUE 05-14-2045 CUSIP: 00287YAS8	1,280,000.000	1,520,427.46	1,174,155.75
ABBVIE INC 4.25% DUE 11-21-2049 REG CUSIP: 00287YCB3	1,370,000.000	1,583,738.48	1,154,198.82
ABBVIE INC 4.4% DUE 11-06-2042 CUSIP: 00287YAM1	1,995,000.000	2,162,936.91	1,799,208.78
** ABBVIE INC 4.55% DUE 03-15-2035 REG CUSIP: 00287YCY3	865,000.000	1,075,018.86	851,505.82
** ABBVIE INC 5.4% 03-15-2054 CUSIP: 00287YDW6	845,000.000	842,101.65	840,212.11
ABBVIE INC 5.5% 03-15-2064 CUSIP: 00287YDX4	1,300,000.000	1,295,406.00	1,299,314.61
ADVOCATE HEALTH & HOSPS CORP 3.008% DUE 06-15-2050/05-05-2020 REG CUSIP: 007589AE4	825,000.000	828,595.35	551,699.02
AEP TRANSM CO LLC 3.1% DUE 12-01-2026 SEDOL: BF029M5	900,000.000	898,227.00	889,808.49
** AEP TRANSMISSION CO LLC 5.4% DUE 03-15-2053 CUSIP: 00115AAQ2	885,000.000	880,309.50	877,679.79
ALABAMA POWER CO 3.7% 12-01-2047 CUSIP: 010392FR4	700,000.000	739,001.49	543,426.66
ALABAMA PWR CO 4.15% DUE 08-15-2044 CUSIP: 010392FL7	690,000.000	696,230.70	585,600.63
ALEXANDRIA REAL 4.5 DUE 07-30-2029 SEDOL: BP4GRL8	700,000.000	703,808.00	702,286.44
ALLEGRO CLO V-S LTD / ALLEGRO CLO 0% 07-24-2037 CUSIP: 01750RAC4	1,000,000.000	1,004,150.00	1,005,396.90

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
ALLY FINL INC 8% DUE 11-01-2031 SEDOL: B3LVPV8	100,000.000	121,875.00	113,996.96
AMAZON COM INC NT 2.875% 05-12-2041 CUSIP: 023135CA2	305,000.000	226,554.00	234,028.78
AMAZON COM INC NT 3.25% 05-12-2061 CUSIP: 023135CC8	4,865,000.000	4,526,836.34	3,254,099.69
AMEREN ILL CO 3.7% 12-01-2047 CUSIP: 02361DAR1	1,040,000.000	1,098,836.17	812,961.28
AMERICAN HOMES 4 RENT L P 3.375% DUE 07-15-2051 BEO SEDOL: BNKJ1R1	200,000.000	195,924.00	134,180.38
AMERN HOMES 4 RENT 4.9% DUE 02-15-2029 SEDOL: BJCYL5	400,000.000	397,944.00	406,834.19
AMERN TOWER CORP 3.125% DUE 01-15-2027 SEDOL: BDCVX35	2,100,000.000	2,098,593.00	2,070,886.80
AMFAM HLDGS INC SR NT 144A 2.805% 03-11-2031 SEDOL: BN6J2V6	500,000.000	500,000.00	434,219.89
AMGEN INC 2.77% 09-01-2053 CUSIP: 031162CY4	715,000.000	430,422.85	433,787.18
AMGEN INC 4.4% 05-01-2045 CUSIP: 031162BZ2	1,490,000.000	1,584,864.25	1,293,807.39
AMGEN INC 4.663% DUE 06-15-2051 CUSIP: 031162CF5	3,133,000.000	3,470,549.14	2,736,827.42
AMGEN INC 5.15% DUE 11-15-2041 CUSIP: 031162BK5	218,000.000	216,186.24	211,879.83
AMGEN INC 5.6% DUE 03-01-2043 SEDOL: BMTY5V2	1,400,000.000	1,392,174.00	1,418,553.26
AMGEN INC 5.65% 03-02-2053 CUSIP: 031162DT4	2,050,000.000	2,046,888.75	2,044,756.57
ANGEL OAK MTG TR 2025-8 5.715% 07-25-2070 CUSIP: 03466UAC8	1,952,993.940	1,952,991.02	1,960,544.41
ANTHEM INC 3.6% DUE 03-15-2051 SEDOL: BLF8T19	1,100,000.000	1,095,996.00	787,446.36
ANTHEM INC 4.55% 03-01-2048 CUSIP: 036752AH6	1,325,000.000	1,192,640.25	1,132,695.01
ANTHEM INC 4.65% DUE 01-15-2043 CUSIP: 94973VBB2	3,540,000.000	4,024,146.37	3,176,119.12

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Corporate Debt Instruments - Other			
United States - USD			
APPALACHIAN PWR CO 4.45% DUE 06-01-2045 CUSIP: 037735CV7	1,330,000.000	1,609,303.16	1,126,067.79
APPALACHIAN PWR CO 7% DUE 04-01-2038 CUSIP: 037735CM7	295,000.000	351,715.47	334,138.68
APPLE INC FIXED 2.95% 09-11-2049 CUSIP: 037833DQ0	120,000.000	136,522.80	82,143.63
APPLE INC 2.65% DUE 05-11-2050 REG CUSIP: 037833DW7	1,820,000.000	1,337,696.40	1,166,119.05
APPLE INC 2.65% 02-08-2051 CUSIP: 037833EF3	1,565,000.000	1,038,893.95	998,465.73
APPLE INC 2.8% DUE 02-08-2061 CUSIP: 037833EG1	2,440,000.000	1,546,401.60	1,471,466.47
APPLE INC 3.85% DUE 08-04-2046 CUSIP: 037833CD0	1,135,000.000	1,238,941.18	939,264.47
APPLE INC 4.375% DUE 05-13-2045 CUSIP: 037833BH2	510,000.000	508,138.50	461,346.27
APPLOVIN CORP NT 5.5% 12-01-2034 CUSIP: 03831WAD0	1,275,000.000	1,271,034.75	1,316,113.94
APPLOVIN CORP 5.125% DUE 12-01-2029 SEDOL: BTG00L7	100,000.000	99,990.00	102,300.62
APTIV IRISH HOLDINGS LIMITED 4.35% 03-15-2029 SEDOL: BHL3SF7	500,000.000	499,395.00	500,846.52
ARES CAP CORP 7.0% 01-15-2027 SEDOL: BNXJH25	100,000.000	99,257.00	102,933.66
ARTHUR J GALLAGHER & CO 5.15% 02-15-2035 SEDOL: BT225M3	1,200,000.000	1,195,524.00	1,214,188.24
ASSURED GTY US HLDGS INC GTD SR NT 3.15%06-15-2031 SEDOL: BN0THH3	300,000.000	299,151.00	281,262.23
AT&T INC 3.5% DUE 09-15-2053 REG CUSIP: 00206RKJ0	1,074,000.000	952,869.60	742,888.98
AT&T INC 3.55% DUE 09-15-2055 CUSIP: 00206RLJ9	7,847,000.000	7,624,713.86	5,407,509.42
AT&T INC 3.8% 12-01-2057 CUSIP: 00206RMN9	3,579,000.000	3,794,477.27	2,551,997.11
AT&T INC 5.7% 11-01-2054 CUSIP: 00206RNE8	1,975,000.000	1,964,809.00	1,952,021.35

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
** AUTOZONE INC 6.55% 11-01-2033 CUSIP: 053332BH4	1,800,000.000	1,795,266.00	2,009,400.17
AVALONBAY CMNTYS FIXED 4.15% 07-01-2047 CUSIP: 05348EBB4	1,055,000.000	1,102,261.01	873,158.65
AVALONBAY CMNTYS INC MEDIUM TERM 4.35% 04-15-2048 CUSIP: 05348EBE8	610,000.000	714,402.31	521,067.34
AVALONBAY 2.9% DUE 10-15-2026 SEDOL: BDCFTQ2	100,000.000	99,689.00	98,959.08
** BAE SYS HLDGS INC 4.75% DUE 10-07-2044 CUSIP: 05523UAL4	370,000.000	460,675.10	344,289.33
BALT GAS & ELEC CO 3.5% DUE 08-15-2046 CUSIP: 059165EH9	150,000.000	138,178.50	113,285.78
BALTIMORE GAS & ELECTRIC CO 5.4% DUE 06-01-2053 CUSIP: 059165EQ9	305,000.000	264,194.05	299,387.22
** BANK AMER CORP 3.311% DUE 04-22-2042 CUSIP: 06051GJW0	1,855,000.000	1,651,074.90	1,471,403.42
BANK AMER CORP 3.5% DUE 04-19-2026 SEDOL: BYM7C88	1,000,000.000	1,011,540.00	996,872.62
BANK AMER CORP 4.083% 03-20-2051 CUSIP: 06051GJA8	2,200,000.000	2,189,810.83	1,790,287.22
BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG CUSIP: 06051GJE0	4,555,000.000	3,258,329.00	3,356,644.64
** BANK OF AMERICA CORPORATION 6.11% 01-29-2037 CUSIP: 59022CAJ2	510,000.000	588,014.70	550,121.05
BANK5 2023-5YR4 6.5% DUE 12-15-2056 CUSIP: 06211FAV0	302,964.760	318,077.50	319,579.32
BANK5 2024-5YR10 COML MTG PASS THRU CTF CL B 6.14% 10-15-2057 CUSIP: 06604AAP9	250,000.000	256,142.57	257,281.93
BANK5 2025-5YR14 5.646% DUE 04-15-2058 CUSIP: 06604MAC2	300,000.000	310,265.62	313,831.47
BARCLAYS MTG LN TR 2025-NQM3 MTG BACKED NT CL A-3 144A 5.945% 05-25-2065 CUSIP: 06745VAC2	1,913,937.840	1,913,922.15	1,927,037.98
BBCMS MTG TR 2025-5C36 COML MTG PASS THRU CTF CL 5.517% 08-15-2058 CUSIP: 05556CAC4	500,000.000	514,996.55	521,924.25
BENCHMARK MORTGAGE TRUST SR 25-B41 CL XA VAR 02-15-2035 CUSIP: 081935AY4	2,929,000.000	224,096.03	225,170.39

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BENCHMARK 2024-V10 5.2774% DUE 09-15-2057 SEDOL: BRC3PN3	363,937.000	370,121.09	374,626.96
BENCHMARK 2024-V5 FLTG RT 6.4171% DUE 01-10-2057 SEDOL: BSY1T30	394,000.000	410,052.42	411,789.22
BENCHMARK 2024-V6 MTG TR COML MTG PASS THRU CTF CL B 6.7854% 03-15-2057 CUSIP: 081927AF2	250,000.000	260,869.14	261,546.45
BENCHMARK 2024-V8 MTG MTG PASS THRU CTF CL B 7.17899% 07-15-2057 CUSIP: 08190AAE0	300,000.000	316,734.38	318,324.45
BENCHMARK 2025-V15 MTG TR 6.17494% 05-15-2030 CUSIP: 08164CAF5	149,000.000	156,409.26	156,645.09
BENCHMARK 2025-V16 MTG TR MTG PASS THRU CTF CL A-S 5.859% 08-15-2058 CUSIP: 08164RAV7	149,000.000	154,174.26	155,103.81
BENCHMARK 2025-V16 MTG TR MTG PASS THRU CTF CL X-A 1.16529% 08-15-2058 CUSIP: 08164RAD7	7,179,865.140	295,337.89	289,997.62
BERKSHIRE HATHAWAY ENERGY CO 4.25% DUE 10-15-2050 CUSIP: 084659AX9	2,150,000.000	2,531,530.57	1,757,038.89
BERKSHIRE HATHAWAY FINANCE CORP 3.85% 03-15-2052 CUSIP: 084664DB4	1,010,000.000	1,006,434.70	792,330.71
BETH ISRAEL DEACONESS MED CTR INC TAXABLE BD SER L 3.08% 07-01-2051 CUSIP: 08661UAB2	1,540,000.000	1,540,000.00	1,008,386.24
** BIOGEN INC SR NT 3.25% 02-15-2051 CUSIP: 09062XAK9	1,868,000.000	1,299,282.99	1,223,706.70
BLACKROCK FUNDING INC 5.25% 03-14-2054 CUSIP: 09290DAC5	1,015,000.000	1,004,122.00	989,841.77
** BLACKROCK FUNDING INC. 5.35% 01-08-2055 CUSIP: 09290DAK7	1,585,000.000	1,587,013.50	1,570,044.75
BLACKSTONE HLDGS 3.15% DUE 10-02-2027 SEDOL: BDD87R7	200,000.000	199,184.00	196,531.71
BLUE OWL FINANCE LLC 3.125% 06-10-2031 SEDOL: BRJZ275	1,200,000.000	1,184,760.00	1,091,838.38
BMO 2024-5C6 MTG TR MTG PASS THRU CTF CLB 6.08629989624% 09-15-2057 CUSIP: 05593QAG9	250,000.000	256,005.86	257,416.03
BMO 2024-5C7 MTG TR COML MTG PASSTHRU CTF CL 5.8876% 11-15-2057 CUSIP: 09660WAX9	149,000.000	153,749.38	153,606.86
BMO 2025-5C10 MTG TR COML MTG PASS THRU CTF CL 5.9466% 05-15-2058 SEDOL: BT6F0Q7	224,000.000	232,837.50	232,919.23

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BMO 2025-5C11 MTG TR COML MTG PASS THRU CTF CL 5.9383% 07-15-2058 CUSIP: 096941AF6	149,000.000	154,907.62	155,087.25
BOEING CO FIXED 2.196% DUE 02-04-2026 SEDOL: BKPSXR6	2,100,000.000	2,100,000.00	2,084,095.34
BOEING CO FIXED 3.825% DUE 03-01-2059 SEDOL: BJBC2L2	2,000,000.000	1,410,620.00	1,414,558.78
BOEING CO FIXED 5.705% DUE 05-01-2040 CUSIP: 097023CV5	1,615,000.000	1,792,164.53	1,647,917.19
BOEING CO FIXED 5.805% DUE 05-01-2050 CUSIP: 097023CW3	820,000.000	922,972.86	819,232.29
BOEING CO SR NT 6.528% DUE 05-01-2034 CUSIP: 097023DS1	2,400,000.000	2,400,000.00	2,653,118.78
BOEING CO 3.625% DUE 02-01-2031 SEDOL: BMHXMZ4	800,000.000	799,488.00	766,236.66
BOEING CO 3.85% DUE 11-01-2048 CUSIP: 097023CB9	460,000.000	429,331.80	342,460.97
** BOEING CO 6.858% DUE 05-01-2054 CUSIP: 097023DT9	1,295,000.000	1,372,327.01	1,477,210.51
BOOZ ALLEN 5.95% DUE 04-15-2035 SEDOL: BV6KH76	1,500,000.000	1,499,415.00	1,563,760.02
BOSTON PROPERTIES LP 2.55% DUE 04-01-2032 BEO SEDOL: BNTJ8N7	400,000.000	398,280.00	345,787.23
BP CAP MKTS AMER FIXED 3.017% DUE 01-16-2027 SEDOL: BHNZLH4	300,000.000	299,700.30	296,804.96
BP CAP MKTS AMER INC 3.379% DUE 02-08-2061 CUSIP: 10373QBQ2	4,160,000.000	3,892,251.64	2,775,271.78
BRISTOL MYERS FIXED 4.25% DUE 10-26-2049 CUSIP: 110122CR7	1,600,000.000	2,141,606.44	1,326,519.79
BRISTOL MYERS SQUIBB CO 6.4% DUE 11-15-2063 CUSIP: 110122EC8	985,000.000	1,007,686.70	1,087,583.68
BRISTOL-MYERS SQUIBB CO 3.7% DUE 03-15-2052 CUSIP: 110122DW5	1,960,000.000	1,846,995.15	1,462,741.92
BROADCOM INC 4.3% DUE 11-15-2032 BEO SEDOL: BKPVK30	300,000.000	299,622.00	296,125.29
BURL NORTHN SANTA 4.45% DUE 03-15-2043 CUSIP: 12189LAN1	885,000.000	1,078,122.13	798,132.52

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BURLINGTON NORTHN SANTA FE LLC CUSIP: 12189LAP6	5.15 09-01-2043 1,055,000.000	1,154,353.45	1,037,389.54
BURLINGTON NORTHN SANTA FE 5.8% CUSIP: 12189LBM2	03-15-2056 2,265,000.000	2,252,044.20	2,369,898.27
BX COML MTG TR VAR RT 5.59078% DUE CUSIP: 05614JAA3	11-13-2046 1,160,000.000	1,177,400.00	1,181,618.80
CAPITAL ONE FINL CORP 5.5% 12-31-2099 CUSIP: 14040HDK8	800,000.000	800,000.00	801,283.20
CARVANA AUTO 5.39% DUE 09-10-2032 CUSIP: 146919AG0	600,000.000	596,625.00	600,011.94
CATERPILLAR INC 3.803% DUE 08-15-2042 CUSIP: 149123CB5	1,280,000.000	1,369,320.78	1,081,154.78
CBRE SVCS INC SR NT 2.5% 04-01-2031 SEDOL: BLF7SZ3	400,000.000	393,804.00	361,632.97
CENT TR 2025-CITY 5.09093% 07-10-2040 SEDOL: BVMS161	160,000.000	159,750.00	161,809.65
CENTENE CORP DEL FIXED 4.625% SEDOL: BMVQRX2	12-15-2029 300,000.000	300,000.00	290,812.87
CENTENE CORP DEL SR NT 2.45% 07-15-2028 SEDOL: BP2Q6N5	800,000.000	800,000.00	743,386.37
CENTERPOINT ENERGY HOUSTON ELEC LLC CUSIP: 15189XAT5	4.25% 02-01-2049 715,000.000	776,797.90	599,272.01
CHARTER COMM OPT LLC/CAP 3.9% DUE 06-01-2052 REG CUSIP: 161175CA0	800,000.000	764,624.00	541,833.86
CHARTER COMMUNICATIONS OPER LLC/CAP SEDOL: BMZ0WG8	06-01-2029 800,000.000	799,552.00	839,514.60
** CHARTER COMMUNICATIONS OPER LLC/CHARTE CUSIP: 161175BT0	4.8% DUE 03-01-2050 310,000.000	282,049.60	245,529.52
CHARTER FIXED 3.85% DUE 04-01-2061 CUSIP: 161175BY9	4,815,000.000	4,525,856.32	3,001,094.16
CHARTER 6.484% DUE 10-23-2045 CUSIP: 161175BA1	190,000.000	168,290.60	187,702.47
CHENIERE CORPUS CHRISTI HLDGS LLC 5.125% 06-30-2027 SEDOL: BDRJN78	400,000.000	400,000.00	404,364.92
** CIGNA CORP NEW FIXED 3.4% DUE 03-15-2050 CUSIP: 125523CK4	1,470,000.000	1,484,414.40	1,031,895.94

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CIGNA GROUP SR NT 3.4% 03-15-2051 CUSIP: 125523CQ1	1,675,000.000	1,692,714.54	1,165,476.00
** CIGNA GROUP 5.6% 02-15-2054 CUSIP: 125523CW8	595,000.000	581,594.65	585,097.11
** CIGNA GROUP 6.0% 01-15-2056 CUSIP: 125523DA5	870,000.000	861,674.10	902,452.24
CISCO SYS INC SR NT 5.9 DUE 02-15-2039 REG CUSIP: 17275RAD4	250,000.000	325,539.07	271,557.40
CISCO SYS INC 5.3% 02-26-2054 CUSIP: 17275RBU5	1,035,000.000	1,030,839.30	1,021,643.82
CITIGROUP COML MTG 2.456% DUE 11-10-2042 CUSIP: 17328QAA9	215,000.000	187,217.97	192,068.90
CITIGROUP INC 4.75% DUE 05-18-2046 CUSIP: 172967KR1	2,475,000.000	2,714,048.95	2,199,223.55
CITIGROUP INC 5.174% 09-11-2036 CUSIP: 172967QH7	775,000.000	775,000.00	782,864.59
CITIGROUP INC 5.316% 09-26-2020 REG CUSIP: 172967MM0	2,550,000.000	3,051,570.19	2,540,121.53
CITIGROUP INC 6.174% DUE 05-25-2034 CUSIP: 17327CAR4	1,385,000.000	1,405,820.32	1,473,658.70
CLECO CORP HLDGS 4.973% DUE 05-01-2046 SEDOL: BF4Z232	700,000.000	719,180.00	609,082.17
CM BMO MORTGAGE TRUST SER 24-5C3 CL A3 5.7393% 02-15-2057 CUSIP: 09660QAT1	394,000.000	406,050.86	408,729.81
CMO BANK5 2025-5YR16 BANK5 2025-5YR16 ASDUE 08-15-2063 REG CUSIP: 065934BF7	298,000.000	306,938.21	307,285.23
CMO BEAR STEARNS ALT-A TR SER 2005-4 CL II-3A-2 DUE 05-25-2035 REG SEDOL: BZ0C646	10,858.440	10,970.27	10,418.77
CMO BENCHMARK MORTGAGE TRUST SER 25-V16 CL A3 VAR RT 08-15-2058 CUSIP: 08164RAC9	300,000.000	308,995.98	311,918.19
CMO BENCHMARK MORTGAGE TRUST SR 23-V3 CL AS VAR RT 07-15-2056 CUSIP: 08163VAF4	394,000.000	415,162.11	416,619.42
CMO BENCHMARK MORTGAGE TRUST SR 24-V11 CL A3 5.909% 11-15-2057 SEDOL: BSDZFR9	300,000.000	312,527.34	315,706.05
CMO BENCHMARK MORTGAGE TRUST SR 25-V15 CL A3 5.80466% 05-15-2030 CUSIP: 08164CAC2	300,000.000	312,433.59	316,359.81

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CMO BENCHMARK MORTGAGE TRUST SR 25-V17 CL AM 5.42451% 09-01-2058 CUSIP: 081934AU5	227,000.000	233,809.93	232,459.35
CMO BMO MORTGAGE TRUST SER 23-C6 CL ASB 6.2118% 09-15-2056 CUSIP: 055985AF2	300,000.000	320,296.88	322,512.96
CMO BMO MORTGAGE TRUST SER 24-5C5 CLS A3 5.8574% 02-15-2057 CUSIP: 05593RAC6	300,000.000	310,863.28	314,127.81
CMO BMO MRTG TR SR 25-5C9 CL A3 5.7785% 12-15-2057 CUSIP: 096933AC0	394,000.000	409,636.88	413,343.55
CMO CITIGROUP MTG LN TR SER 2005-6 CL A2FLT RT DUE 09-25-2035/12-25-2021 BEO SEDOL: B7M9252	15,667.530	15,079.99	15,565.79
CMO WAMU MTG PASS-THRU CTFS TR 2002-AR2 MTG PASSTHRU CTF CL A VAR DUE 02-27-2034 CUSIP: 929227LE4	9,647.040	9,665.11	9,364.42
CMO WELLS FARGO COMMERCIAL MORTGAGE TRU SER 24-5C1 CL A3 5.928% 07-15-2057 CUSIP: 95003VAC2	500,000.000	520,214.84	524,062.40
CMO WELLS FARGO COMMERCIAL MORTGAGE TRUST SR 25-5C6 CL C 5.83% 10-15-2058 CUSIP: 95004TAH5	228,000.000	227,994.99	227,748.08
COCA COLA CO 5.4% 05-13-2064 CUSIP: 191216DT4	2,650,000.000	2,701,644.80	2,637,622.04
COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047 CUSIP: 20030NCC3	333,000.000	339,739.92	260,217.21
COMCAST CORP NEW 2.937% 11-01-2056 CUSIP: 20030NDU2	3,815,000.000	2,782,393.95	2,263,857.55
COMCAST CORP NEW 2.987% 11-01-2063 CUSIP: 20030NDW8	4,974,000.000	3,571,605.57	2,840,238.31
COMCAST CORP NEW 3.999% 11-01-2049 CUSIP: 20030NCE9	1,532,000.000	1,459,497.83	1,181,425.29
COMCAST CORP NEW 4.049% DUE 11-01-2052 CUSIP: 20030NCG4	1,576,000.000	1,276,850.32	1,208,356.08
COMCAST CORP 5.35% 05-15-2053 CUSIP: 20030NEF4	600,000.000	597,414.00	562,616.19
COMCAST CORP 5.5% DUE 05-15-2064 SEDOL: BQPF829	600,000.000	597,180.00	565,491.52
COMMONSPIRIT HLTH 3.347% DUE 10-01-2029 SEDOL: BKLCY46	600,000.000	600,000.00	579,493.48
COMMONWEALTH EDISON CO 3.85% 03-15-2052 CUSIP: 202795JV3	1,275,000.000	1,097,594.40	971,866.86

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COMMONWEALTH EDISON CO 4.0% DUE 03-01-2048 REG CUSIP: 202795JM3	2,885,000.000	3,181,117.83	2,320,523.53
COMPASS 5.999% DUE 08-25-2049 SEDOL: BRQN294	750,000.000	754,951.17	754,088.63
COMWLTH EDISON CO 5.95% DUE 06-01-2055 CUSIP: 202795KB5	655,000.000	655,000.00	696,259.05
CONNECTICUT LIGHT & POWER CO 4.0% 04-01-2048 CUSIP: 207597EL5	660,000.000	743,650.99	534,043.63
CONOCOPHILLIPS CO FIXED 4.025% DUE 03-15-2062 CUSIP: 20826FBD7	3,700,000.000	2,865,492.30	2,762,137.02
CONS EDISON CO N Y INC 4.45 DUE 03-15-2044 REG CUSIP: 209111FD0	1,745,000.000	1,791,951.15	1,537,917.99
CONS EDISON CO N Y 3.95% DUE 03-01-2043 CUSIP: 209111FC2	1,805,000.000	1,692,068.36	1,500,746.78
CONS EDISON CO N Y 4.625% DUE 12-01-2054 CUSIP: 209111FF5	1,530,000.000	1,306,648.00	1,318,384.51
CONSTELLATION ENERGY GENERATION LLC 6.5%10-01-2053 CUSIP: 210385AE0	970,000.000	984,061.90	1,080,997.74
CORNING INC 5.45% DUE 11-15-2079 CUSIP: 219350BQ7	1,390,000.000	1,612,648.28	1,304,622.50
** CSX CORP FIXED 4.3% DUE 03-01-2048 CUSIP: 126408HK2	1,195,000.000	1,417,627.12	1,014,673.20
CSX CORP 3.8% DUE 11-01-2046 CUSIP: 126408HF3	1,235,000.000	1,270,987.40	981,260.90
** CSX CORP 4.5% 11-15-2052 CUSIP: 126408HV8	1,140,000.000	937,993.00	983,745.73
CVS HEALTH CORP SR NT 6.2% 09-15-2055 CUSIP: 126650EL0	600,000.000	599,376.00	617,538.68
CVS HEALTH CORP 3.25% DUE 08-15-2029 SEDOL: BK5KKM6	800,000.000	792,776.00	766,917.92
CVS HEALTH CORP 4.78% DUE 03-25-2038 CUSIP: 126650CY4	865,000.000	761,785.79	810,710.26
CVS HEALTH CORP 5.05% DUE 03-25-2048 CUSIP: 126650CZ1	3,265,000.000	3,559,501.37	2,904,993.07
** CVS HEALTH CORP 5.125% DUE 07-20-2045 CUSIP: 126650CN8	3,045,000.000	3,561,906.04	2,764,143.18

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CVS HEALTH CORP 6.25% 09-15-2065 CUSIP: 126650EM8	600,000.000	597,582.00	610,265.70
** DANAHER CORP 2.6% DUE 10-01-2050 CUSIP: 235851AV4	785,000.000	752,450.40	488,924.92
DATABANK ISSUER II LLC / DATABANK SECD DATA CTR REV TERM NT 5.669% 09-27-2055 CUSIP: 23802YAB3	500,000.000	499,986.35	500,707.55
DCP MIDSTREAM OPER LP GTD SR NT 3.25% 02-15-2032 SEDOL: BP6MDL6	700,000.000	700,000.00	637,927.69
** DEERE & COMPANY 5.7% 19/01/2055 CUSIP: 244199BM6	1,265,000.000	1,257,612.40	1,330,491.00
** DEVON ENERGY CORP 5.75% 09-15-2054 CUSIP: 25179MBH5	1,750,000.000	1,747,935.00	1,623,258.79
DEVON ENERGY CORPORATION 5.2% 09-15-2034 SEDOL: BSQND80	1,200,000.000	1,199,592.00	1,194,807.29
DIAMOND SPORTS GROUP, LLC TERM LOAN (FIRST LIEN) SNR SECURED TL 05-25-2026 SEDOL: BMHSFB6	0.000	0.00	0.00
DIAMONDBACK ENERGY INC 5.75% 04-18-2054 CUSIP: 25278XBA6	1,000,000.000	998,136.45	962,591.24
DIAMONDBACK ENERGY INC 5.9% 04-18-2064 CUSIP: 25278XBB4	595,000.000	594,726.30	572,796.11
DISNEY WALT CO SR NT 6.65% 11-15-2037 CUSIP: 254687EH5	1,100,000.000	1,653,985.41	1,270,691.49
DISNEY WALT CO 2.75% DUE 09-01-2049 CUSIP: 254687FM3	265,000.000	263,741.25	170,836.05
DISNEY WALT CO 3.375% DUE 11-15-2026 CUSIP: 254687DK9	600,000.000	598,842.00	596,622.95
** DISNEY WALT CO 3.5% DUE 05-13-2040 REG CUSIP: 254687FY7	1,365,000.000	1,103,164.70	1,143,917.88
DISNEY WALT CO 3.6% DUE 01-13-2051 REG CUSIP: 254687FZ4	1,785,000.000	1,666,393.05	1,350,304.50
DOMINION RES INC 4.7% DUE 12-01-2044 CUSIP: 25746UCC1	1,050,000.000	1,046,136.00	921,828.85
DOMINION RESOURCES INC 4.9% 08-01-2041 CUSIP: 25746UBM0	945,000.000	971,198.90	874,761.90
** DOW CHEMICAL CO 3.6% 11-15-2050 CUSIP: 260543DD2	2,545,000.000	2,354,819.10	1,723,968.93

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
DOW CHEMICAL CO 4.375% DUE 11-15-2042 CUSIP: 260543CG6	1,795,000.000	1,894,170.88	1,463,024.50
DOWDUPONT INC 5.419% DUE 11-15-2048 CUSIP: 26078JAF7	0.000	0.00	0.00
** DTE ELEC CO 2.95% DUE 03-01-2050 CUSIP: 23338VAL0	2,535,000.000	2,530,074.88	1,708,805.04
DTE ELEC CO 4.05% 05-15-2048 CUSIP: 23338VAH9	455,000.000	494,936.05	375,111.95
** DTE ELECTRIC COMP 5.85% 05-15-2055 CUSIP: 23338VAZ9	470,000.000	468,876.70	493,807.78
DTP COML MTG TR VAR RT 5.98215% DUE 01-15-2041 CUSIP: 23346GAC3	150,000.000	151,599.61	151,745.21
DUKE ENERGY CORP 2.65% DUE 09-01-2026 SEDOL: BDGM1J6	800,000.000	797,536.00	790,292.66
DUKE ENERGY IND FIXED 2.75% DUE 04-01-2050 CUSIP: 26443TAC0	1,510,000.000	1,412,354.32	959,127.84
DUKE ENERGY IND LLC 3.25% DUE 10-01-2049 CUSIP: 26443TAB2	245,000.000	239,519.35	170,723.84
DUKE ENERGY IND 6.45% DUE 04-01-2039 CUSIP: 263901AB6	370,000.000	429,980.70	413,010.86
DUKE ENERGY PROGRESS LLC 3.6% 09-15-2047 CUSIP: 26442UAE4	1,465,000.000	1,628,266.05	1,111,419.25
DUKE ENERGY PROGRESS LLC 5.55% 03-15-2055 CUSIP: 26442UAV6	735,000.000	733,809.30	737,940.53
DUKE ENERGY 4 DUE 09-30-2042 CUSIP: 26442CAN4	2,370,000.000	2,354,129.82	2,011,702.26
DUKE ENERGY 4.15% DUE 12-01-2044 CUSIP: 26442RAD3	355,000.000	353,785.90	301,316.11
** DUKE ENERGY 4.25% DUE 12-15-2041 CUSIP: 26442CAM6	975,000.000	946,496.85	861,196.39
EBAY INC 3.65% DUE 05-10-2051 BEO SEDOL: BMGH020	500,000.000	499,780.00	454,995.27
EL PASO PIPELN 4.7% DUE 11-01-2042 SEDOL: B82B6J7	100,000.000	99,555.00	88,011.47
ELEVANCE HEALTH INC 5.7% 02-15-2055 SEDOL: BT25B13	1,200,000.000	1,193,436.00	1,187,700.41

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
** ELI LILLY & CO 4.875% 02-27-2053 CUSIP: 532457CG1	1,760,000.000	1,674,089.35	1,641,402.03
ELI LILLY & CO 5.6% 10-15-2055 CUSIP: 532457DF2	360,000.000	357,753.60	370,352.66
ELI LILLY & CO 5.65% 10-15-2065 CUSIP: 532457DGO	700,000.000	698,889.40	722,777.55
ELI LILLY AND COMPANY 5.0% 02-09-2054 CUSIP: 532457CM8	1,460,000.000	1,439,699.60	1,381,310.61
** EMERSON ELEC CO 2.8% DUE 12-21-2051/12-21-2021 BEO CUSIP: 291011BS2	745,000.000	743,346.10	478,563.29
EMORY UNIV FIXED 2.969% DUE 09-01-2050 CUSIP: 29157TAE6	1,285,000.000	1,300,501.86	856,428.10
ENABLE MIDSTREAM 4.15% DUE 09-15-2029 SEDOL: BKMGPX1	600,000.000	598,926.00	594,523.91
ENERGY TRANSFER FIXED 5.3% DUE 04-15-2047 SEDOL: BDHTRM1	800,000.000	683,696.00	722,541.28
ENERGY TRANSFER FIXED 6.05% DUE 06-01-2041 SEDOL: B4LTG94	400,000.000	408,780.00	407,433.86
ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045 SEDOL: BYQ24Q1	300,000.000	298,857.00	302,033.02
** ENERGY TRANSFER L P 6.2% 04-01-2055 CUSIP: 29273VBF6	4,145,000.000	4,051,027.75	4,169,897.69
ENERGY TRANSFER LP 5.95% 05-15-2054 SEDOL: BQHNMW9	500,000.000	497,615.00	484,214.58
ENERGY TRANSFER 7.5% DUE 07-01-2038 SEDOL: BG48VF3	200,000.000	231,672.00	232,406.14
ENTERGY ARK LLC 5.75% 06-01-2054 CUSIP: 29366MAG3	2,135,000.000	2,151,719.50	2,185,755.48
ENTERGY LOUISIANA LLC 5.8% 03-15-2055 CUSIP: 29364WBQ0	1,590,000.000	1,579,475.85	1,627,936.70
ENTERGY TEXAS INC 5.55% 09-15-2054 CUSIP: 29365TAP9	660,000.000	655,274.40	648,347.44
ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046 CUSIP: 29379VB11	1,340,000.000	1,370,051.65	1,230,278.17
ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049 CUSIP: 29379VBU6	1,070,000.000	1,227,985.25	954,894.34

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
ENTERPRISE PRODS OPER LLC 5.55% 02-16-2055 CUSIP: 29379VCH4	480,000.000	451,214.40	474,426.07
ENTERPRISE PRODS 4.2% DUE 01-31-2050 CUSIP: 29379VBW2	205,000.000	237,510.95	167,226.08
ENTERPRISE PRODS 4.85% DUE 03-15-2044 CUSIP: 29379VBA0	1,180,000.000	1,199,057.00	1,085,236.10
ENTERPRISE PRODS 4.95% DUE 10-15-2054 CUSIP: 29379VBF9	480,000.000	434,539.20	431,324.21
ENTERPRISE PRODS 5.1% DUE 02-15-2045 CUSIP: 29379VBC6	485,000.000	495,433.05	459,927.20
EQUINIX INC FIXED 2.95% 09-15-2051 CUSIP: 29444UBM7	2,130,000.000	1,980,691.85	1,360,294.17
EQUINIX INC 1.45% DUE 05-15-2026 BEO SEDOL: BMF4F05	700,000.000	698,992.00	687,952.36
EQUITABLE HLDGS INC 5.594% 01-11-2023 SEDOL: BQ2HTS1	1,100,000.000	1,100,000.00	1,157,207.00
ERP OPER LTD 4.5% DUE 07-01-2044 CUSIP: 26884ABB8	235,000.000	201,615.90	208,647.17
ESSEX PORTFOLIO L P SR NT 2.55% 06-15-2031 SEDOL: BNHS115	500,000.000	496,835.00	447,706.52
EVERSOURCE ENERGY 2.9% 03-01-2027 SEDOL: BNQSG88	300,000.000	299,706.00	294,630.15
EXELON CORP 4.1% DUE 03-15-2052 CUSIP: 30161NBH3	280,000.000	233,252.05	218,944.94
EXELON CORP 5.1% DUE 06-15-2045 CUSIP: 30161NAS0	355,000.000	396,366.38	330,857.16
** EXELON GENERATION 5.6 DUE 06-15-2042 CUSIP: 30161MAN3	670,000.000	671,033.90	679,038.35
EXTRA SPACE STORAGE L P SR NT 3.5% 07-01-2026 SEDOL: BS3BHY8	500,000.000	496,705.54	497,678.96
EXXON MOBIL CORP FIXED 4.327% DUE 03-19-2050 CUSIP: 30231GBG6	2,395,000.000	2,496,030.50	2,052,755.91
EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG CUSIP: 30231GBM3	350,000.000	256,535.47	256,436.96
** EXXON MOBIL CORP 4.227% DUE 03-19-2040 CUSIP: 30231GBF8	1,870,000.000	2,091,373.82	1,711,499.30

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Corporate Debt Instruments - Other			
United States - USD			
FISERV INC 3.5% DUE 07-01-2029 SEDOL: BRXYZ35	400,000.000	399,328.00	388,775.74
FL PWR & LT CO 3.15% DUE 10-01-2049 CUSIP: 341081FX0	2,540,000.000	2,347,207.61	1,773,177.81
FL PWR & LT CO 3.95% 03-01-2048 CUSIP: 341081FQ5	1,780,000.000	1,796,517.66	1,452,244.49
FL PWR & LT CO 4.05% DUE 10-01-2044 CUSIP: 341081FL6	680,000.000	689,984.22	573,472.38
FLEX INTERMEDIATE HOLDCO SR SECD NT 144A4.317% 12-30-2039 SEDOL: BMWYFP3	1,400,000.000	1,399,930.00	1,164,473.10
FLNG LIQUEFACTION 4.125% DUE 03-31-2038 SEDOL: BDRMCX6	1,214,880.000	1,214,880.00	1,124,436.98
** FLORIDA PWR CORP 3.85% DUE 11-15-2042 CUSIP: 341099CR8	550,000.000	472,207.49	453,414.14
FORD MTR CR CO LLC 4.271% DUE 01-09-2027 SEDOL: BKM3QM0	1,100,000.000	1,057,947.00	1,091,002.52
FORD MTR CR CO LLC 5.8% 03-08-2029 SEDOL: BPBJXX4	900,000.000	899,307.00	913,312.60
FOX CORP 4.709% 01-25-2029 SEDOL: BJLV907	800,000.000	804,116.00	810,276.22
FOX CORP 5.476% DUE 01-25-2039 CUSIP: 35137LAJ4	920,000.000	855,876.00	923,501.24
GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042 CUSIP: 373334JW2	2,335,000.000	2,504,979.91	2,061,101.77
GATX CORP 3.25% DUE 09-15-2026 SEDOL: BDCBXW4	765,000.000	759,117.15	759,060.78
GE CAP FDG LLC 4.55% 05-15-2032 SEDOL: BMXTBC6	300,000.000	300,000.00	303,224.30
GENERAL MOTORS CO 5.6% DUE 10-15-2032 BEO CUSIP: 37045VAZ3	1,040,000.000	1,037,462.40	1,080,070.07
GENERAL MTRS FINL CO INC 6.4% 01-09-2033 CUSIP: 37045XED4	540,000.000	570,520.80	579,068.58
GEORGIA PAC CORP 7.75% DUE 11-15-2029 SEDOL: 2519913	600,000.000	828,978.00	680,541.98
** GEORGIA PWR CO 4.3% DUE 03-15-2043 CUSIP: 373334KA8	850,000.000	788,795.19	743,018.71

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
GILEAD SCIENCES 4.15% DUE 03-01-2047 CUSIP: 375558BK8	1,265,000.000	1,268,919.79	1,067,201.35
GILEAD SCIENCES 4.5% DUE 02-01-2045 CUSIP: 375558BA0	1,645,000.000	1,807,310.36	1,474,033.14
GILEAD SCIENCES 4.75% DUE 03-01-2046 CUSIP: 375558BD4	765,000.000	767,090.85	703,095.70
GILEAD SCIENCES 4.8% DUE 04-01-2044 CUSIP: 375558AX1	1,015,000.000	1,222,283.56	948,054.85
** GILEAD SCIENCES 5.5% DUE 11-15-2054 CUSIP: 375558CD3	1,055,000.000	1,039,890.55	1,062,801.50
GLAXOSMITHKLINE 6.375% DUE 05-15-2038 CUSIP: 377372AE7	1,100,000.000	1,493,862.21	1,236,690.18
GLOBAL PMTS INC 3.2% DUE 08-15-2029 REG SEDOL: BK0WRZ9	300,000.000	299,058.00	284,905.22
GOLDMAN SACHS GROUP INC 4.017% 10-31-2038 CUSIP: 38148YAA6	3,645,000.000	3,894,913.54	3,267,154.09
GOLDMAN SACHS GROUP INC 4.411% 04-23-2039 CUSIP: 38141GXA7	685,000.000	600,381.95	633,519.29
GOLDMAN SACHS GROUP INC 4.482% 08-23-2028 SEDOL: BMGDC77	300,000.000	300,000.00	301,876.99
GOLDMAN SACHS GROUP INC 5.016% 10-23-2035 SEDOL: BSF0602	1,200,000.000	1,200,000.00	1,207,978.55
GOLDMAN SACHS GROUP INC 5.536% 01-28-2036 SEDOL: BTPF132	600,000.000	600,000.00	626,306.48
GOLDMAN SACHS GROUP INC 5.727% 04-25-2030 SEDOL: BSCB4X7	1,000,000.000	1,000,000.00	1,046,242.20
** GOLDMAN SACHS 5.15% DUE 05-22-2045 CUSIP: 38148LAF3	610,000.000	536,214.40	575,661.56
GOLDMAN SACHS 6.25% DUE 02-01-2041 CUSIP: 38141GGM0	445,000.000	485,596.35	488,851.33
GOLDMAN SACHS 6.75% DUE 10-01-2037 CUSIP: 38141GFD1	2,460,000.000	2,614,070.13	2,756,181.37
GOVERNMENT NATIONAL MORTGAGE A GNR 2021-191 LI 3% 10-20-2051 CUSIP: 38383CRG7	612,740.890	89,484.53	93,237.35
GOVT NATL MTG FLTG RT .74154% DUE 10-16-2065 CUSIP: 38381LHP0	8,027,277.270	512,993.19	512,574.57

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United States - USD			
GPMT 2021-FL4 LTD FLTG RT 5.76565% DUE 12-15-2036 CUSIP: 36262TAC7	250,000.000	246,562.50	247,310.90
** GRAINGER W W INC FIXED 4.6% DUE 06-15-2045 CUSIP: 384802AB0	655,000.000	735,485.30	591,591.93
HANOVER INS GROUP 4.5% DUE 04-15-2026 SEDOL: BYQ9LH2	500,000.000	498,835.00	500,311.87
HCA INC 5.9% 06-01-2053 SEDOL: BQPF7Y4	1,000,000.000	967,180.00	987,347.67
HESS CORP 5.8% DUE 04-01-2047 SEDOL: BD7XTT4	700,000.000	698,005.00	727,407.77
HOME DEPOT INC 3.125% DUE 12-15-2049 CUSIP: 437076BZ4	125,000.000	138,877.50	86,662.51
HOME DEPOT INC 3.35% DUE 04-15-2050 REG CUSIP: 437076CD2	2,035,000.000	2,128,168.06	1,469,698.57
HOME DEPOT INC 4.4 DUE 03-15-2045 REG CUSIP: 437076BF8	885,000.000	860,517.67	781,094.81
** HOME DEPOT INC 5.3% 06-25-2054 CUSIP: 437076DF6	2,455,000.000	2,426,116.25	2,402,707.54
HONEYWELL INTERNATIONAL INC 5.25% 03-01-2054 CUSIP: 438516CT1	2,045,000.000	2,040,398.75	1,968,348.92
HOST HOTELS & RESORTS L P 5.5% 04-15-2035 CUSIP: 44107TBC9	600,000.000	595,926.00	603,958.31
HSBC BK USA N A 7 DUE 01-15-2039 CUSIP: 4042Q1AD9	770,000.000	1,086,144.75	907,968.71
HUMANA INC 4.95% DUE 10-01-2044 CUSIP: 444859BE1	2,250,000.000	2,571,145.75	1,997,363.14
HUNTINGTON INGALLS INDS INC 5.749% 01-15-2035 SEDOL: BTPH0S6	700,000.000	699,888.00	734,298.31
HUNTSMAN INTL LLC 4.5% 05-01-2029 SEDOL: BFY8TQ3	200,000.000	197,740.00	191,405.07
** IBM CORP 5.7% 02-10-2055 CUSIP: 459200LK5	3,085,000.000	3,077,683.60	3,127,551.99
ILPT COML MTG TR 2025-LPF2 MTG PASS THRUCTF CL A 144A 5.4684% 07-13-2042 SEDOL: BT20ZH2	200,000.000	202,515.63	203,602.34
INTEL CORP 3.25% DUE 11-15-2049 CUSIP: 458140BJ8	1,195,000.000	805,021.97	794,063.89

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INTEL CORP 3.734% CUSIP: 458140BG4	12-08-2047 BEO 888,000.000	897,525.36	655,889.87
INTEL CORP 4.1% DUE 05-11-2047 CUSIP: 458140AY6	600,000.000	596,514.00	468,505.59
INTEL CORP 5.82% SEDOL: BMX7HF5	02-10-2053 1,400,000.000	1,399,398.00	1,353,902.68
J P MORGAN MTG FLTG RT 4.81051% DUE SEDOL: B4RWSR9	09-25-2035 80,974.920	79,355.41	80,436.86
JERSEY CENT PWR & 4.3% DUE 01-15-2026 SEDOL: BYTGN63	600,000.000	615,162.00	599,940.70
JPMORGAN CHASE & CO NT SEDOL: BYZ0Z52	05-01-2028 700,000.000	700,000.00	693,882.13
JPMORGAN CHASE & CO 3.782% CUSIP: 46625HRY8	02-01-2028 1,400,000.000	1,400,000.00	1,393,802.20
JPMORGAN CHASE & CO 3.882% 07-24-2038 CUSIP: 46647PAJ5	3,735,000.000	4,020,747.87	3,362,897.08
JPMORGAN CHASE & CO 3.897% CUSIP: 46647PAN6	01-23-2049 960,000.000	915,010.41	774,022.51
** JPMORGAN CHASE & CO 4.032% 07-24-2048 CUSIP: 46647PAK2	1,190,000.000	1,251,306.66	986,222.07
JPMORGAN CHASE & CO 5.012% CUSIP: 46647PEB8	01-23-2030 1,100,000.000	1,100,000.00	1,126,895.74
JPMORGAN CHASE & CO 5.4 SNR NTS DUE CUSIP: 48126BAA1	01-06-2042 USD1000 2,080,000.000	2,527,131.61	2,124,751.70
JPMORGAN CHASE & CO. 5.336% 01-23-2035 CUSIP: 46647PEC6	920,000.000	916,099.20	956,225.59
KAISER FNDTN HOSPS 3.15% DUE 05-01-2027 CUSIP: 48305QAC7	700,000.000	697,445.00	691,350.23
** KAISER FNDTN HOSPS 3.266% DUE 11-01-2049 CUSIP: 48305QAE3	990,000.000	1,013,226.69	700,916.19
KENTUCKY UTILITIES CO 5.45% DUE SEDOL: BNYD5P5	04-15-2033 500,000.000	498,860.00	522,731.06
** KEURIG DR PEPPER INC SR NT 4.5% CUSIP: 49271VAR1	04-15-2052 1,210,000.000	1,199,182.60	977,498.72
KIMCO RLTY CORP 4.125% DUE 12-01-2046 SEDOL: BDS6CH1	700,000.000	694,491.00	574,591.26

