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

2025

This Form is Open to Public Inspection

Part I Annual Report Identification Information

For calendar plan year 2025 or fiscal plan year beginning 01/01/2025 and ending 12/31/2025

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.)
- [X] 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:
- [X] 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
TI EMPLOYEES PENSION PLAN

1b Three-digit plan number (PN) ▶ 006

1c Effective date of plan 11/09/1951

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)
TEXAS INSTRUMENTS INCORPORATED

13570 N. CENTRAL EXPRESSWAY
MS 3933
DALLAS, TX 75243

2b Employer Identification Number (EIN) 75-0289970

2c Plan Sponsor's telephone number 972-995-3333

2d Business code (see instructions) 335900

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

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

SIGN HERE	Filed with authorized/valid electronic signature.	10/08/2026	JOHN WHITNEY
	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

TEXAS INSTRUMENTS ADMINISTRATION COMMITTEE

13570 N. CENTRAL EXPRESSWAY
MS 3933
DALLAS, TX 75243

3b Administrator's EIN
75-1522068

3c Administrator's telephone number
972-995-3333

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**	4772
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	**6a(1)**	1457
a(2)	Total number of active participants at the end of the plan year	**6a(2)**	1284
b	Retired or separated participants receiving benefits	**6b**	1114
c	Other retired or separated participants entitled to future benefits	**6c**	1259
d	Subtotal. Add lines **6a(2)**, **6b**, and **6c**.	**6d**	3657
e	Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	**6e**	3
f	Total. Add lines **6d** and **6e**.	**6f**	3660
g(1)	Number of participants with account balances as of the beginning of the plan year (only defined contribution plans complete this item)	**6g(1)**	
g(2)	Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)	**6g(2)**	
h	Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested.	**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 Characteristic Codes in the instructions:

1A 1C 1E 3F 3H

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

9a Plan funding arrangement (check all that apply)

- (1) ☐ Insurance
- (2) ☐ Code section 412(e)(3) insurance contracts
- (3) ☒ Trust
- (4) ☐ General assets of the sponsor

9b Plan benefit arrangement (check all that apply)

- (1) ☐ Insurance
- (2) ☐ Code section 412(e)(3) insurance contracts
- (3) ☒ Trust
- (4) ☐ General assets of the sponsor

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

a Pension Schedules

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

b General Schedules

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

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

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

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

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

11c Enter the Receipt Confirmation Code for the 2025 Form M-1 annual report. If the plan was not required to file the 2025 Form M-1 annual report, enter the Receipt Confirmation Code for the most recent Form M-1 that was required to be filed under the Form M-1 filing requirements. (Failure to enter a valid Receipt Confirmation Code will subject the Form 5500 filing to rejection as incomplete.)

Receipt Confirmation Code_____

SCHEDULE SB (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Single-Employer Defined Benefit Plan Actuarial Information

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code).

▶ **File as an attachment to Form 5500 or 5500-SF.**

OMB No. 1210-0110

2025

This Form is Open to Public Inspection

For calendar plan year 2025 or fiscal plan year beginning 01/01/2025 and ending 12/31/2025

▶ **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
TI EMPLOYEES PENSION PLAN

B Three-digit plan number (PN) ▶ 006

C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF
TEXAS INSTRUMENTS INCORPORATED

D Employer Identification Number (EIN)
75-0289970

E Type of plan: [X] Single [ ] Multiple-A [ ] Multiple-B

F Prior year plan size: [ ] 100 or fewer [ ] 101-500 [X] More than 500

Part I Basic Information

1 Enter the valuation date: Month 01 Day 01 Year 2025

2 Assets:

a Market value	**2a**	400384904
b Actuarial value	**2b**	395282184

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	1097	142774127	142774127
b For terminated vested participants	1576	78071561	78071561
c For active participants	1457	243204086	245201974
d Total	4130	464049774	466047662

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**	5.32 %
6 Target normal cost		
a Present value of current plan year accruals	**6a**	10850296
b Expected plan-related expenses	**6b**	4539000
c Target normal cost	**6c**	15389296

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

09/24/2026
Date

LOUIS PALACIOS
Type or print name of actuary

26-08101
Most recent enrollment number

WILLIS TOWERS WATSON US LLC
Firm name

214-530-4200
Telephone number (including area code)

PO BOX 674401
HOUSTON, TX 77267
Address of the firm

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

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	34124252
8	Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	0	24402887
9	Amount remaining (line 7 minus line 8)	0	9721365
10	Interest on line 9 using prior year's actual return of 4.38 %	0	425796
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 5.04 %		0
	b(2) Interest on line 38b from prior year Schedule SB, using prior year's actual return		0
	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	10147161

Part III Funding Percentages

14	Funding target attainment percentage	14	82.63 %
15	Adjusted funding target attainment percentage	15	82.63 %
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	86.24 %
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
07/15/2025	1000000	0			
10/15/2025	5000000	0			
01/15/2026	5500000	0			
08/28/2026	3400000	0			
			Totals ► 18(b)	14900000	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	14103745

20 Quarterly contributions and liquidity shortfalls:

a Did the plan have a "funding shortfall" for the prior year? [X] Yes [ ] No

b If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner? [X] 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: 5.00 %	2nd segment: 5.27 %	3rd segment: 5.50 %	☐ N/A, full yield curve used

b Applicable month (enter code)	**21b**	0
22 Weighted average retirement age	**22**	63

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**	15389296
b Excess assets, if applicable, but not greater than line 31a	**31b**	0

32 Amortization installments:	Outstanding Balance	Installment
a Net shortfall amortization installment	80912639	8811981
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**	24201277

	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement	0	10147161	10147161

36 Additional cash requirement (line 34 minus line 35)	**36**	14054116
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	**37**	14103745

38 Present value of excess contributions for current year (see instructions)

a Total (excess, if any, of line 37 over line 36)	**38a**	49629
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	**38b**	49629
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 C (Form 5500)	Service Provider Information	OMB No. 1210-0110
Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	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.**	**2025** **This Form is Open to Public Inspection.**

For calendar plan year 2025 or fiscal plan year beginning 01/01/2025 and ending 12/31/2025

A Name of plan
TI EMPLOYEES PENSION PLAN

B Three-digit plan number (PN) ▶ 006

C Plan sponsor's name as shown on line 2a of Form 5500
TEXAS INSTRUMENTS INCORPORATED

D Employer Identification Number (EIN)
75-0289970

Part I Service Provider Information (see instructions)

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

a Check "Yes" or "No" to indicate whether you are excluding a person from the remainder of this Part because they received only eligible indirect compensation for which the plan received the required disclosures (see instructions for definitions and conditions).. . . . . ☐ Yes ☒ No

b If you answered line 1a "Yes," enter the name and EIN or address of each person providing the required disclosures for the service providers who received only eligible indirect compensation. Complete as many entries as needed (see instructions).

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

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

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

FIDELITY INV. INST. OPS. CO., INC.

04-2647786

(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?
50 64	NONE	606000	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

PACIFIC INVESTMENT MANAGEMENT COMPA

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 50	INV. MNGR	373806	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

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

HCSC - BLUE CROSS BLUE SHIELD OF TX

36-1236610

(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?
12 13 23 50	NONE	354137	Yes [ ] No [X]	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)

NORTHERN TRUST CO.

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?
21 28 50 71	TRUSTEE	293116	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

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

ERNST & YOUNG LLP

34-6565596

(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	232594	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

CAREMARK LLC

05-0340626

(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?
12 13 23 50	NONE	119251	Yes [ ] No [X]	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)

WILLIS TOWERS WATSON US LLC

53-0181291

(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 50	NONE	107013	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

SEGAL ADVISORS, INC.

13-2646110

(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	INV. MNGR.	68750	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

DELTA DENTAL

94-2761537

(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?
12 13 23 50	NONE	44628	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

BLACKROCK INST. TRUST CO., N.A.

94-3112180

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
21 24 28 50 51	INV. MNGR.	20677	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

(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 D (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

DFE/Participating Plan Information

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).

▶ **File as an attachment to Form 5500.**

OMB No. 1210-0110

2025

This Form is Open to Public Inspection.