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KINDER MORGAN INC 4.3% 03-01-2028 SEDOL: BGB6GD3	100,000.000	99,622.00	100,430.46
KINDER MORGAN INC 5.2% 06-01-2033 SEDOL: BPRB4Q4	800,000.000	797,464.00	819,234.42
KINDER MORGAN INC 5.2% 03-01-2048 CUSIP: 49456BAQ4	575,000.000	624,791.64	526,856.88
KINDER MORGAN INC 5.55% DUE 06-01-2045 CUSIP: 49456BAH4	3,195,000.000	3,541,608.15	3,103,301.33
KINDER MORGAN 5.5 DUE 03-01-2044 CUSIP: 494550BU9	395,000.000	391,895.30	381,304.40
KINDER MORGAN 6.95% DUE 01-15-2038 CUSIP: 494550AW6	1,115,000.000	1,587,692.37	1,253,782.50
KINDER MORGAN 7.3% DUE 08-15-2033 SEDOL: 2187310	200,000.000	228,106.00	228,780.94
** KROGER CO 4.45% DUE 02-01-2047 CUSIP: 501044DG3	2,300,000.000	2,465,780.47	1,960,914.98
KROGER CO 5.65% 09-15-2064 CUSIP: 501044DX6	565,000.000	562,485.75	551,119.24
** LOCKHEED MARTIN CORP 4.09% 09-15-2052 CUSIP: 539830BN8	750,000.000	737,575.56	605,236.77
LOCKHEED MARTIN CORP 5.2% 02-15-2064 CUSIP: 539830CE7	570,000.000	568,170.30	537,877.87
LOCKHEED MARTIN 3.8% DUE 03-01-2045 CUSIP: 539830BD0	785,000.000	776,522.00	641,087.42
LOCKHEED MARTIN 4.07% DUE 12-15-2042 CUSIP: 539830BB4	1,470,000.000	1,614,155.11	1,268,897.39
LOCKHEED MARTIN 4.7% DUE 05-15-2046 CUSIP: 539830BL2	1,525,000.000	1,808,640.45	1,399,945.85
LOUISVILLE GAS & ELEC 5.85% 08-15-2055 CUSIP: 546676BA4	720,000.000	721,480.25	740,099.70
LOWES COS INC FIXED 4.55% 04-05-2049 CUSIP: 548661DS3	120,000.000	148,989.60	102,577.39
LOWES COS INC 3% DUE 10-15-2050 CUSIP: 548661DZ7	1,555,000.000	1,497,602.37	1,006,058.15
LOWES COS INC 4.05% DUE 05-03-2047 CUSIP: 548661DQ7	1,485,000.000	1,594,581.32	1,195,446.96

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
LOWES COS INC 4.25% DUE 09-15-2044 CUSIP: 548661DE4	222,000.000	221,400.60	180,339.48
** L3HARRIS TECHNOLOGIES INC 5.5% 08-15-2054 CUSIP: 502431AV1	585,000.000	578,419.05	581,458.01
** MA INST TECH FIXED 2.989% DUE 07-01-2050 CUSIP: 575718AG6	840,000.000	867,693.37	573,044.90
** MA INST TECH 3.067% DUE 04-01-2052 CUSIP: 575718AJ0	710,000.000	710,000.00	487,218.95
** MA INST TECH 5.618% DUE 06-01-2055 CUSIP: 575718AK7	665,000.000	665,000.00	698,561.40
MAD COML MTG TR VAR RT 5.63062% DUE 10-15-2042 CUSIP: 55616AAE7	110,000.000	110,000.00	110,410.28
MARLETTE FDG TR 2025-1 ASSET BACKED NT CL C 144A 5.26% 07-16-2035 CUSIP: 570920AC2	750,000.000	749,925.07	754,210.95
MARRIOTT INTERNATIONAL 2.85% DUE 04-15-2031 BEO CUSIP: 571903BG7	500,000.000	499,025.00	460,117.03
** MARSH & MCLENNAN COS INC 4.2% 03-01-2048 CUSIP: 571748BD3	570,000.000	567,685.80	477,006.31
MARSH & MCLENNAN COS INC 5.4% 03-15-2055 CUSIP: 571748CD2	290,000.000	283,135.70	284,322.26
MARSH & MCLENNAN 4.375% DUE 03-15-2029 SEDOL: BJ2NYK7	1,000,000.000	999,650.00	1,008,935.04
MARSH & MCLENNAN 4.9% DUE 03-15-2049 CUSIP: 571748BJ0	1,045,000.000	1,265,400.03	960,755.84
MARVELL TECH INC FIXED 2.45% DUE 04-15-2028 SEDOL: BLB5691	700,000.000	699,867.00	670,518.51
** MASTERCARD INC 3.65% DUE 06-01-2049 CUSIP: 57636QAL8	615,000.000	672,196.65	479,458.59
** MCDONALD'S CORP 5.45% 08-14-2053 CUSIP: 58013MFW9	285,000.000	261,783.90	282,907.24
MCDONALDS CORP 4.45% DUE 03-01-2047 REG CUSIP: 58013MFC3	1,245,000.000	1,376,588.55	1,077,748.23
MCDONALDS CORP FIXED 4.6% DUE 05-26-2045 CUSIP: 58013MEV2	295,000.000	294,712.40	264,900.60
** MCDONALDS CORP MEDIUM TERM NTS BOOK 3.625% DUE 09-01-2049 CUSIP: 58013MFK5	1,565,000.000	1,620,204.72	1,172,353.41

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
** MCDONALDS CORP 5.15% DUE 09-09-2052 BEO CUSIP: 58013MFT6	940,000.000	867,404.70	889,310.51
MERCK & CO INC 2.9% DUE 12-10-2061 CUSIP: 58933YBG9	2,215,000.000	1,882,066.30	1,329,424.62
MERCK & CO INC NEW 3.7% DUE 02-10-2045 CUSIP: 58933YAT2	810,000.000	918,289.46	650,056.30
** MERCK & CO INC NEW 5.0% DUE 05-17-2053 CUSIP: 58933YBM6	1,000,000.000	995,990.00	939,663.97
MERRILL LYNCH & CO 7.75% DUE 05-14-2038 CUSIP: 59023VAA8	320,000.000	341,393.05	390,821.03
META PLATFORMS INC FIXED 4.45% DUE 08-15-2052 CUSIP: 30303M8J4	290,000.000	258,169.60	249,015.32
META PLATFORMS INC 5.4% DUE 08-15-2054 CUSIP: 30303M8V7	1,350,000.000	1,344,613.50	1,333,775.09
META PLATFORMS INC 5.55% DUE 08-15-2064 CUSIP: 30303M8W5	1,225,000.000	1,219,708.00	1,215,999.45
METLIFE INC STEP CPN 4.721% DUE 12-15-2044 CUSIP: 59156RBL1	465,000.000	469,268.70	425,122.44
METLIFE INC 4.875% DUE 11-13-2043 CUSIP: 59156RBG2	1,490,000.000	1,871,845.32	1,404,748.62
METLIFE INC 5.875% DUE 02-06-2041 CUSIP: 59156RAY4	1,350,000.000	1,644,208.29	1,431,459.77
MICROSOFT CORP 2.525% DUE 06-01-2050 BEO CUSIP: 594918CC6	1,265,000.000	786,055.90	800,836.09
MICROSOFT CORP 2.675% DUE 06-01-2060 BEO CUSIP: 594918CD4	2,273,000.000	2,075,875.04	1,359,429.25
** MICROSOFT CORP 2.921% DUE 03-17-2052 USD CUSIP: 594918CE2	3,600,000.000	3,339,100.35	2,441,614.79
MIDAMERICAN ENERGY 6.125% DUE 04-01-2036 CUSIP: 59562VAM9	2,260,000.000	2,833,209.61	2,459,119.29
MORGAN STANLEY RESDNTL MTG LN TR 5.847% DUE 07-25-2070 CUSIP: 61778XAE9	1,986,284.560	1,986,260.52	1,996,808.69
MORGAN STANLEY 3.971% DUE 07-22-2038 CUSIP: 61744YAL2	1,410,000.000	1,537,905.44	1,261,156.64
** MORGAN STANLEY 4.3% DUE 01-27-2045 CUSIP: 61747YDY8	2,090,000.000	2,328,917.97	1,833,281.52

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◆ Schedule of Assets Held for Investment Purposes

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Corporate Debt Instruments - Other			
United States - USD			
MORGAN STANLEY 4.654% 10-18-2030 CUSIP: 61747YFU4	1,200,000.000	1,200,000.00	1,213,116.86
MORGAN STANLEY 5.173% 01-16-2030 CUSIP: 61747YFK6	1,100,000.000	1,100,000.00	1,130,551.82
MORGAN STANLEY 5.424% 07-21-2034 CUSIP: 61747YFG5	300,000.000	300,000.00	312,570.34
MORGAN STANLEY 5.652% 04-13-2028 SEDOL: BLDCFF9	1,100,000.000	1,100,000.00	1,124,631.68
MORGAN STANLEY 5.831% 04-19-2035 CUSIP: 61747YFR1	2,015,000.000	2,069,380.59	2,148,076.50
** MPLX LP 5.95% 04-01-2055 CUSIP: 55336VBZ2	450,000.000	406,696.50	439,915.05
** MPLX LP 6.2% 09-15-2055 CUSIP: 55336VCD0	955,000.000	938,545.35	966,122.90
NEVADA PWR CO 6.0% 03-15-2054 CUSIP: 641423CG1	480,000.000	440,280.00	499,329.23
NEW YORK LIFE INS 6.75% DUE 11-15-2039 CUSIP: 64952GAF5	1,680,000.000	2,156,931.94	1,913,034.75
NEWMONT CORP/NEWCREST FIN PTY LTD 3.25% 05-13-2030 SEDOL: BMZLBP3	159,000.000	158,329.69	152,393.57
NIKE INC FIXED 3.25% DUE 03-27-2040 CUSIP: 654106AL7	2,065,000.000	1,946,046.85	1,673,234.09
** NORFOLK SOUTHN CORP 5.95% 03-15-2064 CUSIP: 655844CU0	1,030,000.000	1,045,146.30	1,088,081.78
NORFOLK SOUTHN FIXED 3.942% DUE 11-01-2047 CUSIP: 655844BX5	649,000.000	595,805.36	523,938.09
** NORFOLK SOUTHN 3.05% DUE 05-15-2050 CUSIP: 655844CF3	900,000.000	880,432.43	610,049.07
NORFOLK SOUTHN 4.8 DUE 08-15-2043 CUSIP: 655844BN7	378,000.000	412,356.42	344,173.02
NORTHERN STS PWR CO MINN 1ST MTG BD 5.1% 05-15-2053 CUSIP: 665772CX5	660,000.000	557,139.00	627,313.83
NORTHERN STS PWR CO MINN 4.5% DUE 06-01-2052 BEO CUSIP: 665772CV9	395,000.000	392,152.05	342,047.87
** NORTHN STS PWR CO 5.65% DUE 05-15-2055 CUSIP: 665772DA4	660,000.000	656,396.40	677,220.81

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
NORTHROP GRUMMAN CORP 5.2% 06-01-2054 CUSIP: 666807CM2	445,000.000	443,282.30	423,696.28
NORTHROP GRUMMAN 4.03% DUE 10-15-2047 CUSIP: 666807BP6	2,245,000.000	2,460,097.11	1,829,200.23
NORTHROP GRUMMAN 4.75% DUE 06-01-2043 CUSIP: 666807BH4	2,245,000.000	2,209,992.69	2,078,124.77
NOVANT HEALTH INC 3.168% DUE 11-01-2051 CUSIP: 66988AAH7	1,635,000.000	1,650,776.45	1,107,000.31
NSTAR ELEC CO FIXED 4.95% DUE 09-15-2052 CUSIP: 67021CAT4	210,000.000	209,187.30	192,782.65
NVIDIA CORP 3.5% DUE 04-01-2050 CUSIP: 67066GAH7	625,000.000	660,170.23	479,625.09
NXPT COML MTG TR 2024-STOR COML MTG PASSTHRU CTF CL C 5.14979% 11-05-2041 CUSIP: 67119YAE2	160,000.000	158,193.75	159,779.20
OCCIDENTAL PETE CORP 5.375% 01-01-2032 SEDOL: BPDY586	1,000,000.000	988,130.00	1,016,982.00
** OCCIDENTAL PETE CORP 6.05% 10-01-2054 CUSIP: 674599EM3	1,735,000.000	1,692,100.00	1,693,024.62
OCCIDENTAL PETE 6.2% DUE 03-15-2040 SEDOL: BJCRNM4	200,000.000	206,538.07	203,272.20
OLD REP INTL CORP 3.875% DUE 08-26-2026 SEDOL: BD606N9	500,000.000	499,095.00	498,132.29
OMEGA HEALTHCARE FIXED 3.25% DUE 04-15-2033 SEDOL: BLH3FS1	700,000.000	695,128.00	617,614.17
** ONCOR ELEC DELIVERY CO LLC 3.1% 09-15-2049 CUSIP: 68233JBR4	1,915,000.000	1,935,218.44	1,295,953.37
ONCOR ELEC FIXED 2.7% DUE 11-15-2051 CUSIP: 68233JCD4	315,000.000	226,772.58	193,432.30
ONEOK INC NEW 4.35% 03-15-2029 SEDOL: BJ2XVC8	900,000.000	897,183.00	899,077.18
ONEOK INC NEW 6.25% 10-15-2055 CUSIP: 682680DD2	2,810,000.000	2,795,388.00	2,853,612.13
ONEOK INC NEW 6.35% DUE 01-15-2031 REG SEDOL: BM93304	300,000.000	299,001.00	322,144.25
ONEOK INC 5.7% 11-01-2054 SEDOL: BRBVNB2	950,000.000	947,330.50	896,866.79

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United States - USD			
ONEOK INC 5.8% 11-01-2030 SEDOL: BMZ6BM5	200,000.000	199,610.00	210,726.19
ORACLE CORP 3.6% DUE 04-01-2050 REG CUSIP: 68389XBX2	840,000.000	720,720.30	591,326.00
ORACLE CORP 3.95% DUE 03-25-2051 SEDOL: BMYLXC5	6,430,000.000	6,109,798.90	4,780,758.30
ORACLE CORP 4.125% DUE 05-15-2045 CUSIP: 68389XBF1	1,075,000.000	1,068,185.14	863,839.37
ORACLE CORP 4% DUE 07-15-2046 CUSIP: 68389XBJ3	1,840,000.000	1,900,261.54	1,433,311.50
ORACLE CORP 4% 11-15-2047 CUSIP: 68389XBQ7	1,755,000.000	1,859,554.21	1,360,115.19
** ORACLE CORP 5.95% 09-26-2055 CUSIP: 68389XDR3	3,910,000.000	3,876,924.70	3,897,972.10
ORACLE CORP 6.1% 09-26-2065 SEDOL: BVBG0Z8	700,000.000	695,744.00	698,710.86
ORACLE CORP 6.125% 08-03-2065 SEDOL: BT9N5H4	2,000,000.000	1,994,340.00	2,007,735.46
OTIS WORLDWIDE CORP 3.112% DUE 02-15-2040 BEO CUSIP: 68902VAL1	1,330,000.000	1,324,883.29	1,035,413.53
OVINTIV INC 6.25% 07-15-2033 SEDOL: BNRR156	1,100,000.000	1,134,199.00	1,160,299.22
** OWENS CORNING 5.95% 06-15-2054 CUSIP: 690742AQ4	1,810,000.000	1,819,462.71	1,867,812.02
PAC GAS & ELEC CO FIXED 2.1% DUE 08-01-2027 SEDOL: BMYQX42	400,000.000	399,128.00	384,496.90
PAC GAS & ELEC CO FIXED 4.5% DUE 07-01-2040 SEDOL: BMVV6C9	300,000.000	341,537.00	260,932.14
PAC GAS & ELEC CO FIXED 4.55% DUE 07-01-2030 CUSIP: 694308JM0	800,000.000	906,568.00	794,443.09
PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050 CUSIP: 694308JN8	500,000.000	567,425.00	429,143.38
PAC GAS & ELEC CO 5.9% DUE 10-01-2054 CUSIP: 694308KT3	1,205,000.000	1,199,203.95	1,173,794.26
PACIFIC GAS & ELEC CO 3.3% DUE 12-01-2027 SEDOL: BG88F02	400,000.000	398,816.00	391,469.74

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
PACIFIC GAS & ELEC CO 3.95% 12-01-2047 SEDOL: BD24YZ3	200,000.000	214,456.00	149,469.81
PACIFIC GAS & ELEC CO 4.75% DUE 02-15-2044 SEDOL: BJZ7ZR0	100,000.000	118,250.00	85,552.20
PACIFIC GAS & ELEC CO 5.25% 03-01-2052 CUSIP: 694308KD8	1,885,000.000	1,836,444.50	1,675,965.71
PACIFIC GAS & ELEC CO 6.15% DUE 01-15-2033 SEDOL: BNNMQX8	1,000,000.000	997,390.00	1,058,393.63
PACIFIC GAS & ELECTRIC CO 3.75% 08-15-2042 SEDOL: B7MTCC9	300,000.000	307,887.00	228,270.72
PACIFIC GAS & ELECTRIC CO 6.1% 10-15-2055 CUSIP: 694308KZ9	385,000.000	384,461.00	384,557.25
PACIFIC GAS & ELECTRIC 6.15% 03-01-2055 SEDOL: BPJKZZ5	700,000.000	697,900.00	703,982.32
PACIFICORP 4.15% 02-15-2050 SEDOL: BHXC MN8	800,000.000	619,072.00	622,305.84
PACIFICORP 5.5% 05-15-2054 CUSIP: 695114DA3	500,000.000	463,840.00	472,187.68
PACIFICORP 5.8% 01-15-2055 SEDOL: BRXGPG4	1,100,000.000	1,093,389.00	1,078,132.99
PACIFICORP 6.25% DUE 10-15-2037 CUSIP: 695114CG1	40,000.000	39,950.00	42,826.19
PAGAYA AI DEBT 5.44% DUE 03-15-2033 CUSIP: 69548WAC7	500,000.000	500,000.00	503,988.25
PALMER SQUARE CLO 2021-3 LTD / 5.19454% 10-15-2038 CUSIP: 69688FAN0	500,000.000	500,000.00	501,922.60
PARTNERS HEALTHCARE SYS INC 3.192% DUE 07-01-2049 CUSIP: 70213HAE8	1,645,000.000	1,679,195.76	1,157,931.95
PECO ENERGY CO FIXED 3.7% 09-15-2047 CUSIP: 693304AV9	430,000.000	428,378.90	334,674.15
PECO ENERGY CO 5.65% 09-15-2055 CUSIP: 693304BJ5	940,000.000	939,990.60	960,491.29
PEPSICO INC 3.625% DUE 03-19-2050 CUSIP: 713448EU8	1,110,000.000	1,188,180.68	850,584.05
** PEPSICO INC 5.25% 07-17-2054 CUSIP: 713448FZ6	1,350,000.000	1,348,855.46	1,331,190.06

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United States - USD			
PFIZER INC 4.3% DUE 06-15-2043 CUSIP: 717081DE0	3,820,000.000	3,747,494.88	3,357,075.13
** PFIZER INVESTMENT ENTER 5.3% 05-19-2053 CUSIP: 716973AG7	2,205,000.000	2,126,813.51	2,130,882.45
PHILIP MORRIS INTERNATIONAL INC 3.875% BDS DUE 08-21-2042 USD1000 CUSIP: 718172AU3	2,070,000.000	1,775,667.35	1,718,488.97
PHILIP MORRIS INTL 4.5% DUE 03-20-2042 CUSIP: 718172AP4	675,000.000	658,496.25	609,167.28
** PHILLIPS 66 4.65% DUE 11-15-2034 CUSIP: 718546AK0	1,585,000.000	1,575,907.18	1,547,085.34
PHILLIPS 66 4.875% DUE 11-15-2044 CUSIP: 718546AL8	1,940,000.000	1,889,117.94	1,730,913.57
PLAINS ALL AMERN PIPELN L P/PAA 4.9% 02-15-2045 SEDOL: BYM9466	200,000.000	189,816.86	174,433.54
PLAINS ALL AMERN 4.3% DUE 01-31-2043 SEDOL: B92Y2L7	900,000.000	816,651.82	733,343.63
PPL ELECTRIC UTILITIES CORP 4.15% 06-15-2048 CUSIP: 69351UAV5	170,000.000	169,046.30	141,066.37
PRES & FELLOWS OF HARVARD 3.745% 11-15-2052 CUSIP: 740816AQ6	475,000.000	475,000.00	371,157.55
PROLOGIS LP 3.0% DUE 04-15-2050 CUSIP: 74340XBP5	1,700,000.000	1,684,435.89	1,137,283.31
PUBLIC SERVICE CO OF COLORADO 4.5% 06-01-2052 CUSIP: 744448CX7	270,000.000	267,054.30	227,262.02
PUBLIC SERVICE COLORADO 5.85% 05-15-2055 CUSIP: 744448DB4	50,000.000	50,183.50	51,453.26
PUBLIC SERVICE ELECTRIC 5.3% 08-01-2054 CUSIP: 74456QCT1	920,000.000	915,758.80	900,905.81
PUBLIC SVC COLORADO 3.8% 06-15-2047 CUSIP: 744448CN9	625,000.000	622,450.00	481,757.90
PUBLIC SVC CO COLO 4.1% DUE 06-15-2048 CUSIP: 744448CQ2	225,000.000	222,358.50	180,501.43
** PUGET ENERGY INC SR NT 2.893% 09-15-2051 CUSIP: 745332CK0	1,050,000.000	1,050,000.00	664,739.58
PUGET ENERGY INC 5.725% 03-15-2035 SEDOL: BV5PDW9	1,100,000.000	1,100,000.00	1,135,114.42

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PUGET SOUND ENERGY INC 5.598% 09-15-2055 CUSIP: 745332CP9	1,135,000.000	1,131,848.80	1,127,951.39
PVPTL METROPOLITAN LIFE GLOBAL FDG I 3.45% DUE 12-18-2026 SEDOL: BYM4751	1,000,000.000	999,330.00	993,547.68
PVTPL AADVANTAGE LOYALTY IP LTD/AMERN AIRLS 5.75% 04-20-2029 SEDOL: BM8H783	400,000.000	400,000.00	401,530.15
PVTPL AMERICAN ASSETS TR L P 3.375% DUE 02-01-2031/01-26-2021 REG SEDOL: BM9QFV8	400,000.000	395,740.00	363,268.03
PVTPL AP MOLLER MAERSK AS NT 144A 4.5% DUE 06-20-2029/06-20-2019 BEO CUSIP: 00203QAE7	300,000.000	298,164.00	303,550.82
PVTPL AVIATION CAP GROUP LLC 5.375% 07-15-2029 SEDOL: BRT7594	1,100,000.000	1,091,706.00	1,126,711.21
PVTPL BAIN CAP CR CLO LTD SR 24-DA CL D1 FLTG RT 07-16-2037 CUSIP: 05685QAL7	500,000.000	503,350.00	504,618.20
PVTPL BAIN CAPITAL CREDIT CLO LIMITED SER 24-6A CL A1 FLTG 01-21-2038 CUSIP: 05685XAA6	1,050,000.000	1,051,630.00	1,053,169.11
PVTPL BAIN CAPITAL CREDIT CLO LIMITED SER 25-3A CL D1 FLTG RT 07-23-2038 CUSIP: 056914AJ3	1,000,000.000	1,000,000.00	1,006,665.00
PVTPL BALLYROCK LTD SR 24-22A CL A1A FLT 04-15-2037 CUSIP: 05877GAA1	1,200,000.000	1,204,980.00	1,206,589.20
PVTPL BENEFIT STREET PARTNERS CLO LTD SR 25-42A CL D1 FLTG RT 10-25-2038 CUSIP: 08187LAG6	500,000.000	500,000.00	505,191.50
PVTPL BG ENERGY CAP PLC GTD NT 144A 5.125% DUE 10-15-2041 BEO CUSIP: 05541VAF3	1,390,000.000	1,490,646.20	1,343,278.69
PVTPL BGC GROUP INC 6.15% 04-02-2030 SEDOL: BTWQTJ0	900,000.000	898,776.00	922,078.83
PVTPL BOEING CO THE 7.008% 05-01-2064 CUSIP: 097023DU6	355,000.000	385,792.70	410,966.94
PVTPL BOSTON GAS CO 5.843% 01-10-2035 SEDOL: BSHWVV2	600,000.000	600,000.00	632,868.50
PVTPL BROADCOM INC NT 4.926% 05-15-2037 SEDOL: BPCTV84	597,000.000	561,273.68	595,398.94
PVTPL BROADCOM INC 2.45% DUE 02-15-2031/01-19-2021 BEO SEDOL: BMCPJY3	1,700,000.000	1,696,668.00	1,546,171.52
PVTPL BROOKLYN UNION GAS CO 4.273% 03-15-2048 BEO CUSIP: 114259AQ7	820,000.000	876,302.91	659,486.76

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
PVTPL CAMERON LNG LLC 3.302% DUE 01-15-2035 SEDOL: BKP082	200,000.000	200,000.00	173,659.74
PVTPL CARLYLE FIN L L C SR NT 144A 5.65%DUE 09-15-2048 SEDOL: BG31GK3	600,000.000	599,484.00	593,955.71
PVTPL CARVAL CLO LTD SR 24-2A CL A FLTG 07-20-2037 CUSIP: 146918AA5	730,000.000	732,993.00	733,407.57
PVTPL CBAM CLO MGMT LLC SR 17-1A CL AR2 FLTG RT 01-20-2038 CUSIP: 14987LAC5	1,000,000.000	1,003,650.00	1,003,954.00
PVTPL CIFC FDG LTD SR 19-6A CL A1R FLTG RT 07-16-2037 CUSIP: 12555XAN1	1,000,000.000	1,004,500.00	1,004,778.70
PVTPL CMO BFLD TRUST SR 25-FPM CL A VAR RT10-10-2030 SEDOL: BVDCX00	150,000.000	150,000.00	151,098.24
PVTPL CMO BSTN COML MTG TR SR 25-HUB CL A VAR 04-01-2041 CUSIP: 05594GAA3	110,000.000	110,000.00	110,000.00
PVTPL CMO BX TRUST SR 19-OC11 CL B 3.605% 12-09-2041 SEDOL: BJ17HY5	200,000.000	187,578.13	190,627.08
PVTPL CMO CPTS SER 19-CPT CL A 2.865% 11-13-2039 CUSIP: 12654YAA7	160,000.000	145,693.75	147,248.72
PVTPL CMO DATABANK ISSUER LLC SER 24-1A CL A2 5.3% 01-26-2054 CUSIP: 23802WAN1	750,000.000	744,960.94	750,464.48
PVTPL CMO DBWF MTG TR COML MTG SER 2016-85T CL A 3.791% 12-10-2036 CUSIP: 23307CAA3	1,900,000.000	1,956,987.00	1,870,064.17
PVTPL CMO ELLINGTON FINANCIAL MORTGAGE TRUST SR 25-NQM3 CL A3 STEP 08-01-2070 CUSIP: 26846YAE8	488,190.510	488,185.14	491,838.66
PVTPL CMO GCAT SR 25 -NQM4 CL A3 STEP 06-01-2070 CUSIP: 367923AE9	392,893.790	392,886.28	395,954.71
PVTPL CMO HILTON USA TR SER 2016-HHV CL A 3.719% 144A DUE 11-05-2038 SEDOL: BRRG5F9	700,000.000	720,998.60	692,888.56
PVTPL CMO HILTON USA TR 2016-HHV CL C 144A VAR RT DUE 11-05-2038 BEO CUSIP: 43300LAJ9	1,060,000.000	1,043,473.55	1,049,855.16
PVTPL CMO HUDSON YARDS SR 25-SPRL CL C FLTG 01-13-2040 SEDOL: BTZPY11	160,000.000	164,512.50	165,704.37
PVTPL CMO MSBAM COML MTG SECS TR SER 12-CKSV CL A2 3.277% 10-15-2030 SEDOL: BRJ4WH2	154,515.380	150,652.49	147,175.90
PVTPL CMO NJ TR 2023-GSP CL A FRN 144A 01-06-2029 SEDOL: BTZDC22	160,000.000	167,631.25	167,931.04

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Corporate Debt Instruments - Other			
United States - USD			
PVTPL CMO NYC COML MTG TR 2025-300P SR 25-300P CL B VAR RT DUE 07-13-2042 BEO CUSIP: 67121TAC3	160,000.000	159,337.50	160,770.96
PVTPL CMO TYSN MTG TR SR 23-CRNR CL A FLTG RT 12-10-2038 SEDOL: BNKBF97	140,000.000	146,897.92	147,818.34
PVTPL CMO VEGAS TR 2SER 24-TI CL A 5.5183% 11-01-2039 CUSIP: 92254AAA5	180,000.000	181,722.66	182,681.42
PVTPL CMO VNDO TR 2016-350P CL A 144A 3.805%DUE 1-10-2035 BEO CUSIP: 91831UAA5	1,500,000.000	1,544,933.25	1,483,448.25
PVTPL COLOGIX DATA CTRS US ISSUER SER 21-1A CL A2 3.3% 12-26-2051 CUSIP: 19521UAA1	300,000.000	290,109.38	292,781.28
PVTPL COMMONBOND STUDENT LN SER 18-CGS CL A1 3.87% FIXED 144A 02-25-2046 BEO CUSIP: 20267XAA1	696,217.400	675,330.88	676,380.77
PVTPL CVS HEALTH CORP 5.926% DUE 01-10-2034 SEDOL: B6ZPTD7	160,250.970	160,250.97	162,848.44
PVTPL DT MIDSTREAM INC 5.8% 12-15-2034 SEDOL: BR4XZT7	1,350,000.000	1,350,024.75	1,391,836.92
PVTPL DUPONT DE NEMOURS INC 5.419% 11-15-2048 CUSIP: 26614NAG7	320,000.000	318,096.32	318,096.32
PVTPL EDI ABS ISSUER LLC SR 25-1A CL B 4.55% 07-25-2055 CUSIP: 268332AB9	500,000.000	470,357.15	478,655.05
PVTPL FMR LLC NT 144A 4.95% DUE 02-01-2033 BEO SEDOL: B9HJ6X7	825,000.000	834,617.75	832,300.71
PVTPL GLS AUTO SELECT RECEIVABLES TRUST SR 25-3A CL D 5.66% 10-15-2032 CUSIP: 36272GAJ8	700,000.000	696,117.19	703,215.73
PVTPL GPMT 2021-FL3 LTD/GPMT 2021-FL3 LLC 2ND PRY SECD CL A-S FLTG 07-16-2035 CUSIP: 36264BAC4	240,000.000	238,650.00	239,572.25
PVTPL GREENSKY HOME IMPROVEMENT SR 25-2ACL A4 4.89% 06-25-2060 CUSIP: 39571VAD0	748,990.150	748,935.25	753,633.89
PVTPL GUARDIAN LIFE INS CO AMER SURPLUS NT 144A 4.875% DUE 06-19-2064 BEO CUSIP: 401378AB0	565,000.000	661,631.21	495,537.06
PVTPL HARDEES FUNDING SER 18-1A CL A23 5.71% 06-20-2048 CUSIP: 411707AF9	465,000.000	457,752.54	463,224.54
PVTPL HAT HLDGS I LLC/HAT HLDGS II LLC 3.375% 06-15-2026 SEDOL: BN7TVQ3	193,000.000	193,000.00	191,114.39
PVTPL HGI CRE CLO LTD SR 21-FL2 CL C VAR RT DUE 09-17-2036 BEO CUSIP: 40390JAE2	125,000.000	124,921.88	124,218.75

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PVTPL HILTON GRAND VACATIONS BORROWER ESC 4.875% 07-01-2031 SEDOL: BNKCJL0	1,400,000.000	1,400,000.00	1,306,537.53
PVTPL HOLCIM FINANCE 4.95% 04-07-2030 SEDOL: BRF3NS1	900,000.000	899,253.00	919,872.66
PVTPL HOLOGIC INC 3.25% DUE 02-15-2029/09-28-2020 BEO SEDOL: BL6L5L9	500,000.000	457,500.00	482,795.80
PVTPL HORIZON AIRCRAFT FIN SR 24-1 CL A 144A 5.375% 09-15-2049 CUSIP: 43990EAA9	707,750.000	706,671.79	714,460.39
PVTPL HYUNDAI CAP AMER 2.1% 09-15-2028 SEDOL: BK9R5V7	900,000.000	899,010.00	843,453.55
PVTPL INTERNATIONAL FLAVORS & FRAGRANCES 2.3% 11-01-2030 USD SEDOL: BNNFQF9	639,000.000	638,987.22	571,754.55
PVTPL JERSEY CENTRAL POWER & LIGHT CO 2.75% DUE 03-01-2032 BEO SEDOL: BKP8XD2	400,000.000	398,904.00	357,645.19
PVTPL LMRK ISSUER CO LLC SR 25-1A CL A 5.52% 09-15-2055 SEDOL: BVYL9W0	500,000.000	499,989.65	501,909.20
PVTPL MARS INC 5.65% 05-01-2045 CUSIP: 571676BB0	1,115,000.000	1,109,012.45	1,131,085.19
PVTPL MARS INC 5.7% 05-01-2055 SEDOL: BR4XVL1	1,940,000.000	1,929,504.60	1,965,115.61
PVTPL MASSACHUSETTS MUT LIFE INS CO SURPLUS NT 3.375% 04-15-2050 CUSIP: 575767AQ1	435,000.000	442,478.56	302,688.84
PVTPL MASSACHUSETTS MUT LIFE INS CO CORP 2.875% 10-15-2070 CUSIP: 575767AN8	616,000.000	615,922.23	414,292.94
PVTPL MF1 MULTIFAMILY HOUSING MORTGAGE LO SER 21-FL7 CL C FLTG DUE 10-18-2036 CUSIP: 55284AAG3	350,000.000	350,328.13	344,237.92
PVTPL NAVIENT PVT ED LN TR 2015-B NT CL A-3 FLTG RATE 144A VAR RT DUE 07-16-2040 CUSIP: 63939KAC3	349,183.950	347,219.79	350,666.27
PVTPL NAVIGATOR AIRCRAFT ABS LTD SR 21-1 CL B STEP UP RT DUE 11-15-2046 BEO SEDOL: BN70YD4	174,888.230	163,875.74	166,851.73
PVTPL NBC FDG LLC SR 25-1A CL A2 6.209% 07-30-2055 CUSIP: 62878YAE4	750,000.000	750,000.00	766,586.78
** PVTPL NESTLE CAPITAL CORPORATION 5.1% 03-12-2054 CUSIP: 64105MAD3	1,095,000.000	1,067,123.90	1,062,569.54
PVTPL NEUBERGER BERMAN CLO LTD SR 14-17A CL AR3 FLTG RT 07-22-2038 CUSIP: 64129UCC7	500,000.000	501,875.00	501,610.85

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PVTPL NEW YORK LIFE GLOBAL FDG 5.35% 01-23-2035 CUSIP: 64952WFM0	2,030,000.000	2,028,294.80	2,117,659.74
PVTPL NEW YORK LIFE INS CO 3.75% DUE 05-15-2050 CUSIP: 64952GAT5	495,000.000	520,240.80	373,750.01
PVTPL NEW YORK ST ELEC & GAS CORP SR NT 144A 3.25% DUE 12-01-2026/11-29-2016 BEO SEDOL: BZ01386	1,200,000.000	1,191,384.00	1,185,205.10
PVTPL NORTHERN NAT GAS CO DEL SR BD 144A4.3% 01-15-2049 CUSIP: 665501AL6	915,000.000	943,561.25	747,796.40
PVTPL NORTHWESTERN MUT LIFE INS CO 3.625% 09-30-205 CUSIP: 668138AC4	3,472,000.000	3,303,064.47	2,409,258.99
PVTPL NORTHWESTERN MUT LIFE INS CO 6.17%05-29-2055 CUSIP: 668138AF7	864,000.000	863,930.88	929,451.13
PVTPL ONCOR ELEC DELIVERY CO LLC 5.8% 04-01-2055 CUSIP: 68233JDA9	910,000.000	909,463.10	935,932.93
PVTPL ORGANON FIN 1 LLC 4.125% DUE 04-30-2028 BEO SEDOL: BMV1LQ8	900,000.000	900,000.00	869,528.18
PVTPL PACIFIC LIFECORP SR NT 3.35% 09-15-2050 CUSIP: 694476AE2	1,245,000.000	1,253,497.14	860,387.70
PVTPL RACKSPACE TECHNOLOGY GLOBAL INC 5.375% DUE 12-01-2028 BEO SEDOL: BN7N7Q7	500,000.000	500,000.00	130,000.00
PVTPL RCKT TRUSTSR 25-1A CL D 5.42% 07-25-2034 SEDOL: BRT81F5	275,000.000	274,956.69	277,175.25
PVTPL ROCKLAND PK CLO LTD SR 22 11A CL A-1-R FLTG 07-20-2038 CUSIP: 773663AJ8	500,000.000	500,000.00	501,700.00
PVTPL SCOTT TR SR 23-SFS CL A 5.90975%03-15-2028 CUSIP: 810064AA3	160,000.000	163,306.25	164,540.42
PVTPL SCOTT TR SR 23-SFS CL AS 6.2043%03-15-2028 CUSIP: 810064AE5	175,000.000	177,153.32	177,336.62
PVTPL SLM STUDENT LOAN TRUST SR 10-C CL A5 FLTG RT 10-15-2041 CUSIP: 78445QAE1	756,763.090	817,777.10	793,545.94
PVTPL SOLRR AIRCRAFT 2021-1 LTD/SOLRR AIRCRA SR 21-1 CL A 2.636% 10-15-2046 CUSIP: 83438LAA9	167,847.340	156,419.30	158,568.62
PVTPL SPRINT SPECTRUM /SPRINT 5.152% 09-20-2029 SEDOL: BYVRZR9	450,000.000	450,000.00	451,703.18
PVTPL STACK INFRASTRUCTURE ISSUER LLC SR25-1A CL A2 5.0% 05-25-2050 SEDOL: BVLDV45	750,000.000	738,574.22	746,874.90

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PVTPL STARWOOD PPTY TR INC 3.625% DUE 07-15-2026 BEO SEDOL: BMD7JT3	300,000.000	300,000.00	296,562.51
PVTPL TEACHERS INS & 4.9% DUE 09-15-2044 CUSIP: 878091BD8	425,000.000	496,156.42	392,711.27
PVTPL TOWD PT MTG TR SER 2019-HY3 CL A1A FLTG 12-25-2048 CUSIP: 89177XAA5	30,673.560	30,710.64	30,698.21
PVTPL UNITED AIRLINES INC 4.625% DUE 04-15-2029 BEO SEDOL: BMG8788	300,000.000	310,500.00	295,406.63
PVTPL UPSTART SECURITIZATION TRUST SR 25-2 CL A2 5.22% 06-20-2035 CUSIP: 91679EAB4	750,000.000	751,875.00	754,239.60
PVTPL VIBRANT CLO LTD SR 24-4RA CL A1A FLTG 10-20-2037 CUSIP: 92558RAC7	500,000.000	500,825.00	501,942.10
PVTPL VISTRA OPERATIONS CO LLC 5.05% 12-30-2026 SEDOL: BS88GF8	300,000.000	299,844.00	301,724.10
PVTPL VOYA CLO LTD SR 24-1A CL A FLTG RT 04-15-2037 CUSIP: 92920DAA3	500,000.000	502,550.00	503,234.70
PVTPL 1211 AVE OF THE AMERS TR 2015-1211 CL A-1A2 3.9005% DUE 08-10-2035 BEO SEDOL: BSY1S00	150,000.000	144,468.75	144,375.00
PVTPL 20 TIMES SQUARE GROUND CO SER 2018-20TS CL A VAR 05-15-2035 CUSIP: 90137LAA8	144,417.400	138,911.50	139,001.75
PVTPL 7-ELEVEN INC 2.5% DUE 02-10-2041 BEO SEDOL: BMG20H0	400,000.000	395,644.00	278,152.10
QTS ISSUER ABS II 5.778% DUE 10-05-2055 CUSIP: 74690FAB2	500,000.000	499,998.90	500,554.85
RTX CORPORATION 4.5% 06-01-2042 CUSIP: 913017BT5	3,245,000.000	3,453,088.45	2,934,420.04
** RTX CORPORATION 5.375% 02-27-2053 CUSIP: 75513ECS8	1,760,000.000	1,665,948.45	1,720,133.85
S&P GLOBAL INC 3.7% 03-01-2052 CUSIP: 78409VBL7	1,010,000.000	790,718.90	778,673.98
SABINE PASS LIQUEFACTION LLC 5.0% 03-15-2027 SEDOL: BZ4FB57	1,300,000.000	1,337,027.00	1,307,860.84
SABINE PASS LIQUEFACTION LLC 5.875% 06-30-2026 CUSIP: 785592AV8	36,000.000	39,384.00	36,118.35
SALESFORCE.COM INC 2.9% DUE 07-15-2051 BEO CUSIP: 79466LAL8	410,000.000	268,878.00	269,020.17

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SALT 2021-1 TR 2.301% DUE 02-28-2033 CUSIP: 78433XAA8	194,388.010	185,731.67	187,814.20
SAMMONS FINL GROUP INC SR NT 144A 3.35% 04-16-2031 SEDOL: BNBW867	500,000.000	498,860.00	462,526.15
SAN DIEGO GAS & 3.75% DUE 06-01-2047 CUSIP: 797440BV5	1,360,000.000	1,407,695.95	1,042,058.21
SCALELOGIX ABS US ISSUER LLC 6.158% 07-25-2055 CUSIP: 80587FAB5	750,000.000	734,333.85	747,294.00
SEMPRA ENERGY 3.8% DUE 02-01-2038 CUSIP: 816851BH1	1,150,000.000	1,203,777.31	983,030.68
SEMPRA ENERGY 5.5% 08-01-2033 SEDOL: BRV2JW8	600,000.000	598,200.00	625,374.60
SHELL FIN US INC 4.0% 05-10-2046 CUSIP: 822905AE5	2,215,000.000	1,789,019.15	1,822,996.92
** SHELL FIN US INC 4.375% 05-11-2045 CUSIP: 822905AA3	2,520,000.000	2,235,341.21	2,201,569.52
** SIMON PPTY GROUP L FIXED 3.25% 09-13-2049 CUSIP: 828807DH7	615,000.000	611,948.28	431,333.69
SLG OFFICE TR 2021-OVA COML MTG PASSTHRICTF CL C 2.85061% 07-15-2041 SEDOL: BNYHXC0	160,000.000	139,537.50	141,523.10
SOUTHERN CAL EDISON 3.65% 06-01-2051 SEDOL: BN6M4F3	1,100,000.000	1,097,426.00	760,248.39
SOUTHERN CALIF EDISON CO 4.125% 03-01-2048 CUSIP: 842400GK3	985,000.000	1,050,091.97	752,597.10
SOUTHERN CALIF EDISON 6.2% 09-15-2055 CUSIP: 842400JK0	355,000.000	352,834.50	357,882.43
SOUTHERN CO SER 2021A JR SUB NT FXD FXD 3.75% 09-15-2051 SEDOL: BMFS897	900,000.000	900,000.00	887,997.96
SOUTHN CAL EDISON 3.9 DUE 03-15-2043 CUSIP: 842400FW8	570,000.000	591,959.51	445,999.60
SOUTHN CAL EDISON 3.9% DUE 12-01-2041 SEDOL: B70Y066	200,000.000	180,604.00	155,369.54
SOUTHN CAL EDISON 4.5% DUE 09-01-2040 CUSIP: 842400FQ1	840,000.000	903,947.05	742,926.97
SOUTHN CAL EDISON 5.35% DUE 07-15-2035 CUSIP: 842400FA6	330,000.000	336,692.40	330,561.28

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SOUTHWEST AIRLS CO 3% DUE 11-15-2026 SEDOL: BZ14XW8	700,000.000	694,596.00	689,961.43
SOUTHWESTERN PUB SVC CO 6.0% 06-01-2054 CUSIP: 845743BX0	280,000.000	277,922.40	291,589.38
SOUTHWESTN ELEC 3.85% DUE 02-01-2048 CUSIP: 845437BQ4	215,000.000	202,504.20	161,542.47
SOUTHWESTN ELEC 6.2% DUE 03-15-2040 CUSIP: 845437BL5	1,340,000.000	1,603,535.60	1,417,089.54
SOUTHWESTN PUB SVC FIXED 4.4% 11-15-2048 CUSIP: 845743BS1	1,000,000.000	1,102,064.97	834,244.75
STARBUCKS CORP FIXED 3.35% DUE 03-12-2050 CUSIP: 855244AX7	185,000.000	175,341.75	128,359.76
STARBUCKS CORP FIXED 4.45% 08-15-2049 CUSIP: 855244AU3	595,000.000	656,820.95	501,145.01
** STARBUCKS CORP 3.5% DUE 11-15-2050 CUSIP: 855244BA6	1,870,000.000	1,810,922.37	1,332,315.76
STDIO COML MTG TR VAR RT 5.71973% DUE 09-15-2038 CUSIP: 85781AAA1	102,000.000	101,745.00	102,092.83
STRYKER CORP 4.375 DUE 05-15-2044 REG CUSIP: 863667AG6	180,000.000	179,191.80	157,704.71
STWD 2022-FL3 LTD FLTG RT 6.09202% DUE 11-15-2038 CUSIP: 78485KAG0	100,000.000	98,625.00	99,155.31
SUNOCO LOGISTICS 5.35% DUE 05-15-2045 CUSIP: 86765BAQ2	1,252,000.000	1,338,906.70	1,148,424.86
SWEPCO STORM RECOVERY FU 4.88% 09-01-2041 CUSIP: 870696AA9	1,160,280.180	1,159,708.28	1,166,072.04
SWITCH ABS ISSUER LLC / SWITCH ABS SECD DATA CTR REV TERM NT 5.036% 03-25-2055 SEDOL: BN74GM9	750,000.000	736,757.81	743,037.38
T-MOBILE US INC 5.5% 01-15-2055 CUSIP: 87264ADG7	635,000.000	610,063.30	613,969.12
T-MOBILE USA INC FIXED 5.65% DUE 01-15-2053 CUSIP: 87264ACW3	2,315,000.000	2,279,055.75	2,287,324.52
T-MOBILE USA INC 2.7% 03-15-2032 SEDOL: BMWDS40	400,000.000	398,760.00	358,565.56
T-MOBILE USA INC 3.375% 04-15-2029 CUSIP: 87264ABV6	200,000.000	202,000.00	194,185.93

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T-MOBILE USA INC 3.4% 10-15-2052 CUSIP: 87264ACT0	3,410,000.000	2,476,621.44	2,336,530.36
T-MOBILE USA INC 3.6% 11-15-2060 CUSIP: 87264ABY0	1,320,000.000	1,129,476.52	896,682.44
TAKEDA US FIN 5.9% 07-07-2055 CUSIP: 87406BAB8	2,490,000.000	2,483,376.60	2,565,119.76
TARGA RES CORP 4.2% 02-01-2033 SEDOL: BMYXYW8	400,000.000	399,260.00	380,041.83
TD SYNEXX CORP 2.375% 08-09-2028 SEDOL: BLB7192	500,000.000	500,000.00	474,596.62
TEGNA INC 4.625% DUE 03-15-2028 SEDOL: BNTBJ41	300,000.000	300,000.00	294,195.38
** TEXAS INSTRS INC FIXED 5% 03-14-2053 CUSIP: 882508CC6	1,665,000.000	1,670,026.05	1,566,695.97
TEXAS INSTRUMENTS INC 5.05% DUE 05-18-2063 CUSIP: 882926AA6	1,325,000.000	1,298,826.75	1,231,336.09
THE 2023-MIC TR VAR RT 8.73151% DUE 12-05-2038 SEDOL: BPNZ4H1	160,000.000	173,550.00	173,292.64
** THERMO FISHER SCIENTIFIC INC 2.8% 10-15-2041 CUSIP: 883556CM2	950,000.000	691,096.50	701,886.79
TIME WARNER CABLE 4.5% DUE 09-15-2042 CUSIP: 88732JBD9	125,000.000	117,418.75	100,434.65
TIME WARNER CABLE 5.5% DUE 09-01-2041 SEDOL: B441BS1	285,000.000	243,107.45	261,185.94
TIME WARNER CABLE 5.875% DUE 11-15-2040 CUSIP: 88732JAY4	1,110,000.000	1,338,445.08	1,061,018.92
TIME WARNER CABLE 6.75% DUE 06-15-2039 SEDOL: B62X8Y8	800,000.000	860,999.11	836,976.33
TRAVELERS COS INC 5.7% 07-24-2055 CUSIP: 89417EAU3	1,155,000.000	1,149,248.10	1,196,134.19
** TRUIST FINANCIAL CORPORATION 5.867% 06-08-2034 CUSIP: 89788MAP7	885,000.000	885,000.00	937,680.34
TRUIST FINL CORP SR MED TERM NTS 5.122% 01-26-2034 CUSIP: 89788MAM4	545,000.000	528,045.43	553,719.78
** U S BANCORP MEDIUM TERM NTS- BOOK ENTRY 4.839% 02-01-2034 CUSIP: 91159HJL5	1,095,000.000	1,095,000.00	1,099,794.65