For calendar plan year 2025 or fiscal plan year beginning 01/01/2025 and ending 12/31/2025

A Name of plan
TI EMPLOYEES PENSION PLAN

B Three-digit plan number (PN) ▶ 006

C Plan or DFE sponsor's name as shown on line 2a of Form 5500
TEXAS INSTRUMENTS INCORPORATED

D Employer Identification Number (EIN)
75-0289970

Part I Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs)

(Complete as many entries as needed to report all interests in DFEs)

a Name of MTIA, CCT, PSA, or 103-12 IE: RUSSELL 3000 INDEX FUND

b Name of sponsor of entity listed in (a): BLACKROCK INSTITUTIONAL TRUST CO NA

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
94-3302956-001	C	112346036

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

b Name of sponsor of entity listed in (a): BLACKROCK INSTITUTIONAL TRUST CO NA

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
94-6052285-001	C	0

a Name of MTIA, CCT, PSA, or 103-12 IE: RUSSELL 2000 INDEX FUND

b Name of sponsor of entity listed in (a): BLACKROCK INSTITUTIONAL TRUST CO NA

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
94-3273839-001	C	0

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

b Name of sponsor of entity listed in (a): BLACKROCK INSTITUTIONAL TRUST CO NA

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
94-6450621-001	C	9

a Name of MTIA, CCT, PSA, or 103-12 IE: NTGI COLLECTIVE SHORT-TERM INV FUND

b Name of sponsor of entity listed in (a): NORTHERN TRUST GLOBAL INVESTMENTS

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
45-6138589-084	C	10115764

a Name of MTIA, CCT, PSA, or 103-12 IE: COLTV ALL COUNTRY WORLD EX-US INDX

b Name of sponsor of entity listed in (a): NORTHERN TRUST COMPANY

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
45-6138589-039	C	38384174

a Name of MTIA, CCT, PSA, or 103-12 IE: NT COLTV LT GOVT BD INDX FD L

b Name of sponsor of entity listed in (a): NORTHERN TRUST COMPANY

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
45-6138589-057	C	5250429

a Name of MTIA, CCT, PSA, or 103-12 IE: NT COLTV LT CR BD INDX FD L

b Name of sponsor of entity listed in (a): NORTHERN TRUST COMPANY

c EIN-PN 45-6138589-078	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 107024771

a Name of MTIA, CCT, PSA, or 103-12 IE: NT COLTV 1-10 YR INTERMED GOVT BD

b Name of sponsor of entity listed in (a): NORTHERN TRUST COMPANY

c EIN-PN 45-6138589-056	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 17914916

a Name of MTIA, CCT, PSA, or 103-12 IE: NT COLTV 1-10 YR INTERM CR GOVT BD

b Name of sponsor of entity listed in (a): NORTHERN TRUST COMPANY

c EIN-PN 45-6138589-094	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 109527882

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

Part II **Information on Participating Plans (to be completed by DFEs, other than DCGs)**
(Complete as many entries as needed to report all participating plans. DCGs must report each participating plan using Schedule DCG.)

a Plan name

b Name of plan sponsor | **c** EIN-PN

a Plan name

b Name of plan sponsor | **c** EIN-PN

a Plan name

b Name of plan sponsor | **c** EIN-PN

a Plan name

b Name of plan sponsor | **c** EIN-PN

a Plan name

b Name of plan sponsor | **c** EIN-PN

a Plan name

b Name of plan sponsor | **c** EIN-PN

a Plan name

b Name of plan sponsor | **c** EIN-PN

a Plan name

b Name of plan sponsor | **c** EIN-PN

a Plan name

b Name of plan sponsor | **c** EIN-PN

a Plan name

b Name of plan sponsor | **c** EIN-PN

a Plan name

b Name of plan sponsor | **c** EIN-PN

a Plan name

b Name of plan sponsor | **c** EIN-PN

a Plan name

b Name of plan sponsor | **c** EIN-PN

SCHEDULE H (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Financial Information

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code).

▶ **File as an attachment to Form 5500.**

OMB No. 1210-0110

2025

This Form is Open to Public Inspection

For calendar plan year 2025 or fiscal plan year beginning 01/01/2025 and ending 12/31/2025

A Name of plan
TI EMPLOYEES PENSION PLAN

B Three-digit plan number (PN) ▶ 006

C Plan sponsor's name as shown on line 2a of Form 5500
TEXAS INSTRUMENTS INCORPORATED

D Employer Identification Number (EIN)
75-0289970

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	883606	484156
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)	0	8900000
(2) Participant contributions	1b(2)	682197	752031
(3) Other	1b(3)	7444217	11238514
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)		
(2) U.S. Government securities	1c(2)	92092763	71680646
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	659046	412636
(B) All other	1c(3)(B)	48853408	58128799
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)		
(B) Common	1c(4)(B)		
(5) Partnership/joint venture interests	1c(5)		
(6) Real estate (other than employer real property)	1c(6)		
(7) Loans (other than to participants)	1c(7)		
(8) Participant loans	1c(8)		
(9) Value of interest in common/collective trusts	1c(9)	404663009	400563983
(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)	97640919	95520955
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)		
(15) Other	1c(15)	1624530	4124091

		(a) Beginning of Year	(b) End of Year
1d Employer-related investments:			
(1) Employer securities	1d(1)		
(2) Employer real property	1d(2)		
1e Buildings and other property used in plan operation	1e		
1f Total assets (add all amounts in lines 1a through 1e)	1f	654543695	651805811
Liabilities			
1g Benefit claims payable	1g		
1h Operating payables	1h	323825	399335
1i Acquisition indebtedness	1i		
1j Other liabilities	1j	14016503	20760939
1k Total liabilities (add all amounts in lines 1g through1j)	1k	14340328	21160274
Net Assets			
1l Net assets (subtract line 1k from line 1f)	1l	640203367	630645537

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)	14900000	
(B) Participants	2a(1)(B)	9360981	
(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)		24260981
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)		
(B) U.S. Government securities	2b(1)(B)	118148	
(C) Corporate debt instruments	2b(1)(C)	3255871	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)	699498	
(F) Other	2b(1)(F)		
(G) Total interest. Add lines **2b(1)(A)** through **(F)**	2b(1)(G)		4073517
(2) Dividends: **(A)** Preferred stock	2b(2)(A)		
(B) Common stock	2b(2)(B)		
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	5525656	
(D) Total dividends. Add lines **2b(2)(A)**, **(B)**, and **(C)**	2b(2)(D)		5525656
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: **(A)** Aggregate proceeds	2b(4)(A)	410554609	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	409098827	
(C) Subtract line **2b(4)(B)** from line **2b(4)(A)** and enter result	2b(4)(C)		1455782
(5) Unrealized appreciation (depreciation) of assets: **(A)** Real estate	2b(5)(A)		
(B) Other	2b(5)(B)	2590409	
(C) Total unrealized appreciation of assets. Add lines **2b(5)(A)** and **(B)**	2b(5)(C)		2590409

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		50106906
(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)		2602671
c Other income	2c		
d Total income. Add all **income** amounts in column (b) and enter total	2d		90615922
Expenses			
e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	94496501	
(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)		94496501
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)	1124016	
(3) Recordkeeping fees	2i(3)		
(4) IQPA audit fees	2i(4)	232594	
(5) Investment advisory and investment management fees	2i(5)	463233	
(6) Bank or trust company trustee/custodial fees	2i(6)	293116	
(7) Actuarial fees	2i(7)	107013	
(8) Legal fees	2i(8)		
(9) Valuation/appraisal fees	2i(9)		
(10) Other trustee fees and expenses	2i(10)		
(11) Other expenses	2i(11)	3457279	
(12) Total administrative expenses. Add lines **2i(1)** through **(11)**	2i(12)		5677251
j Total expenses. Add all **expense** amounts in column (b) and enter total	2j		100173752
Net Income and Reconciliation			
k Net income (loss). Subtract line **2j** from line **2d**	2k		-9557830
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) [X] 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)** [X] 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: ERNST & YOUNG LLP **(2)** EIN: 34-6565596

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.)	**4a**		X	
b Were any loans by the plan or fixed income obligations due the plan in default as of the close of the plan year or classified during the year as uncollectible? Disregard participant loans secured by participant's account balance. (Attach Schedule G (Form 5500) Part I if "Yes" is checked.)	**4b**		X	
c Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)	**4c**		X	
d Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.)	**4d**		X	
e Was this plan covered by a fidelity bond?	**4e**	X		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?	**4f**		X	
g Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?	**4g**		X	
h Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?	**4h**		X	
i Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	**4i**	X		
j Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked and see instructions for format requirements.)	**4j**	X		
k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?	**4k**		X	
l Has the plan failed to provide any benefit when due under the plan?	**4l**		X	
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)	**4m**			
n If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.	**4n**			

5a Has a resolution to terminate the plan been adopted during the plan year or any prior plan year? [ ] Yes [X] 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.) ..... [X] Yes [ ] No [ ] Not determined

If "Yes" is checked, enter the My PAA confirmation number from the PBGC premium filing for this plan year 584309.

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

2025

This Form is Open to Public Inspection.

For calendar plan year 2025 or fiscal plan year beginning 01/01/2025 and ending 12/31/2025

A Name of plan
TI EMPLOYEES PENSION PLAN

B Three-digit plan number (PN) ▶ 006

C Plan sponsor's name as shown on line 2a of Form 5500
TEXAS INSTRUMENTS INCORPORATED

D Employer Identification Number (EIN)
75-0289970

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): 04-3275867

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** 190

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: 24.0 % Private Equity: 0.0 % Investment-Grade Debt and Interest Rate Hedging Assets: 74.0 %
High-Yield Debt: _____% Real Assets: _____% Cash or Cash Equivalents: _____% Other: 2.0 %

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_____.

FINANCIAL STATEMENTS AND SUPPLEMENTAL SCHEDULES

TI Employees Pension Plan
As of December 31, 2025 and 2024, and for the
Year Ended December 31, 2025
With Report of Independent Auditors

TI Employees Pension Plan

Financial Statements and Supplemental Schedules

As of December 31, 2025 and 2024 and for the
Year Ended December 31, 2025

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Report of Independent Auditors

To the Administration Committee of Texas Instruments Incorporated

Opinion

We have audited the financial statements of TI Employees Pension Plan (the 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 December 31, 2025 and 2024, and the related statement of changes in net assets available for benefits for the year ended December 31, 2025, and the related notes (collectively referred to as the "financial statements").