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
UNION ELECTRIC COMPANY 5.125% 03-15-2055 CUSIP: 906548CZ3	555,000.000	554,339.55	524,212.89
UNION PAC CORP FIXED 3.79% DUE 04-06-2071 CUSIP: 907818FS2	1,685,000.000	1,815,106.76	1,186,207.43
UNION PAC CORP FIXED 4% DUE 04-15-2047 CUSIP: 907818EN4	1,955,000.000	1,928,705.25	1,590,767.25
UNION PAC CORP 3.839% DUE 03-20-2060 BEO CUSIP: 907818FG8	2,355,000.000	2,536,936.48	1,744,270.03
** UNITED PARCEL SVC INC 5.05% 03-03-2053 CUSIP: 911312CA2	1,125,000.000	1,112,287.50	1,039,197.15
** UNITED PARCEL SVC INC 5.5% 05-22-2054 CUSIP: 911312CE4	945,000.000	956,045.30	936,362.61
UNITEDHEALTH GROUP INC 3.05% DUE 05-15-2041 BEO SEDOL: BLPK6R0	500,000.000	497,850.00	380,346.84
UNITEDHEALTH GROUP INC 4.75% 05-15-2052 CUSIP: 91324PEK4	1,735,000.000	1,678,790.90	1,529,580.72
** UNITEDHEALTH GROUP INC 5.625% 07-15-2054 CUSIP: 91324PFL1	2,835,000.000	2,789,193.05	2,819,654.77
UNITEDHEALTH GROUP 3.7% DUE 08-15-2049 CUSIP: 91324PDU3	1,970,000.000	2,110,814.80	1,474,871.59
UNITEDHEALTH GROUP 4.2% DUE 01-15-2047 CUSIP: 91324PCX8	1,635,000.000	1,832,261.38	1,357,159.38
UNITEDHEALTH GROUP 4.25% DUE 04-15-2047 CUSIP: 91324PCZ3	295,000.000	294,439.50	245,355.40
UNITEDHEALTH GROUP 4.75% DUE 07-15-2045 CUSIP: 91324PCR1	300,000.000	322,503.27	272,904.59
UNITEDHEALTH GROUP 5.875% DUE 02-15-2053 CUSIP: 91324PES7	1,710,000.000	1,661,791.55	1,758,025.62
UPGRADE MASTER 6.11% DUE 06-15-2032 CUSIP: 91534JAB8	521,185.840	524,850.42	527,279.02
UTD PARCEL SVC INC 3.75% 11-15-2047 CUSIP: 911312BN5	1,370,000.000	1,487,249.15	1,068,057.34
VA ELEC & PWR CO 4.45 02-15-2044 CUSIP: 927804FR0	1,545,000.000	1,792,507.89	1,353,078.89
VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041 BEO SEDOL: BKY5H21	2,100,000.000	2,098,782.00	1,659,227.56

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
VERIZON COMMUNICATIONS 3.7% DUE 03-22-2061 BEO CUSIP: 92343VGC2	3,465,000.000	3,567,078.75	2,440,725.56
VERIZON 2.65% DUE 11-20-2040 CUSIP: 92343VFT6	4,165,000.000	3,191,398.36	3,012,360.78
VERIZON 4.862% DUE 08-21-2046 CUSIP: 92343VCK8	4,025,000.000	4,113,404.48	3,662,280.20
VERUS SECURITIZATION TR 2025-6 5.72100019455% 07-25-2070 CUSIP: 92540YAC3	1,971,820.530	1,971,800.81	1,980,600.06
VICI PPTYS LP 5.625% 04-01-2035 SEDOL: BTG0244	1,200,000.000	1,190,628.00	1,228,691.80
VIRGINIA ELEC & PWR CO 4.65 DUE 08-15-2043 CUSIP: 927804FP4	905,000.000	948,227.20	819,961.06
VIRGINIA ELEC & PWR CO 5.6% 09-15-2055 CUSIP: 927804GW8	1,195,000.000	1,195,083.60	1,190,300.26
VISA INC 4.3% DUE 12-14-2045 CUSIP: 92826CAF9	1,230,000.000	1,377,836.61	1,085,827.80
VMWARE INC FIXED 2.2% 08-15-2031 SEDOL: BM8BNR6	2,800,000.000	2,794,484.00	2,469,662.94
VRTX TR 2025-HQ 5.09045% 08-05-2042 CUSIP: 91835XAA5	100,000.000	100,125.00	100,662.47
WACHOVIA BK NATL ASSN MEDIUM TERM SUB BKTRANCHE # SB 00009 6.6 DUE 01-15-2038 CUSIP: 92976GAJ0	2,270,000.000	3,003,166.19	2,563,480.49
WACHOVIA BK NATL ASSN MTN SUB BKTRANCHE # SB 00007 5.85 DUE 02-01-2037 BEO CUSIP: 92976GAG6	1,835,000.000	1,927,751.13	1,944,078.25
WALMART INC 2.5% DUE 09-22-2041 BEO CUSIP: 931142EU3	1,775,000.000	1,775,000.00	1,285,228.31
WARNERMEDIA HOLDINGS INC. 5.05% 03-15-2042 CUSIP: 55903VBD4	1,200,000.000	1,200,000.00	858,000.00
** WASTE MANAGEMENT INC 5.35% 10-15-2054 CUSIP: 94106LCF4	495,000.000	480,833.10	487,661.73
WB COML MTG TR 6.134383% DUE 03-15-2040 SEDOL: BSLJM27	160,000.000	160,000.00	160,206.42
WELLS FARGO & CO FLTGT RT 5.013% 04-04-2051 CUSIP: 95000U2M4	1,540,000.000	1,899,058.52	1,438,136.65
WELLS FARGO & CO MEDIUM TERM SR NTS 6.491% 10-23-2034 CUSIP: 95000U3H4	1,200,000.000	1,200,000.00	1,333,311.25

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
WELLS FARGO & CO 4.4% DUE 06-14-2046 CUSIP: 94974BGT1	515,000.000	484,688.30	435,567.17
WELLS FARGO & CO 4.478% 04-04-2031 CUSIP: 95000U2L6	200,000.000	192,980.00	201,094.70
WELLS FARGO & COMPANY 5.198% 01-23-2030 CUSIP: 95000U3J0	1,100,000.000	1,100,000.00	1,132,888.10
WELLS FARGO & COMPANY 5.389% 04-24-2034 CUSIP: 95000U3D3	1,985,000.000	1,965,050.75	2,062,535.47
** WELLS FARGO BK 5.95% DUE 08-26-2036 CUSIP: 94980VAG3	1,225,000.000	1,671,960.52	1,305,491.37
WELLS FARGO COML MTG TR 2025-VTT 5.67513% 03-15-2038 SEDOL: BTPQ6M9	160,000.000	160,931.25	160,777.46
WELLS FARGO COML MTG TR 2025-5C5 COML MTG PASS THRU CTF CL 1.53317% 07-15-2058 CUSIP: 95004MAD9	6,964,316.810	388,651.73	382,104.21
WELLS FARGO COML MTG TR 2025-5C5 4.25% 07-15-2058 CUSIP: 95004MAN7	225,000.000	193,460.40	198,075.38
WELLS FARGO COML MTG TR 2025-5C5 5.918% 07-15-2058 CUSIP: 95004MAF4	300,000.000	308,993.40	312,011.07
WELLTOWER INC FIXED 4.25% DUE 04-15-2028 SEDOL: BFY3CZ8	200,000.000	197,896.00	201,219.92
WESTLAKE 5.08% DUE 05-15-2031 SEDOL: BNVSW74	750,000.000	749,981.78	756,029.03
WEYERHAEUSER CO DEB 7.375 DUE 03-15-2032 BEO SEDOL: BB0RG32	565,000.000	583,659.41	647,173.24
WHARF COML MTG TR 2025-DC COML MTG PASSTHRU CTF CL C 6.23109% 07-15-2040 CUSIP: 92987LAG2	160,000.000	163,793.75	163,677.98
WISCONSIN PUB SVC CORP 4.752 DUE 11-01-2044 CUSIP: 976843BJ0	460,000.000	585,621.16	420,019.92
XCEL ENERGY INC 5.45% 08-15-2033 CUSIP: 98389BBA7	300,000.000	299,601.00	310,364.87
Total United States - USD		688,915,410.39	612,655,695.72
Total Corporate Debt Instruments - Other		798,881,846.47	717,407,922.19

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Australia - AUD			
BHP GROUP LIMITED SEDOL: 6144690	9,936.000	254,778.44	280,063.64
WOODSIDE ENERGY NPV SEDOL: BMGT167	7,695.000	146,643.71	117,449.81
Total Australia - AUD		401,422.15	397,513.45
Brazil - USD			
ADR BANCO BRADESCO S A SPONSORED ADR REPSTG PFD SHS NEW 2004 SEDOL: B00FSK0	173,277.000	507,106.88	585,676.26
ADR ITAU UNIBANCO HLDG SA SPONSORED ADR REPSTG 500 PFD PFD ADR SEDOL: 2849739	72,243.000	356,985.50	530,263.62
NU HOLDINGS LTD CUSIP: G6683N103	91,982.000	833,906.31	1,472,631.82
Total Brazil - USD		1,697,998.69	2,588,571.70
Canada - CAD			
SUNCOR ENERGY INC COM NPV 'NEW' SEDOL: B3NB1P2	7,880.000	231,715.12	329,834.12
Total Canada - CAD		231,715.12	329,834.12
Canada - USD			
** BANK N S HALIFAX COM STK CUSIP: 064149107	12,224.000	574,221.52	790,281.60
CANADA GOOSE HLDGS INC CANADA GOOSE HOLDINGS INC CUSIP: 135086106	13,552.000	151,857.21	186,882.08
CANADIAN PAC KANS CITY LTD SEDOL: BNVTFQ7	5,215.000	425,958.07	388,465.35
SHOPIFY INC CL A SUB VTG SHS SHOPIFY INC CUSIP: 82509L107	8,950.000	734,079.94	1,330,059.50
Total Canada - USD		1,886,116.74	2,695,688.53
China - HKD			
CHINA MENGNIU DAIR HKD0.1 SEDOL: B01B1L9	63,770.000	278,906.82	122,943.55

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
China - HKD			
GUOTAI HAITONG SECURITIES CO LTD SEDOL: BD4GT29	78,200.000	150,498.48	161,417.41
MEITUAN USD0.00001 B CLASS SEDOL: BGJW376	20,036.000	262,517.92	269,107.24
TENCENT HLDGS LTD HKD0.00002 SEDOL: BMMV2K8	25,841.000	391,239.34	2,202,018.28
Total China - HKD		1,083,162.56	2,755,486.48
China - USD			
ADR ALIBABA GRP HLDG LTD SPON ADS E ACH REP 8 ORD SHS SEDOL: BP41ZD1	2,667.000	325,944.49	476,672.91
ADR JD COM INC SPONSORED ADS REPSTG COM CL A SEDOL: BMM27D9	5,185.000	203,763.24	181,371.30
ADR NETEASE INC SPONSORED ADR ADR EACH REPR 25 COM STK USD0.0001 SEDOL: 2606440	1,710.000	121,603.54	259,902.90
ADR PDD HOLDINGS INC SPON ADS EACH REP 4 ORD SHS SEDOL: BYVW0F7	1,653.000	151,842.55	218,477.01
Total China - USD		803,153.82	1,136,424.12
Denmark - DKK			
NOVO NORDISK A/S SER'B'DKK0.1 SEDOL: BP6KMJ1	10,353.000	159,533.64	561,667.52
Total Denmark - DKK		159,533.64	561,667.52
France - EUR			
ACCOR SA EUR3 SEDOL: 5852842	4,551.000	116,834.80	215,501.24
AIR LIQUIDE(L') EUR5.50 SEDOL: B1YXBJ7	1,385.000	272,646.16	287,817.55
AIRBUS SE EUR1 SEDOL: 4012250	2,309.000	348,287.89	535,561.02
ARCELORMITTAL NPV SEDOL: BYPBS67	6,948.000	205,146.40	249,652.07
BNP PARIBAS EUR2 SEDOL: 7309681	2,753.000	199,103.55	250,145.16

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
France - EUR			
CIE DE ST-GOBAIN EUR4 SEDOL: 7380482	6,013.000	292,426.70	647,603.13
DASSAULT SYSTEMES EUR0.10 SEDOL: BM8H5Y5	8,569.000	101,774.28	287,055.08
L'OREAL EUR0.20 SEDOL: 4057808	649.000	81,517.19	281,008.90
LVMH MOET HENNESSY EUR0.30 SEDOL: 4061412	851.000	321,758.69	520,460.98
MICHELIN (CGDE) EUR0.50 (POST SUBDIVISION) SEDOL: BPBPJ01	4,415.000	113,981.67	158,430.07
SAFRAN SA EUR0.20 SEDOL: B058TZ6	1,539.000	185,989.07	542,678.35
SCHNEIDER ELECTRIC EUR4.00 SEDOL: 4834108	1,982.000	499,788.62	553,334.78
Total France - EUR		2,739,255.02	4,529,248.33
France - USD			
** SANOFI SPONSORED ADR CUSIP: 80105N105	15,451.000	741,680.77	729,287.20
Total France - USD		741,680.77	729,287.20
Germany - EUR			
DEUTSCHE BOERSE AG NPV(REGD) SEDOL: 7021963	680.000	110,197.57	182,251.91
DEUTSCHE POST AG NPV(REGD) SEDOL: 4617859	10,169.000	362,802.31	453,328.95
SAP SE SEDOL: 4846288	4,662.000	578,420.26	1,248,402.06
SIEMENS AG NPV(REGD) SEDOL: 5727973	1,961.000	472,115.05	528,116.93
Total Germany - EUR		1,523,535.19	2,412,099.85
India - USD			
ADR HDFC BK LTD ADR REPSTG 3 SHS SEDOL: 2781648	5,669.000	214,260.93	193,653.04

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
India - USD			
INFOSYS LIMITED ADR SEDOL: 2398822	9,744.000	199,498.65	158,534.88
Total India - USD		413,759.58	352,187.92
Israel - USD			
** ETORO GROUP LTD. COM NPV CL A CUSIP: G32089107	1,424.000	95,735.56	58,768.48
ODDITY TECH LTD COMSTK CUSIP: M7518J104	2,032.000	129,636.74	126,593.60
TOWER SEMICONDUCTOR LTD CUSIP: M87915274	1,030.000	69,028.47	74,469.00
Total Israel - USD		294,400.77	259,831.08
Italy - EUR			
** CNH INDUSTRIAL NV COM EUR0.01 SEDOL: BDSV2V0	31,166.000	389,181.85	336,538.27
UNICREDIT SPA NPV SEDOL: BYMXPS7	4,078.000	199,599.16	308,917.69
Total Italy - EUR		588,781.01	645,455.96
Japan - JPY			
FANUC CORP NPV SEDOL: 6356934	10,500.000	232,267.67	303,016.56
ITOCHU CORP NPV SEDOL: 6467803	4,000.000	214,393.39	228,215.46
KEYENCE CORP NPV SEDOL: 6490995	800.000	168,060.63	298,906.46
MARUBENI CORP NPV SEDOL: 6569464	10,800.000	219,476.80	270,429.63
MITSUBISHI HVY IND NPV SEDOL: 6597067	12,200.000	310,910.17	320,437.42
MITSUBISHI UFJ FIN NPV SEDOL: 6335171	41,400.000	349,581.76	671,101.33
NOMURA HOLDINGS NPV SEDOL: 6643108	70,300.000	423,364.02	516,712.26

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Japan - JPY			
SONY FINANCIAL GROUP INC NPV SEDOL: B249SN5	16,000.000	15,275.89	17,767.55
SONY GROUP CORPORA NPV SEDOL: 6821506	16,000.000	315,205.12	461,414.50
TOYOTA MOTOR CORP NPV SEDOL: 6900643	7,700.000	154,259.11	148,567.22
Total Japan - JPY		2,402,794.56	3,236,568.39
Korea, Republic of - USD			
SAMSUNG ELECTRONIC GDR EACH REP 25 COM(REG'S') SEDOL: 4942818	285.000	185,867.13	425,790.00
Total Korea, Republic of - USD		185,867.13	425,790.00
Netherlands - EUR			
ASML HOLDING NV EUR0.09 SEDOL: B929F46	1,271.000	44,069.40	1,236,705.29
ING GROEP N.V. EUR0.01 SEDOL: BZ57390	11,922.000	196,258.46	309,234.34
Total Netherlands - EUR		240,327.86	1,545,939.63
Singapore - USD			
** ADR SEA LTD ADR CUSIP: 81141R100	8,665.000	542,491.64	1,548,695.45
Total Singapore - USD		542,491.64	1,548,695.45
Spain - EUR			
BANCO SANTANDER EUR0.50(REGD) SEDOL: 5705946	34,485.000	199,495.86	359,573.38
INDITEX (IND.DE DISENO TEXTIL SA) EUR0.03 (POST SUBD) SEDOL: BP9DL90	3,801.000	90,574.67	209,776.25
Total Spain - EUR		290,070.53	569,349.63

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Sweden - SEK			
ATLAS COPCO AB SER'A'NPV SEDOL: BLD8N41	26,302.000	473,565.13	444,374.63
SKAND ENSKILDA BKN SER'A'NPV SEDOL: 4813345	18,318.000	242,575.49	358,175.90
Total Sweden - SEK		716,140.62	802,550.53
Sweden - USD			
SPOTIFY TECHNOLOGY S A COM EURO.025 CUSIP: L8681T102	2,107.000	972,913.66	1,470,686.00
Total Sweden - USD		972,913.66	1,470,686.00
Switzerland - CHF			
ABB LTD CHF0.12 (REGD) SEDOL: 7108899	10,192.000	293,158.93	734,249.28
COMP.FIN.RICHEMONT CHF1 (REGD) SEDOL: BCRWZ18	3,301.000	391,637.01	628,959.47
NESTLE SA SEDOL: 7123870	4,028.000	368,381.77	369,918.88
NOVARTIS AG CHF0.49 (REGD) SEDOL: 7103065	4,517.000	444,165.92	568,393.19
ROCHE HLDGS AG CHF1 (BR) SEDOL: 7108918	830.000	257,163.48	283,951.49
UBS GROUP AG USD0.10 (REGD) SEDOL: BRJL176	12,604.000	416,570.15	514,995.34
Total Switzerland - CHF		2,171,077.26	3,100,467.65
Taiwan - USD			
ADR TAIWAN SEMICONDUCTOR MANUFACTURING ADS REP 5 TWD10 SEDOL: 2113382	13,355.000	1,179,606.38	3,729,917.95
Total Taiwan - USD		1,179,606.38	3,729,917.95
United Kingdom - GBP			
ASHTAD GROUP ORD GBP0.10 SEDOL: 0053673	4,761.000	276,999.44	318,231.53

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United Kingdom - GBP			
ASTRAZENECA ORD USD0.25 SEDOL: 0989529	5,030.000	705,792.57	757,204.59
BARCLAYS PLC ORD GBP0.25 SEDOL: 3134865	124,918.000	300,376.02	638,376.65
BP ORD USD0.25 SEDOL: 0798059	43,747.000	263,723.50	250,742.93
EXPERIAN ORD USD0.10 SEDOL: B19NLV4	12,368.000	282,318.68	619,728.70
GSK PLC ORD GBP0.3125 SEDOL: BN7SWP6	21,823.000	350,787.08	462,575.78
RECKITT BENCK GRP ORD GBP0.10 SEDOL: B24CGK7	2,594.000	155,733.87	199,682.45
** RIO TINTO ORD GBP0.10 SEDOL: 0718875	4,152.000	243,094.25	273,193.20
UNILEVER PLC ORD GBP0.031111 SEDOL: B10RZP7	4,505.000	295,322.19	266,853.71
Total United Kingdom - GBP		2,874,147.60	3,786,589.54
United States - USD			
ABBVIE INC COM USD0.01 CUSIP: 00287Y109	1,480.000	215,606.01	342,679.20
ACADIA PHARMACEUTICALS INC COM CUSIP: 004225108	1,800.000	38,941.92	38,412.00
ACCENTURE PLC CLS A CUSIP: G1151C101	1,070.000	271,647.90	263,862.00
ACUITY INC CUSIP: 00508Y102	1,063.000	134,326.12	366,086.57
** ADAPTIVE BIOTECHNOLOGIES CORP COM USD0.0001 CUSIP: 00650F109	13,521.000	113,519.51	202,274.16
ADDUS HOMECARE CORP COM STK CUSIP: 006739106	1,150.000	141,790.10	135,688.50
ADOBE INC COM CUSIP: 00724F101	190.000	66,748.98	67,022.50
ADR STRUCTURE THERAPEUTICS INC SPONSOREDADR CUSIP: 86366E106	3,580.000	139,845.22	100,240.00
ADT INC DEL COM CUSIP: 00090Q103	7,500.000	63,839.25	65,325.00

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Northern Trust - Dol

See Independent Auditor's report

Generated by Northern Trust from periodic data on 25 Nov 25

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
ADTALEM GLOBAL ED INC COM CUSIP: 00737L103	593.000	75,261.48	91,588.85
ADVANCED ENERGY INDS INC COM CUSIP: 007973100	2,618.000	153,339.43	445,426.52
AECOM CUSIP: 00766T100	3,658.000	165,817.50	477,259.26
** AEHR TEST SYS COM CUSIP: 00760J108	7,400.000	111,850.65	222,814.00
AIR LEASE CORP CL A CL A CUSIP: 00912X302	3,738.000	148,991.71	237,923.70
AIR PROD & CHEM INC COM CUSIP: 009158106	3,961.000	1,042,875.72	1,080,243.92
ALBANY INTL CORP NEW CL A CUSIP: 012348108	2,424.000	131,027.85	129,199.20
** ALIGNMENT HEALTHCARE INC COM CUSIP: 01625V104	4,504.000	67,486.32	78,594.80
** ALKAMI TECHNOLOGY INC COM CUSIP: 01644J108	2,727.000	70,890.59	67,738.68
** ALLEGRO MICROSYSTEMS INC DEL COM CUSIP: 01749D105	4,794.000	133,266.93	139,984.80
ALLSTATE CORP COM CUSIP: 020002101	830.000	118,166.71	178,159.50
ALPHABET INC CAP STK USD0.001 CL C CUSIP: 02079K107	3,770.000	305,207.52	918,183.50
ALPHABET INC CAPITAL STOCK USD0.001 CL A CUSIP: 02079K305	14,318.000	2,278,542.17	3,480,705.80
ALPHATEC HLDGS INC COM NEW COM NEW CUSIP: 02081G201	3,800.000	57,719.62	55,252.00
ALTRIA GROUP INC COM CUSIP: 02209S103	4,400.000	248,646.88	290,664.00
AMAZON COM INC COM CUSIP: 023135106	18,227.000	2,144,787.31	4,002,102.39
AMER ELEC PWR CO INC COM CUSIP: 025537101	200.000	21,510.36	22,500.00
** AMERESCO INC CUSIP: 02361E108	2,231.000	69,456.44	74,916.98

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
AMERICAN EXPRESS CO CUSIP: 025816109	2,695.000	215,822.22	895,171.20
AMERICAN INTERNATIONAL GROUP INC COM CUSIP: 026874784	13,098.000	688,365.28	1,028,716.92
AMGEN INC COM CUSIP: 031162100	790.000	235,674.73	222,938.00
AMPHENOL CORP NEW CL A CUSIP: 032095101	1,300.000	135,759.92	160,875.00
ANALOG DEVICES INC COM CUSIP: 032654105	590.000	140,227.47	144,963.00
** ANAVEX LIFE SCIENCES CORP COM NEW COM NEW CUSIP: 032797300	7,969.000	65,470.50	70,924.10
** ANGIODYNAMICS INC COM STK CUSIP: 03475V101	12,460.000	136,151.33	139,178.20
APPLE INC COM STK CUSIP: 037833100	10,500.000	855,965.86	2,673,615.00
APPLIED INDL TECHNOLOGIES INC COM CUSIP: 03820C105	345.000	52,235.69	90,062.25
APPLOVIN CORP COM CL A COM CL A CUSIP: 03831W108	2,954.000	1,213,493.01	2,122,567.16
APTIV PLC NEW ORD USD0.01 CUSIP: G3265R107	16,421.000	916,438.18	1,415,818.62
** ARCELLX INC COM CUSIP: 03940C100	1,138.000	74,225.91	93,429.80
** ARCOSA INC COM CUSIP: 039653100	1,000.000	96,873.58	93,710.00
** ARDENT HEALTH INC CUSIP: 03980N107	10,921.000	187,435.81	144,703.25
** ARHAUS INC CL A CL A CUSIP: 04035M102	1,200.000	12,817.80	12,756.00
ARISTA NETWORKS INC COM NEW CUSIP: 040413205	1,560.000	106,459.47	227,307.60
ARMSTRONG WORLD INDS INC NEW COM STK CUSIP: 04247X102	1,950.000	381,336.72	382,219.50
ASTERA LABS INC COM CUSIP: 04626A103	500.000	88,180.79	97,900.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
AT&T INC COM CUSIP: 00206R102	800.000	18,878.16	22,592.00
ATLASSIAN CORP CL A CUSIP: 049468101	3,458.000	627,230.11	552,242.60
ATMOS ENERGY CORP COM CUSIP: 049560105	1,445.000	145,220.01	246,733.75
AVANTOR INC COM CUSIP: 05352A100	48,204.000	1,087,134.51	601,585.92
AVNET INC COM CUSIP: 053807103	4,721.000	162,180.17	246,813.88
AXALTA COATING SYSTEMS LTD COM USD1.00 CUSIP: G0750C108	27,022.000	806,621.94	773,369.64
AXON ENTERPRISE INC COM CUSIP: 05464C101	807.000	485,520.81	579,135.48
BANK NEW YORK MELLON CORP COM STK CUSIP: 064058100	3,300.000	256,716.53	359,568.00
BANK OF AMERICA CORP CUSIP: 060505104	30,840.000	1,217,751.77	1,591,035.60
BATH & BODY WORKS INC COM USD0.5 WI CUSIP: 070830104	4,007.000	149,082.33	103,220.32
** BELLRING BRANDS INC COM USD0.01 CUSIP: 07831C103	2,210.000	117,234.85	80,333.50
BERKSHIRE HATHAWAY INC COM USD0.0033 CLASS'B CUSIP: 084670702	3,269.000	1,487,764.52	1,643,457.06
BIOGEN INC COMMON STOCK CUSIP: 09062X103	580.000	91,755.75	81,246.40
** BLACKLINE INC COM CUSIP: 09239B109	2,768.000	161,435.61	146,980.80
BLOCK INC CUSIP: 852234103	15,261.000	1,282,030.25	1,102,912.47
** BLOOM ENERGY CORP CL A CL A CUSIP: 093712107	1,326.000	31,680.01	112,139.82
** BLOOMIN BRANDS INC COM CUSIP: 094235108	6,500.000	45,719.90	46,605.00
BOEING CO COM CUSIP: 097023105	630.000	119,014.34	135,972.90

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
BOOKING HLDGS INC COM CUSIP: 09857L108	72.000	365,738.66	388,747.44
** BOOT BARN HLDGS INC COM CUSIP: 099406100	740.000	76,963.47	122,632.80
BORG WARNER INC COM CUSIP: 099724106	2,360.000	29,013.08	103,745.60
BRISTOL MYERS SQUIBB CO COM CUSIP: 110122108	2,200.000	101,577.25	99,220.00
BROADCOM INC COM CUSIP: 11135F101	10,091.000	2,075,043.98	3,329,121.81
BWX TECHNOLOGIES INC COM CUSIP: 05605H100	1,348.000	74,290.84	248,530.76
CABOT CORP COM CUSIP: 127055101	2,064.000	92,698.13	156,967.20
CADENCE DESIGN SYS INC COM CUSIP: 127387108	450.000	160,273.48	158,067.00
CAPITAL ONE FINL CORP COM CUSIP: 14040H105	2,129.000	406,796.48	452,582.82
** CAPRICOR THERAPEUTICS INC COM NEW COM NEW CUSIP: 14070B309	9,553.000	66,134.78	68,877.13
CARNIVAL CORP COM PAIRED CUSIP: 143658300	69,543.000	1,141,296.20	2,010,488.13
CARRIER GLOBAL CORPORATION COM USD0.01 WI CUSIP: 14448C104	1,600.000	120,515.16	95,520.00
** CARVANA CO CL A CL A CUSIP: 146869102	3,053.000	798,322.14	1,151,713.72
CAVCO INDS INC DEL COM STK CUSIP: 149568107	127.000	71,297.24	73,752.71
CBRE GROUP INC CL A CL A CUSIP: 12504L109	3,524.000	156,499.37	555,241.44
CECO ENVIRONMENTAL CORP COM CUSIP: 125141101	3,201.000	83,883.49	163,891.20
CELSIUS HLDGS INC COM NEW COM NEW CUSIP: 15118V207	400.000	22,996.60	22,996.00
CENTENE CORP DEL COM CUSIP: 15135B101	3,100.000	134,586.20	110,608.00

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
** CENTRUS ENERGY CORP CL A COM CUSIP: 15643U104	105.000	32,384.56	32,557.35
** CENTURY CMNTYS INC COM CUSIP: 156504300	3,136.000	184,106.52	198,728.32
** CERTARA INC COM CUSIP: 15687V109	15,164.000	177,519.56	185,304.08
CHAMPION HOMES INC CUSIP: 830830105	2,458.000	182,462.50	187,717.46
CHARLES RIV LABORATORIES INTL INC COM CUSIP: 159864107	851.000	100,555.73	133,147.46
CHEVRON CORP COM CUSIP: 166764100	5,934.000	905,550.06	921,490.86
CHUBB LTD ORD CHF24.15 CUSIP: H1467J104	390.000	109,243.04	110,077.50
CIENA CORP COM NEW CUSIP: 171779309	100.000	13,842.15	14,567.00
CISCO SYSTEMS INC CUSIP: 17275R102	8,200.000	444,495.59	561,044.00
CITIGROUP INC COM NEW COM NEW CUSIP: 172967424	900.000	65,271.47	91,350.00
CLEARWATER ANALYTICS HLDGS INC CL A CL A CUSIP: 185123106	10,583.000	254,346.54	190,705.66
CLOUDFLARE INC COM CUSIP: 18915M107	3,548.000	351,096.36	761,365.32
** CMS ENERGY CORP COM CUSIP: 125896100	2,500.000	173,676.50	183,150.00
COCA COLA CO COM CUSIP: 191216100	0.000	0.00	0.00
** CODEXIS INC COM CUSIP: 192005106	35,174.000	134,886.27	85,824.56
COGNIZANT TECH SOLUTIONS CORP CL A CUSIP: 192446102	11,389.000	819,316.18	763,860.23
COLGATE-PALMOLIVE CO COM CUSIP: 194162103	2,100.000	178,872.83	167,874.00
COMCAST CORP NEW-CL A CUSIP: 20030N101	14,500.000	502,568.32	455,590.00

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Corporate Stock - Common			
United States - USD			
COMPASS INC CL A CL A CUSIP: 20464U100	2,300.000	18,472.45	18,469.00
CONFLUENT INC CL A CL A CUSIP: 20717M103	5,519.000	134,403.16	109,276.20
** CONMED CORP COM CUSIP: 207410101	1,758.000	145,143.73	82,678.74
CONOCOPHILLIPS COM CUSIP: 20825C104	2,100.000	208,972.03	198,639.00
CONSTELLATION ENERGY CORPORATION COM NPV WI CUSIP: 21037T109	260.000	86,323.47	85,558.20
** CORE SCIENTIFIC INC NEW COM CUSIP: 21874A106	9,605.000	123,933.96	172,313.70
COSTCO WHOLESALE CORP NEW COM CUSIP: 22160K105	180.000	154,474.54	166,613.40
CRH ORD EUR 0.32 CUSIP: G25508105	7,332.000	466,321.95	879,106.80
** CRINETICS PHARMACEUTICALS INC COM CUSIP: 22663K107	1,390.000	40,564.88	57,893.50
CURTISS WRIGHT CORP COM CUSIP: 231561101	110.000	52,246.97	59,723.40
CUSHMAN & WAKEFIELD INC CUSIP: G2717B108	2,000.000	16,304.00	31,840.00
CVS HEALTH CORP COM CUSIP: 126650100	1,700.000	109,483.40	128,163.00
D R HORTON INC COM CUSIP: 23331A109	1,588.000	36,525.44	269,118.36
** DANA INC COM CUSIP: 235825205	1,400.000	23,777.83	28,056.00
DANAHER CORP COM CUSIP: 235851102	580.000	139,333.71	114,990.80
DARDEN RESTAURANTS INC COM CUSIP: 237194105	886.000	31,217.83	168,658.96
DARLING INGREDIENTS INC COMSTK CUSIP: 237266101	4,835.000	110,927.65	149,256.45
DATADOG INC COM USD0.00001 CL A CUSIP: 23804L103	5,392.000	535,692.39	767,820.80

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
** DENALI THERAPEUTICS INC COM CUSIP: 24823R105	5,812.000	145,267.36	84,390.24
DEXCOM INC COM CUSIP: 252131107	5,632.000	533,579.74	378,977.28
DIAMONDBACK ENERGY INC COM CUSIP: 25278X109	1,867.000	100,390.12	267,167.70
** DIGI INTL INC COM CUSIP: 253798102	6,659.000	129,239.31	242,787.14
** DOLLAR TREE INC COM STK CUSIP: 256746108	300.000	31,069.01	28,311.00
DOORDASH INC CL A COM USD0.00001 CLASS A CUSIP: 25809K105	3,625.000	442,096.89	985,963.75
DTE ENERGY CO COM CUSIP: 233331107	100.000	13,879.76	14,143.00
E L F BEAUTY INC COM CUSIP: 26856L103	1,158.000	119,384.35	153,411.84
** EASTMAN CHEM CO COM CUSIP: 277432100	1,393.000	63,500.31	87,828.65
EATON CORP PLC COM USD0.50 CUSIP: G29183103	400.000	102,392.11	149,700.00
EDGEWELL PERS CARE CO COM CUSIP: 28035Q102	1,000.000	25,101.80	20,360.00
ELASTIC N V COM USD0.01 CUSIP: N14506104	700.000	61,818.33	59,143.00
ELECTR ARTS COM CUSIP: 285512109	2,609.000	326,464.35	526,235.30
ELEVANCE HEALTH INC CUSIP: 036752103	1,490.000	326,660.65	481,448.80
ELI LILLY & CO COM NPV CUSIP: 532457108	380.000	266,952.97	289,940.00
EMERSON ELECTRIC CO COM CUSIP: 291011104	700.000	86,980.65	91,826.00
** ENTEGRIS INC COM CUSIP: 29362U104	14,185.000	1,081,444.99	1,311,545.10
ENTERGY CORP NEW COM CUSIP: 29364G103	12,630.000	646,512.83	1,176,989.70

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
EOG RESOURCES INC COM CUSIP: 26875P101	1,900.000	225,058.55	213,028.00
** ESTABLISHMENT LABS HLDGS INC CUSIP: G31249108	3,761.000	132,711.08	154,163.39
EVEREST GROUP LTD CUSIP: G3223R108	1,182.000	432,427.95	413,971.86
EXTREME NETWORKS INC COM CUSIP: 30226D106	1,000.000	20,801.90	20,650.00
EXXON MOBIL CORP COM CUSIP: 30231G102	18,031.000	1,972,303.84	2,032,995.25
FABRINET COM USD0.01 CUSIP: G3323L100	366.000	43,676.97	133,450.92
FEDEX CORP COM CUSIP: 31428X106	0.000	0.00	0.00
FIDELITY NATL INFORMATION SVCS INC COM STK CUSIP: 31620M106	18,939.000	1,484,759.85	1,248,837.66
** FIGURE TECHNOLOGY SOLUTIONS INC CL A CL A CUSIP: 349381103	989.000	31,982.87	35,969.93
FIRSTCASH HLDGS INC COM CUSIP: 33768G107	1,591.000	103,908.21	252,046.22
FLEX LTD COM USD0.01 CUSIP: Y2573F102	9,835.000	63,378.62	570,134.95
** FLOWSERVE CORP COM CUSIP: 34354P105	2,637.000	94,492.92	140,130.18
** FLUENCE ENERGY INC CL A CL A CUSIP: 34379V103	4,001.000	31,689.59	43,210.80
FORD MTR CO DEL COM PAR \$0.01 COM PAR \$0.01 CUSIP: 345370860	10,000.000	113,050.22	119,600.00
FORTIVE CORP COM MON STOCK CUSIP: 34959J108	12,705.000	681,876.47	622,417.95
FREEPORT-MCMORAN INC CUSIP: 35671D857	1,700.000	70,229.55	66,674.00
FRESHPET INC COM CUSIP: 358039105	1,928.000	139,299.44	106,252.08
** FRESHWORKS INC CL A CL A CUSIP: 358054104	8,765.000	142,460.49	103,164.05

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
** FRONTDOOR INC COM CUSIP: 35905A109	200.000	11,493.38	13,458.00
FULTON FINL CORP PA COM CUSIP: 360271100	9,528.000	185,436.94	177,506.64
GALLAGHER ARTHUR J & CO COM CUSIP: 363576109	2,809.000	890,553.45	870,059.66
GATX CORP COM CUSIP: 361448103	1,719.000	113,522.18	300,481.20
GE AEROSPACE CUSIP: 369604301	1,990.000	428,489.26	598,631.80
GE VERNOVA LLC COM CUSIP: 36828A101	370.000	171,593.19	227,513.00
GEN MTRS CO COM CUSIP: 37045V100	3,850.000	163,610.95	234,734.50
GENERAL DYNAMICS CORP COM CUSIP: 369550108	1,190.000	355,659.44	405,790.00
GENERAL MILLS INC COM CUSIP: 370334104	2,000.000	105,906.00	100,840.00
GILEAD SCIENCES INC CUSIP: 375558103	4,000.000	431,233.83	444,000.00
** GITLAB INC CL A COM CUSIP: 37637K108	1,687.000	81,049.28	76,049.96
** GLACIER BANCORP INC NEW COM CUSIP: 37637Q105	3,750.000	177,334.04	182,512.50
GLOBAL PMTS INC COM CUSIP: 37940X102	1,200.000	117,746.40	99,696.00
GOLDMAN SACHS GROUP INC COM CUSIP: 38141G104	70.000	41,041.14	55,744.50
** GRAIL INC COM CUSIP: 384747101	1,975.000	67,336.10	116,781.75
** GROCERY OUTLET HLDG CORP COM CUSIP: 39874R101	3,638.000	67,209.30	58,389.90
GUARDANT HEALTH INC COM CUSIP: 40131M109	1,998.000	76,645.56	124,835.04
** HALLADOR ENERGY COMPANY COM STK CUSIP: 40609P105	1,100.000	17,599.23	21,527.00

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Corporate Stock - Common			
United States - USD			
HALLIBURTON CO COM CUSIP: 406216101	20,108.000	625,571.36	494,656.80
HERC HLDGS INC COM CUSIP: 42704L104	1,148.000	156,018.13	133,925.68
** HERITAGE INS HLDGS INC COM CUSIP: 42727J102	3,100.000	70,689.91	78,058.00
HEXCEL CORP NEW COM CUSIP: 428291108	3,087.000	168,519.89	193,554.90
HIMS & HERS HEALTH INC COM CL A COM CUSIP: 433000106	8,159.000	166,198.83	462,778.48
HOME DEPOT INC COM CUSIP: 437076102	980.000	330,384.82	397,086.20
HONEYWELL INTL INC COM STK CUSIP: 438516106	510.000	109,879.37	107,355.00
HOULIHAN LOKEY INC CL A CL A CUSIP: 441593100	509.000	48,507.40	104,507.88
HUNT J B TRANS SVCS INC COM CUSIP: 445658107	3,334.000	397,809.15	447,322.78
HUNTINGTON INGALLS INDS INC COM CUSIP: 446413106	747.000	50,670.97	215,068.77
IDEXX LABS INC COM CUSIP: 45168D104	200.000	130,454.38	127,778.00
IMAX CORP COM CUSIP: 45245E109	2,707.000	63,830.98	88,654.25
** INGEVITY CORP COM CUSIP: 45688C107	400.000	23,126.72	22,076.00
** INSTALLED BLDG PRODS INC COM CUSIP: 45780R101	533.000	85,628.61	131,469.78
INTERCONTINENTAL EXCHANGE INC COM CUSIP: 45866F104	6,481.000	1,034,129.56	1,091,918.88
INTERPARFUMS INC CUSIP: 458334109	1,274.000	116,487.09	125,336.12
INTUIT COM CUSIP: 461202103	110.000	76,094.53	75,120.10
INTUITIVE SURGICAL INC COM NEW STK CUSIP: 46120E602	30.000	14,658.36	13,416.90

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
JFROG LTD COM CUSIP: M6191J100	2,199.000	74,266.32	104,078.67
JOHNSON & JOHNSON COM USD1 CUSIP: 478160104	1,650.000	273,518.52	305,943.00
JOHNSON CTLS INTL PLC COM USD0.01 CUSIP: G51502105	11,977.000	836,064.70	1,316,871.15
JPMORGAN CHASE & CO COM CUSIP: 46625H100	1,560.000	375,809.13	492,070.80
KEURIG DR PEPPER INC COM CUSIP: 49271V100	41,905.000	1,310,201.76	1,068,996.55
** KODIAK GAS SVCS INC COM CUSIP: 50012A108	4,208.000	125,039.00	155,569.76
KRAFT HEINZ CO COM CUSIP: 500754106	700.000	18,985.40	18,228.00
KROGER CO COM CUSIP: 501044101	1,200.000	84,461.29	80,892.00
LAM RESH CORP COM NEW CUSIP: 512807306	2,200.000	219,979.95	294,580.00
LAS VEGAS SANDS CORP COM STK CUSIP: 517834107	14,890.000	732,961.40	800,933.10
** LATTICE SEMICONDUCTOR CORP COM CUSIP: 518415104	1,896.000	105,410.25	139,014.72
LAUREATE ED INC COM CL A CUSIP: 518613203	4,600.000	117,877.96	145,084.00
LENNAR CORP CL A CL A CUSIP: 526057104	8,552.000	1,077,270.04	1,077,894.08
LINDBLAD EXPEDITIONS HLDGS INC COM CUSIP: 535219109	9,452.000	129,795.92	120,985.60
** LINDSAY CORPORATION COM CUSIP: 535555106	1,475.000	200,381.71	207,326.00
LKQ CORP COM LKQ CORP CUSIP: 501889208	3,405.000	183,092.89	103,988.70
LOWES COS INC COM CUSIP: 548661107	1,880.000	481,861.13	472,462.80
L3HARRIS TECHNOLOGIES INC COM CUSIP: 502431109	140.000	37,829.67	42,757.40

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Corporate Stock - Common			
United States - USD			
MASCO CORP COM CUSIP: 574599106	3,235.000	56,548.01	227,711.65
MASTERCARD INCORPORATED COM USD0.0001 CLASS A CUSIP: 57636Q104	1,220.000	582,088.79	693,948.20
MC DONALDS CORP COM CUSIP: 580135101	40.000	12,334.99	12,155.60
MCKESSON CORP CUSIP: 58155Q103	110.000	64,928.79	84,979.40
** MDU RES GROUP INC COM CUSIP: 552690109	1,974.000	33,257.54	35,156.94
MEDTRONIC PLC COMMON STOCK STOCK CUSIP: G5960L103	9,614.000	871,204.86	915,637.36
MERCADOLIBRE INC COM STK SEDOL: B23X1H3	243.000	252,325.51	567,876.42
MERCK & CO INC NEW COM CUSIP: 58933Y105	16,424.000	1,328,544.06	1,378,466.32
MERCURY SYSTEMS INC CUSIP: 589378108	1,874.000	134,691.97	145,047.60
META PLATFORMS INC COM USD0.000006 CL 'A' CUSIP: 30303M102	5,703.000	2,330,401.29	4,188,169.14
METLIFE INC COM STK USD0.01 CUSIP: 59156R108	1,500.000	124,608.75	123,555.00
MICROCHIP TECHNOLOGY INC COM CUSIP: 595017104	18,514.000	1,130,376.27	1,188,969.08
MICRON TECH INC COM CUSIP: 595112103	1,100.000	149,038.05	184,052.00
MICROSOFT CORP COM CUSIP: 594918104	12,894.000	3,186,653.24	6,678,447.30
MIDDLEBY CORP COM CUSIP: 596278101	1,583.000	205,830.22	210,428.19
** MIRION TECHNOLOGIES INC CL A CL A CUSIP: 60471A101	15,789.000	206,526.90	367,252.14
** MNTN INC CL A CL A CUSIP: 55318A108	4,464.000	112,341.08	82,807.20
MOELIS & CO CL A CL A CUSIP: 60786M105	2,710.000	178,598.01	193,277.20

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
** MOOG INC CL A CUSIP: 615394202	1,625.000	76,880.41	337,463.75
MORGAN STANLEY COM STK USD0.01 CUSIP: 617446448	2,000.000	299,143.90	317,920.00
** MSA SAFETY INC COM CUSIP: 553498106	830.000	101,477.88	142,818.10
** MURPHY OIL CORP COM CUSIP: 626717102	7,773.000	108,370.30	220,830.93
NASDAQ INC CUSIP: 631103108	3,300.000	280,497.95	291,885.00
** NATIONAL VISION HLDGS INC COM CUSIP: 63845R107	3,055.000	80,719.27	89,175.45
** NCINO INC NEW COM CUSIP: 63947X101	5,434.000	149,371.10	147,315.74
NETFLIX INC COM STK CUSIP: 64110L106	1,085.000	515,671.70	1,300,828.20
** NEWMARK GROUP INC CL A CL A CUSIP: 65158N102	8,100.000	140,115.24	151,065.00
** NEXTPOWER INC CUSIP: 65290E101	4,374.000	111,120.59	323,632.26
NLIGHT INC COM USD0.0001 CUSIP: 65487K100	2,730.000	79,079.93	80,889.90
NORTHERN TR CORP COM CUSIP: 665859104	1,000.000	129,436.65	134,600.00
NORTHROP GRUMMAN CORP COM CUSIP: 666807102	130.000	67,097.02	79,211.60
NORTHWEST NAT HLDG CO COM CUSIP: 66765N105	300.000	12,189.60	13,479.00
** NOV INC COM CUSIP: 62955J103	10,147.000	140,838.11	134,447.75
NRG ENERGY INC COM NEW CUSIP: 629377508	1,000.000	108,283.86	161,950.00
NUCOR CORP COM CUSIP: 670346105	300.000	41,514.60	40,629.00
NVIDIA CORP COM CUSIP: 67066G104	52,286.000	2,548,533.11	9,755,521.88

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
** OLEMA PHARMACEUTICALS INC COM CUSIP: 68062P106	10,512.000	67,411.84	102,912.48
** OLLIES BARGAIN OUTLET HLDGS INC COM CUSIP: 681116109	1,150.000	66,500.97	147,660.00
** OMNICELL INC COM CUSIP: 68213N109	2,357.000	78,760.89	71,770.65
ONESP WORLD HLDGS LTD COM USD0.0001 CUSIP: P73684113	8,204.000	81,886.47	173,432.56
ONTO INNOVATION INC CUSIP: 683344105	1,342.000	196,634.64	173,413.24
ORACLE CORP COM CUSIP: 68389X105	7,379.000	1,372,298.04	2,075,269.96
PALANTIR TECHNOLOGIES INC CL A CL A CUSIP: 69608A108	1,100.000	176,854.11	200,662.00
PARKER-HANNIFIN CORP COM CUSIP: 701094104	190.000	142,887.96	144,048.50
PAYPAL HLDGS INC COM CUSIP: 70450Y103	1,200.000	80,946.25	80,472.00
PERDOCEO ED CORP COM CUSIP: 71363P106	500.000	15,765.31	18,830.00
** PERELLA WEINBERG PARTNERS COM USD0.0001 CL A CUSIP: 71367G102	8,902.000	166,971.34	189,790.64
** PERFORMANCE FOOD GROUP CO COM CUSIP: 71377A103	3,247.000	194,250.23	337,817.88
PERMAN RES CORP CL A CUSIP: 71424F105	37,185.000	528,586.77	475,968.00
** PERRIGO COMPANY LIMITED COM EURO.001 CUSIP: G97822103	1,900.000	42,442.58	42,313.00
PFIZER INC COM CUSIP: 717081103	14,400.000	348,669.35	366,912.00
PHILIP MORRIS INTL COM STK NPV CUSIP: 718172109	6,095.000	651,311.34	988,609.00
PHILLIPS 66 COM CUSIP: 718546104	7,548.000	816,141.90	1,026,678.96
PINNACLE FINL PARTNERS INC COM CUSIP: 72346Q104	3,438.000	297,896.18	322,450.02

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
** PINNACLE W. CAP CORP COM CUSIP: 723484101	10,283.000	786,769.45	921,973.78
PNC FINANCIAL SERVICES GROUP COM STK CUSIP: 693475105	400.000	78,460.80	80,372.00
POPULAR INC COM NEW COM USD6 (POST REV SPLIT) CUSIP: 733174700	2,234.000	171,926.15	283,740.34
** POWELL INDS INC COM CUSIP: 739128106	485.000	84,435.51	147,832.85
** PRIVIA HEALTH GROUP INC COM CUSIP: 74276R102	7,050.000	168,660.42	175,545.00
** PROCORE TECHNOLOGIES INC COM CUSIP: 74275K108	2,601.000	173,672.50	189,664.92
QUALCOMM INC COM CUSIP: 747525103	7,217.000	664,378.31	1,200,620.12
** Q2 HLDGS INC COM CUSIP: 74736L109	1,740.000	80,069.81	125,958.60
** RADNET INC COM STK CUSIP: 750491102	2,304.000	81,061.88	175,587.84
RALLIANT CORP COM USD0.01 WI CUSIP: 750940108	1,885.000	105,149.17	82,431.05
** RAYMOND JAMES FNCL INC COM STK CUSIP: 754730109	1,723.000	56,820.28	297,389.80
** REGAL REXNORD CORPORATION COM STK USD0.01 CUSIP: 758750103	1,216.000	176,001.76	174,423.04
REGIONS FINL CORP NEW COM CUSIP: 7591EP100	1,900.000	50,105.85	50,103.00
REINSURANCE GROUP AMER INC COM NEW STK CUSIP: 759351604	1,499.000	114,443.21	288,002.87
** RENAISSANCE RE HLDGS LTD COM CUSIP: G7496G103	826.000	108,804.85	209,746.18
** REPLIGEN CORP COM STK USD0.01 CUSIP: 759916109	1,062.000	152,108.42	141,957.54
** REV GROUP INC COM CUSIP: 749527107	3,500.000	191,401.85	198,345.00
ROBLOX CORP COM USD0.0001 CL A CUSIP: 771049103	9,823.000	452,689.79	1,360,681.96