In our opinion, the accompanying financial statements present fairly, in all material respects, the net assets available for benefits of the Plan at December 31, 2025 and 2024, and the changes in its net assets available for benefits for the year ended December 31, 2025, in accordance with accounting principles generally accepted in the United States of America.

Basis for Opinion

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

Responsibilities of Management for the Financial Statements

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

In preparing the financial statements, management is required to evaluate whether there are conditions or events, considered in the aggregate, that raise substantial doubt about the Plan's ability to continue as a going concern for one year after the date that 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 the Plan's internal control. Accordingly, no such opinion is expressed.
- Evaluate the appropriateness of accounting policies used and the reasonableness of significant accounting estimates made by management, as well as evaluate the overall presentation of the financial statements.
- Conclude whether, in our judgment, there are conditions or events, considered in the aggregate, that raise substantial doubt about the Plan's ability to continue as a going concern for a reasonable period of time.

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 of the financial statements as a whole. The supplemental schedules of assets (held at end of year) and schedule of assets (acquired and disposed of within year) as of December 31, 2025, and reportable transactions for the year then ended (referred to as the "supplemental schedules"), 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

Shape the future
with confidence

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 supplemental 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.

Ernst & Young LLP

September 25, 2026

TI Employees Pension Plan

Statements of Net Assets Available for Benefits

(In Thousands)

	December 31, 2025	2024
Assets		
Investments at fair value	$ **387,978**	$ 400,060
Net assets held in 401(h) account	**243,702**	247,054
Company contribution receivable	**8,900**	—
Dividend, interest and other receivables	**11,226**	7,430
Total assets	**651,806**	654,544
Liabilities		
Amounts related to obligation of 401(h) account	**243,702**	247,054
Accrued administrative expenses	**399**	324
Other payable	**20,761**	14,016
Total liabilities	**264,862**	261,394
Net assets available for benefits	$ **386,944**	$ 393,150

See accompanying notes.

TI Employees Pension Plan

Statement of Changes in Net Assets Available for Benefits

(In Thousands)

Year Ended December 31, 2025

Additions		
Employer contributions	$	14,900
Net appreciation in fair value of investments		34,787
Dividend, interest and other income		9,489
Total additions		59,176
Deductions		
Benefits paid		60,521
Administrative expenses		4,861
Total deductions		65,382
Net increase (decrease)		(6,206)
Net assets available for benefits:		
Beginning of year		393,150
End of year	$	386,944

See accompanying notes.

TI Employees Pension Plan

Notes to Financial Statements

December 31, 2025

1. Description of the Plan

The following description of the TI Employees Pension Plan (the Plan) provides only general information. Participants should refer to the Summary Plan Description for a more complete description of the Plan's provisions.

General

The Plan is a defined-benefit pension plan covering eligible U.S. employees of Texas Instruments Incorporated and participating subsidiaries (the Company). The Plan is subject to the provisions of the Employee Retirement Income Security Act of 1974, as amended (ERISA).

Effective January 1, 1998, the Plan was closed to new participants.

Northern Trust Company (the Trustee) serves as trustee under discretionary trust agreements. The Plan is administered by the Administration Committee of the Company. The Retirement Investment Committee (RIC) of the Company is responsible for the oversight of the Plan's investments.

Contributions

Contributions from the Company for the pension obligation are based upon amounts required to be funded under provisions of ERISA or, if greater, amounts actually declared by the Company's management. The minimum funding provisions of ERISA have been met for the 2025 and 2024 Plan years. No contributions are permitted from any participant.

Benefits

A participant is entitled to pension benefits upon termination of employment if: the participant retires at or after attainment of normal retirement age of 65; the participant qualifies for early retirement; the participant is vested but employment ends before qualifying for early retirement; or the participant becomes totally and permanently disabled. A participant's beneficiaries are entitled to pension benefits if the participant was vested at the time of death.

1. Description of the Plan (continued)

Termination of the Plan

While the Company does not intend to terminate the Plan or to permanently discontinue contributions, it is free to do so at any time. If terminated, net pension assets of the Plan would be distributed to participants and beneficiaries as prescribed by the terms of the Plan in accordance with ERISA. The Plan's net assets may not be available on a pro rata basis to provide participants' benefits. Whether a particular participant's accumulated plan benefits will be paid depends on both the priority of those benefits and the level of benefits guaranteed by the Pension Benefit Guaranty Corporation (PBGC) at that time. Some benefits may be fully or partially provided for by the then-existing assets and the PBGC guaranty, while other benefits may not be provided for at all. Net pension assets in excess of accumulated plan benefits would be returned to the Company. In the event of a change in ownership of the Company under certain specified conditions, the excess net pension assets would be allocated to participants and beneficiaries.

Expenses

Administrative expenses are paid by the Plan to the extent not paid by the Company.

401(h) Account

The Plan provides for funding of postretirement medical and dental benefits, and Retiree Reimbursement Account (RRA) contributions to qualified retirees and their dependents through a separate trust account established under Section 401(h) of the Internal Revenue Code (the Code) (the 401(h) account). In accordance with Code Section 401(h), the Plan's investments in the 401(h) account may not be used for, or diverted to, any purpose other than providing health benefits for retirees, until such time that all liabilities have been met. The 401(h) account receives participant contributions, pays associated administrative expenses and is used to pay benefits for qualified retirees and their dependents.

At December 31, 2025 and 2024, the 401(h) account balance was $244 million and $247 million of Common/collective trusts, respectively. The related obligations for health benefits are not included in this Plan's obligations of accumulated plan benefits but are reflected as obligations in the financial statements of the TI Retiree Health Benefit Plan. Employer contributions to the 401(h) account are determined annually and are at the discretion of the Company. For the year ended December 31, 2025, no employer contributions were made to the 401(h) account.

2. Summary of Significant Accounting Policies

Investment Valuation and Income Recognition

The Plan measures and reports financial assets and liabilities at fair value. Fair value is defined as the price that would be received to sell an asset or paid to transfer a liability (an exit price) in the principal or most advantageous market for the asset or liability in an orderly transaction between market participants on the measurement date.

Valuation methodology used for the Plan assets are:

Fixed income investments: Valued using published market prices or broker quotes.

Registered investment companies: Valued using published market prices, which represent the net asset value of shares held by the Plan at year end.

Derivative financial instruments (credit default swaps, interest rate swaps and futures): Valued using similar published market prices, broker quotes or industry standard pricing models. These derivative financial instruments in the TI Pension Plan portfolio are subject to netting agreements, and the TI Pension Plan is included in Master Agreements with the respective counterparties. These agreements govern the terms of certain transactions and are intended to reduce counterparty risk and to allow the portfolio to close out and net its total exposure to a counterparty with respect to transactions covered by the Master Agreement.

Common/collective trusts: Valued at net asset value as a practical expedient based on the fair value of the underlying investments of the trusts as determined by the sponsor of the trusts.

The plan administrator has the ability to redeem investments as needed, unless specifically restricted by the fund. There are no redemption restrictions.

2. Summary of Significant Accounting Policies (continued)

Investment purchases and sales are recorded on the trade date, with a liability recorded for purchases pending settlement and a receivable recorded for sales pending settlement. Any realized gain or loss on sales of securities is based on average cost. Net appreciation (depreciation) includes the Plan's gains and losses on investments bought and sold as well as held during the year. Dividends and interest income are recorded as earned on the accrual basis. The investments in the Plan consist of a mix of equity and fixed income investments. Fixed income investments include U.S. government securities, U.S. and non-U.S. corporate bonds, and non-U.S. government securities. Equity investments consist of broad-market index funds that are diversified across a wide number of securities within their stated asset classes.

The three-level hierarchy below indicates the extent and level of judgment used to estimate fair value measurements.

Level 1	Uses unadjusted quoted prices that are available in active markets for identical assets or liabilities as of the measurement date.
Level 2	Uses inputs other than Level 1 that are either directly or indirectly observable as of the measurement date through correlation with market data. Inputs include quoted prices for similar assets and liabilities in active markets and quoted prices in markets that are not active. Level 2 also includes assets and liabilities that are valued using models or other pricing methodologies that do not require significant judgment because the input assumptions used in the models, such as interest rates and volatility factors, are corroborated by readily observable data.
Level 3	Uses inputs that are unobservable, supported by little or no market activity and reflect significant management judgment. As of December 31, 2025 and 2024, there were no Level 3 assets or liabilities held by the Plan.

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

2. Summary of Significant Accounting Policies (continued)

The following tables set forth by level, the Plan's financial assets and liabilities at fair value, excluding net assets held in the 401(h) account as of December 31, 2025 and 2024, indicating for each asset except the common/collective trust assets the applicable level within the fair value hierarchy (in thousands).

	December 31, 2025		
	Level 1	**Level 2**	**Total**
Assets:			
Corporate obligations	$ —	$ 58,541	$ 58,541
U.S. government and agency securities	72,138	—	72,138
Non-U.S government and agency securities	—	2,844	2,844
Registered investment companies	94,468	—	94,468
Derivative financial instruments	—	822	822
Total assets in fair value hierarchy table	166,606	62,207	228,814
Common/collective trusts			159,164
Total assets at fair value			$ 387,978

	December 31, 2024		
	Level 1	**Level 2**	**Total**
Assets:			
Corporate obligations	$ —	$ 49,512	$ 49,512
U.S. government and agency securities	92,241	—	92,241
Non-U.S government and agency securities	—	1,152	1,152
Registered investment companies	97,619	—	97,619
Derivative financial instruments	—	325	325
Total assets in fair value hierarchy table	189,860	50,989	240,849
Common/collective trusts			159,211
Total assets at fair value			400,060

2. Summary of Significant Accounting Policies (continued)

Investment securities are exposed to various risks, such as interest rate, credit, and market 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 statements of net assets available for benefits.

Related-Party Transactions

Certain Plan investments are managed by Northern Trust Investments, Inc., an affiliate of the Trustee; BlackRock Institutional Trust Company, N.A.; and Pacific Investment Management Company LLC. These transactions qualify as exempt party-in-interest transactions.

Use of Estimates

The preparation of financial statements in conformity with US Generally Accepted Accounting Principles (US GAAP) requires management to make estimates and assumptions that affect the amounts reported in the financial statements, accompanying notes, and supplemental schedules. Actual results could differ from those estimates and assumptions.

Basis of Accounting

The financial statements are prepared on the accrual basis of accounting in conformity with US GAAP. Benefits paid to participants are recorded upon distribution from the Plan's trust.

Subsequent Events

Plan management has evaluated the subsequent events through September 25, 2026, the date the financial statements were available to be issued.

3. Actuarial Present Value of Accumulated Plan Benefits (excluding 401(h))

Calculation of the actuarial present value of accumulated plan benefits under the Plan was made by the Company's consulting actuary using census data as of January 1, 2025. The actuarial present value of accumulated plan benefits is determined by the consulting actuary by applying actuarial assumptions to adjust the accumulated plan benefits to reflect the time value of money (through discounts for interest) and the probability of payment (by means of decrements such as for death, disability, withdrawal, or retirement) between the valuation date and the expected date of payment.

The significant assumptions underlying the actuarial computations for December 31, 2025 and 2024, are as follows:

	2025	**2024**
Expected rate of return on plan assets [(a)]	**5.60%**	5.30%
Mortality basis	**Pri-2012 mortality tables projected forward generationally using adjusted scale MP-2021 rates**	Pri-2012 mortality tables projected forward generationally using adjusted scale MP-2021 rates
Retirement age	**63**	63

[(a)] Per Accounting Standard Codification 960, for this valuation the Company elected to use the expected rate of return on plan assets as its discount rate.

3. Actuarial Present Value of Accumulated Plan Benefits (excluding 401(h)) (continued)

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

Plan contributions are made and the actuarial present value of accumulated plan benefits is reported based on certain assumptions, all of which are subject to change. Due to uncertainties inherent in the estimation and assumption processes, it is at least reasonably possible that changes in these estimates and assumptions in the near term could materially affect the amounts reported and disclosed in the financial statements.

The actuarial present value of accumulated plan benefits as of the end of each plan year is as follows (in thousands):

	December 31,	
	2025	**2024**
Actuarial present value of accumulated plan benefits:		
Vested benefits:		
Participants currently receiving payments	**$ 128,064**	$ 132,583
Other participants	**291,909**	324,858
Total vested benefits	**419,973**	457,441
Non-vested benefits: (death and disability)	**1,082**	1,964
Total actuarial present value of accumulated plan benefits	**$ 421,055**	$ 459,405

3. Actuarial Present Value of Accumulated Plan Benefits (excluding 401(h)) (continued)

Changes in the actuarial present value of accumulated plan benefits are as follows (in thousands):

	2025	2024
Total actuarial present value of accumulated plan benefits at beginning of year	**$ 459,405**	$ 442,624
Benefits accumulated	**12,159**	11,253
Decrease/(increase) in discount period	**23,401**	26,461
Benefits paid	**(60,521)**	(40,794)
Actuarial (gains)/losses or other changes	**(5,152)**	3,766
Assumption changes	**(8,710)**	16,095
Plan Amendments	**473**	**—**
Total actuarial present value of accumulated plan benefits at end of year	**$ 421,055**	$ 459,405

For 2025, the $(5) million in experience gains is primarily due to delayed retirements. The $(9) million gain in assumption changes is driven primarily by market movement in interest rates.

The PBGC lump sum interest rate assumption for year 1 changed from 2.25% to 2.50% and for future years changed from 2.80% to 3.10%. The PPA lump sum interest rate assumption for year 1 changed from 5.25% to 5.50% and for future years changed from 5.80% to 6.10%.

4. Income Tax Status

The Plan has received a determination letter from the Internal Revenue Service (IRS) dated June 2, 2021, stating that the Plan is qualified under Section 401(a) of the Internal Revenue Code (the Code) and therefore, the related trust is exempt from taxation. Subsequent to the receipt of the determination letter, the Plan was amended. Once qualified, the Plan is required to operate in conformity with the Code to maintain its qualified status. The Administration Committee believes the Plan is being operated in compliance with the applicable requirements of the Code and, therefore, believes the Plan is qualified and the related trust is tax-exempt.

US GAAP requires the Administration Committee to evaluate uncertain tax positions taken by the Plan. The financial statement effects of a tax position are recognized when the position is more likely than not, based on the technical merits, to be sustained upon examination by the IRS. The Administration Committee has analyzed the tax positions taken by the Plan, and has concluded that as of December 31, 2025, there are no uncertain positions taken or expected to be taken. The Plan has recognized no interest or penalties related to uncertain tax positions. The Plan is subject to routine audits by taxing jurisdictions; however, there are currently no audits for any tax periods in progress.

5. Differences Between Financial Statements and Form 5500

The following is a reconciliation of net assets available for benefits per the financial statements to the Form 5500 (in thousands):

	December 31,	
	2025	**2024**
Net assets available for benefits per the financial statements	**$ 386,944**	$ 393,150
Net assets held in 401(h) account included as assets in Form 5500	**243,702**	247,054
Net assets available for benefits per the Form 5500	**$ 630,646**	$ 640,204

The net assets of the 401(h) account included in the Form 5500 are not available to pay pension benefits and can only be used to pay retiree health benefits.

5. Differences Between Financial Statements and Form 5500 (continued)

The following is a reconciliation of the changes in net assets per the financial statements to the Form 5500 related to the 401(h) account (in thousands):

	Year Ended December 31, 2025		
	Amounts per Financial Statements	401(h) Account	Amounts per Form 5500
Net appreciation in fair value of investments	$ 34,787	$ 21,968	$ 56,755
Dividend and interest income	9,489	110	9,599
Net investment gains	$ 44,276	$ 22,078	$ 66,354
Participant contributions	—	9,361	9,361
Benefits paid	60,521	33,976	94,497
Administrative expenses	4,861	817	5,678

Supplemental Schedules

TI Employees Pension Plan
EIN #75-0289970 / Plan #006
Schedule H; Line 4i – Schedule of Assets (Held at End of Year)
December 31, 2025

See Schedule of Assets Held for Investment Purposes.

◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Non-Interest Bearing Cash - USD			
AUD - Australian dollar	552.150	552.15	552.15
GBP - British pound sterling	18,919.460	18,919.46	18,919.46
CAD - Canadian dollar	55,772.560	55,772.56	55,772.56
EUR - Euro	26,078.940	26,078.94	26,078.94
JPY - Japanese yen	349.050	349.05	349.05
MXN - Mexican peso	-0.010	-0.01	-0.01
NZD - New Zealand dollar	307.990	307.99	307.99
SEK - Swedish krona	829.170	829.17	829.17
CHF - Swiss franc	10,136.620	10,136.62	10,136.62
USD - United States dollar	88,454.770	90,210.40	90,210.40
Total - all currencies		**203,156.33**	**203,156.33**
Total Non-Interest Bearing Cash - USD		**203,156.33**	**203,156.33**
Receivables - Other - USD			
Pending foreign exchange purchases: Brazilian real	0.000	507,428.11	506,081.49
Pending foreign exchange purchases: British pound sterling	0.000	539,592.38	540,701.73
Pending foreign exchange purchases: Euro	0.000	12,904.68	12,926.29
Pending foreign exchange purchases: Indian rupee	0.000	1,104,816.12	1,091,993.67
Pending foreign exchange purchases: Mexican peso	0.000	460,586.87	473,943.60
Pending foreign exchange purchases: New Zealand dollar	0.000	463,350.19	462,578.41
Pending foreign exchange purchases: United States dollar	0.000	3,681,617.89	3,681,617.89
Total - all currencies		**6,770,296.24**	**6,769,843.08**
Pending trade sales: United States dollar	0.000	3,446,100.00	3,446,100.00
Total - all currencies		**3,446,100.00**	**3,446,100.00**
Total Receivables - Other - USD		**10,216,396.24**	**10,215,943.08**
U.S. Government Securities			