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
** ROCKWELL AUTOMATION CUSIP: 773903109	370.000	121,983.38	129,326.10
** ROIVANT SCIENCES LTD COM CUSIP: G76279101	7,554.000	73,761.03	114,292.02
S&P GLOBAL INC COM CUSIP: 78409V104	290.000	143,908.30	141,145.90
** SAIA INC COM STK CUSIP: 78709Y105	518.000	143,470.78	155,068.48
SALESFORCE INC COM USD0.001 CUSIP: 79466L302	1,530.000	372,105.38	362,610.00
SAMSARA INC CL A CL A CUSIP: 79589L106	31,794.000	1,190,414.35	1,184,326.50
SANMINA CORP COM CUSIP: 801056102	3,385.000	94,735.07	389,647.35
** SCHNEIDER NATL INC WIS CL B CL B CUSIP: 80689H102	6,957.000	174,445.91	147,210.12
SCOTTS MIRACLE-GRO CLASS'A'COM NPV CUSIP: 810186106	1,697.000	110,800.63	96,644.15
** SEACOAST BKG CORP FLA COM NEW COM NEW CUSIP: 811707801	4,764.000	115,462.43	144,968.52
** SEALED AIR CORP NEW COM STK CUSIP: 81211K100	4,487.000	120,090.36	158,615.45
SENSATA TECHNOLOGIES B V HOLDING CUSIP: G8060N102	500.000	15,231.75	15,275.00
SENSIENT TECHNOLOGIES CORP COM CUSIP: 81725T100	912.000	87,045.16	85,591.20
SERVICENOW INC COM USD0.001 CUSIP: 81762P102	1,491.000	261,910.32	1,372,137.48
** SHIFT4 PMTS INC CL A CL A CUSIP: 82452J109	1,315.000	96,752.79	101,781.00
** SI-BONE INC COM CUSIP: 825704109	9,143.000	144,558.82	134,584.96
** SITIME CORP COM CUSIP: 82982T106	741.000	104,566.83	223,270.71
** SLM CORP COM CUSIP: 78442P106	13,768.000	430,655.99	381,098.24

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
SNAP-ON INC COM CUSIP: 833034101	686.000	24,546.98	237,719.58
** SONOCO PROD CO COM CUSIP: 835495102	2,195.000	98,621.68	94,582.55
SPX TECHNOLOGIES INC COM CUSIP: 78473E103	100.000	18,626.15	18,678.00
STERIS PLC ORD USD0.001 CUSIP: G8473T100	80.000	19,824.95	19,795.20
** STERLING INFRASTRUCTURE INC COM STK USD0.01 CUSIP: 859241101	246.000	28,999.79	83,561.28
STIFEL FINL CORP COM CUSIP: 860630102	2,582.000	73,959.48	292,979.54
** SURGERY PARTNERS INC COM CUSIP: 86881A100	6,540.000	143,226.58	141,525.60
SYNOPSYS INC COM CUSIP: 871607107	479.000	10,935.00	236,333.81
T-MOBILE US INC COM CUSIP: 872590104	1,110.000	267,633.84	265,711.80
TARGET CORP COM STK CUSIP: 87612E106	2,600.000	240,518.69	233,220.00
TESLA INC COM USD0.001 CUSIP: 88160R101	1,100.000	336,633.60	489,192.00
THE CIGNA GROUP CUSIP: 125523100	1,360.000	416,869.78	392,020.00
THERMO FISHER SCIENTIFIC INC COM USD1 CUSIP: 883556102	40.000	18,968.74	19,400.80
** THREDUP INC CL A CL A CUSIP: 88556E102	12,900.000	97,911.84	121,905.00
** TIMKEN CO COM CUSIP: 887389104	1,724.000	45,986.08	129,610.32
TJX COS INC COM NEW CUSIP: 872540109	1,400.000	196,128.62	202,356.00
** TREX CO INC COM CUSIP: 89531P105	1,407.000	88,529.54	72,699.69
TRIMAS CORP COM NEW COM NEW CUSIP: 896215209	300.000	11,205.45	11,592.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
** TRINET GROUP INC COM USD0.000025 CUSIP: 896288107	1,001.000	87,170.91	66,956.89
TUTOR PERINI CORP COM CUSIP: 901109108	1,300.000	58,563.56	85,267.00
UBER TECHNOLOGIES INC COM USD0.00001 CUSIP: 90353T100	100.000	8,407.77	9,797.00
UIPATH INC CL A CL A CUSIP: 90364P105	2,651.000	35,810.24	35,470.38
ULTRAGENYX PHARMACEUTICAL INC COM CUSIP: 90400D108	12,133.000	479,441.09	364,960.64
UMB FINL CORP COM STK CUSIP: 902788108	1,719.000	194,659.56	203,443.65
UNION PAC CORP COM CUSIP: 907818108	1,280.000	298,964.52	302,553.60
** UNITED BANKSHARES INC W VA COM CUSIP: 909907107	6,164.000	182,689.86	229,362.44
UNITEDHEALTH GROUP INC COM CUSIP: 91324P102	2,247.000	685,356.52	775,889.10
** UNIVERSAL CORP VA COM CUSIP: 913456109	1,800.000	100,065.09	100,566.00
** UNIVERSAL TECHNICAL INST INC COM CUSIP: 913915104	4,706.000	73,799.34	153,180.30
VALMONT INDS INC COM CUSIP: 920253101	190.000	71,445.07	73,668.70
** VARONIS SYS INC COM CUSIP: 922280102	1,173.000	55,129.51	67,412.31
** VENTURE GLOBAL INC CL A COM USD0.01 CL A CUSIP: 92333F101	24,756.000	618,900.00	351,287.64
VERIZON COMMUNICATIONS COM CUSIP: 92343V104	2,800.000	108,855.42	123,060.00
** VERTEX INC CL A CL A CUSIP: 92538J106	5,732.000	146,203.49	142,096.28
VERTIV HOLDINGS LLC COM USD0.0001 CUSIP: 92537N108	7,388.000	671,475.19	1,114,553.68
** VIAVI SOLUTIONS INC COM NPV CUSIP: 925550105	4,200.000	50,988.28	53,298.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
VISA INC COM CL A STK CUSIP: 92826C839	3,853.000	585,442.12	1,315,337.14
** VISTEON CORP COM NEW COM NEW CUSIP: 92839U206	1,900.000	222,659.35	227,734.00
VONTIER CORP COM USD0.0001 WI CUSIP: 928881101	1,800.000	76,148.39	75,546.00
WALMART INC COM CUSIP: 931142103	100.000	9,611.18	10,306.00
WALT DISNEY CO CUSIP: 254687106	1,400.000	151,296.10	160,300.00
WEBSTER FNCL CORP WATERBURY CONN COM CUSIP: 947890109	2,522.000	151,925.28	149,907.68
WELLS FARGO & CO NEW COM STK CUSIP: 949746101	9,208.000	404,534.87	771,814.56
WESBANCO INC COM CUSIP: 950810101	5,853.000	169,369.26	186,886.29
WESCO INTL INC COM CUSIP: 95082P105	90.000	15,324.41	19,035.00
WEST PHARMACEUTICAL SVCS INC COM CUSIP: 955306105	140.000	36,726.41	36,726.20
WESTERN ALLIANCE BANCORPORATION COM CUSIP: 957638109	9,751.000	882,314.39	845,606.72
WEX INC COM CUSIP: 96208T104	1,075.000	204,172.22	169,344.75
WILLIS TOWERS WATSON PLC COM USD0.000115 CUSIP: G96629103	1,363.000	263,293.31	470,848.35
** WOLVERINE WORLD WIDE INC COM CUSIP: 978097103	4,099.000	61,927.27	112,476.56
WORTHINGTON ENTERPRISES INC CUSIP: 981811102	1,200.000	75,087.30	66,588.00
** WYNN RESORTS LTD COM CUSIP: 983134107	7,244.000	683,072.00	929,187.88
XCEL ENERGY INC COM CUSIP: 98389B100	14,209.000	912,283.05	1,145,955.85
** XOMETRY INC CL A COM CL A COM CUSIP: 98423F109	2,053.000	67,817.38	111,826.91

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
ZOOM COMMUNICATIONS INC CUSIP: 98980L101	100.000	7,621.20	8,250.00
Total United States - USD		99,136,419.69	141,368,025.41
Total Corporate Stock - Common		123,276,371.99	180,977,876.44
<i>Partnership/Joint Venture Interests</i>			
China - USD			
BOYU CAPITAL FUND IV, LP CUSIP: 9933YJ997	2,186,221.180	2,186,221.18	2,322,661.00
Total China - USD		2,186,221.18	2,322,661.00
Europe Region - EUR			
SEVENTH CINVEN FUND NO.1 LP - EUR CUSIP: 993HLH994	2,811,593.130	3,120,535.41	4,068,396.67
Total Europe Region - EUR		3,120,535.41	4,068,396.67
Global Region - USD			
ARES ENERGY OPPORTUNITIES FUND A, LP CUSIP: 9934KR992	1,497,984.340	1,497,984.34	411,679.00
TOWERBROOK INVESTORS V (ONSHORE) LP CUSIP: 993FVX992	2,702,270.000	2,702,270.00	4,181,240.00
Total Global Region - USD		4,200,254.34	4,592,919.00
United States - USD			
ALLIANCE CONSUMER GROWTH FUND IV, L.P. CUSIP: 9932AN996	2,768,114.630	2,768,114.63	2,661,323.00
CERTARES HOLDINGS,LLC CUSIP: 9934ZR996	2,003,691.200	2,003,691.20	2,372,651.00
DOVER STREET VII CAYMAN FUND CUSIP: 9913Z7994	889,937.000	889,937.00	5,569.00
DOVER STREET VIII CAYMAN FUND LP CUSIP: 991GJM990	1,773,749.460	1,773,749.46	614,348.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Partnership/Joint Venture Interests</i>			
United States - USD			
HARBOURVEST PARTNERS IX-CAYMAN BUYOUT FUND CUSIP: 9918KN994	1,090,925.000	1,090,925.00	1,221,934.00
HELLMAN & FRIEDMAN CAPITAL PARTNERS IX LP CUSIP: 993HLK997	2,750,056.000	2,750,056.00	4,617,094.00
MANDRONA VENTURE FUND VII LP CUSIP: 9932JY993	795,723.790	795,723.79	1,286,241.00
MESA WEST CORE LENDING FUND LP - COLLATRAL CUSIP: 993UTM996	19,025,189.190	19,025,189.19	16,013,775.00
NEWVIEW CAPITAL FUND I LP CUSIP: 9931AG993	1,827,786.690	1,827,786.69	2,583,950.00
PRIME PROPERTY FUND LLC CUSIP: 9937TJ994	22,528,744.360	22,528,744.36	23,186,261.00
THOMA BRAVO FUND XIII LP CUSIP: 9933E6997	2,670,810.000	2,670,810.00	3,565,245.00
ULYSSES CO-INVESTMENT PARTNERS, LP CUSIP: 9931R1998	877,812.990	877,812.99	1,063,226.00
VISTA EQUITY PARTNERS FUND VII LP CUSIP: 9933CV994	2,560,582.000	2,560,582.00	3,119,947.00
Total United States - USD		61,563,122.31	62,311,564.00
Total Partnership/Joint Venture Interests		71,070,133.24	73,295,540.67

Value of Interest in Common/Collective Trusts

United States - USD			
CF CAPITAL GROUP LONG DURATION CREDIT TRUST CUSIP: 5JY999B99	4,073,742.620	79,000,000.00	94,673,778.49
CF JPMCB STRATEGIC PROPERTY FUND CUSIP: 99089IWA0	1,857,930.710	20,752,017.27	21,145,109.41
CF PRINCIPAL U.S. PROPERTY SEPARATE ACCOUNT CUSIP: 4X99963F8	343,741.850	18,710,271.28	22,815,331.81
MFB NT COLLECTIVE LONG TERM GOVERNMENT/CREDIT BOND INDEX FUND - LENDING CUSIP: 0039999E1	19,684.520	391,602.06	434,968.84
MFB NT COLLECTIVE RUSSELL 3000 INDEX FUND -LENDING CUSIP: 658991336	49.220	147,748.24	250,052.22

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Value of Interest in Common/Collective Trusts</i>			
United States - USD			
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	35,249,650.640	35,249,650.64	35,249,650.64
Total United States - USD		154,251,289.49	174,568,891.41
Total Value of Interest in Common/Collective Trusts		154,251,289.49	174,568,891.41
<i>103-12 Investment Entities</i>			
Luxembourg - EUR			
HARBOURVEST INTL PEP VI - CAYMAN PSHP FUND CUSIP: 991324997	1,727,535.000	2,131,132.23	1,572,374.41
Total Luxembourg - EUR		2,131,132.23	1,572,374.41
United States - USD			
HARBOURVEST PARTNERS IX CAYMAN CREDIT OPPORTUNITIES FUND CUSIP: 9918KG999	832,352.000	832,352.00	484,603.00
HARBOURVEST PARTNERS IX CAYMAN VENTURE FUND CUSIP: 9918KL998	1,735,705.000	1,735,705.00	3,161,018.00
HARBOURVEST PTRS VIII - BUYOUT FUND CUSIP: 991300997	1,473,338.000	1,473,338.00	20,409.00
HARBOURVEST PTRS VIII - MEZZANINE AND DISTRESSED DEBT FUND CUSIP: 9913Z9990	655,900.000	655,900.00	44,299.00
HARBOURVEST PTRS VIII - VENTURE FUND CUSIP: 9913Z8992	2,133,669.000	2,133,669.00	2,623,575.00
Total United States - USD		6,830,964.00	6,333,904.00
Total 103-12 Investment Entities		8,962,096.23	7,906,278.41

Value of Interest in Registered Investment Companies

Global Region - USD			
MFO AQR FDS GLOBAL EQUITY FD CL R6 CUSIP: 00203H396	2,660,050.890	23,542,733.75	35,884,086.51
MFO DODGE & COX FDS GLOBAL STK FD CL I CUSIP: 256206202	620,807.310	7,464,813.78	10,249,528.69

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Value of Interest in Registered Investment Companies</i>			
Global Region - USD			
Total Global Region - USD		31,007,547.53	46,133,615.20
United States - USD			
MFO PIMCO FDS PAC INVT MGMT SER FOR FUTURE I INC FD INSTL CL PDIIIX CUSIP: 693391880	8,283,122.300	82,958,849.23	82,831,223.00
MFO PIMCO LONG DURATION CREDIT BOND PORT CUSIP: 72201P878	29,922,974.080	346,432,622.01	289,355,159.35
MFO PIMCO SHORT TERM FLOATING NAV II CUSIP: 72201P613	7,732.677	77,461.17	77,458.23
Total United States - USD		429,468,932.41	372,263,840.58
Total Value of Interest in Registered Investment Com		460,476,479.94	418,397,455.78
<i>Value of Funds Held in Insurance Company General Accounts</i>			
United States - USD			
GIC MET LIFE GROUP ANNUITY CONT#000655 RATE 6.73% MTY 00/00/0000 (SYNTHETIC) CUSIP: 999501JE0	22,566,722.250	22,605,298.15	22,566,722.25
Total United States - USD		22,605,298.15	22,566,722.25
Total Value of Funds Held in Insurance Company Gener		22,605,298.15	22,566,722.25
<i>Other</i>			
Australia - AUD			
AUSTRALIA(CMNWLTH) 1% SNR 21/11/2031 AUD1000 SEDOL: BMGX738	900,000.000	640,756.69	503,347.38
FUT DEC 25 SFE 10Y T-BOND CUSIP: 999599GH0	26.000	1,954,181.79	1,953,219.04
FUT DEC 25 SFE 10Y T-BOND CUSIP: 999599GH0	-26.000	-1,954,181.79	-1,953,219.04
LCH_IRS MSNYUS33 18/09/2034 AUD P 6MBBSW / R 4.5% SWU022FV7 SEDOL: 9M95ZKU	2,400,000.000	10,986.77	34,929.58
LCH_IRS MSNYUS33 18/09/2034 AUD P 6MBBSW / R 4.5% SWU022FV7 SEDOL: 9M95ZKL	-2,400,000.000	0.00	0.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Australia - AUD			
LCH_IRS MSNYUS33 19/03/2035 AUD P 6MBBSW / R 4% SWU02AHC9 SEDOL: 9MX3QBL	-2,100,000.000	-2,278.94	-26,963.97
LCH_IRS MSNYUS33 19/03/2035 AUD P 6MBBSW / R 4% SWU02AHC9 SEDOL: 9MX3QBU	2,100,000.000	0.00	0.00
LCH_IRS MSNYUS33 20/03/2034 AUD P 6MBBSW / R 4.5% SWU01XJV6 SEDOL: 9M3VXYL	-1,100,000.000	-31,449.89	0.00
LCH_IRS MSNYUS33 20/03/2034 AUD P 6MBBSW / R 4.5% SWU01XJV6 SEDOL: 9M3VXYU	1,100,000.000	0.00	17,119.91
Total Australia - AUD		618,014.63	528,432.90
Brazil - BRL			
CME_OIS MSNYUS33 02/01/2029 BRL P 1DBZDIO / R 13.291% SWU02HXM4 SEDOL: 9N2E14U	7,437,026.690	0.00	0.00
CME_OIS MSNYUS33 02/01/2029 BRL P 1DBZDIO / R 13.291% SWU02HXM4 SEDOL: 9N2E14L	-7,437,026.690	-120.05	-1,265.91
CME_OIS MSNYUS33 02/01/2029 BRL P 1DBZDIO / R 13.32% SWU02HWT0 SEDOL: 9N2E16U	762,073.200	0.00	13.49
CME_OIS MSNYUS33 02/01/2029 BRL P 1DBZDIO / R 13.32% SWU02HWT0 SEDOL: 9N2E16L	-762,073.200	0.00	0.00
CME_OIS MSNYUS33 02/01/2029 BRL P 1DBZDIO / R 13.354% SWU02I022 SEDOL: 9N2GULL	-1,079,512.100	0.00	0.00
CME_OIS MSNYUS33 02/01/2029 BRL P 1DBZDIO / R 13.354% SWU02I022 SEDOL: 9N2GULU	1,079,512.100	0.00	278.05
CME_OIS MSNYUS33 02/01/2029 BRL P 1DBZDIO / R 13.4% SWU02JCH4 SEDOL: 9N3JUTL	-10,165,713.470	-378.46	0.00
CME_OIS MSNYUS33 02/01/2029 BRL P 1DBZDIO / R 13.4% SWU02JCH4 SEDOL: 9N3JUTU	10,165,713.470	0.00	9,558.22
CME_OIS MSNYUS33 02/01/2029 BRL P 13.017% / R 1DBZDIO SWU02K2I0 SEDOL: 9N4213L	-14,375,795.490	0.00	0.00
CME_OIS MSNYUS33 02/01/2029 BRL P 13.017% / R 1DBZDIO SWU02K2I0 SEDOL: 9N4213U	14,375,795.490	0.00	15,630.07
CME_OIS MSNYUS33 02/01/2029 BRL P 13% / R 1DBZDIO SWU02K2Z2 SEDOL: 9N43WQU	3,448,266.300	0.00	4,037.13
CME_OIS MSNYUS33 02/01/2029 BRL P 13% / R 1DBZDIO SWU02K2Z2 SEDOL: 9N43WQL	-3,448,266.300	0.00	0.00
CME_OIS MSNYUS33 04/01/2027 BRL P 1DBZDIO / R 11.496% SWU027521 SEDOL: 9M8CHSU	27,598,955.010	0.00	0.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Brazil - BRL			
CME_OIS MSNYUS33 04/01/2027 BRL P 1DBZDIO / R 11.496% SWU027521 SEDOL: 9M8CHSL	-27,598,955.010	0.00	-248,719.42
CME_OIS MSNYUS33 04/01/2027 BRL P 1DBZDIO / R 13.925% SWU02HXE2 SEDOL: 9N2E18L	-1,773,998.250	0.00	-1,489.64
CME_OIS MSNYUS33 04/01/2027 BRL P 1DBZDIO / R 13.925% SWU02HXE2 SEDOL: 9N2E18U	1,773,998.250	0.00	0.00
CME_OIS MSNYUS33 04/01/2027 BRL P 1DBZDIO / R 13.927% SWU02HXN2 SEDOL: 9N2E20U	17,336,399.150	194.51	0.00
CME_OIS MSNYUS33 04/01/2027 BRL P 1DBZDIO / R 13.927% SWU02HXN2 SEDOL: 9N2E20L	-17,336,399.150	0.00	-14,476.76
CME_OIS MSNYUS33 04/01/2027 BRL P 1DBZDIO / R 14.009% SWU02HZY6 SEDOL: 9N2GUJL	-1,128,722.150	0.00	-664.15
CME_OIS MSNYUS33 04/01/2027 BRL P 1DBZDIO / R 14.009% SWU02HZY6 SEDOL: 9N2GUJU	1,128,722.150	0.00	0.00
Total Brazil - BRL		-304.00	-237,098.92
Brazil - USD			
BRAZIL(FEDERATIVE REPUBLIC OF) 7.25% 01-12-2056 CUSIP: 105756CN8	2,354,000.000	2,284,274.52	2,380,717.90
FED REPUBLIC OF 7.125% 05-13-2054 CUSIP: 105756CJ7	400,000.000	398,828.00	405,200.00
Total Brazil - USD		2,683,102.52	2,785,917.90
Chile - USD			
REPUBLIC OF CHILE 3.5% 01-25-2050 CUSIP: 168863DL9	765,000.000	798,938.75	556,040.25
REPUBLIC OF CHILE 3.1% DUE 05-07-2041 REG CUSIP: 168863DS4	715,000.000	701,400.44	543,471.50
Total Chile - USD		1,500,339.19	1,099,511.75
European Union - EUR			
CALL SWO EUR BARCGB33 P 6MEURIB / R 2.55% 317UAG9A5 17/10/2025 SEDOL: 9N4MY9U	-600,000.000	-1,386.68	-358.92
CALL SWO EUR BARCGB33 P 6MEURIB / R 2.61% 317UA9UA7 02/10/2025 SEDOL: 9N4CVMU	-900,000.000	-2,297.80	-39.87

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
European Union - EUR			
CALL SWO EUR MSCSUS33 P 6MEURIB / R 2.55% 317UABYA8 06/10/2025 SEDOL: 9N4EV0U	-500,000.000	-1,279.85	-27.20
CDX BNPAFRPP 20/12/2029 SELL ITRAXX EUROPE CROSSOVE SWPC28AP2 SEDOL: 9N1RJ7U	885,972.740	171,739.93	183,716.78
CDX BNPAFRPP 20/12/2029 SELL ITRAXX EUROPE CROSSOVE SWPC28AP2 SEDOL: 9N1NB0U	492,207.080	96,846.86	102,064.87
CDX BNPAFRPP 20/12/2029 SELL ITRAXX EUROPE CROSSOVE SWPC28AP2 SEDOL: 9N1RJ7L	-885,972.740	0.00	0.00
CDX BNPAFRPP 20/12/2029 SELL ITRAXX EUROPE CROSSOVE SWPC28AP2 SEDOL: 9N1NB0L	-492,207.080	0.00	0.00
CDX BNPAFRPP 20/12/2029 SELL ITRAXX EUROPE CROSSOVE SWPC28AP2 SEDOL: 9N1NF5L	-457,989.980	0.00	0.00
CDX BNPAFRPP 20/12/2029 SELL ITRAXX EUROPE CROSSOVE SWPC28AP2 SEDOL: 9N1NF5U	457,989.980	89,862.00	94,969.57
CDX BOFAUS6NGFX 20/12/2029 SELL ITRAXX EUROPE CROSSOVE SWPC40YD8 SEDOL: 9MZ7AFL	-1,932,810.310	0.00	0.00
CDX BOFAUS6NGFX 20/12/2029 SELL ITRAXX EUROPE CROSSOVE SWPC40YD8 SEDOL: 9MZ7AFU	1,932,810.310	383,268.21	400,790.75
CDX CHASUS33 20/12/2029 SELL ITRAXX EUROPE CROSSOVE SWPC40YU0 SEDOL: 9N1MYEL	-531,522.830	0.00	0.00
CDX CHASUS33 20/12/2029 SELL ITRAXX EUROPE CROSSOVE SWPC40YU0 SEDOL: 9N1MXLU	531,522.830	105,420.11	110,217.46
CDX CHASUS33 20/12/2029 SELL ITRAXX EUROPE CROSSOVE SWPC40YU0 SEDOL: 9MZ7AUL	-676,483.610	0.00	0.00
CDX CHASUS33 20/12/2029 SELL ITRAXX EUROPE CROSSOVE SWPC40YU0 SEDOL: 9N18MAL	-2,222,731.850	0.00	0.00
CDX CHASUS33 20/12/2029 SELL ITRAXX EUROPE CROSSOVE SWPC40YU0 SEDOL: 9N1MYEU	531,522.830	106,007.44	110,217.46
CDX CHASUS33 20/12/2029 SELL ITRAXX EUROPE CROSSOVE SWPC40YU0 SEDOL: 9N1MXLL	-531,522.830	0.00	0.00
CDX CHASUS33 20/12/2029 SELL ITRAXX EUROPE CROSSOVE SWPC40YU0 SEDOL: 9N18MAU	2,222,731.850	476,406.87	460,909.36
CDX CHASUS33 20/12/2029 SELL ITRAXX EUROPE CROSSOVE SWPC40YU0 SEDOL: 9MZ7AUU	676,483.610	134,311.47	140,276.76
LCH_IRS MSNYUS33 03/01/2029 EUR P 2.76% / R 6MEURIB SWU020HB3 SEDOL: 9M5666U	200,000.000	0.00	0.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
European Union - EUR			
LCH_IRS MSNYUS33 03/01/2029 EUR P 2.76% / R 6MEURIB SWUJ020HB3 SEDOL: 9M5666L	-200,000.000	0.00	-7,327.02
LCH_IRS MSNYUS33 05/11/2034 EUR P 6MEURIB / R 2.41% SWUJ02CEU8 SEDOL: 9MY3KEU	400,000.000	0.00	0.00
LCH_IRS MSNYUS33 05/11/2034 EUR P 6MEURIB / R 2.41% SWUJ02CEU8 SEDOL: 9MY3KEL	-400,000.000	0.00	-2,391.45
LCH_IRS MSNYUS33 09/04/2030 EUR P 2.4% / R 6MEURIB SWUJ02GS83 SEDOL: 9N1UR6U	500,000.000	0.00	0.00
LCH_IRS MSNYUS33 09/04/2030 EUR P 2.4% / R 6MEURIB SWUJ02GS83 SEDOL: 9N1UR6L	-500,000.000	0.00	-1,462.41
LCH_IRS MSNYUS33 13/12/2028 EUR P 2.92% / R 6MEURIB SWUJ01ZSW9 SEDOL: 9M4UJ7L	-200,000.000	0.00	-8,853.63
LCH_IRS MSNYUS33 13/12/2028 EUR P 2.92% / R 6MEURIB SWUJ01ZSW9 SEDOL: 9M4UJ7U	200,000.000	0.00	0.00
LCH_IRS MSNYUS33 18/03/2036 EUR P 6MEURIB / R 2.75% SWUJ02JZR7 SEDOL: 9N4216U	4,000,000.000	0.00	8,059.09
LCH_IRS MSNYUS33 18/03/2036 EUR P 6MEURIB / R 2.75% SWUJ02JZR7 SEDOL: 9N4216L	-4,000,000.000	-15,337.21	0.00
LCH_IRS MSNYUS33 18/03/2056 EUR P 3% / R 6MEURIB SWUJ02JZS5 SEDOL: 9N4219U	2,890,000.000	0.00	0.00
LCH_IRS MSNYUS33 18/03/2056 EUR P 3% / R 6MEURIB SWUJ02JZS5 SEDOL: 9N4219L	-2,890,000.000	-43,485.15	-57,151.16
LCH_IRS MSNYUS33 24/03/2035 EUR P 6MEURIB / R 2.61% SWUJ02GEG0 SEDOL: 9N1HCZU	200,000.000	0.00	2,251.28
LCH_IRS MSNYUS33 24/03/2035 EUR P 6MEURIB / R 2.61% SWUJ02GEG0 SEDOL: 9N1HCZL	-200,000.000	0.00	0.00
LCH_IRS MSNYUS33 25/09/2029 EUR P 2.3% / R 6MEURIB SWUJ02AY55 SEDOL: 9MXBY0L	-600,000.000	0.00	0.00
LCH_IRS MSNYUS33 25/09/2029 EUR P 2.3% / R 6MEURIB SWUJ02AY55 SEDOL: 9MXBY0U	600,000.000	0.00	312.53
LCH_IRS MSNYUS33 29/04/2030 EUR P 2.35% / R 6MEURIB SWUJ02HJ57 SEDOL: 9N28QML	-400,000.000	0.00	-244.40
LCH_IRS MSNYUS33 29/04/2030 EUR P 2.35% / R 6MEURIB SWUJ02HJ57 SEDOL: 9N28QMU	400,000.000	0.00	0.00
PUT SWO EUR BARCGB33 P 2.75% / R 6MEURIB 317UAGAA3 17/10/2025 SEDOL: 9N4MZ0U	-600,000.000	-1,386.68	-1,153.24

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
European Union - EUR			
PUT SWO EUR BARCGB33 P 2.85% / R 6MEURIB 317UA9TA9 02/10/2025 SEDOL: 9N4CVLU	-900,000.000	-2,297.80	0.00
PUT SWO EUR MSCSUS33 P 2.79% / R 6MEURIB 317UABZA7 06/10/2025 SEDOL: 9N4EV1U	-500,000.000	-1,279.85	-67.86
Total European Union - EUR		1,495,111.87	1,534,708.75
France - EUR			
ICE_CDS MSNYUS33 20/12/2025 SELL BNP PARIBAS 2.0059FLT SWPC0N7A8 SEDOL: 9MYWE4U	900,000.000	5,889.95	2,229.63
ICE_CDS MSNYUS33 20/12/2025 SELL BNP PARIBAS 2.0059FLT SWPC0N7A8 SEDOL: 9MYWE4L	-900,000.000	0.00	0.00
Total France - EUR		5,889.95	2,229.63
France - USD			
PVTPL ELECTRICITE DE FRANCE 6.375% 01-13-2055 CUSIP: 28504DAG8	1,315,000.000	1,313,251.05	1,374,689.64
Total France - USD		1,313,251.05	1,374,689.64
Germany - EUR			
FUT C 24OCT25 EURX EUR-BU 1 2950 CUSIP: 999599GH0	-6.000	-1,338.76	-1,692.00
FUT C 24OCT25 EURX EUR-BU 1 2950 CUSIP: 999599GH0	6.000	1,338.76	1,692.00
FUT C 24OCT25 EURX EUR-BU 1 3050 CUSIP: 999599GH0	15.000	6,879.98	1,586.25
FUT C 24OCT25 EURX EUR-BU 1 3050 CUSIP: 999599GH0	-15.000	-6,879.98	-1,586.25
FUT P 24OCT25 EURX EUR-BU 1 2750 CUSIP: 999599GH0	21.000	7,761.11	4,688.25
FUT P 24OCT25 EURX EUR-BU 1 2750 CUSIP: 999599GH0	-21.000	-7,761.11	-4,688.25
FUT 08 DEC 25 EURX EUR-BOBL CUSIP: 999599GH0	3.000	413,802.47	415,280.26
FUT 08 DEC 25 EURX EUR-BOBL CUSIP: 999599GH0	-3.000	-413,802.47	-415,280.26

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Germany - EUR			
FUT 08 DEC 25 EURX EUR-BUND CUSIP: 999599GH0	6.000	898,108.18	906,418.53
FUT 08 DEC 25 EURX EUR-BUND CUSIP: 999599GH0	-6.000	-898,108.18	-906,418.53
Total Germany - EUR		0.00	0.00
Indonesia - USD			
REPUBLIC OF INDONESIA 6.75% 15/01/2044 SEDOL: BJ04J85	300,000.000	408,375.00	346,873.64
Total Indonesia - USD		408,375.00	346,873.64
Israel - USD			
ISRAEL ST 3.375% DUE 01-15-2050 REG CUSIP: 46513JXN6	200,000.000	195,052.00	132,676.70
STATE OF ISRAEL 6.043% 03-12-2054 CUSIP: 46514BRM1	1,100,000.000	1,055,604.00	1,040,537.74
Total Israel - USD		1,250,656.00	1,173,214.44
Mexico - EUR			
MEXICO(UNITED 4.5% 19/03/2034 SEDOL: 0B21VEU	400,000.000	468,446.75	480,699.92
MEXICO(UTD MEX ST) 5.125% SNR 19/03/38 EUR1000 SEDOL: BVN5N10	200,000.000	233,787.13	241,104.96
Total Mexico - EUR		702,233.88	721,804.88
Mexico - MXN			
CME_OIS MSNYUS33 01/04/2030 MXN P 1DMXIBTIEF / R 7.75% SWU02GPZ6 SEDOL: 9N1SSXL	-5,900,000.000	0.00	0.00
CME_OIS MSNYUS33 01/04/2030 MXN P 1DMXIBTIEF / R 7.75% SWU02GPZ6 SEDOL: 9N1SSXU	5,900,000.000	241.43	6,074.85
Total Mexico - MXN		241.43	6,074.85

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Mexico - USD			
CDS MSCSUS33 06/20/2028 SELL UNITED MEXICAN STATES SWPC0LOM7 SEDOL: 9LZ2A2L	-100,000.000	-2,165.16	0.00
CDS MSCSUS33 06/20/2028 SELL UNITED MEXICAN STATES SWPC0LOM7 SEDOL: 9LZ2A2U	100,000.000	0.00	1,361.75
CDS MSCSUS33 12/20/2026 SELL UNITED MEXICAN STATES SWPC0K9N4 SEDOL: 9L1XL7U	200,000.000	1,051.73	1,760.28
CDS MSCSUS33 12/20/2026 SELL UNITED MEXICAN STATES SWPC0K9N4 SEDOL: 9L1XL7L	-200,000.000	0.00	0.00
CDS MSCSUS33 12/20/2028 SELL UNITED MEXICAN STATES SWPC0M3V8 SEDOL: 9M3EQDL	-300,000.000	-3,115.88	0.00
CDS MSCSUS33 12/20/2028 SELL UNITED MEXICAN STATES SWPC0M3V8 SEDOL: 9M3EQDU	300,000.000	0.00	4,265.22
PETROLEOS MEXICANOS GTD NT 6.95% DUE 01-28-2060 REG CUSIP: 71654QDF6	290,000.000	296,785.10	238,527.90
PETROLEOS MEXICANOS GTD NT 7.69% DUE 01-23-2050 REG CUSIP: 71654QDD1	465,000.000	522,475.00	422,785.49
** UNITED MEXICAN STAT MEX NEW ISS USD 31YRINSEDOL = A038P73 5% DUE 04-27-2051 REG CUSIP: 91087BAL4	1,060,000.000	1,094,180.05	868,140.00
UNITED MEXICAN STATES T-BOND 5.625% 09-22-2035 CUSIP: 91087BBL3	400,000.000	398,128.00	398,024.00
UNITED MEXICAN STATES 4.75% 03-22-2031 CUSIP: 91087BBJ8	200,000.000	199,264.00	198,250.00
UNITED MEXICAN STATES 5.375% 03-22-2033 CUSIP: 91087BBK5	200,000.000	199,268.00	199,400.00
UNITED MEXICAN STATES 6.4% 05-07-2054 CUSIP: 91087BBA7	1,440,000.000	1,430,251.20	1,405,454.40
UNITED MEXICAN STS GLOBAL NT 4.4% 02-12-2052 CUSIP: 91087BAS9	3,795,000.000	3,668,661.60	2,829,362.25
** UTD MEXICAN STS UTD MEXICAN STATES4.35 01-15-2047 REG 4.35 DUE 01-15-2047 REG CUSIP: 91087BAB6	1,200,000.000	1,185,719.73	923,640.00
Total Mexico - USD		8,990,503.37	7,490,971.29
Romania - EUR			
ROMANIA(REP OF) 2.875% SNR MTN 13/04/42 EUR SEDOL: BL53ZB6	1,800,000.000	2,091,454.19	1,367,992.80
Total Romania - EUR		2,091,454.19	1,367,992.80

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

Northern Trust - Dol

See Independent Auditor's report

Generated by Northern Trust from periodic data on 25 Nov 25

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Saudi Arabia - USD			
PVTPL SAUDI ARABIA (KINGDOM OF) 5.75% 01-16-2054 CUSIP: 80413TBH1	1,100,000.000	1,075,712.00	1,105,367.11
PVTPL SAUDI ARABIAN OIL CO 5.875% 07-17-2064 CUSIP: 80414L2Q7	1,100,000.000	1,074,029.00	1,083,500.00
PVTPL SAUDI ARABIAN OIL CO 6.375% 06-02-2055 CUSIP: 80414L3F0	1,150,000.000	1,129,794.50	1,225,870.35
SAUDI ARABIA 4.5% SNR MTN 26/10/2046 USD SEDOL: BDFT8M0	600,000.000	619,560.00	520,504.73
Total Saudi Arabia - USD		3,899,095.50	3,935,242.19
South Africa - ZAR			
REP OF SOUTH AFRICA 8.75% 28/02/2048 SEDOL: B8S1C48	2,900,000.000	143,105.83	145,258.88
SOUTH AFRICA(REPUBLIC OF) 6.25% BDS 31/03/36 ZAR SEDOL: B1W32L8	2,900,000.000	132,282.83	133,370.35
STH AFRICA(REP OF) 8.75% 31/01/44 ZAR1 SEDOL: BPXR8C0	500,000.000	24,979.06	25,241.38
STH AFRICA(REP OF) 8.875% SNR 28/02/35 ZAR1000 SEDOL: BYY9RY3	82,600,000.000	4,155,869.79	4,703,317.35
STH AFRICA(REP OF) 9% SNR 31/01/2040 ZAR1000 SEDOL: BYM2NZ7	3,680,000.000	193,902.96	195,460.68
Total South Africa - ZAR		4,650,140.47	5,202,648.64
Spain - EUR			
ICE_CDS MSNYUS33 20/06/2031 SELL CELLNEX TELECOM SA 2.3 SWPC0MV88 SEDOL: 9M9W86U	500,000.000	130,718.96	129,924.57
ICE_CDS MSNYUS33 20/06/2031 SELL CELLNEX TELECOM SA 2.3 SWPC0MV88 SEDOL: 9M9W86L	-500,000.000	0.00	0.00
Total Spain - EUR		130,718.96	129,924.57
Turkey - USD			
REPUBLIC OF TURKEY 5.25% 03-13-2030 SEDOL: BV9F1Y3	600,000.000	590,742.00	584,993.67
Total Turkey - USD		590,742.00	584,993.67

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United Arab Emirates - USD			
ABU DHABI NATL ENERGY 4.75% 03-09-2037 CUSIP: 00388WAP6	1,300,000.000	1,290,068.00	1,289,898.22
Total United Arab Emirates - USD		1,290,068.00	1,289,898.22
United Kingdom - EUR			
ICE_CDS MSNYUS33 20/12/2025 SELL ROLLS-ROYCE PLC 3.375% SWPC0NN77 SEDOL: 9N2KN7L	-300,000.000	0.00	0.00
ICE_CDS MSNYUS33 20/12/2025 SELL ROLLS-ROYCE PLC 3.375% SWPC0NN77 SEDOL: 9N2KN7U	300,000.000	2,323.45	806.24
Total United Kingdom - EUR		2,323.45	806.24
United Kingdom - GBP			
FUT DEC 25 LIF LONG GILT CUSIP: 999599GH0	-27.000	-3,294,812.94	-3,301,920.83
FUT DEC 25 LIF LONG GILT CUSIP: 999599GH0	27.000	3,294,812.94	3,301,920.83
LCH_OIS MSNYUS33 10/03/2052 GBP P 0.9% / R 1DSO NIA SWU01H2M9 SEDOL: 9L5Q13U	1,000,000.000	0.00	796,338.87
LCH_OIS MSNYUS33 10/03/2052 GBP P 0.9% / R 1DSO NIA SWU01H2M9 SEDOL: 9L5Q13L	-1,000,000.000	0.00	0.00
LCH_OIS MSNYUS33 17/09/2030 GBP P 3.75% / R 1DSO NIA SWU02K0M3 SEDOL: 9N45L1L	-3,800,000.000	0.00	0.00
LCH_OIS MSNYUS33 17/09/2030 GBP P 3.75% / R 1DSO NIA SWU02K0M3 SEDOL: 9N45L1U	3,800,000.000	32,045.90	20,851.29
UK(GOVT OF) 4.25% SNR 07/12/55 GBP1000 SEDOL: B06YGN0	2,500,000.000	2,778,550.28	2,754,764.38
UK(GOVT OF) 4.375% BDS 31/07/54 GBP1000 SEDOL: BPSNBB3	3,315,000.000	4,163,340.60	3,735,826.01
Total United Kingdom - GBP		6,973,936.78	7,307,780.55
United States - USD			
&&&BOND FUTURES OFFSET - LONG CUSIP: 999959927	0.000	0.00	-139,014,749.97
&&&BOND FUTURES OFFSET - SHORT CUSIP: 999959935	0.000	0.00	54,255,484.38

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
ALEXANDRIA REAL ESTATE EQUITIES INC COM CUSIP: 015271109	1,472.000	144,347.98	122,676.48
** AMERICAN HEALTHCARE REIT INC COM CUSIP: 398182303	2,000.000	85,563.60	84,020.00
AMERICAN MUN PWR OHIO INC REV 7.834% 02-15-2041 BEO TAXABLE SEDOL: B51JWV5	100,000.000	108,219.00	120,170.45
BAY AREA TOLL AUTH CALIF TOLL BRDG REV 7.043% 04-01-2050 BEO TAXABLE SEDOL: B3YX4F8	100,000.000	100,000.00	114,886.41
CALIFORNIA ST UNIV REV 6.484% 11-01-2041BEO TAXABLE SEDOL: BF1HZN2	300,000.000	300,000.00	323,003.73
CALIFORNIA ST 7.3% 10-01-2039 BEO TAXABLE CUSIP: 13063A7D0	4,220,000.000	6,621,998.83	4,937,083.92
CALIFORNIA ST 7.6% 11-01-2040 BEO TAXABLE CUSIP: 13063BJC7	400,000.000	593,816.00	491,935.44
CALIFORNIA ST 7.625% 03-01-2040 BEO TAXABLE CUSIP: 13063BFR8	535,000.000	636,270.15	648,849.82
CALL SWO USD BNPAFRPP P 1DSOFR / R 3.375% 317UAFFA0 10/14/2025 SEDOL: 9N4KZYU	-1,200,000.000	-3,135.00	-264.36
CALL SWO USD BOFAUS6S P 1DSOFR / R 3.325% 317UAEP A2 10/14/2025 SEDOL: 9N4JA1U	-800,000.000	-2,204.00	-88.00
CALL SWO USD BOFAUS6S P 1DSOFR / R 3.575% 317UAALA4 10/02/2025 SEDOL: 9N4CE0U	-800,000.000	-2,430.00	-128.40
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.398% 317UACKA1 10/06/2025 SEDOL: 9N4E18U	-800,000.000	-2,550.00	-14.72
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.55% 317UAM2A9 10/27/2025 SEDOL: 9N4TN0U	-800,000.000	-2,160.00	-2,865.76
CALL SWO USD UBSWUS33 P 1DSOFR / R 3.385% 317UADXA5 10/10/2025 SEDOL: 9N4HMRU	-1,200,000.000	-3,660.00	-114.48
CALL SWO USD UBSWUS33 P 1DSOFR / R 3.507% 317UABFA9 10/06/2025 SEDOL: 9N4EELU	-1,200,000.000	-4,110.00	-308.52
CCP DUE FROM MORGAN STANLEY CO LL C SEDOL: 9B7P13U	4,995,000.000	4,995,000.00	4,995,000.00
CCP DUE TO/FROM MORGAN STANLEY SEDOL: 9AYQMLU	781,000.000	781,000.00	781,000.00
CCP RECEIVABLE FROM MORGAN STANLEY & CO INC. NEW YORK SEDOL: 9D6JACU	2,199,000.000	2,199,000.00	2,199,000.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
CDS GSILGB2X 06/20/2026 SELL SOFTBANK GROUP CORP 2. SWPC0NE77 SEDOL: 9N1FSAU	300,000.000	0.00	348.66
CDS GSILGB2X 06/20/2026 SELL SOFTBANK GROUP CORP 2. SWPC0NE77 SEDOL: 9N1FSAL	-300,000.000	-1,800.60	0.00
CHICAGO ILL TRAN AUTH SALES & TRANSFER T 6.899% 12-01-2022 SEDOL: B3CFDN7	183,018.580	183,018.58	204,484.08
CHICAGO ILL TRAN AUTH SALES & TRF TAX RCPTS REV TAX-PE FDG-SER A 6.899% 12-01-40 SEDOL: B3CDB04	183,017.120	183,017.12	204,482.45
CME_OIS MSNYUS33 09/19/2028 USD P 1DSOFR / R 1.725% SWU01XML4 SEDOL: 9M37VZU	7,150,000.000	0.00	0.00
CME_OIS MSNYUS33 09/19/2028 USD P 1DSOFR / R 1.725% SWU01XML4 SEDOL: 9M37VZL	-7,150,000.000	-786,702.84	-330,421.52
CME_OIS MSNYUS33 09/19/2053 USD P 1.874% / R 1DSOFR SWU01XMM2 SEDOL: 9M37WCU	3,500,000.000	1,133,343.75	1,241,598.05
CME_OIS MSNYUS33 09/19/2053 USD P 1.874% / R 1DSOFR SWU01XMM2 SEDOL: 9M37WCL	-3,500,000.000	0.00	0.00
CME_OIS MSNYUS33 11/15/2053 USD P 3.925% / R 1DSOFR SWU02KWZ9 SEDOL: 9N4HLVL	-6,228,000.000	-49,054.56	0.00
CME_OIS MSNYUS33 11/15/2053 USD P 3.925% / R 1DSOFR SWU02KWZ9 SEDOL: 9N4HLVU	6,228,000.000	0.00	30,522.18
DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:UBS SEDOL: 9A41GUU	280,000.000	280,000.00	280,000.00
EASTGROUP PPTYS INC REIT CUSIP: 277276101	1,117.000	113,168.73	189,063.42
ESC GCB LEHMAN BRTH HLD D12/21/07 6.750 JD17 ESCROW CUSIP: 524ESC7M6	700,000.000	699,482.00	7.00
FUT CALL NOV 25 T-NOTE OPTION 1135 CUSIP: 999999OA8	-32.000	-7,248.11	-7,000.00
FUT CALL NOV 25 T-NOTE OPTION 1140 CUSIP: 999999OA8	-29.000	-7,265.66	-4,078.27
FUT DEC 25 CBT UL T-BONDS CUSIP: 999599GH0	334.000	0.00	-40,100,875.00
FUT DEC 25 CBT UL T-BONDS CUSIP: 999599GH0	75.000	8,765,159.63	9,004,687.50
FUT DEC 25 CBT UL T-BONDS CUSIP: 999599GH0	-75.000	-8,765,159.63	-9,004,687.50

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
FUT DEC 25 CBT ULT TNOTE CUSIP: 999599GH0	123.000	0.00	-14,154,609.38
FUT DEC 25 CBT ULT TNOTE CUSIP: 999599GH0	-570.000	-64,972,876.17	-65,594,531.25
FUT DEC 25 CBT ULT TNOTE CUSIP: 999599GH0	570.000	64,972,876.17	65,594,531.25
FUT DEC 25 U.S. T-BONDS CUSIP: 999599GH0	-1,305.000	-149,306,919.77	-152,154,843.75
FUT DEC 25 U.S. T-BONDS CUSIP: 999599GH0	1,406.000	149,306,919.77	163,930,812.50
FUT DEC 25 US 2YR T-NOTE CUSIP: 999599GH0	125.000	26,079,190.32	26,049,804.68
FUT DEC 25 US 2YR T-NOTE CUSIP: 999599GH0	233.000	-26,079,190.32	48,556,835.91
FUT DEC 25 10 YR T-NOTES CUSIP: 999599GH0	3,230.000	361,162,595.17	363,375,000.00
FUT DEC 25 10 YR T-NOTES CUSIP: 999599GH0	-3,230.000	-361,162,595.17	-363,375,000.00
FUT DEC 25 5 YR T NOTE CUSIP: 999599GH0	-510.000	-55,800,460.80	-55,689,609.38
FUT DEC 25 5 YR T NOTE CUSIP: 999599GH0	992.000	55,800,460.80	108,321,750.01
FUT PUT NOV 25 T-NOTE OPTION 1110 CUSIP: 999999OA8	-18.000	-3,353.58	-1,968.84
FUT PUT NOV 25 T-NOTE OPTION 1115 CUSIP: 999999OA8	-43.000	-8,026.96	-8,734.59
ICE_CDS MSNYUS33 06/20/2026 SELL AT&T INC 3.8% 02/15/20 SWPC0K0C7 SEDOL: 9KXKP5U	2,800,000.000	49,402.98	15,995.56
ICE_CDS MSNYUS33 06/20/2026 SELL AT&T INC 3.8% 02/15/20 SWPC0K0C7 SEDOL: 9KXKP5L	-2,800,000.000	0.00	0.00
ICE_CDS MSNYUS33 06/20/2026 SELL GENERAL ELECTRIC CO 2. SWPC0JYY5 SEDOL: 9KXFM9U	3,400,000.000	23,634.45	23,625.92
ICE_CDS MSNYUS33 06/20/2026 SELL GENERAL ELECTRIC CO 2. SWPC0JYY5 SEDOL: 9KXFM9L	-3,400,000.000	0.00	0.00
ICE_CDS MSNYUS33 06/20/2028 SELL AT&T INC 3.8% 02/15/20 SWPC0LX54 SEDOL: 9M1EK3U	700,000.000	0.00	11,067.49