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

◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
U.S. Government Securities			
United States - USD			
TENNESSEE VY AUTH 4.875% 05-15-2035 SEDOL : BV98CW7	300,000.000	298,080.00	311,028.24
UNITED STATES OF AMER TREAS BONDS 4.625%02-15-2055 SEDOL : BRXZ4T7	3,600,000.000	3,512,212.89	3,482,859.38
UNITED STATES OF AMER TREAS BONDS 4.75% 08-15-2055 SEDOL : BQT2LR2	600,000.000	595,829.53	592,500.00
UNITED STATES TREAS BD STRIPPED PRIN PMT00123 08-15-2048 (UNDDATE) REG SEDOL : BFCBRB5	10,500,000.000	3,325,660.00	3,419,818.71
UNITED STATES TREAS BDS 3.0% DUE 08-15-2048 SEDOL : BFZLQN7	1,900,000.000	1,425,331.41	1,412,828.13
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054 SEDOL : BQSB5H8	5,600,000.000	5,432,866.27	5,416,687.47
UNITED STATES TREAS NTS 4.25% 08-15-2035 SEDOL : BQT2LK5	844,000.000	854,569.24	851,912.50
UNITED STATES TREAS SEC STRIP 0% STRIP 02-15-2048 CUSIP : 912834TF5	22,600,000.000	7,708,229.00	7,395,208.39
UNITED STATES TREAS SEC STRIP 0% STRIP 11-15-2047 SEDOL : BPLP0R5	33,750,000.000	10,894,837.50	11,184,125.29
UNITED STATES TREAS SEC STRIP DISC NT 02-15-2049 SEDOL : BRJNTN4	18,150,000.000	5,764,379.50	5,636,974.91
UNITED STATES TREAS SEC STRIPPED 11-15-2048 SEDOL : BPSP3H9	10,000,000.000	3,273,400.00	3,153,518.10
UNITED STATES TREAS SEC STRIPPED INT PMT0% STRIP 15/05/2048 USD 05-15-2048 CUSIP : 912834TP3	30,200,000.000	9,398,070.00	9,762,576.12
UTD STATES TREAS ZERO CPN 0% DUE 02-15-2047 CUSIP : 912834RB6	10,250,000.000	3,534,604.94	3,526,227.65
UTD STATES TREAS ZERO CPN 0% DUE 05-15-2047 SEDOL : BPLJR09	17,000,000.000	5,973,800.00	5,779,361.99
UTD STATES TREAS ZERO CPN 0% DUE 08-15-2047 CUSIP : 912834RR1	30,000,000.000	10,524,557.14	10,066,047.00
Total United States - USD		**72,516,427.42**	**71,991,673.88**
Total U.S. Government Securities		**72,516,427.42**	**71,991,673.88**
Corporate Debt Instruments - Preferred			
United States - USD			
PUBLIC SVC ELEC GAS CO SECD MEDIUM TERM 3.2% DUE 08-01-2049 SEDOL : BK5HXM8	600,000.000	421,938.00	412,636.51
Total United States - USD		**421,938.00**	**412,636.51**
Total Corporate Debt Instruments - Preferred		**421,938.00**	**412,636.51**
Corporate Debt Instruments - Other			
Australia - USD			
BHP BILLITON FIN USA LTD 5.75% 09-05-2055 CUSIP : 055451BM9	300,000.000	297,921.00	307,058.27
PVTPL APA INFRASTRUCTURE LTD 5.75% 09-16-2044 CUSIP : 00188LAB3	200,000.000	197,892.00	199,283.98

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

◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Corporate Debt Instruments - Other			
Australia - USD			
PVTPL CSL FINANCE PLC 5.417% 04-03-2054 CUSIP : 12661PAH2	200,000.000	200,000.00	190,818.31
PVTPL GLENCORE FDG LLC 6.141% 04-01-2055 SEDOL : BTWQTL2	200,000.000	200,000.00	207,043.88
PVTPL GLENCORE FUNDING LLC 5.893% 04-04-2054 SEDOL : BRS7WF0	400,000.000	392,336.00	399,309.30
RIO TINTO FIN USA PLC 5.75% 03-14-2055 SEDOL : BV6KMB5	200,000.000	197,718.00	204,590.68
Total Australia - USD		**1,485,867.00**	**1,508,104.42**
Brazil - USD			
YINSON BERGENIA PRODTN BV SR SECD NT 144A 8.498% 01-31-2045 CUSIP : 98585VAA6	200,000.000	199,992.00	209,796.36
Total Brazil - USD		**199,992.00**	**209,796.36**
Canada - USD			
BANK OF MONTREAL 7.3% 11-26-2084 CUSIP : 06368L5Q5	300,000.000	300,000.00	319,852.50
BROOKFIELD ASSET MANAGEMENT LTD 5.795% 04-24-2035 SEDOL : BSTS107	100,000.000	100,000.00	104,865.58
ENBRIDGE INC 5.625% 04-05-2034 SEDOL : BQZCJC7	100,000.000	99,940.00	104,551.86
ENBRIDGE INC 5.95% 04-05-2054 SEDOL : BQZCJF0	200,000.000	199,660.00	203,123.26
PVTPL ALTAGAS LTD 7.2% 10-15-2054 CUSIP : 021361AD2	500,000.000	499,960.00	518,322.50
ROGERS COMMUNICATIONS INC 4.5% 03-15-2042 CUSIP : 775109CJ8	300,000.000	256,212.00	257,223.02
SOUTH BOW CDN INFRASTRUCTURE HLDGS LTD 7.625% 03-01-2055 CUSIP : 836720AG7	200,000.000	200,000.00	208,474.40
Total Canada - USD		**1,655,772.00**	**1,716,413.12**
Chile - USD			
PVTPL AES ANDES S A 8.15% 06-10-2055 CUSIP : 00111VAC1	300,000.000	300,000.00	313,917.00
Total Chile - USD		**300,000.00**	**313,917.00**
France - USD			
PVTPL BNP PARIBAS 6.875% 12-31-2049 SEDOL : BWW4HD5	300,000.000	300,000.00	301,287.60
TOTALENERGIES CAP 5.425% 09-10-2064 SEDOL : BQYKPN5	300,000.000	300,000.00	281,765.01
Total France - USD		**600,000.00**	**583,052.61**
Germany - EUR			
VOLKSWAGEN INTL 7.875%-FRN GTD SUB PERP EUR SEDOL : BRJ7YV9	200,000.000	236,144.83	271,235.24
Total Germany - EUR		**236,144.83**	**271,235.24**

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

◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Corporate Debt Instruments - Other			
Germany - USD			
PVTPL RWE FINANCE US LLC 6.25% 04-16-2054 SEDOL : BPBSCD4	500,000.000	501,273.00	514,029.54
Total Germany - USD		**501,273.00**	**514,029.54**
Italy - USD			
PVTPL ENEL FIN INTL N V 5.5% 06-26-2034 CUSIP : 29278GBE7	400,000.000	394,430.00	415,219.23
PVTPL ENI S P A 5.95% 05-15-2054 CUSIP : 26874RAP3	500,000.000	496,815.00	497,290.70
PVTPL INTESA SANPAOLO SPA 4.95% DUE 06-01-2042 BEO CUSIP : 46115HBS5	500,000.000	385,620.00	426,693.84
Total Italy - USD		**1,276,865.00**	**1,339,203.77**
Japan - USD			
MITSUBISHI UFJ FINL GROUP INC 5.615% 04-24-2036 CUSIP : 606822DL5	300,000.000	302,580.00	315,182.65
PVTPL SUMITOMO MITSUI TR BK LTD 4.85% 09-10-2034 CUSIP : 86563VBV0	200,000.000	199,452.00	200,683.71
Total Japan - USD		**502,032.00**	**515,866.36**
Mexico - USD			
PVTPL EL PUERTO DE LIVERPOOL SAB DE CV 6.658% 01-22-2037 SEDOL : BNV0G45	400,000.000	400,000.00	427,960.00
Total Mexico - USD		**400,000.00**	**427,960.00**
Netherlands - USD			
ING GROEP N V 7.0% 12-31-2049 SEDOL : BT66LL2	400,000.000	400,000.00	417,254.80
Total Netherlands - USD		**400,000.00**	**417,254.80**
Norway - USD			
PVTPL AKER BP ASA 5.8% 10-01-2054 CUSIP : 00973RAP8	100,000.000	99,690.00	91,210.61
PVTPL VAR ENERGI ASA 6.5% 05-22-2035 CUSIP : 92212WAG5	300,000.000	298,218.00	317,089.75
Total Norway - USD		**397,908.00**	**408,300.36**
Peru - USD			
PVTPL BANCO DE CREDITO DEL PER 6.45% 07-30-2035 CUSIP : 05971U2J5	300,000.000	299,379.00	312,272.55
Total Peru - USD		**299,379.00**	**312,272.55**
South Africa - USD			
PVTPL ANGLO AMERN CAP PLC 6.0% 04-05-2054 CUSIP : 034863BF6	400,000.000	394,794.00	401,607.74

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◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Corporate Debt Instruments - Other			
Total South Africa - USD		**394,794.00**	**401,607.74**
United Kingdom - USD			
HSBC HLDGS PLC FLTG RT 5.79% DUE 05-13-2036 SEDOL : BTPGNP1	300,000.000	300,000.00	317,604.80
PVTPL NATIONWIDE BLDG 5.537% 07-14-2036 CUSIP : 63861VAN7	300,000.000	300,000.00	310,409.50
PVTPL STANDARD CHARTERED PLC 5.4% 08-12-2036 SEDOL : BPCPL82	200,000.000	200,000.00	204,223.52
PVTPL SWISS RE SUB FIN PLC 6.191% 04-01-2046 CUSIP : 87088QAB0	400,000.000	400,000.00	414,397.65
VODAFONE GROUP PLC 5.75% 06-28-2054 SEDOL : BNZHZ56	500,000.000	497,551.00	487,184.25
VODAFONE GROUP PLC 5.875% 06-28-2064 SEDOL : BNZHZ78	300,000.000	297,486.00	291,419.18
Total United Kingdom - USD		**1,995,037.00**	**2,025,238.90**
United States - USD			
AIR LEASE CORP 6.0% 12-31-2049 SEDOL : BSSFKP7	300,000.000	300,000.00	286,110.27
ALLY FINANCIAL INC 6.184% 07-26-2035 SEDOL : BNM9JJ7	200,000.000	200,000.00	207,623.99
ALPHABET INC 5.3% 05-15-2065 CUSIP : 02079KAN7	200,000.000	196,922.00	188,716.50
ALPHABET INC 5.45% 11-15-2055 CUSIP : 02079KBA4	400,000.000	397,360.00	393,651.29
AMAZON COM INC 5.45% 11-20-2055 SEDOL : BV9C940	400,000.000	398,068.00	391,812.44
AMERN TOWER CORP 3.1% DUE 06-15-2050 SEDOL : BMBKJ72	300,000.000	196,329.00	197,889.54
AMGEN INC 5.75% DUE 03-02-2063 SEDOL : BMTY619	300,000.000	295,242.00	293,941.15
APA CORP 6.75% 02-15-2055 SEDOL : BSD5VP9	300,000.000	298,965.00	299,997.17
APPLOVIN CORP NT 5.95% 12-01-2054 CUSIP : 03831WAE8	300,000.000	298,506.00	298,145.86
APTIV SWISS HOLDINGS LIMITED 3.1% 12-01-2051 SEDOL : BLR5N72	400,000.000	244,496.00	258,035.04
ARIZONA PUBLIC SERVICE CO 5.7% 08-15-2034 SEDOL : BS5WL25	300,000.000	303,849.00	315,962.34
AT&T INC 3.65% DUE 09-15-2059 CUSIP : 00206RLV2	500,000.000	337,635.00	331,495.09
BANK OF AMERICA CORPORATION 5.288% 04-25-2034 CUSIP : 06051GLH0	500,000.000	498,380.00	515,627.82
BGC GROUP INC 6.6% 06-10-2029 SEDOL : BRXWVB9	200,000.000	199,806.00	208,705.44
BLACK HILLS CORP 6% 01-15-2035 SEDOL : BQ1JBF9	400,000.000	406,528.00	427,132.46
BLACKSTONE REG FIN 4.95% DUE 02-15-2036 SEDOL : BVK6JX0	200,000.000	199,808.00	198,935.36
BOEING CO 6.858% 05-01-2054 SEDOL : BV97X76	300,000.000	307,182.00	338,405.66
BOEING CO FIXED 5.805% DUE 05-01-2050 SEDOL : BM8R6R5	600,000.000	544,559.00	592,751.30
CHARTER COMMUNICATIONS OPER LLC 4.4% DUE12-01-2061 BEO SEDOL : BMBP1C6	300,000.000	207,141.00	197,007.57
CHARTER COMMUNICATIONS OPER LLC 6.55% 06-01-2034 CUSIP : 161175CR3	500,000.000	498,775.00	526,925.06

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◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
CHARTER COMMUNICATIONS OPER LLC 6.7% 12-01-2055 CUSIP : 161175CT9	100,000.000	99,832.00	96,182.87
CITADEL SECS GLOBAL HLDGS LLC SR SECD NT144A 6.2% 06-18-2035 SEDOL : BVMCBN0	250,000.000	249,742.50	263,551.61
CITIGROUP INC 4.542% 09-19-2030 CUSIP : 17327CAT0	100,000.000	100,000.00	100,868.55
COCA-COLA CO/THE 5.2% 01-14-2055 SEDOL : BRXJJY9	400,000.000	399,652.00	387,537.62
COMCAST CORP NEW 6.05% 05-15-2055 CUSIP : 20030NEQ0	200,000.000	199,694.00	198,672.53
COMPEER FINL ACA 7.875% 12-31-2049 SEDOL : BSQM050	400,000.000	400,000.00	408,619.57
CONOCOPHILLIPS COMPANY 5.0% 01-15-2035 SEDOL : BTBKC05	175,000.000	169,741.25	177,743.65
CONSTELLATION ENERGY GENERATION LLC 5.75% 03-15-2054 SEDOL : BP9QGH2	200,000.000	195,434.00	199,286.57
CVS HEALTH CORP 4.125% DUE 04-01-2040 REG SEDOL : BM6CF53	213,000.000	173,445.90	182,589.09
CVS HEALTH CORP 6.25% 09-15-2065 CUSIP : 126650EM8	400,000.000	398,388.00	402,758.60
CVS HEALTH CORP 6.75% 12-10-2054 SEDOL : BQ2KSC7	200,000.000	200,000.00	208,873.22
DEVON ENERGY CORP 5.75% 09-15-2054 SEDOL : BSQNDD2	500,000.000	499,410.00	461,244.25
DIAMONDBACK ENERGY INC 5.75% 04-18-2054 SEDOL : BMDPVW4	200,000.000	197,852.00	189,757.53
DIAMONDBACK ENERGY INC 5.9% 04-18-2064 SEDOL : BMDPVL3	300,000.000	298,724.00	284,354.17
DUKE ENERGY CORP 5.8% 06-15-2054 SEDOL : BSLTPH3	300,000.000	298,305.00	297,690.00
DUKE ENERGY FLA LLC 1ST MTG BD 3% 12-15-2051 SEDOL : BP8KQ42	400,000.000	256,604.00	259,514.82
EASTERN ENERGY GAS 5.65% 10-15-2054 SEDOL : BQFN221	400,000.000	399,708.00	388,304.06
ELEVANCE HEALTH INC 5.65% 06-15-2054 SEDOL : BSWYK61	300,000.000	297,018.00	292,518.14
ELEVANCE HEALTH INC 5.85% 11-01-2064 SEDOL : BT25B35	500,000.000	498,540.00	492,588.97
ELI LILLY AND COMPANY 5.2% 08-14-2064 SEDOL : BSLSJZ6	400,000.000	399,864.00	377,790.97
ENERGY TRANSFER L P 6.05% 09-01-2054 SEDOL : BRK1WR2	200,000.000	197,518.00	192,914.94
ENERGY TRANSFER LP 6.75% 02-15-2056 SEDOL : BVMCDN4	400,000.000	399,200.00	401,527.20
ENTERGY ARK LLC 5.75% 06-01-2054 SEDOL : BSD3QW5	400,000.000	396,696.00	404,445.36
ENTERGY CORP NEW 6.1% DUE 06-15-2056 SEDOL : BW44F06	200,000.000	200,000.00	200,066.38
ENTERGY LA LLC 5.7% 03-15-2054 SEDOL : BQKW030	200,000.000	199,712.00	199,371.35
ENTERPRISE PRODS FIXED 3.95% DUE 01-31-2060 SEDOL : BL39936	200,000.000	149,354.00	146,599.65
EPR PROPERTIES 3.6% DUE 11-15-2031 BEO SEDOL : BLFK4F4	300,000.000	265,800.00	278,401.18
FIRST CTZNS BANCSHARES INC-DEL 6.254% 03-12-2040 SEDOL : BS6VH12	500,000.000	483,257.00	509,903.50
FLORIDA PWR & LT CO 5.7% 03-15-2055 SEDOL : BQYJVF6	400,000.000	399,004.00	406,835.93
FORD MOTOR CREDIT CO LLC 6.5% 02-07-2035 SEDOL : BR4SB83	500,000.000	499,620.00	519,071.26