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Northern Trust - Dol

See Independent Auditor's report

Generated by Northern Trust from periodic data on 25 Nov 25

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
ICE_CDS MSNYUS33 06/20/2028 SELL AT&T INC 3.8% 02/15/20 SWPC0LX54 SEDOL: 9M1EK3L	-700,000.000	-2,188.86	0.00
ICE_CDS MSNYUS33 06/20/2028 SELL VERIZON COMMUNICATIONS SWPC0LTK6 SEDOL: 9LZFABU	800,000.000	1,451.41	12,885.52
ICE_CDS MSNYUS33 06/20/2028 SELL VERIZON COMMUNICATIONS SWPC0LTK6 SEDOL: 9LZFABL	-800,000.000	-268.78	0.00
ICE_CDS MSNYUS33 12/20/2026 SELL AMERICAN INTL GROUP 6. SWPC0KIE4 SEDOL: 9L35U4L	-1,100,000.000	0.00	0.00
ICE_CDS MSNYUS33 12/20/2026 SELL AMERICAN INTL GROUP 6. SWPC0KIE4 SEDOL: 9L35U4U	1,100,000.000	24,835.69	11,119.79
ICE_CDS MSNYUS33 12/20/2027 SELL AT&T INC 3.8% 02/15/20 SWPC0LLB4 SEDOL: 9LXWYUJ	1,100,000.000	2,694.98	15,296.38
ICE_CDS MSNYUS33 12/20/2027 SELL AT&T INC 3.8% 02/15/20 SWPC0LLB4 SEDOL: 9LXWYUL	-1,100,000.000	0.00	0.00
ICE_CDS MSNYUS33 12/20/2027 SELL NEXTERA ENERGY CAPITAL SWPC0LLX6 SEDOL: 9LY8GRL	-1,100,000.000	0.00	0.00
ICE_CDS MSNYUS33 12/20/2027 SELL NEXTERA ENERGY CAPITAL SWPC0LLX6 SEDOL: 9LY8GRU	1,100,000.000	11,133.65	16,096.41
ICE_CDS MSNYUS33 12/20/2027 SELL VERIZON COMMUNICATIONS SWPC0L936 SEDOL: 9L8N69U	100,000.000	245.00	1,452.16
ICE_CDS MSNYUS33 12/20/2027 SELL VERIZON COMMUNICATIONS SWPC0L936 SEDOL: 9L8N69L	-100,000.000	0.00	0.00
ICE_CDS MSNYUS33 12/20/2028 SELL VERIZON COMMUNICATIONS SWPC0M2L1 SEDOL: 9M39MPL	-200,000.000	0.00	0.00
ICE_CDS MSNYUS33 12/20/2028 SELL VERIZON COMMUNICATIONS SWPC0M2L1 SEDOL: 9M39MPU	200,000.000	8.27	3,531.54
ICE_CD MSNYUS33 06/20/2030 SELL CDX.NA.IG.44 SWPC0NEX0 SEDOL: 9N1H42U	26,300,000.000	492,956.28	602,440.95
ICE_CD MSNYUS33 06/20/2030 SELL CDX.NA.IG.44 SWPC0NEX0 SEDOL: 9N1H42L	-26,300,000.000	0.00	0.00
ICE_CD MSNYUS33 12/20/2026 SELL CDX.EM.36 SWPC0KC00 SEDOL: 9L2235L	-460,000.000	-16,792.87	0.00
ICE_CD MSNYUS33 12/20/2026 SELL CDX.EM.36 SWPC0KC00 SEDOL: 9L2235U	460,000.000	0.00	2,006.66
ICE_CD MSNYUS33 12/20/2028 SELL CDX.EM.40 SWPC0M363 SEDOL: 9M3BRLL	-200,000.000	-9,920.37	-309.44

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
ICE_CD_X MSNYUS33 12/20/2028 SELL CDX.EM.40 SWPC0M363 SEDOL: 9M3BRLU	200,000.000	0.00	0.00
ICE_CD_X MSNYUS33 12/20/2029 SELL CDX.NA.IG.43 SWPC0MWQ7 SEDOL: 9MXARJL	-100,000.000	0.00	0.00
ICE_CD_X MSNYUS33 12/20/2029 SELL CDX.NA.IG.43 SWPC0MWQ7 SEDOL: 9MXARJU	100,000.000	2,236.48	2,300.23
ICE_CD_X MSNYUS33 12/20/2030 SELL CDX.EM.44 SWPC0NUS3 SEDOL: 9N4QFKL	-100,000.000	-2,227.22	-2,167.58
ICE_CD_X MSNYUS33 12/20/2030 SELL CDX.EM.44 SWPC0NUS3 SEDOL: 9N4QFKU	100,000.000	0.00	0.00
ICE_CD_X MSNYUS33 12/20/2030 SELL CDX.NA.IG.45 SWPC0NUQ7 SEDOL: 9N4QW4U	13,100,000.000	297,093.71	299,779.09
ICE_CD_X MSNYUS33 12/20/2030 SELL CDX.NA.IG.45 SWPC0NUQ7 SEDOL: 9N4QW4L	-13,100,000.000	0.00	0.00
LCH_OIS MSNYUS33 02/15/2055 USD P 3.776% / R 1DSOFR SWU02GFQ7 SEDOL: 9N1H33L	-800,000.000	0.00	0.00
LCH_OIS MSNYUS33 02/15/2055 USD P 3.776% / R 1DSOFR SWU02GFQ7 SEDOL: 9N1H33U	800,000.000	0.00	25,371.28
LCH_OIS MSNYUS33 02/15/2055 USD P 3.892% / R 1DSOFR SWU02G745 SEDOL: 9N1CBYL	-800,000.000	0.00	0.00
LCH_OIS MSNYUS33 02/15/2055 USD P 3.892% / R 1DSOFR SWU02G745 SEDOL: 9N1CBYU	800,000.000	0.00	8,755.84
LCH_OIS MSNYUS33 03/04/2035 USD P 3.907% / R 1DSOFR SWU02FNN7 SEDOL: 9N13C6U	400,000.000	0.00	0.00
LCH_OIS MSNYUS33 03/04/2035 USD P 3.907% / R 1DSOFR SWU02FNN7 SEDOL: 9N13C6L	-400,000.000	0.00	-7,918.84
LCH_OIS MSNYUS33 03/05/2035 USD P 3.874% / R 1DSOFR SWU02FPX3 SEDOL: 9N14PXL	-500,000.000	0.00	-8,469.05
LCH_OIS MSNYUS33 03/05/2035 USD P 3.874% / R 1DSOFR SWU02FPX3 SEDOL: 9N14PXU	500,000.000	0.00	0.00
LCH_OIS MSNYUS33 03/11/2035 USD P 3.899% / R 1DSOFR SWU02FYZ8 SEDOL: 9N1709U	500,000.000	0.00	0.00
LCH_OIS MSNYUS33 03/11/2035 USD P 3.899% / R 1DSOFR SWU02FYZ8 SEDOL: 9N1709L	-500,000.000	0.00	-9,563.15
LCH_OIS MSNYUS33 03/12/2035 USD P 3.905% / R 1DSOFR SWU02FZ79 SEDOL: 9N18W9U	200,000.000	0.00	0.00

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
LCH_OIS MSNYUS33 03/12/2035 USD P 3.905% / R 1DSOFR SWU02FZ79 SEDOL: 9N18W9L	-200,000.000	0.00	-3,931.54
LCH_OIS MSNYUS33 03/21/2035 USD P 3.975% / R 1DSOFR SWU02GCM9 SEDOL: 9N1F24L	-500,000.000	0.00	-12,860.75
LCH_OIS MSNYUS33 03/21/2035 USD P 3.975% / R 1DSOFR SWU02GCM9 SEDOL: 9N1F24U	500,000.000	0.00	0.00
LCH_OIS MSNYUS33 03/24/2035 USD P 3.93% / R 1DSOFR SWU02GCR8 SEDOL: 9N1HCYL	-800,000.000	0.00	-17,497.04
LCH_OIS MSNYUS33 03/24/2035 USD P 3.93% / R 1DSOFR SWU02GCR8 SEDOL: 9N1HCYU	800,000.000	0.00	0.00
LCH_OIS MSNYUS33 05/15/2032 USD P 3.75% / R 1DSOFR SWU02I626 SEDOL: 9N2SB8U	300,000.000	0.00	0.00
LCH_OIS MSNYUS33 05/15/2032 USD P 3.75% / R 1DSOFR SWU02I626 SEDOL: 9N2SB8L	-300,000.000	-1,243.22	-4,953.21
LCH_OIS MSNYUS33 06/18/2055 USD P 3.25% / R 1DSOFR SWU02G0R1 SEDOL: 9N1870L	-22,300,000.000	0.00	0.00
LCH_OIS MSNYUS33 06/18/2055 USD P 3.25% / R 1DSOFR SWU02G0R1 SEDOL: 9N1870U	22,300,000.000	2,324,792.85	2,758,166.58
LCH_OIS MSNYUS33 06/20/2054 USD P 3.5% / R 1DSOFR SWU0206W9 SEDOL: 9M58UHU	2,700,000.000	43,048.98	213,827.31
LCH_OIS MSNYUS33 06/20/2054 USD P 3.5% / R 1DSOFR SWU0206W9 SEDOL: 9M58UHL	-2,700,000.000	-1,477.77	0.00
LCH_OIS MSNYUS33 06/26/2028 USD P 1DSOFR / R 1.716% SWU01VPL5 SEDOL: 9M1RZ6L	-31,500,000.000	0.00	-1,559,064.15
LCH_OIS MSNYUS33 06/26/2028 USD P 1DSOFR / R 1.716% SWU01VPL5 SEDOL: 9M1RZ6U	31,500,000.000	0.00	0.00
LCH_OIS MSNYUS33 06/26/2053 USD P 1.931% / R 1DSOFR SWU01VPO9 SEDOL: 9M1R01U	5,500,000.000	0.00	1,916,795.65
LCH_OIS MSNYUS33 06/26/2053 USD P 1.931% / R 1DSOFR SWU01VPO9 SEDOL: 9M1R01L	-5,500,000.000	0.00	0.00
LCH_OIS MSNYUS33 06/26/2053 USD P 1.952% / R 1DSOFR SWU01VPN1 SEDOL: 9M1R03L	-5,500,000.000	0.00	0.00
LCH_OIS MSNYUS33 06/26/2053 USD P 1.952% / R 1DSOFR SWU01VPN1 SEDOL: 9M1R03U	5,500,000.000	0.00	1,897,515.95
LCH_OIS MSNYUS33 06/30/2028 USD P 1DSOFR / R 1.803% SWU01VTU1 SEDOL: 9M1VRBL	-33,800,000.000	0.00	-1,583,993.06

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
LCH_OIS MSNYUS33 06/30/2028 USD P 1DSOFR / R 1.803% SWU01VTU1 SEDOL: 9M1VRBU	33,800,000.000	0.00	0.00
LCH_OIS MSNYUS33 06/30/2053 USD P 1.975% / R 1DSOFR SWU01VTV9 SEDOL: 9M1VREU	6,900,000.000	0.00	2,351,069.43
LCH_OIS MSNYUS33 06/30/2053 USD P 1.975% / R 1DSOFR SWU01VTV9 SEDOL: 9M1VREL	-6,900,000.000	0.00	0.00
LCH_OIS MSNYUS33 07/03/2028 USD P 1DSOFR / R 1.827% SWU01VVA2 SEDOL: 9M1WBZU	27,000,000.000	0.00	0.00
LCH_OIS MSNYUS33 07/03/2028 USD P 1DSOFR / R 1.827% SWU01VVA2 SEDOL: 9M1WBZL	-27,000,000.000	0.00	-1,243,595.70
LCH_OIS MSNYUS33 07/03/2053 USD P 1.998% / R 1DSOFR SWU01VVD6 SEDOL: 9M1WCUL	-5,500,000.000	0.00	0.00
LCH_OIS MSNYUS33 07/03/2053 USD P 1.998% / R 1DSOFR SWU01VVD6 SEDOL: 9M1WCUU	5,500,000.000	0.00	1,850,929.30
LCH_OIS MSNYUS33 08/15/2033 USD P 3.753% / R 1DSOFR SWU021193 SEDOL: 9M5JV0U	7,720,000.000	0.00	0.00
LCH_OIS MSNYUS33 08/15/2033 USD P 3.753% / R 1DSOFR SWU021193 SEDOL: 9M5JV0L	-7,720,000.000	0.00	-108,730.02
LCH_OIS MSNYUS33 08/15/2033 USD P 3.763% / R 1DSOFR SWU021169 SEDOL: 9M5JV6L	-3,710,000.000	0.00	-54,884.26
LCH_OIS MSNYUS33 08/15/2033 USD P 3.763% / R 1DSOFR SWU021169 SEDOL: 9M5JV6U	3,710,000.000	0.00	0.00
LCH_OIS MSNYUS33 09/17/2035 USD P 3.551% / R 1DSOFR SWU02K4O5 SEDOL: 9N4LGGU	400,000.000	0.00	3,492.08
LCH_OIS MSNYUS33 09/17/2035 USD P 3.551% / R 1DSOFR SWU02K4O5 SEDOL: 9N4LGGL	-400,000.000	0.00	0.00
LCH_OIS MSNYUS33 09/19/2028 USD P 1DSOFR / R 1.7% SWU01XME0 SEDOL: 9M37VUU	19,000,000.000	0.00	0.00
LCH_OIS MSNYUS33 09/19/2028 USD P 1DSOFR / R 1.7% SWU01XME0 SEDOL: 9M37VUL	-19,000,000.000	-2,114,124.24	-891,483.80
LCH_OIS MSNYUS33 09/19/2053 USD P 1.842% / R 1DSOFR SWU01XMF7 SEDOL: 9M37VXL	-3,700,000.000	0.00	0.00
LCH_OIS MSNYUS33 09/19/2053 USD P 1.842% / R 1DSOFR SWU01XMF7 SEDOL: 9M37VXU	3,700,000.000	1,219,139.49	1,328,651.87
LCH_OIS MSNYUS33 12/14/2052 USD P 3.05% / R 1DSOFR SWU01NIQ0 SEDOL: 9LXF69U	130,000.000	0.00	21,147.15

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
LCH_OIS MSNYUS33 12/14/2052 USD P 3.05% / R 1DSOFR SWU01NIQ0 SEDOL: 9LXF69L	-130,000.000	0.00	0.00
LCH_OIS MSNYUS33 12/15/2051 USD P 2% / R 1DSOFR SWU01P4L1 SEDOL: 9M19U7U	3,700,000.000	259,496.58	1,343,027.85
LCH_OIS MSNYUS33 12/15/2051 USD P 2% / R 1DSOFR SWU01P4L1 SEDOL: 9M19U7L	-3,700,000.000	-176,205.14	0.00
MA ST SCH BLDG AUTH DEDICATEDSALES TX REV 5.468 06-15-2027 BEO TAXABLE SEDOL: BF16GN6	300,000.000	300,000.00	306,818.34
MUNICIPAL ELEC AUTH GA 6.637% 04-01-2057BEO TAXABLE SEDOL: B65K4T3	177,000.000	209,314.89	193,977.45
MUNICIPAL ELEC AUTH GA 6.655% 04-01-2057BEO TAXABLE SEDOL: B669JY9	924,000.000	1,240,451.52	1,005,381.67
NEW YORK ST DORM AUTH ST PERS INCOME TAXREV 5.5% 03-15-2030 BEO TAXABLE CUSIP: 649902T29	211,443.450	209,104.89	214,956.24
NEW YORK ST DORM AUTH ST PERS INCOME TAXREV 5.628% 03-15-2039 BEO TAXABLE CUSIP: 64990FMT8	1,130,000.000	1,407,460.20	1,173,003.73
NY N Y CY MUN WTR FIN AUTH WTR 5.882 DUE06-15-2044 BEO TAXABLE MUNI CUSIP: 64972FY34	845,000.000	1,147,211.24	876,561.93
** PEBBLEBROOK HOTEL TR COM STK CUSIP: 70509V100	7,591.000	96,575.33	86,461.49
PROLOGIS INC COM CUSIP: 74340W103	4,023.000	434,789.16	460,713.96
PUB STORAGE COM CUSIP: 74460D109	2,457.000	691,391.39	709,704.45
PUT SWO USD BNPAFRPP P 3.675% / R 1DSOFR 317UAFEA1 10/14/2025 SEDOL: 9N4KZXU	-1,200,000.000	-3,135.00	-5,240.40
PUT SWO USD BOFAUS6S P 3.625% / R 1DSOFR 317UAEOA3 10/14/2025 SEDOL: 9N4JA0U	-800,000.000	-2,204.00	-5,257.92
PUT SWO USD GSCMUS33 P 3.698% / R 1DSOFR 317UACJA3 10/06/2025 SEDOL: 9N4E17U	-800,000.000	-2,550.00	-1,512.96
PUT SWO USD GSCMUS33 P 3.85% / R 1DSOFR 317UAM1A0 10/27/2025 SEDOL: 9N4TM9U	-800,000.000	-2,160.00	-1,410.80
PUT SWO USD UBSWUS33 P 3.685% / R 1DSOFR 317UADWA6 10/10/2025 SEDOL: 9N4HMQU	-1,200,000.000	-3,480.00	-3,862.08
PUT SWO USD UBSWUS33 P 3.807% / R 1DSOFR 317UABEA0 10/06/2025 SEDOL: 9N4EEKU	-1,200,000.000	-4,110.00	-285.84

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
** STAG INDL INC COM CUSIP: 85254J102	5,062.000	152,180.61	178,637.98
TEXAS TRANSN COMMN ST HWY FD REV 5.178% 04-01-2030 BEO TAXABLE CUSIP: 88283LHU3	700,000.000	794,276.62	714,339.36
UBS GROUP CUSIP: 996390126	1,300,000.000	0.00	0.00
UNIV CALIF REGTS MED CTR POOLED REV 3.006% 05-15-2050 BEO TAXABLE CUSIP: 913366KB5	3,170,000.000	2,913,633.69	2,097,159.78
** VICI PPTYS INC COM CUSIP: 925652109	28,613.000	857,596.51	933,069.93
** VORNADO RLTY TR COM CUSIP: 929042109	8,294.000	183,726.04	336,155.82
Total United States - USD		31,321,339.85	35,108,443.16
CAD - Canadian dollar	0.000	0.00	0.00
CHF - Swiss franc	0.000	0.00	0.00
DKK - Danish krone	0.000	0.00	0.00
EUR - Euro	0.000	0.00	0.00
GBP - British pound sterling	0.000	0.00	0.00
JPY - Japanese yen	0.000	0.00	0.00
SEK - Swedish krona	0.000	0.00	0.00
USD - United States dollar	0.000	0.00	0.00
Total - all currencies		0.00	0.00
Total Other		69,917,234.09	71,755,060.79
<i>Other Liabilities</i>			
United States - USD			
OTC DER CASH COLL PAY TO BNP PARIBAS	-350,000.000	-350,000.00	-350,000.00
OTC DERIVATIVE CASH COLL PAY TO BK OF AMER	-390,000.000	-390,000.00	-390,000.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other Liabilities</i>			
United States - USD			
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA	-830,000.000	-830,000.00	-830,000.00
TBA COLLATERAL PAYABLE TO BARCLAYS	-330,000.000	-330,000.00	-330,000.00
TBA COLLATERAL PAYABLE TO JP MORGAN CHASE	-259,000.000	-259,000.00	-259,000.00
TBA COLLATERAL PAYABLE TO MORGAN STANLEY	-418,000.000	-418,000.00	-418,000.00
Total United States - USD		-2,577,000.00	-2,577,000.00
Pending foreign exchange sales: Australian dollar	0.000	-1,064,492.07	-1,083,308.42
Pending foreign exchange sales: Canadian dollar	0.000	-2,830,340.21	-2,823,162.24
Pending foreign exchange sales: Swiss franc	0.000	-529,718.14	-530,916.52
Pending foreign exchange sales: Danish krone	0.000	-93,657.02	-93,866.81
Pending foreign exchange sales: Euro	0.000	-18,087,627.10	-18,148,909.89
Pending foreign exchange sales: British pound sterling	0.000	-14,326,406.67	-14,363,771.32
Pending foreign exchange sales: Japanese yen	0.000	-482,264.18	-485,106.14
Pending foreign exchange sales: Mexican peso	0.000	-34,284.57	-35,151.96
Pending foreign exchange sales: Peruvian nuevo sol	0.000	-77,669.56	-80,948.55
Pending foreign exchange sales: Swedish krona	0.000	-155,659.70	-155,995.18
Pending foreign exchange sales: United States dollar	0.000	-16,983,558.88	-16,983,558.88
Pending foreign exchange sales: South African rand	0.000	-4,145,370.17	-4,182,900.60
Total - all currencies		-58,811,048.27	-58,967,596.51
Pending trade purchases: United States dollar	0.000	-2,917,081.95	-2,917,081.95
Total - all currencies		-2,917,081.95	-2,917,081.95
Pending trade purchases: United States dollar	0.000	-189,071,179.54	-189,071,179.54
Pending trade purchases: South African rand	0.000	-5,567.12	-5,620.77

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other Liabilities</i>			
Other Payables: United States dollar	0.000	-124,099.31	-124,099.31
Total - all currencies		-189,200,845.97	-189,200,899.62
Total Other Liabilities		-253,505,976.19	-253,662,578.08
Total		1,905,361,592.09	1,855,958,677.23

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

1-0	Total Cureent value per FS	
1-1	Total Current value per above	1,855,958,677.00
1-2	Unsettled sales receivable	- 31,003,294.00
1-3	FV Adjustment	+ 32,068.00
1-4	Unsettled Purchase rec	+ 133,260,123.00
1-T	Total	= 1,958,247,574.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
CG98196101	#REORG/ADR WNS HOLDINGS LTD ORD MERGER 10-17-2025	Acquisitions	4,040.00	-248,125.56	
		Dispositions	-4,040.00		266,860.29
C002824100	ABBOTT LAB COM	Acquisitions	1,200.00	-160,094.70	
		Dispositions	-4,250.00		544,872.83
C00287Y109	ABBVIE INC COM USD0.01	Acquisitions	600.00	-118,152.86	
		Dispositions	-720.00		135,306.45
C004225108	ACADIA PHARMACEUTICALS INC COM	Acquisitions	2,800.00	-60,576.32	
		Dispositions	-1,000.00		21,338.50
CG1151C101	ACCENTURE PLC CLS A	Acquisitions	1,380.00	-382,913.58	
		Dispositions	-310.00		94,151.51
C00508Y102	ACUITY INC	Acquisitions	460.00	-147,262.79	
		Dispositions	-1,455.00		416,372.66
C00091G104	ACV AUCTIONS INC CL A CL A	Acquisitions	12,735.00	-244,075.08	
		Dispositions	-12,735.00		160,055.97
C00650F109	ADAPTIVE BIOTECHNOLOGIES CORP COM USD0.0001	Acquisitions	5,026.00	-47,358.43	
		Dispositions	-27,973.00		216,823.60
C006739106	ADDUS HOMECARE CORP COM STK	Acquisitions	2,432.00	-312,416.29	
		Dispositions	-1,282.00		153,154.03
C00724F101	ADOBE INC COM	Acquisitions	800.00	-296,882.51	
		Dispositions	-830.00		321,925.03
SB00FSK0	ADR BANCO BRADESCO S A SPONSORED ADR REPSTG PFD SHS NEW 2004	Acquisitions	66,014.00	-191,750.87	
		Dispositions	-77,624.00		212,174.15
C29260V105	ADR ENDAVA PLC ADS	Acquisitions	4,677.00	-139,711.74	
		Dispositions	-4,677.00		137,049.22
S2781648	ADR HDFC BK LTD ADR REPSTG 3 SHS	Acquisitions	3,733.00	-282,178.88	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C86366E106	ADR STRUCTURE THERAPEUTICS INC SPONSOREDADR	Dispositions	-1,797.00		61,102.49
		Free Receipt	3,733.00		
C874039100	ADR TAIWAN SEMICONDUCTOR MANUFACTURING ADS REP 5 TWD10	Acquisitions	1,302.00	-30,820.29	
		Dispositions	-1,471.00		54,100.32
S2113382	ADR TAIWAN SEMICONDUCTOR MANUFACTURING ADS REP 5 TWD10	Acquisitions	5,490.00	-1,177,057.57	
		Dispositions	-563.00		130,222.58
C87961M105	ADR TELIX PHARMACEUTICALS LTD SPONSORED ADS	Dispositions	-9,163.00		1,862,766.48
		Acquisitions	4,068.00	-67,831.79	
C00737L103	ADTALEM GLOBAL ED INC COM	Dispositions	-4,068.00		47,890.53
		Acquisitions	3,342.00	-327,364.86	
C007973100	ADVANCED ENERGY INDS INC COM	Dispositions	-2,749.00		307,508.92
		Acquisitions	584.00	-82,544.00	
C007903107	ADVANCED MICRO DEVICES INC COM	Dispositions	-1,444.00		160,173.38
		Acquisitions	600.00	-66,289.20	
C00760J108	AEHR TEST SYS COM	Dispositions	-600.00		63,529.91
		Acquisitions	7,718.00	-113,411.54	
SB1YXBJ7	AIR LIQUIDE(L') EUR5.50	Dispositions	-11,649.00		159,443.51
		Acquisitions	1,880.00	-370,090.09	
S4012250	AIRBUS SE EUR1	Dispositions	-495.00		98,010.91
		Acquisitions	739.00	-127,476.42	
C011659109	ALASKA AIR GROUP INC COM	Dispositions	-1,336.00		252,265.49
		Acquisitions	400.00	-18,216.80	
C012348108	ALBANY INTL CORP NEW CL A	Dispositions	-400.00		19,690.65
		Acquisitions	421.00	-31,553.75	
C015271109	ALEXANDRIA REAL ESTATE EQUITIES INC COM	Dispositions	-1,720.00		129,161.41
		Acquisitions			

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C01749D105	ALLEGRO MICROSYSTEMS INC DEL COM	Acquisitions	0.00	0.00	
		Dispositions	-1,045.00		111,860.56
C9932AN996	ALLIANCE CONSUMER GROWTH FUND IV, L.P	Acquisitions	4,193.00	-103,429.70	
		Dispositions	-8,664.00		233,447.26
C020002101	ALLSTATE CORP COM	Acquisitions	33,613.47	-33,613.47	
		Dispositions	-1,448.82		1,448.82
C02079K107	ALPHABET INC CAP STK USD0.001 CL C	Acquisitions	100.00	-19,997.20	
		Dispositions	-470.00		96,059.63
C02079K305	ALPHABET INC CAPITAL STOCK USD0.001 CL A	Acquisitions	410.00	-103,222.38	
		Dispositions	-1,360.00		266,240.56
C02079KAN7	ALPHABET INC 5.3% 05-15-2065	Acquisitions	6,398.00	-1,618,375.85	
		Dispositions	-1,432.00		268,159.87
C02209S103	ALTRIA GROUP INC COM	Acquisitions	1,000,000.00	-984,610.00	
		Dispositions	-1,000,000.00		976,330.00
C023135106	AMAZON COM INC COM	Acquisitions	4,900.00	-275,832.33	
		Dispositions	-2,300.00		138,911.54
C023939101	AMENTUM HLDGS INC COM USD0.01 WI	Acquisitions	5,091.00	-1,051,889.87	
		Dispositions	-12,047.00		2,452,357.47
C025537101	AMER ELEC PWR CO INC COM	Dispositions	-5,053.00		126,513.15
		Free Receipt	0.00	124,077.58	
CG0260P102	AMER SPORTS INC COM EUR0.030058	Acquisitions	1,000.00	-98,886.96	
		Dispositions	-800.00		81,862.06
C023608102	AMEREN CORP COM	Acquisitions	2,700.00	-104,839.20	
		Dispositions	-2,700.00		98,770.23
		Acquisitions	800.00	-78,626.00	
		Dispositions	-800.00		75,998.56

5500 Supplemental Schedules

01 OCT 24 - 30 SEP 25

Account Name IDAHO NAT'L LABORATORY RET PL Account number IDAHO

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◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C026874784	AMERICAN INTERNATIONAL GROUP INC COM	Acquisitions	4,600.00	-365,589.80	
		Dispositions	-456.00		33,417.19
C030420103	AMERICAN WTR WKS CO INC NEW COM	Acquisitions	800.00	-113,797.60	
		Dispositions	-800.00		115,485.53
C031100100	AMETEK INC NEW COM	Acquisitions	100.00	-18,886.25	
		Dispositions	-100.00		15,851.35
C031162100	AMGEN INC COM	Acquisitions	630.00	-183,511.98	
		Dispositions	-150.00		42,329.77
C001744101	AMN HEALTHCARE SVCS INC COM	Acquisitions	2,773.00	-72,586.17	
		Dispositions	-2,773.00		61,187.77
C03168L105	AMNEAL PHARMACEUTICALS INC COM	Acquisitions	1,500.00	-13,096.20	
		Dispositions	-1,500.00		11,937.30
C032095101	AMPHENOL CORP NEW CL A	Acquisitions	3,000.00	-291,062.90	
		Dispositions	-2,300.00		217,708.71
C032654105	ANALOG DEVICES INC COM	Acquisitions	2,090.00	-482,066.31	
		Dispositions	-1,500.00		349,156.53
C032797300	ANAVEX LIFE SCIENCES CORP COM NEW COM NEW	Acquisitions	9,744.00	-79,838.71	
		Dispositions	-1,775.00		16,409.41
C03466UAC8	ANGEL OAK MTG TR 2025-8 5.715% 07-25-2070	Acquisitions	1,971,000.00	-1,970,997.05	
		Dispositions	-18,006.06		18,006.07
C03475V101	ANGIODYNAMICS INC COM STK	Acquisitions	13,743.00	-152,298.41	
		Dispositions	-1,283.00		14,954.09
C037833100	APPLE INC COM STK	Acquisitions	60.00	-13,878.12	
		Dispositions	-10,109.00		2,219,286.79
C03820C105	APPLIED INDL TECHNOLOGIES INC COM	Acquisitions	122.00	-31,038.95	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C038222105	APPLIED MATERIALS INC COM	Dispositions	-1,223.00		297,634.64
		Acquisitions	300.00	-45,465.75	
C03831W108	APPLOVIN CORP COM CL A COM CL A	Dispositions	-1,750.00		307,537.05
		Acquisitions	7,999.00	-3,200,207.75	
CG3265R107	APTIV PLC NEW ORD USD0.01	Dispositions	-5,045.00		1,435,642.85
		Acquisitions	3,812.00	-204,110.73	
C03940C100	ARCELLX INC COM	Dispositions	-887.00		58,628.39
		Free Receipt	13,496.00	764,548.40	
		Acquisitions	1,393.00	-90,820.50	
C03980N107	ARDENT HEALTH INC	Dispositions	-255.00		17,671.00
		Acquisitions	9,296.00	-160,585.32	
C9934KR992	ARES ENERGY OPPORTUNITIES FUND A, LP	Dispositions	-4,480.00		74,804.60
		Acquisitions	12,089.32	-12,089.32	
C040413205	ARISTA NETWORKS INC COM NEW	Dispositions	-271,582.60		271,582.60
		Acquisitions	300.00	-24,731.65	
		Dispositions	-700.00		93,553.86
C04247X102	ARMSTRONG WORLD INDS INC NEW COM STK	Free Receipt	1,960.00	129,498.09	
		Acquisitions	2,000.00	-391,114.58	
		Dispositions	-50.00		9,800.42
S0053673	ASHTREAD GROUP ORD GBP0.10	Acquisitions	2,970.00	-173,698.47	
		Dispositions	-2,028.00		128,671.84
C04626A103	ASTERA LABS INC COM	Acquisitions	500.00	-88,180.79	
		Dispositions	-2,317.00		184,322.86
S0989529	ASTRAZENECA ORD USD0.25	Acquisitions	831.00	-108,254.54	
		Dispositions	-2,438.00		351,053.43
C00206R102	AT&T INC COM	Acquisitions	2,900.00	-75,364.60	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C00206RLJ9	AT&T INC 3.55% DUE 09-15-2055	Dispositions	-18,900.00		447,227.13
		Acquisitions	315,000.00	-215,932.50	
SBLDBN41	ATLAS COPCO AB SER'A'NPV	Dispositions	-1,655,000.00		1,113,947.40
		Acquisitions	9,596.00	-157,663.48	
C049468101	ATLASSIAN CORP CL A	Dispositions	-15,375.00		250,179.29
		Acquisitions	1,301.00	-329,140.77	
C04963C209	ATRICURE INC COM STK	Dispositions	-4,790.00		1,067,798.95
		Acquisitions	400.00	-13,764.72	
C052769106	AUTODESK INC COM	Dispositions	-400.00		14,887.28
		Acquisitions	590.00	-155,786.15	
C053015103	AUTOMATIC DATA PROCESSING INC COM	Dispositions	-960.00		287,473.13
		Acquisitions	610.00	-187,801.23	
C05352A100	AVANTOR INC COM	Dispositions	-610.00		187,770.53
		Acquisitions	18,365.00	-388,876.77	
C05379B107	AVISTA CORP COM ISIN # US05379B1070	Dispositions	-527.00		11,564.69
		Acquisitions	600.00	-22,345.20	
C05464C101	AXON ENTERPRISE INC COM	Dispositions	-4,800.00		187,777.59
		Acquisitions	1,092.00	-656,987.26	
S5705946	BANCO SANTANDER EUR0.50(REGD)	Dispositions	-465.00		312,673.14
		Acquisitions	47,849.00	-276,806.65	
C064058100	BANK NEW YORK MELLON CORP COM STK	Dispositions	-13,364.00		112,778.44
		Acquisitions	2,800.00	-257,938.65	
C060505104	BANK OF AMERICA CORP	Dispositions	-2,100.00		200,198.04
		Acquisitions	3,800.00	-161,414.80	
C06745VAC2	BARCLAYS MTG LN TR 2025-NQM3 MTG BACKED NT CL A-3 144A 5.945% 05-25-2065	Dispositions	-5,937.00		269,741.61

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S3134865	BARCLAYS PLC ORD GBP0.25	Acquisitions	2,000,000.00	-1,999,983.60	
		Dispositions	-86,062.16		86,062.16
C075887109	BECTON DICKINSON & CO COM	Acquisitions	37,618.00	-143,063.39	
		Dispositions	-59,185.00		250,072.53
C077454106	BELDEN INC COM	Acquisitions	110.00	-23,355.86	
		Dispositions	-1,490.00		350,126.43
C07831C103	BELLRING BRANDS INC COM USD0.01	Acquisitions	100.00	-11,405.20	
		Dispositions	-100.00		12,337.85
C084670702	BERKSHIRE HATHAWAY INC COM USD0.0033 CLASS'B'	Acquisitions	2,948.00	-159,975.38	
		Dispositions	-738.00		30,134.90
C055451BF4	BHP BILLITON FIN USA LTD 5.5% 09-08-2053	Acquisitions	2,729.00	-1,366,939.46	
		Dispositions	-470.00		229,272.19
C090043100	BILL HOLDINGS INC COM USD0.00001	Acquisitions	290,000.00	-287,433.50	
		Dispositions	-445,000.00		451,266.30
C09062X103	BIOGEN INC COMMON STOCK	Acquisitions	1,202.00	-70,697.02	
		Dispositions	-4,025.00		212,963.03
C092113109	BLACK HILLS CORP COM	Acquisitions	1,300.00	-169,950.44	
		Dispositions	-1,700.00		227,596.84
C09239B109	BLACKLINE INC COM	Acquisitions	1,000.00	-60,062.22	
		Dispositions	-2,900.00		173,192.35
C09290D101	BLACKROCK INC NEW COM	Acquisitions	358.00	-16,822.53	
		Dispositions	-1,763.00		103,851.48
C852234103	BLOCK INC	Dispositions	-50.00		52,558.43
		Free Receipt	50.00	47,862.50	
		Acquisitions	7,130.00	-454,983.89	
		Dispositions	-7,803.00		656,039.22

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C093712107	BLOOM ENERGY CORP CL A CL A	Acquisitions	8,465.00	-199,924.53	
		Dispositions	-19,854.00		439,669.21
C094235108	BLOOMIN BRANDS INC COM	Acquisitions	20,800.00	-172,291.94	
		Dispositions	-15,200.00		142,374.98
S7309681	BNP PARIBAS EUR2	Acquisitions	3,807.00	-275,331.35	
		Dispositions	-1,054.00		92,472.32
C097023105	BOEING CO COM	Acquisitions	1,290.00	-243,696.03	
		Dispositions	-660.00		148,908.21
C097023CV5	BOEING CO FIXED 5.705% DUE 05-01-2040	Acquisitions	480,000.00	-455,443.20	
		Dispositions	-910,000.00		896,158.90
C099406100	BOOT BARN HLDGS INC COM	Acquisitions	967.00	-120,912.84	
		Dispositions	-2,108.00		310,435.54
C100557107	BOSTON BEER INC CL A CL A	Acquisitions	210.00	-49,022.59	
		Dispositions	-210.00		45,752.97
C101137107	BOSTON SCIENTIFIC CORP COM	Acquisitions	400.00	-42,420.60	
		Dispositions	-3,000.00		280,818.88
C9933YJ997	BOYU CAPITAL FUND IV, LP	Acquisitions	44,266.27	-44,266.27	
		Dispositions	-181,665.66		181,665.66
C110122108	BRISTOL MYERS SQUIBB CO COM	Acquisitions	8,400.00	-387,840.41	
		Dispositions	-7,550.00		365,003.09
C110122EC8	BRISTOL MYERS SQUIBB CO 6.4% 11-15-2063	Acquisitions	170,000.00	-186,913.30	
		Dispositions	-755,000.00		815,105.55
C11135F101	BROADCOM INC COM	Acquisitions	9,177.00	-2,152,676.86	
		Dispositions	-8,569.00		2,078,146.54
CH11356104	BUNGE GLOBAL SA F COMMON STOCK	Acquisitions	800.00	-60,164.50	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9MZNREU	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.17% 317U89KA1 05/03/2025	Dispositions	-800.00		65,984.56
		Acquisitions	300,000.00	0.00	
S9MXKTRU	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.21% 317U7BIA0 04/11/2024	Dispositions	-300,000.00		722.48
		Acquisitions	400,000.00	0.00	
S9MXSN7U	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.22% 317U7ETA2 18/11/2024	Dispositions	-400,000.00		1,122.36
		Acquisitions	300,000.00	0.00	
S9MXRJLU	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.26% 317U7DOA9 15/11/2024	Dispositions	-300,000.00		889.40
		Acquisitions	300,000.00	0.00	
S9N11VGU	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.26% 317U8H1A4 25/03/2025	Dispositions	-300,000.00		911.95
		Acquisitions	300,000.00	0.00	
S9N2E82U	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.32% 317U99IA3 09/06/2025	Dispositions	-300,000.00		753.77
		Acquisitions	300,000.00	0.00	
S9MZWM DU	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.35% 317U8F5A4 20/03/2025	Dispositions	-300,000.00		826.99
		Acquisitions	300,000.00	0.00	
S9MZ7SBU	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.4% 317U7ZNA1 10/02/2025	Dispositions	-300,000.00		785.71
		Acquisitions	300,000.00	0.00	
S9N1VS8U	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.4% 317U8WPA5 08/05/2025	Dispositions	-300,000.00		803.36
		Acquisitions	300,000.00	0.00	
S9N1PQVU	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.45% 317U8UBA4 30/04/2025	Dispositions	-300,000.00		1,123.93
		Acquisitions	300,000.00	0.00	
S9N44UVU	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.51% 317UA2XA9 15/09/2025	Dispositions	-300,000.00		978.13
		Acquisitions	300,000.00	0.00	
S9N1755U	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.51% 317U8N1A1 07/04/2025	Dispositions	-300,000.00		751.51
		Acquisitions	300,000.00	0.00	
S9N1947U	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.55% 317U8O6A4 11/04/2025	Dispositions	-300,000.00		1,038.53
		Acquisitions	300,000.00	0.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9N1C47U	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.55% 317U8QIA6 14/04/2025	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,137.94
S9N17LZU	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.4% 317U8MAA3 07/04/2025	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,070.87
S9MXHT0U	CALL SWO EUR BOFAUS6S P 6MEURIB / R 2.14% 317U7ANA6 01/11/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,006.43
S9MYLK2U	CALL SWO EUR CHASUS33 P 6MEURIB / R 1.97% 317U7PVA4 06/01/2025	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,066.94
S9N2KH0U	CALL SWO EUR CHASUS33 P 6MEURIB / R 2.39% 317U9B6A1 16/06/2025	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		724.96
S9N3RDZU	CALL SWO EUR CHASUS33 P 6MEURIB / R 2.54% 317U9VGA6 26/08/2025	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		538.09
S9N1KRBU	CALL SWO EUR CITIUS33 P 6MEURIB / R 2.35% 317U8SRA2 25/04/2025	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,091.26
S9N2ULZU	CALL SWO EUR CITIUS33 P 6MEURIB / R 2.38% 317U9GBA4 03/07/2025	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		714.56
S9N2RU7U	CALL SWO EUR DEUTGB2L P 6MEURIB / R 2.1% 317U9ELA8 30/06/2025	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		531.75
S9N1SWUU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.13% 317U8VPA7 06/05/2025	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		434.00
S9MZ4NWU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.3% 317U7XMA7 06/02/2025	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		549.61
S9N49E4U	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.59% 317UA6SA6 26/09/2025	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		488.73
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,017.69

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9N22Z8U	CALL SWO EUR MSCSUS33 P 6MEURIB / R 2.06% 317U8ZEA0 15/05/2025	Acquisitions	350,000.00	0.00	
		Dispositions	-350,000.00		616.69
S9MYFY9U	CALL SWO EUR MSCSUS33 P 6MEURIB / R 2.09% 317U7NYA6 27/12/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		798.44
S9N13YRU	CALL SWO EUR MSCSUS33 P 6MEURIB / R 2.19% 317U8JNA6 28/03/2025	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		734.12
S9N17LQU	CALL SWO EUR MSCSUS33 P 6MEURIB / R 2.52% 317U8M8A6 07/04/2025	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,130.22
S9N3DU7U	CALL SWO EUR NGFPUS33 P 6MEURIB / R 2.44% 317U9ONA4 01/08/2025	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,079.94
S9N1EBQU	CALL SWO EUR NGFPUS33 P 6MEURIB / R 2.53% 317U8QXA9 17/04/2025	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,500.41
S9MZHFVU	CALL SWO EUR RBOSGB2RTCM P 6MEURIB / R 2.28% 317U86AA8 28/02/2025	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		413.40
S9MZRJXU	CALL SWO EUR UBSWUS33 P 6MEURIB / R 2.21% 317U8BRA9 11/03/2025	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		734.98
S9MZAUXU	CALL SWO EUR UBSWUS33 P 6MEURIB / R 2.35% 317U81RA1 17/02/2025	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		757.45
S9MYMT5U	CALL SWO GBP RBOSGB2RTCM P 1DSOIA / R 3.64% 317U7Q9A7 06/01/2025	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		558.76
S9N24SPU	CALL SWO USD BARCGB33 P 1DSOFR / R 3.532% 317U90ZA3 05/19/2025	Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,782.50
S9N3UGRU	CALL SWO USD BARCGB33 P 1DSOFR / R 3.68% 317U9YCA4 08/29/2025	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,085.00
S9MYMG4U	CALL SWO USD BNPAFRPP P 1DSOFR / R 3.49% 317U7QBA4 01/06/2025	Acquisitions	400,000.00	0.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9MZLPTU	CALL SWO USD BNPAFRPP P 1DSOFR / R 3.87% 317U88OA9 03/03/2025	Dispositions	-400,000.00		1,050.00
		Acquisitions	200,000.00	0.00	
S9MZBQ8U	CALL SWO USD BNPAFRPP P 1DSOFR / R 3.955% 317U83FA0 02/18/2025	Dispositions	-200,000.00		705.00
		Acquisitions	200,000.00	0.00	
S9N3XM5U	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.523% 317U9ZVA0 09/08/2025	Dispositions	-200,000.00		680.00
		Acquisitions	400,000.00	0.00	
S9N4BWWU	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.55% 317UA8WA7 09/29/2025	Dispositions	-400,000.00		1,160.00
		Acquisitions	800,000.00	0.00	
S9N39V3U	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.555% 317U9N4A7 07/24/2025	Dispositions	-800,000.00		2,220.00
		Acquisitions	400,000.00	0.00	
S9N2139U	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.582% 317U8Z5A0 05/14/2025	Dispositions	-400,000.00		1,270.00
		Acquisitions	400,000.00	0.00	
S9N47DSU	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.598% 317UA4RA2 09/22/2025	Dispositions	-400,000.00		1,790.00
		Acquisitions	800,000.00	0.00	
S9N36ZAU	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.637% 317U9M4A9 07/18/2025	Dispositions	-800,000.00		2,600.00
		Acquisitions	500,000.00	0.00	
S9N2QPRU	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.678% 317U9DSA3 06/27/2025	Dispositions	-500,000.00		1,581.25
		Acquisitions	400,000.00	0.00	
S9N3LS9U	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.688% 317U9SNA5 08/15/2025	Dispositions	-400,000.00		1,420.00
		Acquisitions	800,000.00	0.00	
S9N3KZ9U	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.699% 317U9SFA4 08/14/2025	Dispositions	-800,000.00		2,460.00
		Acquisitions	400,000.00	0.00	
S9MYSJ9U	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.7% 317U7SFA6 01/16/2025	Dispositions	-400,000.00		1,340.00
		Acquisitions	200,000.00	0.00	
S9N38FTU	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.7% 317U9MKA1 07/21/2025	Dispositions	-200,000.00		560.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9N2GRHU	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.738% 317U9A2A7 06/12/2025	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,270.00
S9N2LLRU	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.75% 317U9BOA1 06/20/2025	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		732.50
S9MZBB8U	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.955% 317U83JA6 02/18/2025	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,585.00
S9MZ5GJU	CALL SWO USD BOFAUS6S P 1DSOFR / R 4.005% 317U7YFA3 02/07/2025	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,725.00
S9N22G2U	CALL SWO USD CHASUS33 P 1DSOFR / R 3.44% 317U8ZTA4 05/15/2025	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		750.00
S9MYMP6U	CALL SWO USD CHASUS33 P 1DSOFR / R 3.5% 317U7QDA2 01/06/2025	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,270.00
S9MYJSVU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.533% 317U7P2A6 01/02/2025	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		525.00
S9N22G0U	CALL SWO USD CHASUS33 P 1DSOFR / R 3.59% 317U8ZPA8 05/15/2025	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,270.00
S9MYREUU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.62% 317U7RWA9 01/13/2025	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,600.00
S9N2SJ1U	CALL SWO USD CHASUS33 P 1DSOFR / R 3.7% 317U9FUA5 06/30/2025	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		540.00
S9N31QHU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.772% 317U9JTA9 07/10/2025	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,400.00
S9MWCCU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.93% 317U8FIA0 03/20/2025	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,310.00
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,190.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9N39E2U	CALL SWO USD CITIUS33 P 1DSOFR / R 3.564% 317U9N2A9 07/24/2025	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,340.00
S9N47S8U	CALL SWO USD CITIUS33 P 1DSOFR / R 3.65% 317UA51A7 09/22/2025	Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,420.00
S9MZNKYU	CALL SWO USD CITIUS33 P 1DSOFR / R 3.774% 317U8AHA2 03/05/2025	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		700.00
S9N3VAMU	CALL SWO USD DEUTGB2L P 1DSOFR / R 3.548% 317U9YVA3 09/02/2025	Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,640.00
S9N2PFYU	CALL SWO USD DEUTGB2L P 1DSOFR / R 3.758% 317U9DLA0 06/23/2025	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,887.50
S9MZAWMU	CALL SWO USD DEUTGB2L P 1DSOFR / R 3.955% 317U82JA8 02/18/2025	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,651.25
S9MXJB9U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.115% 317U7BHA1 11/04/2024	Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		3,195.00
S9N1SWWU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.35% 317U8VTA3 05/05/2025	Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,900.00
S9MXS20U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.365% 317U7EYA6 11/18/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,068.75
S9MXUG1U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.46% 317U7FKA8 11/22/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,855.00
S9MXWSAU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.47% 317U7GYA1 11/25/2024	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,805.00
S9MYKR3U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.496% 317U7PTA7 01/06/2025	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,160.00
S9MYLB6U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.5% 317U7Q4A2 01/06/2025	Acquisitions	400,000.00	0.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9N3WJHU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.52% 317U9Z5A9 09/04/2025	Dispositions	-400,000.00		1,073.00
		Acquisitions	400,000.00	0.00	
S9N3BTWU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.525% 317U9O7A2 07/28/2025	Dispositions	-400,000.00		1,220.00
		Acquisitions	400,000.00	0.00	
S9N1831U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.535% 317U8O2A8 04/10/2025	Dispositions	-400,000.00		1,312.00
		Acquisitions	800,000.00	0.00	
S9N3D23U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.543% 317U9OSA9 08/01/2025	Dispositions	-800,000.00		3,380.00
		Acquisitions	400,000.00	0.00	
S9N43YVU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.551% 317UA2DA1 09/15/2025	Dispositions	-400,000.00		1,424.00
		Acquisitions	400,000.00	0.00	
S9N3C77U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.555% 317U9OFA3 07/30/2025	Dispositions	-400,000.00		1,182.00
		Acquisitions	400,000.00	0.00	
S9N2DTZU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.56% 317U98JA4 06/06/2025	Dispositions	-400,000.00		1,230.00
		Acquisitions	400,000.00	0.00	
S9N28UGU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.57% 317U94BA1 05/27/2025	Dispositions	-400,000.00		1,527.00
		Acquisitions	500,000.00	0.00	
S9N3VEYU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.572% 317U9YHA9 09/02/2025	Dispositions	-500,000.00		1,937.50
		Acquisitions	400,000.00	0.00	
S9N3854U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.583% 317U9MQA5 07/23/2025	Dispositions	-400,000.00		1,233.00
		Acquisitions	200,000.00	0.00	
S9N49E6U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.597% 317UA71A3 09/26/2025	Dispositions	-200,000.00		700.00
		Acquisitions	700,000.00	0.00	
S9N1PUWU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.6% 317U8UMA2 04/30/2025	Dispositions	-700,000.00		1,986.25
		Acquisitions	500,000.00	0.00	
S9N2CYMU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.605% 317U98BA2 06/05/2025	Dispositions	-500,000.00		2,133.75
		Acquisitions			

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9MYFL5U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.615% 317U7OHA3 12/26/2024	Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		2,160.00
S9N3SU4U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.645% 317U9WAA0 08/29/2025	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,280.00
S9N3QTDU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.669% 317U9VCA0 08/25/2025	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,100.00
S9N2QJQU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.687% 317U9DVA9 06/27/2025	Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,426.00
S9MYTJ0U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.69% 317U7SPA5 01/17/2025	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,402.00
S9N1EDNU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.695% 317U8R5A8 04/17/2025	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,090.00
S9N35XHU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.695% 317U9LMA1 07/17/2025	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,776.00
S9N2SDYU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.701% 317U9EPA4 06/30/2025	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,160.00
S9N1FV1U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.71% 317U8RPA6 04/21/2025	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,315.00
S9N2KYKU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.71% 317U9BAA6 06/16/2025	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,580.00
S9N1LEVU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.713% 317U8TPA2 04/28/2025	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,331.00
S9MYR15U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.721% 317U7S8A4 01/13/2025	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,506.00
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,100.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9N1B35U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.723% 317U8PSA7 04/14/2025	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,820.00
S9N2JQ3U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.728% 317U9B4A3 06/16/2025	Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,485.00
S9MZGQHU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.778% 317U85XA5 02/27/2025	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		1,300.00
S9N2NWFU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.785% 317U9DAA2 06/23/2025	Acquisitions	200,000.00	0.00	
		Dispositions	-400,000.00		1,486.00
S9MYWUCU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.822% 317U7UWA2 01/21/2025	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,210.00
S9MYVZLU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.875% 317U7UEA2 01/21/2025	Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,460.00
S9MZ1NZU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.886% 317U7W0A3 01/27/2025	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,295.00
S9MZGQFU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.89% 317U85VA7 02/27/2025	Acquisitions	200,000.00	0.00	
		Dispositions	-400,000.00		1,536.00
S9MYXCLU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.9% 317U7UYA0 01/23/2025	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,300.00
S9MZQRPU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.905% 317U8BQA0 03/10/2025	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,185.00
S9MZH1U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.907% 317U87GA0 02/28/2025	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,443.00
S9MYXRZU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.908% 317U7VJA5 01/24/2025	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,330.00
S9MZES8U	CALL SWO USD GSCMUS33 P 1DSOFR / R 4% 317U84RA5 02/24/2025	Acquisitions	200,000.00	0.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9MXN69U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.366% 317U7D6A9 11/12/2024	Dispositions	-400,000.00		1,380.00
		Acquisitions	500,000.00	0.00	
S9N2AY8U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.44% 317U95WA5 05/30/2025	Dispositions	-500,000.00		1,983.75
		Acquisitions	500,000.00	0.00	
S9N1RQJU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.566% 317U8V3A1 05/02/2025	Dispositions	-500,000.00		2,062.50
		Acquisitions	500,000.00	0.00	
S9N28XQU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.57% 317U93ZA7 05/27/2025	Dispositions	-500,000.00		2,281.25
		Acquisitions	500,000.00	0.00	
S9N21X5U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.578% 317U8Z3A2 05/14/2025	Dispositions	-500,000.00		1,937.50
		Acquisitions	400,000.00	0.00	
S9N4884U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.61% 317UA5LA5 09/25/2025	Dispositions	-400,000.00		1,810.00
		Acquisitions	700,000.00	0.00	
S9N2603U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.646% 317U93IA6 05/23/2025	Dispositions	-700,000.00		2,030.00
		Acquisitions	500,000.00	0.00	
S9N3HJ9U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.65% 317U9RHA4 08/11/2025	Dispositions	-500,000.00		2,140.00
		Acquisitions	400,000.00	0.00	
S9N3F75U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.665% 317U9QJA4 08/07/2025	Dispositions	-400,000.00		1,215.00
		Acquisitions	400,000.00	0.00	
S9N2VKAU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.669% 317U9HNA9 07/07/2025	Dispositions	-400,000.00		1,280.00
		Acquisitions	400,000.00	0.00	
S9N3GZ3U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.683% 317U9QWA9 08/08/2025	Dispositions	-400,000.00		1,502.00
		Acquisitions	400,000.00	0.00	
S9N3KJ8U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.695% 317U9SHA2 08/14/2025	Dispositions	-400,000.00		1,275.00
		Acquisitions	400,000.00	0.00	
S9N1CY1U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.71% 317U8QTA4 04/14/2025	Dispositions	-400,000.00		1,312.00
		Acquisitions	400,000.00	0.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9N2TYGU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.715% 317U9G7A9 07/02/2025	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,200.00
S9N2UNSU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.725% 317U9GFA0 07/03/2025	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,790.00
S9N2L84U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.737% 317U9BZA9 06/20/2025	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,505.00
S9N2PLLU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.75% 317U9DPA6 06/23/2025	Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,900.00
S9M2ZVRU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.835% 317U7WGA6 02/03/2025	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,420.00
S9MZLMQU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.874% 317U88MA1 03/03/2025	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,320.00
S9MZPH6U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.899% 317U8BMA4 03/07/2025	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,740.00
S9MZWJTU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.93% 317U8FEA4 03/20/2025	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,687.50
S9N2EDYU	CALL SWO USD NGFPUS33 P 1DSOFR / R 3.522% 317U99FA6 06/09/2025	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,162.00
S9MYNS6U	CALL SWO USD NGFPUS33 P 1DSOFR / R 3.53% 317U7QJA6 01/09/2025	Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		3,127.50
S9N3BQDU	CALL SWO USD NGFPUS33 P 1DSOFR / R 3.545% 317U9O3A6 07/28/2025	Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		1,911.00
S9N2265U	CALL SWO USD NGFPUS33 P 1DSOFR / R 3.619% 317U8ZNA0 05/15/2025	Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		1,935.00
		Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,220.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9MYRHTU	CALL SWO USD NGFPUS33 P 1DSOFR / R 3.663% 317U7S0A2 01/13/2025	Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		1,657.50
S9N3MF3U	CALL SWO USD NGFPUS33 P 1DSOFR / R 3.72% 317U9TTA7 08/18/2025	Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		2,070.00
S9N2RGYU	CALL SWO USD NGFPUS33 P 1DSOFR / R 3.727% 317U9EJA1 06/30/2025	Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		1,950.00
S9MZEBQU	CALL SWO USD NGFPUS33 P 1DSOFR / R 3.932% 317U84GA7 02/24/2025	Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		1,830.00
S9MXH13U	CALL SWO USD PNBUS33CHA P 1DSOFR / R 3.035% 317U7QA3 11/01/2024	Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		2,160.00
S9MXKYQU	CALL SWO USD PNBUS33CHA P 1DSOFR / R 3.135% 317U7BXA3 11/04/2024	Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		4,080.00
S9MXRNUU	CALL SWO USD PNBUS33CHA P 1DSOFR / R 3.293% 317U7DXA9 11/15/2024	Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		2,670.00
S9MXPZCU	CALL SWO USD PNBUS33CHA P 1DSOFR / R 3.355% 317U7DJA5 11/08/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,120.50
S9MXPZEU	CALL SWO USD PNBUS33CHA P 1DSOFR / R 3.355% 317U7DLA2 11/15/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,347.00
S9MXPYZU	CALL SWO USD PNBUS33CHA P 1DSOFR / R 3.36% 317U7DCA2 11/12/2024	Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		2,340.00
S9MXUP1U	CALL SWO USD PNBUS33CHA P 1DSOFR / R 3.46% 317U7FIA1 11/22/2024	Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		2,782.50
S9MYLS0U	CALL SWO USD PNBUS33CHA P 1DSOFR / R 3.49% 317U7Q5A1 01/06/2025	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		825.00
S9N3WBQU	CALL SWO USD PNBUS33CHA P 1DSOFR / R 3.51% 317U9Z0A4 09/04/2025	Acquisitions	500,000.00	0.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9MXVUKU	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.513% 317U7G4A4 11/25/2024	Dispositions	-500,000.00		1,562.50
		Acquisitions	600,000.00	0.00	
S9N2347U	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.58% 317U90OA5 05/16/2025	Dispositions	-600,000.00		3,007.50
		Acquisitions	600,000.00	0.00	
S9N1PA4U	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.593% 317U8UOA0 04/30/2025	Dispositions	-600,000.00		2,325.00
		Acquisitions	500,000.00	0.00	
S9N2FD8U	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.62% 317U99VA8 06/09/2025	Dispositions	-500,000.00		2,075.00
		Acquisitions	300,000.00	0.00	
S9N2RS2U	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.677% 317U9FPA1 06/30/2025	Dispositions	-300,000.00		892.50
		Acquisitions	300,000.00	0.00	
S9MYCF3U	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.692% 317U7N8A5 12/20/2024	Dispositions	-300,000.00		915.00
		Acquisitions	600,000.00	0.00	
S9MYENXU	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.71% 317U7NMA9 12/23/2024	Dispositions	-600,000.00		2,265.00
		Acquisitions	500,000.00	0.00	
S9N1JVNU	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.715% 317U8SPA4 04/24/2025	Dispositions	-500,000.00		1,740.00
		Acquisitions	500,000.00	0.00	
S9N2MJ2U	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.77% 317U9CEA0 06/23/2025	Dispositions	-500,000.00		1,852.50
		Acquisitions	800,000.00	0.00	
S9MZNPNU	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.789% 317U89WA8 03/05/2025	Dispositions	-800,000.00		3,080.00
		Acquisitions	500,000.00	0.00	
S9MZJJ1U	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.842% 317U87SA7 02/28/2025	Dispositions	-500,000.00		1,750.00
		Acquisitions	800,000.00	0.00	
S9MZ3B4U	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.89% 317U7WYA6 02/03/2025	Dispositions	-800,000.00		1,570.00
		Acquisitions	500,000.00	0.00	
S9MZBL5U	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.943% 317U83DA2 02/18/2025	Dispositions	-500,000.00		1,507.50
		Acquisitions			

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9MZVKEU	CALL SWO USD PNBUS33CHA P 1DSOFR / R 3.975% 317U8ECA9 03/19/2025	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,700.00
S9MZ5FLU	CALL SWO USD PNBUS33CHA P 1DSOFR / R 3.996% 317U7Y7A2 02/07/2025	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,425.00
S9MY2ZSU	CALL SWO USD UBSWUS33 P 1DSOFR / R 3.542% 317U7IPA7 11/29/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,818.75
S9N3SZLU	CALL SWO USD UBSWUS33 P 1DSOFR / R 3.645% 317U9W8A3 08/29/2025	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,381.25
S9MZW18U	CALL SWO USD UBSWUS33 P 1DSOFR / R 3.884% 317U8FXA3 03/21/2025	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		550.00
S9N1PK5U	CALL SWO_CDX CHASUS33 07/16/2025 CDX.NA.IG.44 31750QMA4	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,160.00
S9N1UHFU	CALL SWO_CDX CHASUS33 18/06/2025 ITRAXX EUROPE SERIES 4 31750QNV7	Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		922.50
S9N1CNUU	CALL SWO_CDX GSILGB2X 05/21/2025 CDX.NA.IG.43 31750QHN2	Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		2,232.04
S9N19FEU	CALL SWO_CDX GSILGB2X 06/18/2025 CDX.NA.IG.43 31750QG86	Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		1,375.00
S9N1CMVU	CALL SWO_CDX GSILGB2X 06/18/2025 CDX.NA.IG.43 31750QHM4	Acquisitions	2,000,000.00	0.00	
		Dispositions	-2,000,000.00		2,620.00
S9N1NQRU	CALL SWO_CDX GSILGB2X 06/18/2025 CDX.NA.IG.44 31750QLW7	Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		1,900.00
S9N1NVDU	CALL SWO_CDX GSILGB2X 07/16/2025 CDX.NA.IG.44 31750QM06	Acquisitions	1,900,000.00	0.00	
		Dispositions	-1,900,000.00		1,662.50
		Acquisitions	1,900,000.00	0.00	
		Dispositions	-1,900,000.00		2,147.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9N1QT4U	CALL SWO_CDX GSILGB2X 07/16/2025 CDX.NA.IG.44 31750QN05	Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		1,237.50
S9N1QE1U	CALL SWO_CDX ROYCCAT3IMM 06/18/2025 CDX.NA.IG.44 31750QMZ9	Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		1,505.00
S9N1UJKU	CALL SWO_CDX ROYCCAT3IMM 06/18/2025 CDX.NA.IG.44 31750QO53	Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		1,638.00
S9N1PL5U	CALL SWO_CDX ROYCCAT3IMM 07/16/2025 CDX.NA.IG.44 31750QMB2	Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		1,080.00
S9N1RB2U	CALL SWO_CDX ROYCCAT3IMM 07/16/2025 CDX.NA.IG.44 31750QN88	Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		1,220.00
C135086106	CANADA GOOSE HLDGS INC CANADA GOOSE HOLDINGS INC	Acquisitions	14,691.00	-166,241.47	
		Dispositions	-5,795.00		62,061.44
C13638WVC3	CANADIAN NAT RES LTD DISC COML PAPER NTS4/A2 YRS 1&2 08-12-2025	Acquisitions	1,600,000.00	-1,596,120.00	
		Dispositions	-1,600,000.00		1,600,000.00
C13638WWA6	CANADIAN NAT RES LTD 0% CP 09-10-2025	Acquisitions	1,500,000.00	-1,492,927.08	
		Dispositions	-1,500,000.00		1,500,000.00
SBNVTFQ7	CANADIAN PAC KANS CITY LTD	Acquisitions	6,046.00	-493,833.65	
		Dispositions	-831.00		60,922.69
C14040H105	CAPITAL ONE FINL CORP COM	Acquisitions	2,419.00	-464,124.20	
		Dispositions	-290.00		65,870.08
C14070B309	CAPRICOR THERAPEUTICS INC COM NEW COM NEW	Acquisitions	16,221.00	-163,164.57	
		Dispositions	-6,668.00		46,806.44
C14149Y108	CARDINAL HLTH INC	Acquisitions	1,700.00	-249,711.30	
		Dispositions	-1,700.00		256,105.12
C143658300	CARNIVAL CORP COM PAIRED	Acquisitions	6,220.00	-111,331.78	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C146869102	CARVANA CO CL A CL A	Dispositions	-3,725.00		93,511.26
		Acquisitions	4,885.00	-1,232,617.38	
C14888U101	CATALYST PHARMACEUTICALS INC COM STK USD0.001 STK	Dispositions	-1,832.00		501,460.43
		Acquisitions	1,200.00	-27,494.40	
C12504L109	CBRE GROUP INC CL A CL A	Dispositions	-1,200.00		25,884.69
		Acquisitions	600.00	-92,801.10	
C12610BPC0	CBRE SVCS INC DISC COML PAPER 4/A2 YRS 1&2 02-12-2025	Dispositions	-2,076.00		284,937.64
		Acquisitions	1,200,000.00	-1,198,011.00	
S9D6JACU	CCP RECEIVABLE FROM MORGAN STANLEY & CO INC. NEW YORK	Dispositions	-1,200,000.00		1,200,000.00
		Acquisitions	1,430,000.00	-1,430,000.00	
C150870103	CELANESE CORP DEL COM STK	Dispositions	-659,000.00		659,000.00
		Acquisitions	1,200.00	-45,038.40	
C15118V207	CELSIUS HLDGS INC COM NEW COM NEW	Dispositions	-1,200.00		68,241.84
		Acquisitions	1,200.00	-67,142.08	
C15135B101	CENTENE CORP DEL COM	Dispositions	-800.00		41,502.80
		Acquisitions	5,900.00	-301,352.35	
C156504300	CENTURY CMNTYS INC COM	Dispositions	-2,800.00		109,929.01
		Acquisitions	3,136.00	-184,106.52	
C15687V109	CERTARA INC COM	Dispositions	-2,727.00		237,521.76
		Acquisitions	15,693.00	-183,746.68	
C9934ZR996	CERTARES HOLDINGS,LLC	Dispositions	-529.00		5,749.44
		Acquisitions	45,908.00	-45,908.00	
C830830105	CHAMPION HOMES INC	Dispositions	-64,600.00		64,600.00
		Acquisitions	1,841.00	-152,269.51	
C16115Q308	CHART INDS INC COM PAR \$0.01 COM PAR \$0.01	Dispositions	-1,173.00		105,729.03

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C161175BT0	CHARTER COMMUNICATIONS OPER LLC/CHARTER 4.8% DUE 03-01-2050	Acquisitions	321.00	-47,639.22	
		Dispositions	-2,016.00		354,180.31
C161175BY9	CHARTER FIXED 3.85% DUE 04-01-2061	Acquisitions	340,000.00	-255,285.60	
		Dispositions	-780,000.00		609,944.40
C163086101	CHEFS' WAREHOUSE HOLDINGS IN	Acquisitions	350,000.00	-210,976.50	
		Dispositions	-350,000.00		209,170.50
C166764100	CHEVRON CORP COM	Acquisitions	500.00	-33,710.90	
		Dispositions	-500.00		31,454.10
C169656105	CHIPOTLE MEXICAN GRILL INC COM STK	Acquisitions	2,400.00	-376,877.29	
		Dispositions	-800.08		120,574.64
		Free Receipt	3,734.08	560,261.36	
CH1467J104	CHUBB LTD ORD CHF24.15	Acquisitions	1,400.00	-70,072.80	
		Dispositions	-4,250.00		238,212.81
C17275R102	CISCO SYSTEMS INC	Acquisitions	1,650.00	-462,182.11	
		Dispositions	-1,260.00		355,633.11
C172967424	CITIGROUP INC COM NEW COM NEW	Acquisitions	3,500.00	-218,488.47	
		Dispositions	-600.00		40,675.82
C174610105	CITIZENS FINL GROUP INC COM	Acquisitions	3,600.00	-262,359.05	
		Dispositions	-2,700.00		223,425.45
C185123106	CLEARWATER ANALYTICS HLDGS INC CL A CL A	Acquisitions	700.00	-30,290.40	
		Dispositions	-2,700.00		123,279.17
C18539C204	CLEARWAY ENERGY INC CL C CL C	Acquisitions	12,138.00	-295,854.42	
		Dispositions	-1,555.00		31,586.56
C189054109	CLOROX CO COMMON STOCK USD 1 PAR	Acquisitions	800.00	-23,140.76	
		Dispositions	-800.00		25,798.40
		Acquisitions	100.00	-15,307.25	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C18915M107	CLOUDFLARE INC COM	Dispositions	-100.00		15,437.32
		Acquisitions	6,636.00	-620,737.22	
C125896100	CMS ENERGY CORP COM	Dispositions	-7,614.00		1,304,613.03
		Acquisitions	3,200.00	-220,560.40	
SBDSV2V0	CNH INDUSTRIAL NV COM EUR0.01	Dispositions	-700.00		50,634.84
		Acquisitions	13,916.00	-174,547.92	
C191216100	COCA COLA CO COM	Dispositions	-8,152.00		94,617.78
		Acquisitions	6,000.00	-410,604.24	
C192005106	CODEXIS INC COM	Dispositions	-10,650.00		716,768.28
		Acquisitions	38,368.00	-149,854.86	
C192446102	COGNIZANT TECH SOLUTIONS CORP CL A	Dispositions	-3,194.00		14,019.66
		Acquisitions	4,800.00	-344,433.33	
C194162103	COLGATE-PALMOLIVE CO COM	Dispositions	-289.00		22,268.36
		Acquisitions	2,100.00	-178,872.83	
C199333105	COLUMBUS MCKINNON CORP N Y COM	Dispositions	-3,250.00		291,018.22
		Acquisitions	1,900.00	-34,250.63	
C20030N101	COMCAST CORP NEW-CL A	Dispositions	-1,900.00		28,708.91
		Acquisitions	15,100.00	-523,364.25	
C201723103	COMMERCIAL METALS CO COM	Dispositions	-22,634.00		769,299.08
		Acquisitions	2,600.00	-133,735.94	
C20337X109	COMMSCOPE HLDG CO INC COM	Dispositions	-2,600.00		148,670.77
		Acquisitions	4,100.00	-62,808.55	
C20464U100	COMPASS INC CL A CL A	Dispositions	-4,100.00		66,392.12
		Acquisitions	17,100.00	-147,486.00	
C205887102	CONAGRA BRANDS INC COM USD5	Dispositions	-14,800.00		115,244.77
		Acquisitions			

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C20717M103	CONFLUENT INC CL A CL A	Acquisitions	4,100.00	-104,847.25	
		Dispositions	-4,500.00		117,998.71
C20825C104	CONOCOPHILLIPS COM	Acquisitions	11,852.00	-297,731.11	
		Dispositions	-11,347.00		254,340.75
C21037T109	CONSTELLATION ENERGY CORPORATION COM NPV WI	Acquisitions	3,100.00	-304,404.16	
		Dispositions	-2,600.00		262,738.25
C21874A106	CORE SCIENTIFIC INC NEW COM	Acquisitions	1,480.00	-358,451.51	
		Dispositions	-1,220.00		366,344.73
C219350105	CORNING INC COM	Acquisitions	12,968.00	-165,254.63	
		Dispositions	-3,363.00		56,640.71
C219350BF1	CORNING INC 4.375% 11-15-2057	Acquisitions	1,100.00	-64,479.45	
		Dispositions	-1,100.00		67,407.98
C22160K105	COSTCO WHOLESALE CORP NEW COM	Acquisitions	405,000.00	-305,540.10	
		Dispositions	-405,000.00		324,656.10
C224408104	CRANE CO NEW COM	Acquisitions	320.00	-299,731.16	
		Dispositions	-310.00		290,499.22
CG25508105	CRH ORD EUR 0.32	Acquisitions	400.00	-74,300.80	
		Dispositions	-400.00		73,193.28
C22663K107	CRINETICS PHARMACEUTICALS INC COM	Acquisitions	300.00	-27,684.60	
		Dispositions	-7,623.00		706,501.88
C22822V101	CROWN CASTLE INC COM	Acquisitions	811.00	-25,628.58	
		Dispositions	-2,380.00		109,086.81
C22823PW25	CROWN CASTLE INTL CORP 4/A2 DISC COM L PAPER YRS 1&2 09-02-2025	Acquisitions	2,300.00	-206,426.84	
		Dispositions	-2,300.00		212,175.89
		Acquisitions	1,400,000.00	-1,392,191.11	
		Dispositions	-1,400,000.00		1,400,000.00

5500 Supplemental Schedules

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Account number IDAHO
Account Name IDAHO NAT'L LABORATORY RET PL

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◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C126408103	CSX CORP COM STK	Acquisitions	3,000.00	-92,873.20	
		Dispositions	-10,000.00		335,018.10
C231021106	CUMMINS INC	Acquisitions	50.00	-16,425.60	
		Dispositions	-50.00		18,188.49
C231561101	CURTISS WRIGHT CORP COM	Acquisitions	330.00	-156,740.92	
		Dispositions	-220.00		112,161.43
C126650CY4	CVS HEALTH CORP 4.78% DUE 03-25-2038	Acquisitions	290,000.00	-263,639.00	
		Dispositions	-895,000.00		819,524.65
C235825205	DANA INC COM	Acquisitions	4,500.00	-76,428.76	
		Dispositions	-3,100.00		61,663.74
C235851102	DANAHER CORP COM	Acquisitions	380.00	-79,394.95	
		Dispositions	-790.00		156,516.32
C237194105	DARDEN RESTAURANTS INC COM	Acquisitions	570.00	-112,267.49	
		Dispositions	-1,598.00		302,996.15
C237266101	DARLING INGREDIENTS INC COMSTK	Acquisitions	1.00	-35.95	
		Dispositions	-3,397.00		130,634.88
C243537107	DECKERS OUTDOOR CORP COM	Acquisitions	150.00	-31,296.27	
		Dispositions	-150.00		25,876.90
C247361702	DELTA AIR LINES INC DEL COM NEW COM NEW	Acquisitions	700.00	-46,334.40	
		Dispositions	-700.00		32,932.68
C24823R105	DENALI THERAPEUTICS INC COM	Acquisitions	3,810.00	-91,229.77	
		Dispositions	-2,428.00		59,940.35
C24906P109	DENTSPLY SIRONA INC COM	Acquisitions	700.00	-11,138.40	
		Dispositions	-700.00		10,834.60
S4617859	DEUTSCHE POST AG NPV(REGD)	Acquisitions	2,449.00	-109,305.65	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C25179M103	DEVON ENERGY CORP NEW COM	Dispositions	-4,851.00		205,930.05
		Acquisitions	3,300.00	-108,232.85	
C252131107	DEXCOM INC COM	Dispositions	-7,600.00		276,301.08
		Acquisitions	6,661.00	-502,597.74	
SBQTZK30	DIASORIN SPA SUBS RTS	Dispositions	-14,748.00		1,054,867.33
		Dispositions	-1,641.00		0.00
C256746108	DOLLAR TREE INC COM STK	Free Receipt	1,641.00		
		Acquisitions	1,000.00	-91,070.96	
S9A3XW7L	DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:BARCLAYS	Dispositions	-1,400.00		114,606.36
		Acquisitions	276,000.00	-276,000.00	
S9A41GUL	DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:UBS	Dispositions	-276,000.00		276,000.00
		Acquisitions	4,869,000.00	-4,869,000.00	
S9A3XW7U	DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:BARCLAYS	Dispositions	-4,869,000.00		4,869,000.00
		Acquisitions	261,000.00	-261,000.00	
S9A41GUU	DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:UBS	Dispositions	-261,000.00		261,000.00
		Acquisitions	12,361,000.00	-12,361,000.00	
C260003108	DOVER CORP COM USD1.00	Dispositions	-12,081,000.00		12,081,000.00
		Acquisitions	400.00	-79,218.82	
C26142V105	DRAFTKINGS INC NEW CL A	Dispositions	-400.00		76,040.64
		Acquisitions	300.00	-13,695.45	
C233331107	DTE ENERGY CO COM	Dispositions	-300.00		12,884.55
		Acquisitions	500.00	-69,398.80	
C26614N102	DUPONT DE NEMOURS INC COMMON STOCK	Dispositions	-1,700.00		232,048.21
		Acquisitions	3,000.00	-238,349.30	
C26701L100	DUTCH BROS INC CL A CL A	Dispositions	-3,000.00		228,731.28

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C26856L103	E L F BEAUTY INC COM	Acquisitions	1,113.00	-38,195.15	
		Dispositions	-5,859.00		348,393.45
CG29183103	EATON CORP PLC COM USD0.50	Acquisitions	2,087.00	-194,240.18	
		Dispositions	-1,525.00		174,731.04
C278865100	ECOLAB INC COM STK USD1	Acquisitions	170.00	-58,754.04	
		Dispositions	-300.00		100,531.35
C28414H103	ELANCO ANIMAL HEALTH INC COM	Acquisitions	530.00	-136,036.50	
		Dispositions	-530.00		139,085.35
C036752103	ELEVANCE HEALTH INC	Acquisitions	200.00	-2,406.50	
		Dispositions	-4,800.00		67,788.06
C532457108	ELI LILLY & CO COM NPV	Acquisitions	140.00	-45,237.01	
		Dispositions	-1,228.00		547,067.67
C532457CY2	ELI LILLY & CO 5.5% 02-12-2055	Acquisitions	180.00	-160,464.45	
		Dispositions	-550.00		419,098.25
C291011104	EMERSON ELECTRIC CO COM	Acquisitions	240,000.00	-238,464.00	
		Dispositions	-240,000.00		238,920.00
C29249E109	ENACT HLDGS INC COM	Acquisitions	2,100.00	-260,941.96	
		Dispositions	-1,400.00		184,637.95
C29272W109	ENERGIZER HLDGS INC NEW COM	Acquisitions	800.00	-27,811.52	
		Dispositions	-800.00		30,634.68
C29362U104	ENTEGRIS INC COM	Acquisitions	3,600.00	-104,644.23	
		Dispositions	-6,000.00		149,083.50
C29364G103	ENTERGY CORP NEW COM	Acquisitions	12,185.00	-1,031,997.88	
		Dispositions	-10,149.00		1,040,241.39
		Dispositions	-11,788.00		1,064,912.26
		Free Receipt	11,827.00		

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C26875P101	EOG RESOURCES INC COM	Acquisitions	3,400.00	-402,736.34	
		Dispositions	-1,500.00		172,381.67
C29444U700	EQUINIX INC COM USD0.001	Acquisitions	360.00	-320,257.29	
		Dispositions	-360.00		287,230.80
C296315104	ESCO TECHNOLOGIES INC	Acquisitions	1,100.00	-208,352.02	
		Dispositions	-1,100.00		223,707.27
CG31249108	ESTABLISHMENT LABS HLDGS INC	Acquisitions	4,609.00	-162,633.70	
		Dispositions	-848.00		32,768.92
C30161Q104	EXELIXIS INC COM STK	Acquisitions	1,400.00	-58,812.56	
		Dispositions	-1,400.00		52,368.45
C30161N101	EXELON CORP COM	Acquisitions	1,300.00	-48,675.25	
		Dispositions	-1,300.00		51,748.96
C30212P303	EXPEDIA GROUP INC COM USD0.001	Acquisitions	300.00	-48,033.75	
		Dispositions	-300.00		53,696.40
C30214U102	EXPONENT INC COM STK	Acquisitions	143.00	-15,037.57	
		Dispositions	-2,271.00		190,805.01
C30231G102	EXXON MOBIL CORP COM	Acquisitions	6,302.00	-700,261.81	
		Dispositions	-1,809.00		201,630.29
CG3323L100	FABRINET COM USD0.01	Acquisitions	216.00	-47,853.48	
		Dispositions	-810.00		208,665.11
S6356934	FANUC CORP NPV	Acquisitions	3,900.00	-104,754.07	
		Dispositions	-4,200.00		122,798.05
C31428X106	FEDEX CORP COM	Acquisitions	950.00	-247,873.50	
		Dispositions	-1,870.00		485,924.76
C31620R303	FIDELITY NATL FINL INC NEW FORMERLY FIDELITY COMMON STOCK	Acquisitions	1,700.00	-106,197.05	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C31620M106	FIDELITY NATL INFORMATION SVCS INC COM STK	Dispositions	-1,700.00		95,094.60
		Acquisitions	3,600.00	-257,760.97	
C31847R102	FIRST AMERN FINL CORP COM STK	Dispositions	-3,960.00		303,783.08
		Acquisitions	1,200.00	-79,043.24	
C337738108	FISERV INC COM	Dispositions	-1,200.00		76,183.32
		Acquisitions	230.00	-47,917.24	
C33829M101	FIVE BELOW INC COM USD0.01	Dispositions	-230.00		48,604.08
		Acquisitions	400.00	-60,268.72	
CM4R82T106	FIVERR INTERNATIONAL LTD COM	Dispositions	-400.00		61,879.40
		Acquisitions	7,514.00	-220,539.14	
C338307101	FIVE9 INC COM	Dispositions	-7,514.00		187,263.66
		Acquisitions	2,641.00	-94,978.03	
C341081GY7	FLORIDA PWR & LT CO 5.7% 03-15-2055	Dispositions	-2,641.00		68,635.36
		Acquisitions	65,000.00	-64,838.15	
C34354P105	FLOWSERVE CORP COM	Dispositions	-65,000.00		65,761.80
		Acquisitions	721.00	-42,469.35	
C343412102	FLUOR CORP NEW COM	Dispositions	-5,200.00		284,013.37
		Acquisitions	2,400.00	-94,878.00	
C345370860	FORD MTR CO DEL COM PAR \$0.01 COM PAR \$0.01	Dispositions	-2,400.00		89,048.86
		Acquisitions	13,900.00	-157,139.80	
C34959E109	FORTINET INC COM USD0.001	Dispositions	-29,250.00		304,581.42
		Acquisitions	1,800.00	-176,847.70	
S9E3RHSU	FORWARD COLLATERAL RECEIVABLE FROM BNP PARIBAS JERSEY CITY, NJ	Dispositions	-1,800.00		180,806.06
		Acquisitions	250,000.00	-250,000.00	
C35671D857	FREEPORT-MCMORAN INC	Dispositions	-250,000.00		250,000.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C358039105	FRESHPET INC COM	Acquisitions	1,700.00	-70,229.55	
		Dispositions	-800.00		35,268.07
C358054104	FRESHWORKS INC CL A CL A	Acquisitions	1,928.00	-139,299.44	
		Dispositions	-1,655.00		231,873.90
C35905A109	FRONTDOOR INC COM	Acquisitions	13,515.00	-218,966.75	
		Dispositions	-4,750.00		87,619.42
C302941109	FTI CONSULTING INC COM	Acquisitions	600.00	-34,480.14	
		Dispositions	-2,800.00		137,199.16
C999599GH0	FUT C 10JAN25 EURX EUR-BU 1 3850	Acquisitions	382.00	-63,069.59	
		Dispositions	-1,156.00		213,930.76
C999599GH0	FUT C 10JAN25 EURX EUR-BU 1 3850	Free Delivery	-2.00		
		Free Receipt	2.00	-971.70	
C999599GH0	FUT C 20JUN25 EURX EUR-BU 1 3150	Free Delivery	-2.00		
		Free Receipt	2.00	-971.70	
C999599GH0	FUT C 20JUN25 EURX EUR-BU 1 3150	Free Delivery	-3.00		
		Free Receipt	3.00	-1,316.66	
C999599GH0	FUT C 21FEB25 EURX EUR-BO 1 1750	Free Delivery	-3.00		
		Free Receipt	3.00	-1,316.66	
C999599GH0	FUT C 21FEB25 EURX EUR-BO 1 1750	Free Delivery	-3.00		
		Free Receipt	3.00	-676.47	
C999599GH0	FUT C 21FEB25 EURX EUR-BO 1 1775	Free Delivery	-3.00		
		Free Receipt	3.00	-676.47	
C999599GH0	FUT C 21FEB25 EURX EUR-BO 1 1775	Free Delivery	-5.00		
		Free Receipt	5.00	-1,164.86	
C999599GH0	FUT C 21FEB25 EURX EUR-BO 1 1775	Free Delivery	-5.00		
		Free Receipt	5.00	-1,164.86	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT C 21MAR25 EURX EUR-BU 1 3250	Free Delivery	-3.00		
		Free Receipt	3.00	-1,147.51	
C999599GH0	FUT C 21MAR25 EURX EUR-BU 1 3250	Free Delivery	-3.00		
		Free Receipt	3.00	-1,147.51	
C999599GH0	FUT C 22AUG25 EURX EUR-BO 1 1775	Free Delivery	-3.00		
		Free Receipt	3.00	-593.51	
C999599GH0	FUT C 22AUG25 EURX EUR-BO 1 1775	Free Delivery	-3.00		
		Free Receipt	3.00	-593.51	
C999599GH0	FUT C 22AUG25 EURX EUR-BU 1 3100	Free Delivery	-6.00		
		Free Receipt	6.00	-3,127.41	
C999599GH0	FUT C 22AUG25 EURX EUR-BU 1 3100	Free Delivery	-6.00		
		Free Receipt	6.00	-3,127.41	
C999599GH0	FUT C 22NOV24 EURX EUR-BU 1 3450	Free Delivery	-3.00		
		Free Receipt	3.00	-1,397.72	
C999599GH0	FUT C 22NOV24 EURX EUR-BU 1 3450	Free Delivery	-3.00		
		Free Receipt	3.00	-1,397.72	
C999599GH0	FUT C 22NOV24 EURX EUR-BU 1 3500	Free Delivery	-3.00		
		Free Receipt	3.00	-2,074.37	
C999599GH0	FUT C 22NOV24 EURX EUR-BU 1 3500	Free Delivery	-3.00		
		Free Receipt	3.00	-2,074.37	
C999599GH0	FUT C 24JAN25 EURX EUR-BO 1 1925	Free Delivery	-3.00		
		Free Receipt	3.00	-488.58	
C999599GH0	FUT C 24JAN25 EURX EUR-BO 1 1925	Free Delivery	-3.00		
		Free Receipt	3.00	-488.58	
C999599GH0	FUT C 24JAN25 EURX EUR-BU 1 3650	Free Delivery	-2.00		

5500 Supplemental Schedules

01 OCT 24 - 30 SEP 25

Account Name IDAHO NAT'L LABORATORY RET PL Account number IDAHO

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◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT C 24JAN25 EURX EUR-BU 1 3650	Free Receipt	2.00	-754.13	
		Free Delivery	-2.00		
C999599GH0	FUT C 24JAN25 EURX EUR-BU 1 3800	Free Receipt	2.00	-754.13	
		Free Delivery	-2.00		
C999599GH0	FUT C 24JAN25 EURX EUR-BU 1 3800	Free Receipt	2.00	-953.28	
		Free Delivery	-2.00		
C999599GH0	FUT C 25JUL25 EURX EUR-BO 1 1850	Free Receipt	2.00	-953.28	
		Free Delivery	-2.00		
C999599GH0	FUT C 25JUL25 EURX EUR-BO 1 1850	Free Receipt	3.00	-541.94	
		Free Delivery	-3.00		
C999599GH0	FUT C 25JUL25 EURX EUR-BU 1 3250	Free Receipt	3.00	-541.94	
		Free Delivery	-3.00		
C999599GH0	FUT C 25JUL25 EURX EUR-BU 1 3250	Free Receipt	2.00	-1,060.99	
		Free Delivery	-2.00		
C999599GH0	FUT C 26SEP25 EURX EUR-BU 1 2950	Free Receipt	2.00	-1,060.99	
		Free Delivery	-6.00		
C999599GH0	FUT C 26SEP25 EURX EUR-BU 1 2950	Free Receipt	6.00	-2,379.25	
		Free Delivery	-6.00		
C999599GH0	FUT C 26SEP25 EURX EUR-BU 1 3050	Free Receipt	6.00	-2,379.25	
		Free Delivery	-3.00		
C999599GH0	FUT C 26SEP25 EURX EUR-BU 1 3050	Free Receipt	3.00	-1,464.44	
		Free Delivery	-3.00		
C999999OA8	FUT CALL APR 25 T-NOTE OPTION 1100	Free Receipt	3.00	-1,464.44	
		Acquisitions	8.00	0.00	
C999999OA8	FUT CALL APR 25 T-NOTE OPTION 1105	Dispositions	-8.00		2,239.60

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999999OA8	FUT CALL APR 25 T-NOTE OPTION 1110	Acquisitions	9.00	0.00	
		Dispositions	-9.00		1,957.05
C999999OA8	FUT CALL APR 25 T-NOTE OPTION 1117	Acquisitions	24.00	-2,933.98	
		Dispositions	-24.00		7,974.16
C999999OA8	FUT CALL APR 25 T-NOTE OPTION 1122	Acquisitions	12.00	0.00	
		Dispositions	-12.00		3,171.90
C999999OA8	FUT CALL AUG 25 T-NOTE OPTION 1120	Acquisitions	8.00	0.00	
		Dispositions	-8.00		2,515.81
C999999OA8	FUT CALL AUG 25 T-NOTE OPTION 1125	Acquisitions	9.00	0.00	
		Dispositions	-9.00		3,082.05
C999999OA8	FUT CALL AUG 25 T-NOTE OPTION 1127	Acquisitions	26.00	0.00	
		Dispositions	-26.00		9,950.58
C999999OA8	FUT CALL AUG 25 T-NOTE OPTION 1132	Acquisitions	9.00	0.00	
		Dispositions	-9.00		2,800.80
C999999OA8	FUT CALL DEC 24 T-NOTE OPTION 1125	Acquisitions	8.00	0.00	
		Dispositions	-8.00		2,047.96
C999999OA8	FUT CALL JUL 25 T-NOTE OPTION 1115	Acquisitions	11.00	-575.32	
		Dispositions	-11.00		3,027.59
C999999OA8	FUT CALL JUL 25 T-NOTE OPTION 1120	Acquisitions	23.00	0.00	
		Dispositions	-23.00		7,532.60
C999999OA8	FUT CALL JUN 25 CBT 5Y T-NOTE 1100	Acquisitions	8.00	0.00	
		Dispositions	-8.00		2,614.60
C999999OA8	FUT CALL JUN 25 T-NOTE OPTION 1130	Acquisitions	5.00	0.00	
		Dispositions	-5.00		1,087.25
C999999OA8		Acquisitions	22.00	0.00	
		Dispositions	-22.00		9,008.73

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999999OA8	FUT CALL MAR 25 CBT 10Y NT W4 1122	Acquisitions	8.00	0.00	
		Dispositions	-8.00		2,123.59
C999999OA8	FUT CALL MAR 25 CBT 10Y NT W4 1130	Acquisitions	9.00	0.00	
		Dispositions	-9.00		2,718.47
C999999OA8	FUT CALL MAR 25 T-NOTE OPTION 1102	Acquisitions	13.00	0.00	
		Dispositions	-13.00		3,529.98
C999999OA8	FUT CALL MAY 25 T-NOTE OPTION 1120	Acquisitions	20.00	0.00	
		Dispositions	-20.00		5,280.64
C999999OA8	FUT CALL MAY 25 T-NOTE OPTION 1122	Acquisitions	9.00	0.00	
		Dispositions	-9.00		2,519.55
C999999OA8	FUT CALL MAY 25 T-NOTE OPTION 1125	Acquisitions	16.00	0.00	
		Dispositions	-16.00		5,163.12
C999999OA8	FUT CALL OCT 25 T-NOTE OPTION 1140	Acquisitions	9.00	0.00	
		Dispositions	-9.00		2,697.05
C999999OA8	FUT CALL SEP 25 T-NOTE OPTION 1125	Acquisitions	30.00	0.00	
		Dispositions	-30.00		9,370.55
C999599GH0	FUT DEC 24 CBT UL T-BONDS	Free Delivery	-55.00		
		Free Receipt	72.00	-9,161,565.37	
C999599GH0	FUT DEC 24 CBT UL T-BONDS	Free Delivery	-104.00		
		Free Receipt	57.00		
C999599GH0	FUT DEC 24 CBT UL T-BONDS	Free Delivery	-72.00		
		Free Receipt	55.00	-6,895,252.87	
C999599GH0	FUT DEC 24 CBT ULT TNOTE	Free Delivery	-364.00		
		Free Receipt	10.00		
C999599GH0	FUT DEC 24 CBT 5Y T-NOTE	Free Delivery	-1,244.00		

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT DEC 24 CBT 5Y T-NOTE	Free Receipt	78.00	-3,774,812.42	
		Free Delivery	-35.00		
C999599GH0	FUT DEC 24 U.S. T-BONDS	Free Receipt	170.00	-18,581,226.99	
		Free Delivery	-59.00		
C999599GH0	FUT DEC 24 U.S. T-BONDS	Free Receipt	46.00		
		Free Delivery	-1,364.00		
C999599GH0	FUT DEC 24 10 YR T-NOTES	Free Receipt	11.00		
		Free Delivery	-29.00		
C999599GH0	FUT DEC 24 10 YR T-NOTES	Free Receipt	2,757.00	-314,815,515.90	
		Free Delivery	-2,757.00		
C999599GH0	FUT DEC 25 CBT UL T-BONDS	Free Receipt	29.00	-3,232,171.88	
		Free Delivery	-19.00		
C999599GH0	FUT DEC 25 CBT UL T-BONDS	Free Receipt	353.00		
		Free Delivery	-95.00		
C999599GH0	FUT DEC 25 CBT UL T-BONDS	Free Receipt	170.00	-19,953,595.27	
		Free Delivery	-170.00		
C999599GH0	FUT DEC 25 CBT ULT TNOTE	Free Receipt	95.00	-11,188,435.64	
		Free Delivery	-36.00		
C999599GH0	FUT DEC 25 CBT ULT TNOTE	Free Receipt	159.00		
		Free Delivery	-691.00		
C999599GH0	FUT DEC 25 CBT ULT TNOTE	Free Receipt	121.00	-13,856,542.05	
		Free Delivery	-121.00		
C999599GH0	FUT DEC 25 U.S. T-BONDS	Free Receipt	691.00	-78,829,418.22	
		Free Delivery	-1,319.00		
C999599GH0	FUT DEC 25 U.S. T-BONDS	Free Receipt	14.00	-1,600,998.97	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT DEC 25 US 2YR T-NOTE	Free Delivery	-24.00		
		Free Receipt	1,430.00	-150,907,918.74	
C999599GH0	FUT DEC 25 US 2YR T-NOTE	Free Delivery	-25.00		
		Free Receipt	150.00	-31,286,937.73	
C999599GH0	FUT DEC 25 5 YR T NOTE	Free Delivery	-150.00		
		Free Receipt	383.00	-5,207,747.41	
C999599GH0	FUT DEC 25 5 YR T NOTE	Free Delivery	-550.00		
		Free Receipt	40.00	-4,367,929.70	
C999599GH0	FUT JUN 25 CBT UL T-BONDS	Free Delivery	-40.00		
		Free Receipt	1,032.00	-60,168,390.50	
C999599GH0	FUT JUN 25 CBT UL T-BONDS	Free Delivery	-247.00		
		Free Receipt	247.00		
C999599GH0	FUT JUN 25 CBT UL T-BONDS	Free Delivery	-151.00		
		Free Receipt	151.00	-18,379,656.25	
C999599GH0	FUT JUN 25 CBT ULT TNOTE	Free Delivery	-151.00		
		Free Receipt	151.00	-18,379,656.25	
C999599GH0	FUT JUN 25 CBT ULT TNOTE	Free Delivery	-585.00		
		Free Receipt	585.00	-65,693,436.62	
C999599GH0	FUT JUN 25 CBT ULT TNOTE	Free Delivery	-461.00		
		Free Receipt	461.00		
C999599GH0	FUT JUN 25 CBT 5Y T-NOTE	Free Delivery	-585.00		
		Free Receipt	585.00	-65,693,436.62	
C999599GH0	FUT JUN 25 CBT 5Y T-NOTE	Free Delivery	-1,064.00		
		Free Receipt	1,064.00	-18,118,282.10	
C999599GH0	FUT JUN 25 CBT 5Y T-NOTE	Free Delivery	-170.00		
		Free Receipt	170.00	-18,118,282.10	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT JUN 25 LIF LONG GILT	Free Delivery	-26.00		
		Free Receipt	26.00	-3,044,564.98	
C999599GH0	FUT JUN 25 LIF LONG GILT	Free Delivery	-26.00		
		Free Receipt	26.00	-3,044,564.98	
C999599GH0	FUT JUN 25 U.S. T-BONDS	Free Delivery	-1,354.00		
		Free Receipt	1,354.00	-157,099,952.06	
C999599GH0	FUT JUN 25 U.S. T-BONDS	Free Delivery	-19.00		
		Free Receipt	19.00		
C999599GH0	FUT JUN 25 U.S. T-BONDS	Free Delivery	-1,353.00		
		Free Receipt	1,353.00	-157,099,952.06	
C999599GH0	FUT JUN 25 US 2YR T-NOTE	Free Delivery	-421.00		
		Free Receipt	421.00		
C999599GH0	FUT JUN 25 10 YR T-NOTES	Free Delivery	-3,220.00		
		Free Receipt	3,220.00	-352,291,866.61	
C999599GH0	FUT JUN 25 10 YR T-NOTES	Free Delivery	-3,220.00		
		Free Receipt	3,220.00	-352,291,866.61	
C999599GH0	FUT MAR 25 CBT UL T-BONDS	Free Delivery	-171.00		
		Free Receipt	171.00	-20,548,321.87	
C999599GH0	FUT MAR 25 CBT UL T-BONDS	Free Delivery	-171.00		
		Free Receipt	171.00	-20,548,321.87	
C999599GH0	FUT MAR 25 CBT UL T-BONDS	Free Delivery	-252.00		
		Free Receipt	252.00		
C999599GH0	FUT MAR 25 CBT ULT TNOTE	Free Delivery	-585.00		
		Free Receipt	585.00	-66,058,862.18	
C999599GH0	FUT MAR 25 CBT ULT TNOTE	Free Delivery	-585.00		
		Free Receipt	585.00		