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

◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
GARTNER INC 5.6% 11-20-2035 CUSIP : 366651AK3	200,000.000	199,984.00	199,869.51
GILEAD SCIENCES 5.6% DUE 11-15-2064 SEDOL : BTPH0H5	500,000.000	496,450.00	499,193.39
GLP CAP L P/GLP FING II INC 5.625% 09-15-2034 SEDOL : BR2NKK5	200,000.000	203,680.00	202,909.67
GOLDMAN SACHS 5.851% 04-25-2035 SEDOL : BSCB6G4	1,200,000.000	1,227,486.00	1,277,775.14
GXO LOGISTICS INC 6.5% 05-06-2034 SEDOL : BRS9QH6	800,000.000	814,400.00	865,766.05
HCA INC 4.375% 03-15-2042 SEDOL : BQV4M28	400,000.000	331,436.00	342,381.73
HCA INC 6.1% 04-01-2064 SEDOL : BLD74Y6	300,000.000	298,140.00	298,417.69
HOME DEPOT INC 5.4% 06-25-2064 SEDOL : BPLZ1Q1	800,000.000	786,352.00	768,080.53
HOST HOTELS & RESORTS L P 5.7% 07-01-2034 SEDOL : BSCC054	400,000.000	398,072.00	413,953.67
HP ENTERPRISE CO 5.6% 10-15-2054 SEDOL : BRSF135	200,000.000	196,172.00	185,852.83
HUMANA INC 5.75% 04-15-2054 SEDOL : BRC6GS4	250,000.000	242,067.50	236,049.95
HYATT HOTELS CORP 5.5% 06-30-2034 SEDOL : BR3W7L1	500,000.000	494,300.00	516,080.82
INTEL CORP 5.6% 02-21-2054 SEDOL : BSNWTF6	400,000.000	382,616.00	370,570.50
INTEL CORP 5.82% 02-10-2053 SEDOL : BMX7HF5	400,000.000	378,348.00	374,400.62
INTEL CORP 6.02% 02-10-2063 CUSIP : 458140CK4	426,000.000	417,603.54	400,195.74
IPALCO ENTERPRISES INC SR SECD NT 5.75% 04-01-2034 SEDOL : BSWYQZ2	200,000.000	199,434.00	204,185.95
JETBLUE AIRWAYS/LOYALTY 9.875% 09-20-2031 SEDOL : BRXCZB7	200,000.000	198,726.00	201,492.24
JPMORGAN CHASE & 5.581% DUE 04-22-2030 SEDOL : BSLSDT8	400,000.000	404,520.00	417,552.10
JPMORGAN CHASE & CO 5.53% 07-22-2035 SEDOL : BSWWSY9	700,000.000	699,853.00	723,367.17
KILROY RLTY L P 6.25% 01-15-2036 SEDOL : BP2TBG2	400,000.000	387,684.00	414,210.77
KINDER MORGAN INC 5.55% DUE 06-01-2045 SEDOL : BSXNP73	100,000.000	97,857.00	97,008.23
KINDER MORGAN INC 5.85% 06-01-2035 SEDOL : BRF0DV5	200,000.000	199,368.00	212,094.62
KROGER CO 5.65% 09-15-2064 SEDOL : BSFVBD3	300,000.000	298,665.00	287,104.60
LOUISVILLE GAS & ELEC 5.85% 08-15-2055 SEDOL : BV6N861	300,000.000	299,913.00	303,262.95
MA INST TECH 5.618% DUE 06-01-2055 SEDOL : BSJQ963	300,000.000	300,000.00	309,137.10
META PLATFORMS INC 5.625% 11-15-2055 CUSIP : 30303MAE2	500,000.000	499,120.00	480,843.56
MICRON TECHNOLOGY INC 6.05% 11-02-2035 CUSIP : 595112CH4	300,000.000	299,700.00	320,763.48
MIDAMERICAN ENERGY CO 1ST MTG BD 5.5% 11-15-2056 SEDOL : BVSWFS7	100,000.000	99,232.00	98,176.44
MORGAN STANLEY 5.32% 07-19-2035 CUSIP : 61747YFT7	400,000.000	400,000.00	412,623.03
MPLX LP 5.65% 03-01-2053 SEDOL : BN14QS1	500,000.000	473,590.00	465,647.51

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◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
MPLX LP 6.2% 09-15-2055 SEDOL : BVWSG00	100,000.000	98,277.00	99,759.28
NEVADA PWR CO 6.25% 05-15-2055 SEDOL : BT9N5L8	400,000.000	400,000.00	404,498.00
NEWMONT CORP/NEWCREST FIN PTY LTD 5.35% 03-15-2034 SEDOL : BQTXQH0	300,000.000	300,361.00	314,046.29
OCCIDENTAL PETE 6.2% DUE 03-15-2040 SEDOL : BJCRNM4	700,000.000	709,653.00	711,295.90
OCCIDENTAL PETE CORP 6.05% 10-01-2054 SEDOL : BQ5HTS8	500,000.000	500,973.00	478,402.45
ONEOK INC 5.7% 11-01-2054 SEDOL : BRBVNB2	100,000.000	99,719.00	93,602.87
ONEOK INC 6.625% DUE 09-01-2053 SEDOL : BMZ6BW5	400,000.000	429,584.00	420,569.33
ONEOK INC NEW 6.25% 10-15-2055 CUSIP : 682680DD2	200,000.000	198,960.00	201,262.90
ORACLE CORP 5.5% 09-27-2064 SEDOL : BQFN0G1	400,000.000	398,460.00	320,329.11
ORACLE CORP 5.95% 09-26-2055 SEDOL : BVBFJS1	400,000.000	393,588.00	355,904.73
ORACLE CORP 6.1% 09-26-2065 SEDOL : BVBG0Z8	200,000.000	198,784.00	177,079.41
OVINTIV INC 7.1% 07-15-2053 SEDOL : BNSP148	100,000.000	110,061.00	106,660.34
PACIFIC GAS & ELEC CO 1ST MTG BD 6% 08-15-2035 SEDOL : BQNKF47	200,000.000	199,028.00	210,294.08
PACIFIC GAS & ELECTRIC 6.15% 03-01-2055 SEDOL : BPJKZZ5	400,000.000	398,800.00	397,304.64
PACIFIC GAS & ELECTRIC CO 6.1% 10-15-2055 SEDOL : BSNN7K0	100,000.000	99,860.00	98,519.15
PACIFICORP 7.375% 09-15-2055 CUSIP : 695114DF2	400,000.000	400,000.00	407,676.40
PG&E CORP 7.375% 03-15-2055 SEDOL : BQXJKM7	200,000.000	205,726.00	208,298.20
PHILIP MORRIS INTL 4.875% DUE 04-30-2035 SEDOL : BNKH6S1	300,000.000	293,982.00	301,569.01
PHILIP MORRIS INTL INC 4.9% 11-01-2034 SEDOL : BT03N80	300,000.000	293,052.00	302,937.56
PHILLIPS EDISON GROCERY 5.75% 07-15-2034 SEDOL : BMZ0WQ8	500,000.000	495,320.00	523,767.64
PLAINS ALL AMER PIPELINE 5.7% 09-15-2034 SEDOL : BSY3WF9	700,000.000	700,133.00	723,121.90
PUGET SOUND ENERGY INC 5.685% 15/06/20545.685% 06-15-2054 CUSIP : 745332CN4	100,000.000	99,999.00	99,403.74
PVTPL BEIGNET INV LLC 6.581% 05-30-2049 SEDOL : BT051H1	607,000.000	607,000.00	643,140.46
PVTPL BROADCOM INC AVGO 3.187 11/15/36 3.187% DUE 11-15-2036/09-30-2021 BEO SEDOL : BMCP6S6	600,000.000	481,548.00	509,948.84
PVTPL BROOKLYN UN GAS CO 6.415% 07-18-2054 SEDOL : BSWW1P1	500,000.000	501,206.00	521,875.18
PVTPL CARNIVAL CORP 4.0% 08-01-2028 CUSIP : 143658BQ4	100,000.000	95,500.00	98,529.13
PVTPL COLUMBIA PIPELINES OPER CO LLC 5.962% 02-15-2055 SEDOL : BTXWCQ5	400,000.000	400,000.00	395,226.38
PVTPL COX COMMUNICATIONS INC 5.95% 09-01-2054 SEDOL : BTCK8Z1	600,000.000	594,278.00	525,215.97
PVTPL FARMERS INS EXCHANGE 7.0% 10-15-2064 SEDOL : BS6TY48	300,000.000	300,000.00	307,806.00

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
PVTPL MARS INC 5.65% 05-01-2045 SEDOL : BR4Y3G3	400,000.000	397,852.00	404,359.52
PVTPL NESTLE CAPITAL CORPORATION 5.1% 03-12-2054 SEDOL : BPBJYQ4	200,000.000	199,360.00	190,822.90
PVTPL NEW YORK STATE ELECTRIC & GAS CORP 5.3% 08-15-2034 SEDOL : BSWT884	400,000.000	399,008.00	412,579.76
PVTPL PROLOGIS TARGETED US 5.5% 04-01-2034 SEDOL : BMTYKX9	200,000.000	198,556.00	208,103.16
PVTPL ROCHE HLDGS INC 5.21% DUE 03-08-2054 BEO SEDOL : BM8H4B5	200,000.000	200,000.00	194,727.32
PVTPL VENTURE GLOBAL LNG INC 9.0% 12-31-2049 SEDOL : BRSF3L7	100,000.000	78,625.00	78,973.07
PVTPL VENTURE GLOBAL PLAQUEMINES LNG LLC6.5% 06-15-2034 SEDOL : BQ7XVN3	300,000.000	300,000.00	306,713.16
PVTPLSAMMONS FINL GROUP 6.875% 04-15-2034 SEDOL : BLBMDN5	100,000.000	98,839.00	109,658.87
REGIONS FINANCIAL CORP 5.722% 06-06-2030 SEDOL : BR4MSF1	250,000.000	250,000.00	260,792.28
ROYALTY PHARMA PLC 5.9% 09-02-2054 CUSIP : 78081BAS2	400,000.000	390,468.00	396,294.78
SAFEHOLD GL HLDGS LLC 6.1% 04-01-2034 SEDOL : BRC2701	300,000.000	296,871.00	318,408.90
SAN DIEGO GAS & ELEC CO 5.55% 04-15-2054 SEDOL : BPTK7J3	200,000.000	185,672.00	195,172.20
SEMPRA 6.4% 10-01-2054 SEDOL : BP4YH56	300,000.000	300,000.00	305,138.85
SEMPRA 6.875% 10-01-2054 CUSIP : 816851BS7	200,000.000	200,382.50	205,745.40
SIERRA PAC PWR CO 6.625% 12-15-2055 SEDOL : BTWSHP8	100,000.000	99,250.00	99,105.19
SOUTHERN CALIF EDISON CO 2.95% DUE 02-01-2051 SEDOL : BN7QLH5	400,000.000	252,296.00	244,760.68
SOUTHWESTERN PUB SVC CO 6.0% 06-01-2054 SEDOL : BR4MSS4	200,000.000	198,516.00	205,100.39
STATE STR CORP 4.784% 10-23-2036 SEDOL : BW46FF7	200,000.000	200,000.00	199,353.18
TAPESTRY INC 5.5% 03-11-2035 SEDOL : BRBYLG2	400,000.000	390,812.00	409,726.72
TIME WARNER CABLE 5.5% DUE 09-01-2041 SEDOL : B441BS1	100,000.000	88,059.00	87,982.14
TIME WARNER CABLE 5.875% DUE 11-15-2040 SEDOL : B66BW80	500,000.000	445,665.00	464,159.03
T-MOBILE USA INC 3.0% DUE 02-15-2041 BEO SEDOL : BN0ZLS0	400,000.000	288,724.00	298,888.44
T-MOBILE USA INC 5.25% 06-15-2055 SEDOL : BLFCL15	400,000.000	399,124.00	365,922.97
TPG OPER GROUP II LP 5.875% 03-05-2034 SEDOL : BPBJWV5	300,000.000	299,709.00	313,680.60
TRCNTNTL GAS PIPE 5.75% DUE 03-15-2056 SEDOL : BPCMM13	500,000.000	497,065.00	496,502.09
UBER TECHNOLOGIES INC 5.35% 09-15-2054 SEDOL : BQB6DJ8	200,000.000	199,612.00	190,769.42
UNITEDHEALTH GROUP INC 5.375% 04-15-2054 SEDOL : BQB5GF2	500,000.000	498,570.00	473,316.29
UNITEDHEALTH GROUP INC 5.5% 04-15-2064 SEDOL : BQB5GH4	200,000.000	192,982.00	188,585.35
UNUM GROUP 6% 06-15-2054 SEDOL : BSLT313	300,000.000	293,706.00	297,055.11
VALERO ENERGY CORP NEW ISSUE 30YR SEDOL : BMXWZG7	400,000.000	295,772.00	295,933.30