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT MAR 25 CBT ULT TNOTE	Free Receipt	585.00	-66,058,862.18	
		Free Delivery	-474.00		
		Free Receipt	474.00		
C999599GH0	FUT MAR 25 CBT 5Y T-NOTE	Free Delivery	-1,204.00		
		Free Receipt	1,204.00	-18,174,734.62	
C999599GH0	FUT MAR 25 CBT 5Y T-NOTE	Free Delivery	-170.00		
		Free Receipt	170.00	-18,174,734.62	
C999599GH0	FUT MAR 25 LIF LONG GILT	Free Delivery	-28.00		
		Free Receipt	28.00	-3,339,019.23	
C999599GH0	FUT MAR 25 LIF LONG GILT	Free Delivery	-28.00		
		Free Receipt	28.00	-3,339,019.23	
C999599GH0	FUT MAR 25 U.S. T-BONDS	Free Delivery	-1,353.00		
		Free Receipt	1,353.00	-158,321,962.46	
C999599GH0	FUT MAR 25 U.S. T-BONDS	Free Delivery	-119.00		
		Free Receipt	119.00		
C999599GH0	FUT MAR 25 U.S. T-BONDS	Free Delivery	-1,353.00		
		Free Receipt	1,353.00	-158,321,962.46	
C999599GH0	FUT MAR 25 US 2YR T-NOTE	Free Delivery	-389.00		
		Free Receipt	389.00		
C999599GH0	FUT MAR 25 10 YR T-NOTES	Free Delivery	-3,028.00		
		Free Receipt	3,028.00	-332,944,192.56	
C999599GH0	FUT MAR 25 10 YR T-NOTES	Free Delivery	-3,028.00		
		Free Receipt	3,028.00	-332,944,192.56	
C999599GH0	FUT P 10JAN25 EURX EUR-BU 1 3550	Free Delivery	-2.00		
		Free Receipt	2.00	-992.83	
C999599GH0	FUT P 10JAN25 EURX EUR-BU 1 3550				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT P 20JUN25 EURX EUR-BU 1 2850	Free Delivery	-2.00		
		Free Receipt	2.00	-992.83	
C999599GH0	FUT P 20JUN25 EURX EUR-BU 1 2850	Free Delivery	-3.00		
		Free Receipt	3.00	-1,215.38	
C999599GH0	FUT P 21FEB25 EURX EUR-BO 1 1575	Free Delivery	-3.00		
		Free Receipt	3.00	-1,215.38	
C999599GH0	FUT P 21FEB25 EURX EUR-BO 1 1575	Free Delivery	-3.00		
		Free Receipt	3.00	-722.59	
C999599GH0	FUT P 21FEB25 EURX EUR-BO 1 1625	Free Delivery	-3.00		
		Free Receipt	3.00	-722.59	
C999599GH0	FUT P 21FEB25 EURX EUR-BO 1 1625	Free Delivery	-5.00		
		Free Receipt	5.00	-1,008.85	
C999599GH0	FUT P 21MAR25 EURX EUR-BU 1 2950	Free Delivery	-5.00		
		Free Receipt	5.00	-1,008.85	
C999599GH0	FUT P 21MAR25 EURX EUR-BU 1 2950	Free Delivery	-3.00		
		Free Receipt	3.00	-1,006.03	
C999599GH0	FUT P 22AUG25 EURX EUR-BO 1 1700	Free Delivery	-3.00		
		Free Receipt	3.00	-1,006.03	
C999599GH0	FUT P 22AUG25 EURX EUR-BO 1 1700	Free Delivery	-3.00		
		Free Receipt	3.00	-610.97	
C999599GH0	FUT P 22AUG25 EURX EUR-BU 1 2800	Free Delivery	-3.00		
		Free Receipt	3.00	-610.97	
C999599GH0	FUT P 22AUG25 EURX EUR-BU 1 2800	Free Delivery	-6.00		
		Free Receipt	6.00	-2,459.97	
C999599GH0	FUT P 22AUG25 EURX EUR-BU 1 2800	Free Delivery	-6.00		
		Free Receipt	6.00	-2,459.97	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT P 22NOV24 EURX EUR-BU 1 3150	Free Delivery	-3.00		
		Free Receipt	3.00	-1,527.74	
C999599GH0	FUT P 22NOV24 EURX EUR-BU 1 3150	Free Delivery	-3.00		
		Free Receipt	3.00	-1,527.74	
C999599GH0	FUT P 22NOV24 EURX EUR-BU 1 3200	Free Delivery	-3.00		
		Free Receipt	3.00	-1,878.79	
C999599GH0	FUT P 22NOV24 EURX EUR-BU 1 3200	Free Delivery	-3.00		
		Free Receipt	3.00	-1,878.79	
C999599GH0	FUT P 24JAN25 EURX EUR-BO 1 1750	Free Delivery	-3.00		
		Free Receipt	3.00	-520.10	
C999599GH0	FUT P 24JAN25 EURX EUR-BO 1 1750	Free Delivery	-3.00		
		Free Receipt	3.00	-520.10	
C999599GH0	FUT P 24JAN25 EURX EUR-BU 1 3350	Free Delivery	-2.00		
		Free Receipt	2.00	-995.03	
C999599GH0	FUT P 24JAN25 EURX EUR-BU 1 3350	Free Delivery	-2.00		
		Free Receipt	2.00	-995.03	
C999599GH0	FUT P 24JAN25 EURX EUR-BU 1 3450	Free Delivery	-2.00		
		Free Receipt	2.00	-910.91	
C999599GH0	FUT P 24JAN25 EURX EUR-BU 1 3450	Free Delivery	-2.00		
		Free Receipt	2.00	-910.91	
C999599GH0	FUT P 25JUL25 EURX EUR-BO 1 1725	Free Delivery	-3.00		
		Free Receipt	3.00	-657.24	
C999599GH0	FUT P 25JUL25 EURX EUR-BO 1 1725	Free Delivery	-3.00		
		Free Receipt	3.00	-657.24	
C999599GH0	FUT P 25JUL25 EURX EUR-BU 1 2900	Free Delivery	-2.00		

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT P 25JUL25 EURX EUR-BU 1 2900	Free Receipt	2.00	-912.68	
		Free Delivery	-2.00		
C999599GH0	FUT P 26SEP25 EURX EUR-BU 1 2700	Free Receipt	2.00	-912.68	
		Free Delivery	-6.00		
C999599GH0	FUT P 26SEP25 EURX EUR-BU 1 2700	Free Receipt	6.00	-2,600.85	
		Free Delivery	-6.00		
C999599GH0	FUT P 26SEP25 EURX EUR-BU 1 2750	Free Receipt	6.00	-2,600.85	
		Free Delivery	-3.00		
C999599GH0	FUT P 26SEP25 EURX EUR-BU 1 2750	Free Receipt	3.00	-1,220.36	
		Free Delivery	-3.00		
C999999OA8	FUT PUT APR 25 T-NOTE OPTION 1075	Free Receipt	3.00	-1,220.36	
		Acquisitions	16.00	0.00	
C999999OA8	FUT PUT APR 25 T-NOTE OPTION 1080	Dispositions	-16.00		4,110.20
		Acquisitions	25.00	0.00	
C999999OA8	FUT PUT APR 25 T-NOTE OPTION 1092	Dispositions	-25.00		8,484.36
		Acquisitions	12.00	0.00	
C999999OA8	FUT PUT APR 25 T-NOTE OPTION 1100	Dispositions	-12.00		2,609.40
		Acquisitions	8.00	0.00	
C999999OA8	FUT PUT AUG 25 T-NOTE OPTION 1085	Dispositions	-8.00		2,521.10
		Acquisitions	9.00	0.00	
C999999OA8	FUT PUT AUG 25 T-NOTE OPTION 1090	Dispositions	-9.00		2,984.40
		Acquisitions	17.00	0.00	
C999999OA8	FUT PUT AUG 25 T-NOTE OPTION 1095	Dispositions	-17.00		7,243.53
		Acquisitions	9.00	0.00	
C999999OA8	FUT PUT AUG 25 T-NOTE OPTION 1102	Dispositions	-9.00		2,941.43
		Acquisitions			

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999999OA8	FUT PUT AUG 25 T-NOTE OPTION 1107	Acquisitions	9.00	0.00	
		Dispositions	-9.00		2,238.30
C999999OA8	FUT PUT DEC 24 T-NOTE OPTION 1085	Acquisitions	8.00	0.00	
		Dispositions	-8.00		1,681.24
C999999OA8	FUT PUT JUL 25 T-NOTE OPTION 1085	Acquisitions	11.00	-1,429.84	
		Dispositions	-11.00		4,385.15
C999999OA8	FUT PUT JUL 25 T-NOTE OPTION 1090	Acquisitions	23.00	0.00	
		Dispositions	-23.00		6,438.85
C999999OA8	FUT PUT JUN 25 CBT 5Y T-NOTE 1070	Acquisitions	8.00	0.00	
		Dispositions	-8.00		3,114.60
C999999OA8	FUT PUT JUN 25 T-NOTE OPTION 1085	Acquisitions	5.00	0.00	
		Dispositions	-5.00		1,009.13
C999999OA8	FUT PUT JUN 25 T-NOTE OPTION 1090	Acquisitions	8.00	0.00	
		Dispositions	-8.00		3,173.75
C999999OA8	FUT PUT MAR 25 CBT 10Y NT W4 1097	Acquisitions	14.00	0.00	
		Dispositions	-14.00		4,355.72
C999999OA8	FUT PUT MAR 25 CBT 10Y NT W4 1102	Acquisitions	8.00	0.00	
		Dispositions	-8.00		2,355.93
C999999OA8	FUT PUT MAR 25 T-NOTE OPTION 1077	Acquisitions	9.00	0.00	
		Dispositions	-9.00		2,537.24
C999999OA8	FUT PUT MAR 25 T-NOTE OPTION 1082	Acquisitions	6.00	0.00	
		Dispositions	-6.00		1,304.70
C999999OA8	FUT PUT MAY 25 T-NOTE OPTION 1090	Acquisitions	7.00	0.00	
		Dispositions	-7.00		1,850.28
		Acquisitions	9.00	0.00	
		Dispositions	-9.00		2,238.30

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999999OA8	FUT PUT MAY 25 T-NOTE OPTION 1095	Acquisitions	9.00	0.00	
		Dispositions	-9.00		2,238.30
C999999OA8	FUT PUT MAY 25 T-NOTE OPTION 1100	Acquisitions	27.00	0.00	
		Dispositions	-27.00		6,296.61
C999999OA8	FUT PUT OCT 25 T-NOTE OPTION 1105	Acquisitions	9.00	0.00	
		Dispositions	-9.00		2,661.17
C999999OA8	FUT PUT SEP 25 T-NOTE OPTION 1095	Acquisitions	40.00	0.00	
		Dispositions	-40.00		10,233.65
C999599GH0	FUT SEP 25 CBT UL T-BONDS	Free Delivery	-358.00		
		Free Receipt	358.00		
C999599GH0	FUT SEP 25 CBT UL T-BONDS	Free Delivery	-212.00		
		Free Receipt	212.00	-24,566,045.59	
C999599GH0	FUT SEP 25 CBT UL T-BONDS	Free Delivery	-212.00		
		Free Receipt	212.00	-24,566,045.59	
C999599GH0	FUT SEP 25 CBT ULT TNOTE	Free Delivery	-326.00		
		Free Receipt	326.00		
C999599GH0	FUT SEP 25 CBT ULT TNOTE	Free Delivery	-682.00		
		Free Receipt	682.00	-76,453,569.87	
C999599GH0	FUT SEP 25 CBT ULT TNOTE	Free Delivery	-682.00		
		Free Receipt	682.00	-76,453,569.87	
C999599GH0	FUT SEP 25 LIF LONG GILT	Free Delivery	-27.00		
		Free Receipt	27.00	-3,347,320.34	
C999599GH0	FUT SEP 25 LIF LONG GILT	Free Delivery	-27.00		
		Free Receipt	27.00	-3,347,320.34	
C999599GH0	FUT SEP 25 U.S. T-BONDS	Free Delivery	-1,322.00		

5500 Supplemental Schedules

01 OCT 24 - 30 SEP 25

Account number IDAHO
Account Name IDAHO NAT'L LABORATORY RET PL

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◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT SEP 25 U.S. T-BONDS	Free Receipt	1,322.00	-147,439,449.65	
		Free Delivery	-1,315.00		
C999599GH0	FUT SEP 25 US 2YR T-NOTE	Free Receipt	1,315.00	-147,439,449.65	
		Free Delivery	-347.00		
C999599GH0	FUT SEP 25 US 2YR T-NOTE	Free Receipt	347.00	-35,239,372.11	
		Free Delivery	-170.00		
C999599GH0	FUT SEP 25 10 YR T-NOTES	Free Receipt	170.00	-35,239,372.11	
		Free Delivery	-3,230.00		
C999599GH0	FUT SEP 25 10 YR T-NOTES	Free Receipt	3,230.00	-355,553,057.63	
		Free Delivery	-3,230.00		
C999599GH0	FUT SEP 25 5 YR T NOTE	Free Receipt	3,230.00	-355,553,057.63	
		Free Delivery	-1,078.00		
C999599GH0	FUT SEP 25 5 YR T NOTE	Free Receipt	1,078.00	-32,944,257.39	
		Free Delivery	-305.00		
C999599GH0	FUT 06 JUN 25 EURX EUR-BUND	Free Receipt	305.00	-32,944,257.39	
		Free Delivery	-9.00		
C999599GH0	FUT 06 JUN 25 EURX EUR-BUND	Free Receipt	9.00	-1,230,694.48	
		Free Delivery	-9.00		
C999599GH0	FUT 06 MAR 25 EURX EUR-BOBL	Free Receipt	9.00	-1,230,694.48	
		Free Delivery	-3.00		
C999599GH0	FUT 06 MAR 25 EURX EUR-BOBL	Free Receipt	3.00	-376,408.85	
		Free Delivery	-3.00		
C999599GH0	FUT 06 MAR 25 EURX EUR-BUND	Free Receipt	3.00	-376,408.85	
		Free Delivery	-15.00		
C999599GH0	FUT 06 MAR 25 EURX EUR-BUND	Free Receipt	15.00	-2,152,061.52	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT 08 SEP 25 EURX EUR-BOBL	Free Delivery	-15.00		
		Free Receipt	15.00	-2,152,061.52	
C999599GH0	FUT 08 SEP 25 EURX EUR-BOBL	Free Delivery	-3.00		
		Free Receipt	3.00	-413,886.68	
C999599GH0	FUT 08 SEP 25 EURX EUR-BUND	Free Delivery	-3.00		
		Free Receipt	3.00	-413,886.68	
C999599GH0	FUT 08 SEP 25 EURX EUR-BUND	Free Delivery	-6.00		
		Free Receipt	6.00	-900,031.08	
C315616102	F5 INC COM STK NPV	Free Delivery	-6.00		
		Free Receipt	6.00	-900,031.08	
C363576109	GALLAGHER ARTHUR J & CO COM	Acquisitions	90.00	-21,718.08	
		Dispositions	-90.00		22,679.20
C369604301	GE AEROSPACE	Acquisitions	3,136.00	-994,224.14	
		Dispositions	-327.00		98,467.88
C37045V100	GEN MTRS CO COM	Acquisitions	2,430.00	-512,496.01	
		Dispositions	-440.00		113,106.15
C369550108	GENERAL DYNAMICS CORP COM	Acquisitions	1,400.00	-73,796.80	
		Dispositions	-2,700.00		157,595.55
C370334104	GENERAL MILLS INC COM	Acquisitions	1,310.00	-386,420.48	
		Dispositions	-770.00		223,368.81
C37247D106	GENWORTH FINL INC COMMON STOCK	Acquisitions	3,700.00	-220,013.40	
		Dispositions	-1,700.00		102,389.05
C999501JE0	GIC MET LIFE GROUP ANNUITY CONT#000655 RATE 6.73% MTY 00/00/0000 (SYNTHETIC)	Acquisitions	18,300.00	-130,978.55	
		Dispositions	-25,700.00		194,868.65
		Acquisitions	443,479.00	-443,479.00	
		Dispositions	-102,967.73		102,967.73

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C375558103	GILEAD SCIENCES INC	Acquisitions	3,400.00	-382,285.41	
		Dispositions	-100.00		9,815.53
C37637K108	GITLAB INC CL A COM	Acquisitions	2,849.00	-143,791.48	
		Dispositions	-5,005.00		266,797.66
C37637Q105	GLACIER BANCORP INC NEW COM	Acquisitions	1,109.00	-56,384.11	
		Dispositions	-1,931.00		99,779.31
C37940X102	GLOBAL PMTS INC COM	Acquisitions	1,500.00	-147,183.00	
		Dispositions	-300.00		26,225.46
C38141G104	GOLDMAN SACHS GROUP INC COM	Acquisitions	70.00	-41,041.14	
		Dispositions	-670.00		368,485.20
C384747101	GRAIL INC COM	Acquisitions	3,602.00	-122,807.40	
		Dispositions	-1,627.00		77,082.70
C384802104	GRAINGER W W INC COM	Acquisitions	30.00	-29,645.78	
		Dispositions	-30.00		28,588.75
C399473206	GROUPON INC COM NEW COM NEW	Acquisitions	1,200.00	-36,410.28	
		Dispositions	-1,200.00		31,665.84
SBN7SWP6	GSK PLC ORD GBP0.3125	Acquisitions	31,646.00	-508,683.86	
		Dispositions	-9,823.00		189,102.36
C40131M109	GUARDANT HEALTH INC COM	Acquisitions	2,817.00	-113,598.67	
		Dispositions	-5,238.00		221,395.01
C40609P105	HALLADOR ENERGY COMPANY COM STK	Acquisitions	3,400.00	-54,397.62	
		Dispositions	-2,300.00		38,289.98
C406216101	HALLIBURTON CO COM	Acquisitions	15,088.00	-423,789.77	
		Dispositions	-18,177.00		412,432.89
C42226A107	HEALTHEQUITY INC COM	Acquisitions	1,788.00	-172,160.63	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C422806109	HEICO CORP NEW COM	Dispositions	-1,788.00		159,345.37
		Acquisitions	140.00	-42,577.05	
		Dispositions	-140.00		44,855.72
C993HLK997	HELLMAN & FRIEDMAN CAPITAL PARTNERS IX LP	Acquisitions	110,131.00	-110,131.00	
		Dispositions	-85,922.00		85,922.00
C42704L104	HERC HLDGS INC COM	Acquisitions	276.00	-32,333.37	
		Dispositions	-637.00		131,908.00
C42727J102	HERITAGE INS HLDGS INC COM	Acquisitions	3,400.00	-77,530.87	
		Dispositions	-300.00		7,553.55
C428291108	HEXCEL CORP NEW COM	Acquisitions	1,373.00	-81,060.22	
		Dispositions	-1,642.00		101,145.24
C433000106	HIMS & HERS HEALTH INC COM CL A COM	Acquisitions	1,532.00	-54,538.76	
		Dispositions	-1,532.00		89,339.50
C437076102	HOME DEPOT INC COM	Acquisitions	290.00	-105,387.98	
		Dispositions	-110.00		45,962.67
C438516106	HONEYWELL INTL INC COM STK	Acquisitions	780.00	-165,858.60	
		Dispositions	-270.00		60,797.18
C441593100	HOULIHAN LOKEY INC CL A CL A	Acquisitions	1,035.00	-180,900.80	
		Dispositions	-2,415.00		416,325.53
C40434L105	HP INC COM	Acquisitions	3,800.00	-101,508.30	
		Dispositions	-3,800.00		100,360.47
C444859102	HUMANA INC COM	Acquisitions	680.00	-156,615.08	
		Dispositions	-680.00		183,949.48
C446150104	HUNTINGTON BANCSHARES INC COM	Acquisitions	4,200.00	-67,502.40	
		Dispositions	-4,200.00		69,879.60
C44925C103	ICF INTL INC COM STK				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C45245E109	IMAX CORP COM	Acquisitions	489.00	-85,872.81	
		Dispositions	-1,619.00		235,201.74
C45262DV89	IMPERIAL BRANDS FIN PLC DISC COML PAPER 4/A2 YRS 1&2 08-08-2025	Acquisitions	7,740.00	-192,477.04	
		Dispositions	-10,956.00		284,189.55
SBZ57390	ING GROEP N.V. EUR0.01	Acquisitions	1,500,000.00	-1,499,436.25	
		Dispositions	-1,500,000.00		1,500,000.00
C457187102	INGREDION INC COM	Acquisitions	16,561.00	-272,625.10	
		Dispositions	-4,639.00		104,940.80
C45780R101	INSTALLED BLDG PRODS INC COM	Acquisitions	1,400.00	-199,268.89	
		Dispositions	-1,500.00		191,647.53
C45784P101	INSULET CORP COM STK	Acquisitions	425.00	-71,573.52	
		Dispositions	-911.00		210,235.90
C45827U109	INTAPP INC COM	Acquisitions	40.00	-12,144.87	
		Dispositions	-40.00		11,463.12
C45866F104	INTERCONTINENTAL EXCHANGE INC COM	Acquisitions	2,300.00	-125,537.26	
		Dispositions	-3,400.00		194,718.30
C459200101	INTERNATIONAL BUSINESS MACHS CORP COM	Acquisitions	7,253.00	-1,162,075.78	
		Dispositions	-5,794.00		991,576.84
C458334109	INTERPARFUMS INC	Acquisitions	110.00	-27,570.43	
		Dispositions	-980.00		224,907.39
C461202103	INTUIT COM	Acquisitions	767.00	-95,929.70	
		Dispositions	-751.00		97,193.75
C46120E602	INTUITIVE SURGICAL INC COM NEW STK	Acquisitions	800.00	-552,119.11	
		Dispositions	-790.00		524,275.05
		Acquisitions	690.00	-378,503.28	
		Dispositions	-730.00		379,152.27

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C46284V101	IRON MTN INC NEW COM	Acquisitions	500.00	-48,077.15	
		Dispositions	-500.00		49,384.00
S6467803	ITOCHU CORP NPV	Acquisitions	4,700.00	-251,912.23	
		Dispositions	-700.00		39,692.45
CG4474Y214	JANUS HENDERSON GROUP PLC	ORD USD1.50			
		Acquisitions	3,300.00	-123,682.20	
		Dispositions	-4,800.00		213,581.50
CM6191J100	JFROG LTD COM	Acquisitions	3,402.00	-123,981.37	
		Dispositions	-9,499.00		369,755.05
C478160104	JOHNSON & JOHNSON COM USD1	Acquisitions	1,000.00	-172,477.80	
		Dispositions	-2,400.00		381,896.91
CG51502105	JOHNSON CTLS INTL PLC COM USD0.01	Acquisitions	1,593.00	-133,602.30	
		Dispositions	-1,576.00		159,320.20
C46625H100	JPMORGAN CHASE & CO COM	Acquisitions	1,650.00	-446,872.61	
		Dispositions	-2,140.00		548,725.53
C488401100	KEMPER CORP DEL COM	Acquisitions	500.00	-34,026.15	
		Dispositions	-500.00		31,238.13
C49271V100	KEURIG DR PEPPER INC COM	Acquisitions	21,401.00	-705,866.20	
		Dispositions	-9,358.00		299,673.18
C02215L209	KINETIK HOLDINGS INC CL A NEW	Acquisitions	2,300.00	-132,683.36	
		Dispositions	-2,300.00		113,684.33
C50012A108	KODIAK GAS SVCS INC COM	Acquisitions	2,533.00	-81,562.07	
		Dispositions	-8,878.00		333,947.57
C500754106	KRAFT HEINZ CO COM	Acquisitions	1,900.00	-51,531.80	
		Dispositions	-1,200.00		31,246.20
C504922105	LABCORP HLDGS INC COM	Acquisitions	90.00	-21,319.80	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C512807306	LAM RESH CORP COM NEW	Dispositions	-90.00		24,091.92
		Acquisitions	3,300.00	-304,917.99	
		Dispositions	-11,070.00		858,981.29
		Free Receipt	9,970.00	548,876.09	
C516544103	LANTHEUS HLDGS INC COM	Acquisitions	1,772.00	-151,748.38	
		Dispositions	-3,486.00		286,410.05
C517834107	LAS VEGAS SANDS CORP COM STK	Acquisitions	8,976.00	-481,410.65	
		Dispositions	-10,025.00		373,481.07
C52736R102	LEVI STRAUSS & CO NEW CL A CL A	Acquisitions	5,680.00	-101,013.12	
		Dispositions	-15,981.00		258,606.80
C53190C102	LIFE TIME GROUP HLDGS INC COM	Acquisitions	1,000.00	-25,672.00	
		Dispositions	-1,000.00		22,057.58
C535555106	LINDSAY CORPORATION COM	Acquisitions	988.00	-135,447.04	
		Dispositions	-1,509.00		181,837.51
C539830109	LOCKHEED MARTIN CORP COM	Acquisitions	270.00	-128,797.95	
		Dispositions	-780.00		393,089.18
C540424108	LOEWS CORP COM	Acquisitions	300.00	-25,323.60	
		Dispositions	-300.00		24,973.55
C548661107	LOWES COS INC COM	Acquisitions	2,010.00	-527,121.99	
		Dispositions	-1,170.00		295,165.50
C502431109	L3HARRIS TECHNOLOGIES INC COM	Acquisitions	280.00	-69,490.57	
		Dispositions	-1,100.00		214,106.29
C55261F104	M & T BK CORP COM	Acquisitions	517.00	-112,764.48	
		Dispositions	-3,203.00		623,652.18
C565394103	MAPLEBEAR INC COM	Acquisitions	2,140.00	-85,507.49	
		Dispositions	-6,338.00		283,690.72

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C56585A102	MARATHON PETE CORP COM	Acquisitions	200.00	-29,962.50	
		Dispositions	-200.00		33,163.70
C56600D107	MARAVAI LIFESCIENCES HLDGS INC CL A CL A	Acquisitions	10,383.00	-63,577.27	
		Dispositions	-23,659.00		65,325.87
C57164Y107	MARRIOTT VACATIONS WORLDWIDE CORP COM	Acquisitions	100.00	-8,374.25	
		Dispositions	-100.00		8,791.51
C571748102	MARSH & MCLENNAN CO'S INC COM	Acquisitions	280.00	-66,303.96	
		Dispositions	-760.00		166,848.82
S6569464	MARUBENI CORP NPV	Acquisitions	14,000.00	-284,506.97	
		Dispositions	-22,200.00		387,326.70
C573874104	MARVELL TECHNOLOGY INC COM	Acquisitions	1,800.00	-191,958.22	
		Dispositions	-1,800.00		136,402.29
C57636Q104	MASTERCARD INCORPORATED COM USD0.0001 CLASS A	Acquisitions	530.00	-296,480.72	
		Dispositions	-220.00		118,632.24
C577933104	MAXIMUS INC COM	Acquisitions	2,131.00	-154,157.47	
		Dispositions	-3,538.00		291,102.02
C580135101	MC DONALDS CORP COM	Acquisitions	230.00	-69,034.65	
		Dispositions	-320.00		95,085.01
C58155Q103	MCKESSON CORP	Acquisitions	130.00	-76,734.03	
		Dispositions	-20.00		13,259.98
CG5960L103	MEDTRONIC PLC COMMON STOCK STOCK	Acquisitions	10,370.00	-913,121.77	
		Dispositions	-7,408.00		681,287.67
C58933Y105	MERCK & CO INC NEW COM	Acquisitions	7,836.00	-663,552.61	
		Dispositions	-2,489.00		247,746.03
C589378108	MERCURY SYSTEMS INC	Acquisitions	2,174.00	-154,054.42	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C30303M102	META PLATFORMS INC COM USD0.000006 CL 'A'	Dispositions	-300.00		20,603.46
		Acquisitions	2,575.00	-1,677,843.46	
C59156R108	METLIFE INC COM STK USD0.01	Dispositions	-2,144.00		1,228,592.89
		Acquisitions	1,500.00	-124,608.75	
SBMX5B02	MEXICO(UTD MEX ST) 4% GTD 24/08/2034 DUAL CURR	Dispositions	-3,300.00		266,242.73
		Acquisitions	1,000.00	-35,669.01	
C595112103	MICRON TECH INC COM	Dispositions	-1,000.00		38,650.33
		Acquisitions	2,600.00	-301,614.15	
C594918104	MICROSOFT CORP COM	Dispositions	-3,100.00		302,817.87
		Acquisitions	1,928.00	-879,227.19	
C594918CE2	MICROSOFT CORP 2.921% 03-17-2052 USD	Dispositions	-1,954.00		967,419.96
		Acquisitions	670,000.00	-444,136.30	
C60471A101	MIRION TECHNOLOGIES INC CL A CL A	Dispositions	-1,660,000.00		1,100,214.80
		Acquisitions	24,092.00	-310,556.83	
S6597067	MITSUBISHI HVY IND NPV	Dispositions	-8,303.00		125,903.87
		Acquisitions	14,400.00	-366,975.94	
C60786M105	MOELIS & CO CL A CL A	Dispositions	-2,200.00		57,077.95
		Acquisitions	2,668.00	-183,117.41	
C609207105	MONDELEZ INTL INC COM	Dispositions	-3,313.00		243,608.56
		Acquisitions	1,400.00	-90,834.80	
C61174X109	MONSTER BEVERAGE CORP NEW COM	Dispositions	-1,400.00		81,601.21
		Acquisitions	200.00	-12,806.38	
C617446448	MORGAN STANLEY COM STK USD0.01	Dispositions	-200.00		12,403.64
		Acquisitions	2,100.00	-312,002.15	
C61778XAE9	MORGAN STANLEY RESDNTL MTG LN TR 5.847% 07-25-2070	Dispositions	-1,100.00		140,860.73

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C61747YFR1	MORGAN STANLEY 5.831% 04-19-2035	Acquisitions	2,000,000.00	-1,999,975.80	
		Dispositions	-13,715.44		13,715.44
C553368101	MP MATERIALS CORP COM USD0.0001 CL A	Acquisitions	1,910,000.00	-1,970,193.95	
		Dispositions	-1,225,000.00		1,280,933.50
C553498106	MSA SAFETY INC COM	Acquisitions	520.00	-30,589.47	
		Dispositions	-520.00		38,896.26
C55354G100	MSCI INC COM USD0.01	Acquisitions	20.00	-3,550.40	
		Dispositions	-593.00		98,644.60
C624758108	MUELLER WTR PRODS INC COM STK	Acquisitions	330.00	-197,644.62	
		Dispositions	-330.00		179,434.74
C626717102	MURPHY OIL CORP COM	Acquisitions	1,300.00	-30,872.60	
		Dispositions	-1,300.00		31,995.62
C631103108	NASDAQ INC	Acquisitions	400.00	-13,444.80	
		Dispositions	-5,919.00		176,894.11
C632307104	NATERA INC COM	Acquisitions	4,400.00	-373,997.27	
		Dispositions	-1,100.00		97,293.35
C63845R107	NATIONAL VISION HLDGS INC COM	Acquisitions	800.00	-122,054.90	
		Dispositions	-800.00		131,262.46
C63947X101	NCINO INC NEW COM	Acquisitions	6,355.00	-159,554.35	
		Dispositions	-3,300.00		76,899.92
C62886E108	NCR VOYIX CORP COM STK USD0.01	Acquisitions	11,130.00	-364,398.45	
		Dispositions	-5,696.00		191,174.96
C64110L106	NETFLIX INC COM STK	Acquisitions	1,100.00	-13,120.25	
		Dispositions	-1,100.00		10,546.50
		Acquisitions	663.00	-618,118.72	
		Dispositions	-1,582.00		1,745,625.64

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C646025106	NEW JERSEY RES CORP COM	Acquisitions	900.00	-41,293.32	
		Dispositions	-900.00		41,525.79
SBPSMH01	NEW YORK N Y 6.385% 02-01-2055	Acquisitions	1,100,000.00	-1,100,000.00	
		Dispositions	-1,100,000.00		1,133,041.80
C651639106	NEWMONT CORPORATION	Acquisitions	600.00	-37,555.08	
		Dispositions	-600.00		46,892.88
C65339F101	NEXTERA ENERGY INC COM	Acquisitions	1,400.00	-107,912.80	
		Dispositions	-1,400.00		98,730.64
C65290E101	NEXTPOWER INC	Acquisitions	4,319.00	-159,270.36	
		Dispositions	-10,053.00		446,835.55
S6640682	NIDEC CORPORATION NPV	Acquisitions	3,800.00	-73,992.99	
		Dispositions	-21,600.00		378,566.29
C65473P105	NISOURCE INC COM	Acquisitions	2,500.00	-99,658.25	
		Dispositions	-2,500.00		103,444.20
S6643108	NOMURA HOLDINGS NPV	Acquisitions	33,900.00	-208,489.61	
		Dispositions	-28,800.00		193,297.85
C655844108	NORFOLK SOUTHN CORP COM	Acquisitions	360.00	-93,254.32	
		Dispositions	-360.00		88,872.32
C666807102	NORTHROP GRUMMAN CORP COM	Acquisitions	540.00	-278,710.68	
		Dispositions	-410.00		223,423.75
S7103065	NOVARTIS AG CHF0.49 (REGD)	Acquisitions	6,523.00	-641,420.03	
		Dispositions	-2,006.00		229,444.07
C629377508	NRG ENERGY INC COM NEW	Acquisitions	2,900.00	-322,836.74	
		Dispositions	-3,300.00		424,574.16
CG6683N103	NU HOLDINGS LTD	Acquisitions	18,136.00	-218,980.75	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C67059N108	NUTANIX INC CL A CL A	Dispositions	-22,393.00		321,780.70
		Acquisitions	1,300.00	-95,682.34	
C67066G104	NVIDIA CORP COM	Dispositions	-1,300.00		96,197.40
		Acquisitions	12,014.00	-1,437,940.25	
C67098H104	O-I GLASS INC COM	Dispositions	-14,958.00		2,236,424.09
		Acquisitions	2,200.00	-28,967.40	
C68062P106	OLEMA PHARMACEUTICALS INC COM	Dispositions	-2,200.00		29,057.82
		Acquisitions	16,636.00	-106,711.84	
C68213N109	OMNICELL INC COM	Dispositions	-6,124.00		49,047.90
		Acquisitions	6,113.00	-214,204.34	
C682680DD2	ONEOK INC NEW 6.25% 10-15-2055	Dispositions	-7,602.00		296,064.55
		Acquisitions	4,175,000.00	-4,153,290.00	
C683344105	ONTO INNOVATION INC	Dispositions	-1,365,000.00		1,355,114.40
		Acquisitions	1,544.00	-230,812.46	
C68404L201	OPTION CARE HEALTH INC COM NEW COM NEW	Dispositions	-592.00		111,577.82
		Acquisitions	1,200.00	-38,717.04	
C68389X105	ORACLE CORP COM	Dispositions	-7,725.00		207,105.05
		Acquisitions	5,695.00	-1,382,767.62	
C68389XBE4	ORACLE CORP 3.9% DUE 05-15-2035	Dispositions	-3,365.00		760,063.67
		Acquisitions	425,000.00	-396,104.25	
C68389XAM7	ORACLE CORP 5.375 DUE 07-15-2040	Dispositions	-830,000.00		740,808.20
		Acquisitions	615,000.00	-590,184.75	
C68389XDB8	ORACLE CORP 6% 08-03-2055	Dispositions	-615,000.00		599,274.45
		Acquisitions	2,545,000.00	-2,524,139.70	
S9A32GKU	OTC DER CASH COLL REC FROM BNP PARIBAS	Dispositions	-2,545,000.00		2,544,414.65

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9A9LNQL	OTC DERIVATIVE CASH COLL PAY TO WESTPAC BKG CORP	Acquisitions	280,000.00	-280,000.00	
		Dispositions	-280,000.00		280,000.00
S9BXPZFU	OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM WELLS FARGO BANK N.A	Acquisitions	140,000.00	-140,000.00	
		Dispositions	-140,000.00		140,000.00
S9A32HHL	OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA	Acquisitions	940,000.00	-940,000.00	
		Dispositions	-940,000.00		940,000.00
S9BXPZFL	OTC DERIVATIVE CASH COLLATERAL PAYABLE TO WELLS FARGO BANK N.A	Acquisitions	580,000.00	-580,000.00	
		Dispositions	-1,410,000.00		1,410,000.00
C697435105	PALO ALTO NETWORKS INC COM USD0.0001	Acquisitions	270,000.00	-270,000.00	
		Dispositions	-270,000.00		270,000.00
C70450Y103	PAYPAL HLDGS INC COM	Acquisitions	1,010.00	-192,571.49	
		Dispositions	-1,010.00		199,644.88
C704551100	PEABODY ENERGY CORP NEW	Acquisitions	600.00	-52,765.08	
		Dispositions	-3,000.00		238,326.80
C713448108	PEPSICO INC COM	Acquisitions	2,200.00	-31,577.45	
		Dispositions	-2,200.00		29,900.88
C71363P106	PERDOCEO ED CORP COM	Acquisitions	800.00	-109,305.75	
		Dispositions	-1,550.00		220,826.76
C71424F105	PERMIAN RES CORP CL A	Acquisitions	2,300.00	-72,520.44	
		Dispositions	-1,800.00		64,754.99
C717081103	PFIZER INC COM	Acquisitions	39,177.00	-556,903.16	
		Dispositions	-1,992.00		28,928.07
C718172109	PHILIP MORRIS INTL COM STK NPV	Acquisitions	28,400.00	-703,738.08	
		Dispositions	-14,400.00		368,520.59
		Acquisitions	3,400.00	-562,608.46	
		Dispositions	-7,688.00		1,227,928.81

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C718546104	PHILLIPS 66 COM	Acquisitions	3,634.00	-472,878.75	
		Dispositions	-1,816.00		222,634.18
C72346Q104	PINNACLE FINL PARTNERS INC COM	Acquisitions	262.00	-28,095.52	
		Dispositions	-3,664.00		415,430.12
C723484101	PINNACLE W. CAP CORP COM	Acquisitions	1,231.00	-116,228.83	
		Dispositions	-552.00		47,104.80
C693475105	PNC FINANCIAL SERVICES GROUP COM STK	Acquisitions	500.00	-97,313.00	
		Dispositions	-100.00		20,171.23
C73642K106	PORTILLOS INC CL A COM CL A COM	Acquisitions	11,983.00	-156,161.63	
		Dispositions	-11,983.00		91,616.57
C736508847	PORTLAND GENERAL ELECTRIC CO COM NEW COMNEW	Acquisitions	1,200.00	-50,037.00	
		Dispositions	-1,700.00		70,182.26
C739128106	POWELL INDS INC COM	Acquisitions	757.00	-131,789.03	
		Dispositions	-272.00		80,067.74
C74164F103	PRIMORIS SVCS CORP COM	Acquisitions	400.00	-24,221.00	
		Dispositions	-400.00		47,797.31
C74276R102	PRIVIA HEALTH GROUP INC COM	Acquisitions	1,350.00	-28,011.42	
		Dispositions	-5,289.00		108,297.05
C74275K108	PROCORE TECHNOLOGIES INC COM	Acquisitions	1,177.00	-84,931.84	
		Dispositions	-921.00		65,256.91
C742718109	PROCTER & GAMBLE COM NPV	Acquisitions	800.00	-130,335.70	
		Dispositions	-1,550.00		249,926.44
C743315103	PROGRESSIVE CORP OH COM	Acquisitions	900.00	-249,711.61	
		Dispositions	-2,300.00		585,993.65
C74340W103	PROLOGIS INC COM	Acquisitions	5,967.00	-663,280.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C74460D109	PUB STORAGE COM	Dispositions	-4,144.00		452,817.83
		Acquisitions	710.00	-230,775.41	
C74457LMG8	PUBLIC SVC ENTERPRISE GROUP INC 0% CP 12-16-2024	Dispositions	-1,004.00		306,740.23
		Acquisitions	1,200,000.00	-1,197,950.33	
S9MZNRFU	PUT SWO EUR BARCGB33 P 2.42% / R 6MEURIB 317U89LA0 05/03/2025	Dispositions	-1,200,000.00		1,200,000.00
		Acquisitions	300,000.00	0.00	
S9MXKTSU	PUT SWO EUR BARCGB33 P 2.49% / R 6MEURIB 317U7BJA9 04/11/2024	Dispositions	-300,000.00		722.48
		Acquisitions	400,000.00	0.00	
S9MXSN6U	PUT SWO EUR BARCGB33 P 2.52% / R 6MEURIB 317U7EUA0 18/11/2024	Dispositions	-400,000.00		1,122.36
		Acquisitions	300,000.00	0.00	
S9N11VHU	PUT SWO EUR BARCGB33 P 2.52% / R 6MEURIB 317U8H2A3 25/03/2025	Dispositions	-300,000.00		889.40
		Acquisitions	300,000.00	0.00	
S9MXRJKU	PUT SWO EUR BARCGB33 P 2.56% / R 6MEURIB 317U7DNA0 15/11/2024	Dispositions	-300,000.00		753.77
		Acquisitions	300,000.00	0.00	
S9N2E83U	PUT SWO EUR BARCGB33 P 2.59% / R 6MEURIB 317U99JA2 09/06/2025	Dispositions	-300,000.00		911.95
		Acquisitions	300,000.00	0.00	
S9MZWMRU	PUT SWO EUR BARCGB33 P 2.61% / R 6MEURIB 317U8F6A3 20/03/2025	Dispositions	-300,000.00		826.99
		Acquisitions	300,000.00	0.00	
S9MZ7SCU	PUT SWO EUR BARCGB33 P 2.68% / R 6MEURIB 317U7ZOA0 10/02/2025	Dispositions	-300,000.00		785.71
		Acquisitions	300,000.00	0.00	
S9N44UUU	PUT SWO EUR BARCGB33 P 2.75% / R 6MEURIB 317UA2WA0 15/09/2025	Dispositions	-300,000.00		803.36
		Acquisitions	300,000.00	0.00	
S9N1PQWU	PUT SWO EUR BARCGB33 P 2.76% / R 6MEURIB 317U8UCA3 30/04/2025	Dispositions	-300,000.00		751.51
		Acquisitions	300,000.00	0.00	
S9N1VS9U	PUT SWO EUR BARCGB33 P 2.76% / R 6MEURIB 317U8WQA4 08/05/2025	Dispositions	-300,000.00		978.13
		Acquisitions	300,000.00	0.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9N1754U	PUT SWO EUR BARCGB33 P 2.86% / R 6MEURIB 317U8N0A2 07/04/2025	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,123.93
S9N1946U	PUT SWO EUR BARCGB33 P 2.9% / R 6MEURIB 317U8O5A5 11/04/2025	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,038.53
S9N1C46U	PUT SWO EUR BARCGB33 P 2.92% / R 6MEURIB 317U8QJA5 14/04/2025	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,137.94
S9N17LEU	PUT SWO EUR BNPAFRPP P 2.75% / R 6MEURIB 317U8M9A5 07/04/2025	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,070.87
S9MXHT1U	PUT SWO EUR BOFAUS6S P 2.41% / R 6MEURIB 317U7AOA5 01/11/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,006.43
S9MYLK1U	PUT SWO EUR CHASUS33 P 2.22% / R 6MEURIB 317U7PUA5 06/01/2025	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,066.94
S9N2KG9U	PUT SWO EUR CHASUS33 P 2.66% / R 6MEURIB 317U9B5A2 16/06/2025	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		724.96
S9N3RDYU	PUT SWO EUR CHASUS33 P 2.79% / R 6MEURIB 317U9VFA7 26/08/2025	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		538.09
S9N2ULYU	PUT SWO EUR CITIUS33 P 2.64% / R 6MEURIB 317U9GAA5 03/07/2025	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,091.26
S9N1KRAU	PUT SWO EUR CITIUS33 P 2.65% / R 6MEURIB 317U8SQA3 25/04/2025	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		531.75
S9N2RU6U	PUT SWO EUR DEUTGB2L P 2.36% / R 6MEURIB 317U9EKA9 30/06/2025	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		714.56
S9N1SWTU	PUT SWO EUR GSCMUS33 P 2.45% / R 6MEURIB 317U8VOA8 06/05/2025	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		434.00
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		549.61

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9MZ4NVU	PUT SWO EUR GSCMUS33 P 2.58% / R 6MEURIB 317U7XNA6 06/02/2025	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		488.73
S9N49E3U	PUT SWO EUR GSCMUS33 P 2.83% / R 6MEURIB 317UA6RA7 26/09/2025	Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,017.69
S9MYFZ0U	PUT SWO EUR MSCSUS33 P 2.38% / R 6MEURIB 317U7NZA5 27/12/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		798.44
S9N22Z9U	PUT SWO EUR MSCSUS33 P 2.39% / R 6MEURIB 317U8ZFA9 15/05/2025	Acquisitions	350,000.00	0.00	
		Dispositions	-350,000.00		616.69
S9N13YSU	PUT SWO EUR MSCSUS33 P 2.46% / R 6MEURIB 317U8JOA5 28/03/2025	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		734.12
S9N17MVU	PUT SWO EUR MSCSUS33 P 2.89% / R 6MEURIB 317U8M7A7 07/04/2025	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,130.22
S9N3DU6U	PUT SWO EUR NGFPUS33 P 2.7% / R 6MEURIB 317U9OMA5 01/08/2025	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,079.94
S9N1EBPU	PUT SWO EUR NGFPUS33 P 2.89% / R 6MEURIB 317U8QWA0 17/04/2025	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,500.41
S9MZHFWU	PUT SWO EUR RBOSGB2RTCM P 2.58% / R 6MEURIB 317U86BA7 28/02/2025	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		413.40
S9MZRJYU	PUT SWO EUR UBSWUS33 P 2.46% / R 6MEURIB 317U8BSA8 11/03/2025	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		734.98
S9MZAUWU	PUT SWO EUR UBSWUS33 P 2.65% / R 6MEURIB 317U81SA0 17/02/2025	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		757.45
S9MYMT4U	PUT SWO GBP RBOSGB2RTCM P 3.93% / R 1DSOIA 317U7Q8A8 06/01/2025	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		558.76
S9N3UGQU	PUT SWO USD BARCGB33 P 3.98% / R 1DSOFR 317U9YBA5 08/29/2025	Acquisitions	400,000.00	0.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9N24SNU	PUT SWO USD BARCGB33 P 3.982% / R 1DSOFR 317U90YA4 05/19/2025	Dispositions	-400,000.00		1,085.00
		Acquisitions	700,000.00	0.00	
S9MYMG3U	PUT SWO USD BNPAFRPP P 3.84% / R 1DSOFR 317U7QAA5 01/06/2025	Dispositions	-700,000.00		2,782.50
		Acquisitions	400,000.00	0.00	
S9MZLPSU	PUT SWO USD BNPAFRPP P 4.22% / R 1DSOFR 317U88NA0 03/03/2025	Dispositions	-400,000.00		1,050.00
		Acquisitions	200,000.00	0.00	
S9MZBQ7U	PUT SWO USD BNPAFRPP P 4.355% / R 1DSOFR 317U83EA1 02/18/2025	Dispositions	-200,000.00		705.00
		Acquisitions	200,000.00	0.00	
S9N3XM4U	PUT SWO USD BOFAUS6S P 3.873% / R 1DSOFR 317U9ZUA1 09/08/2025	Dispositions	-200,000.00		680.00
		Acquisitions	400,000.00	0.00	
S9N47DRU	PUT SWO USD BOFAUS6S P 3.898% / R 1DSOFR 317UA4QA3 09/22/2025	Dispositions	-400,000.00		1,160.00
		Acquisitions	800,000.00	0.00	
S9N39V2U	PUT SWO USD BOFAUS6S P 3.905% / R 1DSOFR 317U9N3A8 07/24/2025	Dispositions	-800,000.00		2,600.00
		Acquisitions	400,000.00	0.00	
S9N36K8U	PUT SWO USD BOFAUS6S P 4.037% / R 1DSOFR 317U9M3A0 07/18/2025	Dispositions	-400,000.00		1,270.00
		Acquisitions	500,000.00	0.00	
S9N3LS8U	PUT SWO USD BOFAUS6S P 4.038% / R 1DSOFR 317U9SMA6 08/15/2025	Dispositions	-500,000.00		1,581.25
		Acquisitions	800,000.00	0.00	
S9N3KB2U	PUT SWO USD BOFAUS6S P 4.049% / R 1DSOFR 317U9SBA8 08/14/2025	Dispositions	-800,000.00		2,460.00
		Acquisitions	400,000.00	0.00	
S9N38EBU	PUT SWO USD BOFAUS6S P 4.05% / R 1DSOFR 317U9MJA3 07/21/2025	Dispositions	-400,000.00		1,340.00
		Acquisitions	400,000.00	0.00	
S9N2QPQU	PUT SWO USD BOFAUS6S P 4.078% / R 1DSOFR 317U9DRA4 06/27/2025	Dispositions	-400,000.00		1,270.00
		Acquisitions	400,000.00	0.00	
S9N2138U	PUT SWO USD BOFAUS6S P 4.082% / R 1DSOFR 317U8Z4A1 05/14/2025	Dispositions	-400,000.00		1,420.00
		Acquisitions			

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9MYSJ8U	PUT SWO USD BOFAUS6S P 4.1% / R 1DSOFR 317U7SEA7 01/16/2025	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,790.00
S9N2GRGU	PUT SWO USD BOFAUS6S P 4.138% / R 1DSOFR 317U9A1A8 06/12/2025	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		560.00
S9N2LLQU	PUT SWO USD BOFAUS6S P 4.15% / R 1DSOFR 317U9BNA2 06/20/2025	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		732.50
S9MZBYXU	PUT SWO USD BOFAUS6S P 4.355% / R 1DSOFR 317U83IA7 02/18/2025	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,585.00
S9MZ5GHU	PUT SWO USD BOFAUS6S P 4.405% / R 1DSOFR 317U7YEA4 02/07/2025	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,725.00
S9MYMP5U	PUT SWO USD CHASUS33 P 3.85% / R 1DSOFR 317U7QCA3 01/06/2025	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		750.00
S9MYJSUU	PUT SWO USD CHASUS33 P 3.933% / R 1DSOFR 317U7P1A7 01/02/2025	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		525.00
S9N22G1U	PUT SWO USD CHASUS33 P 3.94% / R 1DSOFR 317U8ZSA5 05/15/2025	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,270.00
S9MYRETU	PUT SWO USD CHASUS33 P 3.97% / R 1DSOFR 317U7RVA0 01/13/2025	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,270.00
S9N2SJ0U	PUT SWO USD CHASUS33 P 4.05% / R 1DSOFR 317U9FTA7 06/30/2025	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		540.00
S9N22F9U	PUT SWO USD CHASUS33 P 4.09% / R 1DSOFR 317U8ZOA9 05/15/2025	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,400.00
S9N31QGU	PUT SWO USD CHASUS33 P 4.122% / R 1DSOFR 317U9JSA0 07/10/2025	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,600.00
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,310.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9MZWCBU	PUT SWO USD CHASUS33 P 4.28% / R 1DSOFR 317U8FHA1 03/20/2025	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,190.00
S9N39E1U	PUT SWO USD CITIUS33 P 3.914% / R 1DSOFR 317U9N1A0 07/24/2025	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,220.00
S9N47S7U	PUT SWO USD CITIUS33 P 3.95% / R 1DSOFR 317UA50A8 09/22/2025	Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,320.00
S9MZNKXU	PUT SWO USD CITIUS33 P 4.124% / R 1DSOFR 317U8AGA3 03/05/2025	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		700.00
S9N3VANU	PUT SWO USD DEUTGB2L P 3.848% / R 1DSOFR 317U9YUA4 09/02/2025	Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,640.00
S9N2PFXU	PUT SWO USD DEUTGB2L P 4.158% / R 1DSOFR 317U9DKA1 06/23/2025	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,887.50
S9MZAWLU	PUT SWO USD DEUTGB2L P 4.355% / R 1DSOFR 317U82IA9 02/18/2025	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,651.25
S9MXJB8U	PUT SWO USD GSCMUS33 P 3.515% / R 1DSOFR 317U7BGA2 11/04/2024	Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		3,195.00
S9N1SWVU	PUT SWO USD GSCMUS33 P 3.75% / R 1DSOFR 317U8VSA4 05/05/2025	Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,900.00
S9N43YUU	PUT SWO USD GSCMUS33 P 3.851% / R 1DSOFR 317UA2CA2 09/15/2025	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,182.00
S9MXS19U	PUT SWO USD GSCMUS33 P 3.865% / R 1DSOFR 317U7EXA7 11/18/2024	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,068.75
S9N3WJJU	PUT SWO USD GSCMUS33 P 3.87% / R 1DSOFR 317U9Z6A8 09/04/2025	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,220.00
S9N3VEXU	PUT SWO USD GSCMUS33 P 3.873% / R 1DSOFR 317U9YGA0 09/02/2025	Acquisitions	400,000.00	0.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9N3BTU	PUT SWO USD GSCMUS33 P 3.875% / R 1DSOFR 317U9O6A3 07/28/2025	Dispositions	-400,000.00		1,233.00
		Acquisitions	400,000.00	0.00	
S9N3D21U	PUT SWO USD GSCMUS33 P 3.893% / R 1DSOFR 317U9ORA0 08/01/2025	Dispositions	-400,000.00		1,312.00
		Acquisitions	400,000.00	0.00	
S9MYKR2U	PUT SWO USD GSCMUS33 P 3.896% / R 1DSOFR 317U7PSA8 01/06/2025	Dispositions	-400,000.00		1,424.00
		Acquisitions	400,000.00	0.00	
S9N49E5U	PUT SWO USD GSCMUS33 P 3.897% / R 1DSOFR 317UA70A4 09/26/2025	Dispositions	-400,000.00		1,160.00
		Acquisitions	700,000.00	0.00	
S9MYLB5U	PUT SWO USD GSCMUS33 P 3.9% / R 1DSOFR 317U7Q3A3 01/06/2025	Dispositions	-700,000.00		1,986.25
		Acquisitions	400,000.00	0.00	
S9N3C76U	PUT SWO USD GSCMUS33 P 3.905% / R 1DSOFR 317U9OEA4 07/30/2025	Dispositions	-400,000.00		1,073.00
		Acquisitions	400,000.00	0.00	
S9N3853U	PUT SWO USD GSCMUS33 P 3.933% / R 1DSOFR 317U9MPA6 07/23/2025	Dispositions	-400,000.00		1,230.00
		Acquisitions	200,000.00	0.00	
S9N1PUVU	PUT SWO USD GSCMUS33 P 3.95% / R 1DSOFR 317U8ULA3 04/30/2025	Dispositions	-200,000.00		700.00
		Acquisitions	500,000.00	0.00	
S9MXUG0U	PUT SWO USD GSCMUS33 P 3.96% / R 1DSOFR 317U7FJA0 11/22/2024	Dispositions	-500,000.00		2,133.75
		Acquisitions	400,000.00	0.00	
S9N2DTYU	PUT SWO USD GSCMUS33 P 3.96% / R 1DSOFR 317U98IA5 06/06/2025	Dispositions	-400,000.00		1,855.00
		Acquisitions	400,000.00	0.00	
S9MXWRZU	PUT SWO USD GSCMUS33 P 3.97% / R 1DSOFR 317U7GXA2 11/25/2024	Dispositions	-400,000.00		1,527.00
		Acquisitions	400,000.00	0.00	
S9N28UFU	PUT SWO USD GSCMUS33 P 3.97% / R 1DSOFR 317U94AA2 05/27/2025	Dispositions	-400,000.00		1,805.00
		Acquisitions	500,000.00	0.00	
S9N1832U	PUT SWO USD GSCMUS33 P 3.985% / R 1DSOFR 317U8O1A9 04/10/2025	Dispositions	-500,000.00		1,937.50

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9N3SU5U	PUT SWO USD GSCMUS33 P 3.995% / R 1DSOFR 317U9W9A2 08/29/2025	Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,380.00
S9N2CYLU	PUT SWO USD GSCMUS33 P 4.005% / R 1DSOFR 317U98AA3 06/05/2025	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,100.00
S9MYFL6U	PUT SWO USD GSCMUS33 P 4.015% / R 1DSOFR 317U7OGA4 12/26/2024	Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		2,160.00
S9N3QTCU	PUT SWO USD GSCMUS33 P 4.019% / R 1DSOFR 317U9VBA1 08/25/2025	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,280.00
S9N1EDMU	PUT SWO USD GSCMUS33 P 4.045% / R 1DSOFR 317U8R4A9 04/17/2025	Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,426.00
S9N1FV0U	PUT SWO USD GSCMUS33 P 4.06% / R 1DSOFR 317U8ROA7 04/21/2025	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,776.00
S9N1LEUU	PUT SWO USD GSCMUS33 P 4.063% / R 1DSOFR 317U8TOA3 04/28/2025	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,580.00
S9MYR14U	PUT SWO USD GSCMUS33 P 4.071% / R 1DSOFR 317U7S7A5 01/13/2025	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,506.00
S9N1B34U	PUT SWO USD GSCMUS33 P 4.073% / R 1DSOFR 317U8PRA8 04/14/2025	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,100.00
S9N2QJRU	PUT SWO USD GSCMUS33 P 4.087% / R 1DSOFR 317U9DXA7 06/27/2025	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,820.00
S9MYTH9U	PUT SWO USD GSCMUS33 P 4.09% / R 1DSOFR 317U7SOA6 01/17/2025	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,402.00
S9N35XGU	PUT SWO USD GSCMUS33 P 4.095% / R 1DSOFR 317U9LLA2 07/17/2025	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,090.00
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,160.00

5500 Supplemental Schedules

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Account Name IDAHO NAT'L LABORATORY RET PL Account number IDAHO

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◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9N2SDXU	PUT SWO USD GSCMUS33 P 4.101% / R 1DSOFR 317U9EOA5 06/30/2025	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,315.00
S9N2KYJU	PUT SWO USD GSCMUS33 P 4.11% / R 1DSOFR 317U9B9A8 06/16/2025	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,331.00
S9N2JQ2U	PUT SWO USD GSCMUS33 P 4.127% / R 1DSOFR 317U9B3A4 06/16/2025	Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,485.00
S9MZGQGU	PUT SWO USD GSCMUS33 P 4.128% / R 1DSOFR 317U85WA6 02/27/2025	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		1,300.00
S9N2NWEU	PUT SWO USD GSCMUS33 P 4.185% / R 1DSOFR 317U9D9A4 06/23/2025	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,486.00
S9MYWUBU	PUT SWO USD GSCMUS33 P 4.222% / R 1DSOFR 317U7UVA3 01/21/2025	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,210.00
S9MZGQEU	PUT SWO USD GSCMUS33 P 4.24% / R 1DSOFR 317U85UA8 02/27/2025	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,536.00
S9MZQRNU	PUT SWO USD GSCMUS33 P 4.255% / R 1DSOFR 317U8BPA1 03/10/2025	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,185.00
S9MZHVOU	PUT SWO USD GSCMUS33 P 4.258% / R 1DSOFR 317U87FA1 02/28/2025	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,443.00
S9MYVZKU	PUT SWO USD GSCMUS33 P 4.275% / R 1DSOFR 317U7UDA3 01/21/2025	Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,460.00
S9MZ1NYU	PUT SWO USD GSCMUS33 P 4.286% / R 1DSOFR 317U7VZA7 01/27/2025	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,295.00
S9MYXCKU	PUT SWO USD GSCMUS33 P 4.3% / R 1DSOFR 317U7UXA1 01/23/2025	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,300.00
S9MYXSAU	PUT SWO USD GSCMUS33 P 4.308% / R 1DSOFR 317U7VKA3 01/24/2025	Acquisitions	400,000.00	0.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9MZES7U	PUT SWO USD GSCMUS33 P 4.35% / R 1DSOFR 317U84QA6 02/24/2025	Dispositions	-400,000.00		1,330.00
		Acquisitions	400,000.00	0.00	
S9N2AY9U	PUT SWO USD MSCSUS33 P 3.84% / R 1DSOFR 317U95VA6 05/30/2025	Dispositions	-400,000.00		1,380.00
		Acquisitions	500,000.00	0.00	
S9MXN68U	PUT SWO USD MSCSUS33 P 3.866% / R 1DSOFR 317U7D5A0 11/12/2024	Dispositions	-500,000.00		2,062.50
		Acquisitions	500,000.00	0.00	
S9N4883U	PUT SWO USD MSCSUS33 P 3.91% / R 1DSOFR 317UA5KA6 09/25/2025	Dispositions	-500,000.00		1,983.75
		Acquisitions	700,000.00	0.00	
S9N1RQHU	PUT SWO USD MSCSUS33 P 3.916% / R 1DSOFR 317U8V2A2 05/02/2025	Dispositions	-700,000.00		2,030.00
		Acquisitions	500,000.00	0.00	
S9N28XPU	PUT SWO USD MSCSUS33 P 3.97% / R 1DSOFR 317U93YA8 05/27/2025	Dispositions	-500,000.00		2,281.25
		Acquisitions	500,000.00	0.00	
S9N3F76U	PUT SWO USD MSCSUS33 P 4.015% / R 1DSOFR 317U9QKA2 08/07/2025	Dispositions	-500,000.00		1,937.50
		Acquisitions	400,000.00	0.00	
S9N2VKBU	PUT SWO USD MSCSUS33 P 4.019% / R 1DSOFR 317U9HMA0 07/07/2025	Dispositions	-400,000.00		1,280.00
		Acquisitions	400,000.00	0.00	
S9N3GZ2U	PUT SWO USD MSCSUS33 P 4.033% / R 1DSOFR 317U9QTA3 08/08/2025	Dispositions	-400,000.00		1,502.00
		Acquisitions	400,000.00	0.00	
S9N3LAPU	PUT SWO USD MSCSUS33 P 4.045% / R 1DSOFR 317U9SGA3 08/14/2025	Dispositions	-400,000.00		1,275.00
		Acquisitions	400,000.00	0.00	
S9N2602U	PUT SWO USD MSCSUS33 P 4.045% / R 1DSOFR 317U93HA7 05/23/2025	Dispositions	-400,000.00		1,312.00
		Acquisitions	500,000.00	0.00	
S9N1CY0U	PUT SWO USD MSCSUS33 P 4.06% / R 1DSOFR 317U8QSA5 04/14/2025	Dispositions	-500,000.00		2,140.00
		Acquisitions	500,000.00	0.00	
S9N2TYFU	PUT SWO USD MSCSUS33 P 4.065% / R 1DSOFR 317U9G6A0 07/02/2025	Dispositions	-500,000.00		2,200.00
		Acquisitions			

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9N2UNRU	PUT SWO USD MSCSUS33 P 4.075% / R 1DSOFR 317U9GEA1 07/03/2025	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,790.00
S9N21X4U	PUT SWO USD MSCSUS33 P 4.078% / R 1DSOFR 317U8Z2A3 05/14/2025	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,505.00
S9N2L83U	PUT SWO USD MSCSUS33 P 4.138% / R 1DSOFR 317U9BYA0 06/20/2025	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,810.00
S9N2PLKU	PUT SWO USD MSCSUS33 P 4.15% / R 1DSOFR 317U9DOA7 06/23/2025	Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,900.00
S9MZLMPU	PUT SWO USD MSCSUS33 P 4.224% / R 1DSOFR 317U88LA2 03/03/2025	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,420.00
S9MZ2VQU	PUT SWO USD MSCSUS33 P 4.235% / R 1DSOFR 317U7WFA7 02/03/2025	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,740.00
S9MZPH5U	PUT SWO USD MSCSUS33 P 4.249% / R 1DSOFR 317U8BLA5 03/07/2025	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,392.00
S9MWJJSU	PUT SWO USD MSCSUS33 P 4.28% / R 1DSOFR 317U8FDA5 03/20/2025	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,687.50
S9N3HJ8U	PUT SWO USD MSCSUS33 P 4% / R 1DSOFR 317U9RGA5 08/11/2025	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,162.00
S9MYNS5U	PUT SWO USD NGFPUS33 P 3.88% / R 1DSOFR 317U7QIA7 01/09/2025	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,215.00
S9N3BQCU	PUT SWO USD NGFPUS33 P 3.895% / R 1DSOFR 317U9O2A7 07/28/2025	Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		1,911.00
S9N2EDXU	PUT SWO USD NGFPUS33 P 3.922% / R 1DSOFR 317U99EA7 06/09/2025	Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		1,935.00
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		3,127.50

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9MYRHSU	PUT SWO USD NGFPUS33 P 4.013% / R 1DSOFR 317U7RZA6 01/13/2025	Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		1,657.50
S9N3MF4U	PUT SWO USD NGFPUS33 P 4.07% / R 1DSOFR 317U9TUA5 08/18/2025	Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		2,070.00
S9N2264U	PUT SWO USD NGFPUS33 P 4.119% / R 1DSOFR 317U8ZMA1 05/15/2025	Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,220.00
S9N2RGXU	PUT SWO USD NGFPUS33 P 4.127% / R 1DSOFR 317U9EIA2 06/30/2025	Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		1,950.00
S9MZEBPU	PUT SWO USD NGFPUS33 P 4.332% / R 1DSOFR 317U84FA8 02/24/2025	Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		1,830.00
S9MXH12U	PUT SWO USD PNBpus33CHA P 3.435% / R 1DSOFR 317U7APA4 11/01/2024	Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		2,160.00
S9MXKYPU	PUT SWO USD PNBpus33CHA P 3.535% / R 1DSOFR 317U7BWA4 11/04/2024	Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		4,080.00
S9MXRNVU	PUT SWO USD PNBpus33CHA P 3.793% / R 1DSOFR 317U7DYA8 11/15/2024	Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		2,670.00
S9MXPZBU	PUT SWO USD PNBpus33CHA P 3.855% / R 1DSOFR 317U7DIA6 11/08/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,120.50
S9MXPZDU	PUT SWO USD PNBpus33CHA P 3.855% / R 1DSOFR 317U7DKA3 11/15/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,347.00
S9MXPZAU	PUT SWO USD PNBpus33CHA P 3.86% / R 1DSOFR 317U7DDA1 11/12/2024	Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		2,340.00
S9N3WBRU	PUT SWO USD PNBpus33CHA P 3.86% / R 1DSOFR 317U9YZA9 09/04/2025	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,562.50
S9MYLS1U	PUT SWO USD PNBpus33CHA P 3.89% / R 1DSOFR 317U7Q6A0 01/06/2025	Acquisitions	300,000.00	0.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9N1PA3U	PUT SWO USD PNBpus33CHA P 3.943% / R 1DSOFR 317U8UNA1 04/30/2025	Dispositions	-300,000.00		825.00
		Acquisitions	500,000.00	0.00	
S9MXUP0U	PUT SWO USD PNBpus33CHA P 3.96% / R 1DSOFR 317U7FHA2 11/22/2024	Dispositions	-500,000.00		2,075.00
		Acquisitions	600,000.00	0.00	
S9MXVUJU	PUT SWO USD PNBpus33CHA P 4.013% / R 1DSOFR 317U7G3A5 11/25/2024	Dispositions	-600,000.00		2,782.50
		Acquisitions	600,000.00	0.00	
S9N2346U	PUT SWO USD PNBpus33CHA P 4.03% / R 1DSOFR 317U90NA6 05/16/2025	Dispositions	-600,000.00		3,007.50
		Acquisitions	600,000.00	0.00	
S9N1JVMU	PUT SWO USD PNBpus33CHA P 4.065% / R 1DSOFR 317U8SOA5 04/24/2025	Dispositions	-600,000.00		2,325.00
		Acquisitions	500,000.00	0.00	
S9N2FD7U	PUT SWO USD PNBpus33CHA P 4.07% / R 1DSOFR 317U99UA9 06/09/2025	Dispositions	-500,000.00		1,852.50
		Acquisitions	300,000.00	0.00	
S9N2RS1U	PUT SWO USD PNBpus33CHA P 4.077% / R 1DSOFR 317U9FOA2 06/30/2025	Dispositions	-300,000.00		892.50
		Acquisitions	300,000.00	0.00	
S9MYCF2U	PUT SWO USD PNBpus33CHA P 4.093% / R 1DSOFR 317U7N7A6 12/20/2024	Dispositions	-300,000.00		915.00
		Acquisitions	600,000.00	0.00	
S9MYENWU	PUT SWO USD PNBpus33CHA P 4.11% / R 1DSOFR 317U7NLA0 12/23/2024	Dispositions	-600,000.00		2,265.00
		Acquisitions	500,000.00	0.00	
S9MZNPNU	PUT SWO USD PNBpus33CHA P 4.139% / R 1DSOFR 317U89UA0 03/05/2025	Dispositions	-500,000.00		1,740.00
		Acquisitions	500,000.00	0.00	
S9N2MJ3U	PUT SWO USD PNBpus33CHA P 4.17% / R 1DSOFR 317U9CFA9 06/23/2025	Dispositions	-500,000.00		1,750.00
		Acquisitions	800,000.00	0.00	
S9MZJJ0U	PUT SWO USD PNBpus33CHA P 4.192% / R 1DSOFR 317U87RA8 02/28/2025	Dispositions	-800,000.00		3,080.00
		Acquisitions	800,000.00	0.00	
S9MZ3B5U	PUT SWO USD PNBpus33CHA P 4.29% / R 1DSOFR 317U7WZA5 02/03/2025	Dispositions	-800,000.00		1,570.00
		Acquisitions			

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9MZVKDU	PUT SWO USD PNBPUS33CHA P 4.325% / R 1DSOFR 317U8EBA0 03/19/2025	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,507.50
S9MZBL4U	PUT SWO USD PNBPUS33CHA P 4.342% / R 1DSOFR 317U83CA3 02/18/2025	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,425.00
S9MZ5FMU	PUT SWO USD PNBPUS33CHA P 4.396% / R 1DSOFR 317U7Y6A3 02/07/2025	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,700.00
S9N3SZMU	PUT SWO USD UBSWUS33 P 3.995% / R 1DSOFR 317U9W7A4 08/29/2025	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		1,818.75
S9MY2ZRU	PUT SWO USD UBSWUS33 P 4.042% / R 1DSOFR 317U7IOA8 11/29/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		550.00
S9MZW79U	PUT SWO USD UBSWUS33 P 4.234% / R 1DSOFR 317U8FYA2 03/21/2025	Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		2,381.25
C00135TAE4	PVTPL AIB GROUP PLC 5.871% 03-28-2035	Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,160.00
C26846YAE8	PVTPL CMO ELLINGTON FINANCIAL MORTGAGE TRUST SR 25-NQM3 CL A3 STEP 08-01-2070	Acquisitions	270,000.00	-275,219.10	
		Dispositions	-205,000.00		207,277.55
C367923AE9	PVTPL CMO GCAT SR 25 -NQM4 CL A3 STEP 06-01-2070	Acquisitions	494,000.00	-493,994.57	
		Dispositions	-5,809.49		5,809.49
SBNKBF97	PVTPL CMO TYSN MTG TR SR 23-CRNR CL A FLTG RT 12-10-2038	Acquisitions	400,000.00	-399,992.36	
		Dispositions	-7,106.21		7,106.21
C92254AAA5	PVTPL CMO VEGAS TR 2SER 24-TI CL A 5.5183% 11-01-2039	Acquisitions	300,000.00	-314,781.25	
		Dispositions	-160,000.00		168,118.75
C20267XAA1	PVTPL COMMONBOND STUDENT LN SER 18-CGS CL A1 3.87% FIXED 144A 02-25-2046 BEO	Acquisitions	260,000.00	-262,488.28	
		Dispositions	-80,000.00		81,262.50
		Acquisitions	744,694.01	-722,353.20	
		Dispositions	-48,476.61		48,476.60

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◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C31428XCW4	PVTPL FEDEX CORP 4.05% 02-15-2048	Dispositions	-2,875,000.00		2,111,793.20
		Free Receipt	2,875,000.00	2,178,443.99	
C39571VAD0	PVTPL GREENSKY HOME IMPROVEMENT SR 25-2ACL A4 4.89% 06-25-2060	Acquisitions	750,000.00	-749,945.03	
		Dispositions	-1,009.85		1,009.85
C411707AF9	PVTPL HARDEES FUNDING SER 18-1A CL A23 5.71% 06-20-2048	Acquisitions	466,250.00	-458,983.06	
		Dispositions	-1,250.00		1,250.00
C43990EAA9	PVTPL HORIZON AIRCRAFT FIN SR 24-1 CL A 144A 5.375% 09-15-2049	Acquisitions	717,062.50	-715,970.10	
		Dispositions	-9,312.50		9,312.50
SBN70YD4	PVTPL NAVIGATOR AIRCRAFT ABS LTD SR 21-1 CL B STEP UP RT DUE 11-15-2046 BEO	Acquisitions	177,729.27	-166,537.88	
		Dispositions	-2,841.04		2,841.04
C64952WFM0	PVTPL NEW YORK LIFE GLOBAL FDG 5.35% 01-23-2035	Acquisitions	2,915,000.00	-2,912,551.40	
		Dispositions	-885,000.00		905,310.75
C83438LAA9	PVTPL SOLRR AIRCRAFT 2021-1 LTD/SOLRR AIRCRA SR 21-1 CL A 2.636% 10-15-2046	Acquisitions	170,583.05	-158,968.74	
		Dispositions	-2,735.71		2,735.71
C90137LAA8	PVTPL 20 TIMES SQUARE GROUND CO SER 2018-20TS CL A VAR 05-15-2035	Acquisitions	147,990.79	-142,348.65	
		Dispositions	-3,573.39		3,573.39
C74766Q101	QUANTERIX CORP COM	Acquisitions	6,903.00	-75,341.68	
		Dispositions	-21,105.00		151,782.98
C74736L109	Q2 HLDGS INC COM	Acquisitions	217.00	-17,082.83	
		Dispositions	-1,874.00		164,894.46
C750491102	RADNET INC COM STK	Acquisitions	665.00	-33,335.04	
		Dispositions	-1,875.00		121,367.94
C750940108	RALLIANT CORP COM USD0.01 WI	Dispositions	-0.33		15.99
		Free Receipt	1,885.33	105,167.58	
C754730109	RAYMOND JAMES FNCL INC COM STK	Acquisitions	2,300.00	-351,745.46	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C75776W103	REDWIRE CORP COM	Dispositions	-3,410.00		553,510.63
		Acquisitions	9,038.00	-141,329.15	
C76118Y104	RESIDEO TECHNOLOGIES INC COM USD0.001	Dispositions	-9,038.00		100,508.13
		Acquisitions	6,400.00	-135,247.22	
C76720AAV8	RIO TINTO FIN USA PLC 5.75% 03-14-2055	Dispositions	-11,000.00		328,388.34
		Acquisitions	345,000.00	-341,063.55	
C76720AAW6	RIO TINTO FIN USA PLC 5.875% 03-14-2065	Dispositions	-345,000.00		344,313.45
		Acquisitions	920,000.00	-912,152.40	
C771049103	ROBLOX CORP COM USD0.0001 CL A	Dispositions	-920,000.00		924,236.60
		Acquisitions	2,862.00	-177,423.68	
S7108918	ROCHE HLDGS AG CHF1 (BR)	Dispositions	-5,205.00		509,171.81
		Acquisitions	1,207.00	-373,971.47	
C773903109	ROCKWELL AUTOMATION	Dispositions	-377.00		127,032.63
		Acquisitions	870.00	-286,825.79	
CG76279101	ROIVANT SCIENCES LTD COM 0.0000000341740141	Dispositions	-500.00		175,098.19
		Acquisitions	218.00	-2,488.78	
C77664L207	ROOT INC CL A NEW	Dispositions	-4,741.00		54,631.27
		Acquisitions	300.00	-23,226.54	
C78109FWN8	RTX CORP DISC COML PAPER 4/A2 YRS 1&2 09-22-2025	Dispositions	-300.00		37,183.21
		Acquisitions	1,200,000.00	-1,196,360.00	
C75513E101	RTX CORPORATION COMSTK	Dispositions	-1,200,000.00		1,200,000.00
		Acquisitions	1,000.00	-126,948.30	
C781154109	RUBRIK INC COM USD0.000025 CL A	Dispositions	-2,700.00		326,718.85
		Acquisitions	903.00	-52,717.07	
C78409V104	S&P GLOBAL INC COM	Dispositions	-903.00		69,485.27

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB058TZ6	SAFRAN SA EUR0.20	Acquisitions	70.00	-39,134.33	
		Dispositions	-410.00		203,581.38
C79466L302	SALESFORCE INC COM USD0.001	Acquisitions	630.00	-165,907.02	
		Dispositions	-764.00		221,806.77
C78433XAA8	SALT 2021-1 TR 2.301% DUE 02-28-2033	Acquisitions	410.00	-115,073.28	
		Dispositions	-180.00		51,222.61
C79589L106	SAMSARA INC CL A CL A	Acquisitions	203,809.42	-194,733.53	
		Dispositions	-9,421.41		9,421.41
S4834108	SCHNEIDER ELECTRIC EUR4.00	Acquisitions	15,075.00	-614,887.67	
		Dispositions	-4,836.00		183,776.58
C808513105	SCHWAB CHARLES CORP COM NEW	Acquisitions	2,706.00	-685,901.84	
		Dispositions	-724.00		186,638.24
C816851109	SEMPRA COM	Acquisitions	1,400.00	-109,909.55	
		Dispositions	-1,400.00		118,846.29
C81686C104	SEMRUSH HLDGS INC CL A COM CL A COM	Acquisitions	600.00	-43,141.50	
		Dispositions	-600.00		41,367.64
CG8060N102	SENSATA TECHNOLOGIES B V HOLDING	Acquisitions	10,973.00	-160,334.34	
		Dispositions	-10,973.00		119,390.37
C81762P102	SERVICENOW INC COM USD0.001	Acquisitions	2,300.00	-60,787.90	
		Dispositions	-1,800.00		53,304.66
C822905AD7	SHELL FIN US INC NT 4.55% 08-12-2043	Acquisitions	390.00	-377,725.01	
		Dispositions	-1,841.00		1,816,638.35
C822905AA3	SHELL FIN US INC 4.375% 05-11-2045	Dispositions	-1,095,000.00		1,007,673.75
		Free Receipt	1,095,000.00	1,014,556.72	
		Dispositions	-1,645,000.00		1,392,724.60
		Free Receipt	4,165,000.00	3,694,522.27	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C82452J109	SHIFT4 PMTS INC CL A CL A	Acquisitions	532.00	-52,424.23	
		Dispositions	-2,157.00		228,468.87
C82509L107	SHOPIFY INC CL A SUB VTG SHS SHOPIFY INC	Acquisitions	2,017.00	-214,723.81	
		Dispositions	-13,315.00		1,263,307.86
SBXDZ920	SHOPIFY INC CL A SUB VTG SHS SHOPIFY INC	Dispositions	-8,758.00		934,234.01
C825704109	SI-BONE INC COM	Acquisitions	1,306.00	-17,969.12	
		Dispositions	-5,730.00		84,435.40
S5727973	SIEMENS AG NPV(REGD)	Acquisitions	2,317.00	-557,822.83	
		Dispositions	-356.00		95,497.33
C826919102	SILICON LABORATORIES INC COM	Acquisitions	700.00	-98,337.28	
		Dispositions	-700.00		92,185.75
C82982L103	SITEONE LANDSCAPE SUPPLY INC COM	Acquisitions	443.00	-63,959.94	
		Dispositions	-1,556.00		210,483.80
C82982T106	SITIME CORP COM	Acquisitions	381.00	-62,061.17	
		Dispositions	-833.00		161,524.38
S4813345	SKAND ENSKILDA BKN SER'A'NPV	Acquisitions	4,709.00	-69,585.97	
		Dispositions	-8,854.00		152,106.19
C830940102	SKYWARD SPECIALTY INS GROUP INC COM	Acquisitions	1,700.00	-89,687.02	
		Dispositions	-1,700.00		92,471.18
C83088M102	SKYWORKS SOLUTIONS INC COM	Acquisitions	900.00	-89,236.80	
		Dispositions	-900.00		75,587.09
C832696AY4	SMUCKER J M CO 6.5% 11-15-2043	Acquisitions	250,000.00	-258,262.50	
		Dispositions	-250,000.00		273,282.50
C833445109	SNOWFLAKE INC CL A CL A	Acquisitions	1,100.00	-202,906.43	
		Dispositions	-5,104.00		915,484.86

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◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C835495102	SONOCO PROD CO COM	Acquisitions	200.00	-9,454.36	
		Dispositions	-1,757.00		88,195.84
C83570H108	SONOS INC COM	Acquisitions	1,800.00	-18,957.60	
		Dispositions	-1,800.00		23,244.30
S6821506	SONY GROUP CORPORA NPV	Acquisitions	3,600.00	-93,635.08	
		Dispositions	-5,600.00		135,547.84
CL8681T102	SPOTIFY TECHNOLOGY S A COM EUR0.025	Acquisitions	1,056.00	-670,180.13	
		Dispositions	-2,054.00		1,270,794.21
C85208M102	SPROUTS FMRS MKT INC COM	Acquisitions	500.00	-86,646.00	
		Dispositions	-1,985.00		277,278.04
C85254J102	STAG INDL INC COM	Acquisitions	1,874.00	-72,518.74	
		Dispositions	-3,587.00		130,615.91
C855244109	STARBUCKS CORP COM	Acquisitions	700.00	-69,884.65	
		Dispositions	-700.00		59,279.60
C857477103	STATE STR CORP COM	Acquisitions	1,600.00	-143,368.25	
		Dispositions	-1,600.00		143,324.41
C85781AAA1	STDIO COML MTG TR VAR RT 5.71973% DUE 09-15-2038	Acquisitions	112,000.00	-111,720.00	
		Dispositions	-10,000.00		10,046.87
CG8473T100	STERIS PLC ORD USD0.001	Acquisitions	420.00	-94,612.71	
		Dispositions	-340.00		75,224.02
C859241101	STERLING INFRASTRUCTURE INC COM STK USD0.01	Acquisitions	940.00	-110,812.21	
		Dispositions	-694.00		179,996.17
C86333M108	STRIDE INC COM USD	Acquisitions	958.00	-140,393.09	
		Dispositions	-958.00		143,591.54
C863667101	STRYKER CORP	Acquisitions	210.00	-82,012.53	

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◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C86881A100	SURGERY PARTNERS INC COM	Dispositions	-210.00		80,313.95
		Acquisitions	10,850.00	-237,842.38	
S9F3SGGU	SWAP COLL RECIEVABLE FROM WELLS FARGO BANK, N.A.CHARLOTTE,NC,US	Dispositions	-13,434.00		352,545.18
		Acquisitions	60,000.00	-60,000.00	
S9F1TSJU	SWAP RECEIVABLE FROM STATE STREET BANK & TRUST COMPANY NEW YORK, NY	Dispositions	-60,000.00		60,000.00
		Acquisitions	280,000.00	-280,000.00	
C87043Q108	SWEETGREEN INC CL A CL A	Dispositions	-280,000.00		280,000.00
		Acquisitions	1,827.00	-64,485.43	
C870696AA9	SWEPCO STORM RECOVERY FU 4.88% 09-01-2041	Dispositions	-9,981.00		289,998.84
		Acquisitions	1,200,000.00	-1,199,408.52	
C87157D109	SYNAPTICS INC COM	Dispositions	-39,719.82		39,719.82
		Acquisitions	700.00	-41,579.76	
C87165B103	SYNCHRONY FINL COM	Dispositions	-700.00		45,243.98
		Acquisitions	3,200.00	-205,028.80	
C87161C501	SYNOVUS FINL CORP COM NEW COM NEW	Dispositions	-3,200.00		164,531.43
		Acquisitions	1,100.00	-55,452.98	
C87612E106	TARGET CORP COM STK	Dispositions	-1,100.00		57,691.42
		Acquisitions	4,800.00	-507,087.94	
S9A6FXKL	TBA COLLATERAL PAYABLE TO BANKOFAMERICA	Dispositions	-3,600.00		409,159.91
		Acquisitions	580,000.00	-580,000.00	
S9A6FYNL	TBA COLLATERAL PAYABLE TO CITIBANK	Dispositions	-580,000.00		580,000.00
		Acquisitions	331,000.00	-331,000.00	
S9A6FD8L	TBA COLLATERAL PAYABLE TO JP MORGAN CHASE	Dispositions	-331,000.00		331,000.00
		Acquisitions	911,000.00	-911,000.00	
S9A6FF6L	TBA COLLATERAL PAYABLE TO MORGAN STANLEY	Dispositions	-915,000.00		915,000.00
		Acquisitions			

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9A6FXKU	TBA COLLATERAL RECEIVABLE FROM BANK OF AMERICA	Acquisitions	761,000.00	-761,000.00	
		Dispositions	-772,000.00		772,000.00
S9A6FXSU	TBA COLLATERAL RECEIVABLE FROM BARCLAYS	Acquisitions	1,590,000.00	-1,590,000.00	
		Dispositions	-1,590,000.00		1,590,000.00
S9A6FYNU	TBA COLLATERAL RECEIVABLE FROM CITIBANK	Acquisitions	293,000.00	-293,000.00	
		Dispositions	-293,000.00		293,000.00
S9A6FD8U	TBA COLLATERAL RECEIVABLE FROM JP MORGANCHASE	Acquisitions	303,000.00	-303,000.00	
		Dispositions	-303,000.00		303,000.00
S9A6FF6U	TBA COLLATERAL RECEIVABLE FROM MORGAN STANLEY	Acquisitions	892,000.00	-892,000.00	
		Dispositions	-892,000.00		892,000.00
C88033G407	TENET HEALTHCARE CORP COM NEW .	Acquisitions	944,000.00	-944,000.00	
		Dispositions	-944,000.00		944,000.00
C880345103	TENNANT CO COM	Acquisitions	100.00	-12,120.20	
		Dispositions	-100.00		15,808.82
C88076W103	TERADATA CORP DEL COM STK	Acquisitions	300.00	-25,418.63	
		Dispositions	-1,000.00		80,732.06
C880770102	TERADYNE INC COM	Acquisitions	600.00	-18,673.08	
		Dispositions	-600.00		13,732.92
C880779103	TEREX CORP NEW COM	Acquisitions	500.00	-56,451.20	
		Dispositions	-2,100.00		222,164.61
C88160R101	TESLA INC COM USD0.001	Acquisitions	900.00	-36,353.25	
		Dispositions	-1,400.00		69,840.54
C125523100	THE CIGNA GROUP	Acquisitions	810.00	-310,718.92	
		Dispositions	-1,330.00		447,530.27
		Acquisitions	2,010.00	-627,831.23	
		Dispositions	-940.00		282,021.84

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C883556102	THERMO FISHER SCIENTIFIC INC COM USD1	Acquisitions	270.00	-128,039.01	
		Dispositions	-970.00		416,246.95
C9933E6997	THOMA BRAVO FUND XIII LP	Acquisitions	178,257.00	-178,257.00	
		Dispositions	-465,282.00		465,282.00
C872540109	TJX COS INC COM NEW	Acquisitions	1,500.00	-210,137.81	
		Dispositions	-100.00		14,453.85
C993FVX992	TOWERBROOK INVESTORS V (ONSHORE) LP	Acquisitions	254,170.00	-254,170.00	
		Dispositions	-76,145.00		76,145.00
C89417E109	TRAVELERS COS INC COM STK	Acquisitions	220.00	-58,029.84	
		Dispositions	-220.00		55,625.65
C89422G107	TRAVERE THERAPEUTICS INC COM	Acquisitions	4,900.00	-85,767.40	
		Dispositions	-5,900.00		115,814.18
C89469A104	TREEHOUSE FOODS INC COM	Acquisitions	800.00	-13,273.20	
		Dispositions	-800.00		16,166.80
C896215209	TRIMAS CORP COM NEW COM NEW	Acquisitions	600.00	-22,410.90	
		Dispositions	-300.00		11,593.55
C89832Q109	TRUIST FINL CORP COM	Acquisitions	2,300.00	-102,829.30	
		Dispositions	-5,700.00		249,640.92
C87305R109	TTM TECHNOLOGIES INC COM	Acquisitions	500.00	-18,476.00	
		Dispositions	-500.00		22,894.00
C901109108	TUTOR PERINI CORP COM	Acquisitions	2,300.00	-103,612.46	
		Dispositions	-1,000.00		63,627.35
C90353T100	UBER TECHNOLOGIES INC COM USD0.00001	Acquisitions	9,885.00	-823,582.01	
		Dispositions	-22,390.00		1,789,847.32
SBRJL176	UBS GROUP AG USD0.10 (REGD)	Acquisitions	17,032.00	-570,600.60	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C90384S303	ULTA BEAUTY INC COM STK USD0.01	Dispositions	-4,428.00		160,747.67
		Acquisitions	60.00	-27,745.91	
C902788108	UMB FINL CORP COM STK	Dispositions	-60.00		32,184.79
		Dispositions	-9.65		1,001.27
SBYMXPS7	UNICREDIT SPA NPV	Free Receipt	1,728.65	195,752.33	
		Acquisitions	5,623.00	-275,219.73	
C907818108	UNION PAC CORP COM	Dispositions	-1,545.00		103,079.11
		Acquisitions	1,570.00	-366,867.36	
C910047109	UNITED AIRLINES HOLDINGS INC COM USD0.01	Dispositions	-760.00		179,377.81
		Acquisitions	3,600.00	-279,184.06	
C911163103	UNITED NAT FOODS INC COM	Dispositions	-3,600.00		269,083.37
		Acquisitions	700.00	-19,195.40	
C911312106	UNITED PARCEL SVC INC CL B	Dispositions	-11,000.00		287,827.56
		Acquisitions	2,500.00	-282,170.08	
C91324P102	UNITEDHEALTH GROUP INC COM	Dispositions	-3,500.00		379,165.84
		Acquisitions	1,033.00	-356,757.07	
C91324PFR8	UNITEDHEALTH GROUP INC 5.95% 06-15-2055	Dispositions	-1,035.00		384,296.15
		Acquisitions	730,000.00	-722,656.20	
C91534JAB8	UPGRADE MASTER 6.11% DUE 06-15-2032	Dispositions	-730,000.00		733,314.20
		Acquisitions	559,376.36	-563,309.47	
C902973304	US BANCORP	Dispositions	-38,190.52		38,190.52
		Acquisitions	5,400.00	-263,554.85	
C91913Y100	VALERO ENERGY CORP COM STK NEW	Dispositions	-15,290.00		705,073.39
		Acquisitions	800.00	-108,506.60	
C922280102	VARONIS SYS INC COM	Dispositions	-1,200.00		146,447.59

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C92276F100	VENTAS INC REIT	Acquisitions	827.00	-35,070.92	
		Dispositions	-4,094.00		214,334.42
C92333F101	VENTURE GLOBAL INC CL A COM USD0.01 CL A	Acquisitions	200.00	-13,632.50	
		Dispositions	-2,000.00		122,616.32
C92343X100	VERINT SYS INC COM	Acquisitions	27,542.00	-688,550.00	
		Dispositions	-2,786.00		35,454.08
C92343E102	VERISIGN INC COM	Acquisitions	2,600.00	-59,933.80	
		Dispositions	-6,800.00		142,893.98
C92343V104	VERIZON COMMUNICATIONS COM	Acquisitions	120.00	-33,817.42	
		Dispositions	-120.00		34,400.16
C92343VFT6	VERIZON 2.65% DUE 11-20-2040	Acquisitions	2,500.00	-101,092.78	
		Dispositions	-3,900.00		170,527.54
C92343VCV4	VERIZON 4.272% DUE 01-15-2036	Acquisitions	2,900,000.00	-2,018,584.65	
		Dispositions	-1,110,000.00		781,240.20
C92343VCK8	VERIZON 4.862% DUE 08-21-2046	Acquisitions	740,000.00	-675,831.00	
		Dispositions	-740,000.00		682,879.40
C92538J106	VERTEX INC CL A CL A	Acquisitions	1,740,000.00	-1,539,569.40	
		Dispositions	-1,900,000.00		1,726,340.00
C92537N108	VERTIV HOLDINGS LLC COM USD0.0001	Acquisitions	3,160.00	-97,244.38	
		Dispositions	-4,030.00		199,049.87
C92540YAC3	VERUS SECURITIZATION TR 2025-6 5.72100019455% 07-25-2070	Acquisitions	11,344.00	-1,043,847.57	
		Dispositions	-16,919.00		2,115,230.19
C925550105	VIAVI SOLUTIONS INC COM NPV	Acquisitions	2,000,000.00	-1,999,980.00	
		Dispositions	-28,179.47		28,179.47
		Acquisitions	6,500.00	-79,031.03	
		Dispositions	-2,300.00		21,475.65

5500 Supplemental Schedules

01 OCT 24 - 30 SEP 25

Account number IDAHO
Account Name IDAHO NAT'L LABORATORY RET PL

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◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C925652109	VICI PPTYS INC COM	Acquisitions	0.00	0.00	
		Dispositions	-1,532.00		44,598.93
C927804GU2	VIRGINIA ELEC & PWR CO 5.65% 03-15-2055	Acquisitions	295,000.00	-279,955.00	
		Dispositions	-295,000.00		301,374.95
C92826C839	VISA INC COM CL A STK	Acquisitions	1,539.00	-499,467.11	
		Dispositions	-1,730.00		598,878.91
C9933CV994	VISTA EQUITY PARTNERS FUND VII LP	Acquisitions	97,544.00	-97,544.00	
		Dispositions	-4,682.00		4,682.00
C92846Q107	VITA COCO CO INC COM	Acquisitions	826.00	-27,935.73	
		Dispositions	-4,869.00		155,935.23
C929160109	VULCAN MATERIALS CO COM	Acquisitions	310.00	-82,141.48	
		Dispositions	-310.00		76,253.70
C931142103	WALMART INC COM	Acquisitions	3,300.00	-285,137.46	
		Dispositions	-4,500.00		432,477.85
C254687106	WALT DISNEY CO	Acquisitions	2,700.00	-295,380.39	
		Dispositions	-2,000.00		232,912.82
C93403J106	WARBY PARKER INC CL A COM CL A COM	Acquisitions	500.00	-12,205.95	
		Dispositions	-500.00		13,374.10
C55903VBE2	WARNERMEDIA HLDGS INC 5.141% 03-15-2052	Acquisitions	400,000.00	-302,568.00	
		Dispositions	-1,953,000.00		1,392,485.33
		Free Delivery	-162,000.00		
C55903VBU6	WARNERMEDIA HLDGS INC 5.141% 03-15-2052	Dispositions	-162,000.00		98,973.90
		Free Receipt	162,000.00	100,035.00	
C55903VBW2	WARNERMEDIA HLDGS 5.05% 03-15-2042	Dispositions	-570,000.00		385,462.50
		Free Receipt	570,000.00	370,664.92	
C949746101	WELLS FARGO & CO NEW COM STK				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C950810101	WESBANCO INC COM	Acquisitions	4,100.00	-318,592.85	
		Dispositions	-5,261.00		342,704.93
C95082P105	WESCO INTL INC COM	Acquisitions	2,424.00	-75,520.44	
		Dispositions	-4,147.00		136,275.88
C958102105	WESTN DIGITAL CORP COM	Acquisitions	1,200.00	-204,325.44	
		Dispositions	-1,110.00		221,179.00
C96208T104	WEX INC COM	Acquisitions	200.00	-16,408.36	
		Dispositions	-200.00		20,477.62
C969457100	WILLIAMS CO INC COM	Acquisitions	1.00	-215.66	
		Dispositions	-755.00		135,596.70
C971378104	WILLSCOT HOLDINGS CORPORATION COM	Acquisitions	5,200.00	-289,653.95	
		Dispositions	-6,700.00		381,849.33
C97717P104	WISDOM TREE INC	Acquisitions	3,287.00	-97,745.70	
		Dispositions	-9,647.00		269,590.78
C978097103	WOLVERINE WORLD WIDE INC COM	Acquisitions	8,600.00	-101,191.44	
		Dispositions	-8,600.00		115,081.78
C981811102	WORTHINGTON ENTERPRISES INC	Acquisitions	1,000.00	-15,812.00	
		Dispositions	-11,078.00		240,081.39
C983134107	WYNN RESORTS LTD COM	Acquisitions	1,600.00	-100,116.40	
		Dispositions	-400.00		22,195.40
C98389B100	XCEL ENERGY INC COM	Acquisitions	2,030.00	-190,434.30	
		Dispositions	-80.00		6,788.98
C98422E103	XERIS BIOPHARMA HLDGS INC COM	Acquisitions	4,630.00	-302,269.36	
		Dispositions	-3,762.00		251,709.43
		Acquisitions	4,100.00	-21,888.25	
		Dispositions	-4,100.00		19,015.80

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C98423F109	XOMETRY INC CL A COM CL A COM	Acquisitions	3,927.00	-129,721.79	
		Dispositions	-1,874.00		82,887.26
C988498101	YUM BRANDS INC COM	Acquisitions	1,400.00	-214,234.35	
		Dispositions	-1,400.00		206,502.49
C989207105	ZEBRA TECHNOLOGIES CORP CL A	Acquisitions	240.00	-93,420.17	
		Dispositions	-240.00		80,162.74
C98954M200	ZILLOW GROUP INC COM USD0.0001 CLASS C	Acquisitions	500.00	-38,311.00	
		Dispositions	-500.00		40,099.10
C989701107	ZIONS BANCORPORATION N A	Acquisitions	800.00	-37,369.75	
		Dispositions	-800.00		38,974.56
C98980L101	ZOOM COMMUNICATIONS INC	Acquisitions	2,400.00	-187,968.89	
		Dispositions	-3,200.00		252,095.76

Schedule SB, line 32 — Schedule of Amortization Bases

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

BEA shortfall bases

Shortfall bases				
Year established		Outstanding balance	Years remaining	2024 installment
2023	\$	20,588,833	14	\$ 2,004,630
2024		71,962,130	15	6,689,254
Total	\$	92,550,963		\$ 8,693,884

IEC shortfall bases

Shortfall bases				
Year established		Outstanding balance	Years remaining	2024 installment
2022	\$	14,003,406	13	\$ 1,435,109
2023		24,545,535	14	2,389,874
2024		25,759,869	15	2,394,514
Total	\$	64,308,810		\$ 6,219,497

Schedule SB, line 24 — Change in Actuarial Assumptions

The following actuarial assumption changes were made for the funding valuation as of October 1, 2024:

- Interest discounts and mortality rates were updated in accordance with PPA.
- The expense component of normal cost was updated from \$1,690,000 to \$1,480,000 to reflect our expectations for the current plan year.
- The retirement, withdrawal, salary increase, form of payment and spousal assumptions were updated based on the recommendations with the 2024 Experience Study.
- The inflation assumption was updated from 2.00% to 2.25% and the Social Security Wage Base was updated from 2.75% to 3.00%.