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
VICI PROPERTIES INC 5.125% 05-15-2032 SEDOL : BP5JTL0	400,000.000	377,980.00	403,351.88
VICI PROPERTIES LP 6.125% 04-01-2054 SEDOL : BQJQKM2	200,000.000	194,620.00	200,010.26
WARNERMEDIA HLDGS INC 5.141% 03-15-2052 CUSIP : 55903VBU6	70,000.000	52,491.60	46,119.50
WELLS FARGO & COMPANY 5.557% 07-25-2034 CUSIP : 95000U3F8	200,000.000	202,730.00	210,010.98
WELLS FARGO & COMPANY 6.85% 12-31-2049 SEDOL : BRC14H4	400,000.000	400,000.00	418,010.40
XCEL ENERGY INC 5.5% 03-15-2034 SEDOL : BQBDYT6	400,000.000	392,440.00	413,244.70
Total United States - USD		**46,736,044.79**	**47,164,546.16**
Total Corporate Debt Instruments - Other		**57,381,108.62**	**58,128,798.93**
Corporate Stock - Common			
United States - USD			
#REORG INTRMDIA COMM STK MRGR WRLDCOM /WRLDCOM 2945902-WRLDCOM INC-MCI 2945898 CUSIP : 458801107	62,277.000	58,125.20	0.00
Total United States - USD		**58,125.20**	**0.00**
Total Corporate Stock - Common		**58,125.20**	**0.00**
Value of Interest In Common/Collective Trusts			
International Region - USD			
MFB NT COLLECTIVE ALL COUNTRY WORLD EX-US INDEX FUND-LENDING CUSIP : 658991120	1,317,911.540	18,073,981.90	38,384,173.60
Total International Region - USD		**18,073,981.90**	**38,384,173.60**
United States - USD			
CF BLACKROCK MONEY MARKET FD CUSIP : 066459CF3	9.170	9.17	9.17
CF BLACKROCK RUSSELL 3000 INDEX FUND CUSIP : 993289693	1,317,797.610	91,534,672.12	112,346,036.24
MFB NT COLLECTIVE 1-10 YR INTERMEDIATE GOVERNMENT BOND INDEX FUND-LENDING CUSIP : 003999AO7	497,802.544	16,432,042.92	17,914,917.95
MFB NT COLLECTIVE LONG-TERM CREDIT BOND INDEX - LENDING CUSIP : 003999AM1	1,642,164.253	98,604,771.81	107,024,770.86
MFB NT COLLECTIVE LONG-TERM GOVERNMENT BOND INDEX FUND-LENDING CUSIP : 003999AP4	107,300.514	5,549,178.24	5,250,428.75

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Value of Interest in Common/Collective Trusts			
United States - USD			
MFB NTGI-QM COLLECTIVE DAILY 1-10 YR INTERMEDIATE CREDIT BD IDX FD-LENDING CUSIP : 003999AL3	2,261,010.738	96,014,456.74	109,527,882.17
NT COLLECTIVE SHORT TERM INVT FD CUSIP : 66586U452	10,115,764.290	10,115,764.29	10,115,764.29
Total United States - USD		**318,250,895.29**	**362,179,809.43**
Total Value of Interest in Common/Collective Trusts		**336,324,877.19**	**400,563,983.03**
Value of Interest in Registered Investment Companies			
United States - USD			
MFO PIMCO LONG DURATION CREDIT BOND PORT CUSIP : 72201P878	9,933,571.670	96,093,892.81	94,468,266.58
MFO PIMCO SHORT TERM FLOATING NAV II CUSIP : 72201P613	105,090.220	1,052,688.76	1,052,688.73
Total United States - USD		**97,146,581.57**	**95,520,955.31**
Total Value of Interest in Registered Investment Companies		**97,146,581.57**	**95,520,955.31**
Other			
Brazil - BRL			
CME_OIS WFBIUS6S 02/01/2029 BRL P 1DBZDIO / R 13.291% SWU02HXM4 SEDOL : 9N2E44U	2,415,444.570	0.00	0.00
CME_OIS WFBIUS6S 02/01/2029 BRL P 1DBZDIO / R 13.291% SWU02HXM4 SEDOL : 9N2E44L	-2,415,444.570	0.00	-2,002.31
CME_OIS WFBIUS6S 02/01/2029 BRL P 1DBZDIO / R 13.32% SWU02HWT0 SEDOL : 9N2E38U	254,024.400	0.00	0.00
CME_OIS WFBIUS6S 02/01/2029 BRL P 1DBZDIO / R 13.32% SWU02HWT0 SEDOL : 9N2E38L	-254,024.400	0.00	-162.62
CME_OIS WFBIUS6S 02/01/2031 BRL P 1DBZDIO / R 12.867% SWU02MSQ0 SEDOL : 9N5XY2L	-544,135.210	0.00	-1,965.18
CME_OIS WFBIUS6S 02/01/2031 BRL P 1DBZDIO / R 12.867% SWU02MSQ0 SEDOL : 9N5XY2U	544,135.210	0.00	0.00
CME_OIS WFBIUS6S 04/01/2027 BRL P 1DBZDIO / R 13.925% SWU02HXE2 SEDOL : 9N2E42L	-645,090.270	0.00	-537.78
CME_OIS WFBIUS6S 04/01/2027 BRL P 1DBZDIO / R 13.925% SWU02HXE2 SEDOL : 9N2E42U	645,090.270	0.00	0.00

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Other			
Brazil - BRL			
CME_OIS WFBIUS6S 04/01/2027 BRL P 1DBZDIO / R 13.927% SWU02HXN2 SEDOL : 9N2E40L	-4,676,796.050	0.00	-3,876.97
CME_OIS WFBIUS6S 04/01/2027 BRL P 1DBZDIO / R 13.927% SWU02HXN2 SEDOL : 9N2E40U	4,676,796.050	0.00	0.00
Total Brazil - BRL		**0.00**	**-8,544.86**
Canada - USD			
BRITISH COLUMBIA PROV CDA BD SER BCUSG-16 4.75% DUE 06-12-2034 REG CUSIP : 110709AN2	200,000.000	199,544.00	204,994.61
Total Canada - USD		**199,544.00**	**204,994.61**
European Union - EUR			
CDX BNPAFRPP 20/12/2030 SELL ITRAXX EUROPE CROSSOVE SWPC44DR2 SEDOL : 9N62JCL	-100,000.000	0.00	0.00
CDX BNPAFRPP 20/12/2030 SELL ITRAXX EUROPE CROSSOVE SWPC44DR2 SEDOL : 9N57UQU	1,000,000.000	233,442.82	235,370.73
CDX BNPAFRPP 20/12/2030 SELL ITRAXX EUROPE CROSSOVE SWPC44DR2 SEDOL : 9N62JCU	100,000.000	24,257.63	23,537.07
CDX BNPAFRPP 20/12/2030 SELL ITRAXX EUROPE CROSSOVE SWPC44DR2 SEDOL : 9N57UQL	-1,000,000.000	0.00	0.00
CDX CHASUS33 20/12/2030 SELL ITRAXX EUROPE CROSSOVE SWPC44TD6 SEDOL : 9N5PKXL	-300,000.000	0.00	0.00
CDX CHASUS33 20/12/2030 SELL ITRAXX EUROPE CROSSOVE SWPC44TD6 SEDOL : 9N58KLL	-150,000.000	0.00	0.00
CDX CHASUS33 20/12/2030 SELL ITRAXX EUROPE CROSSOVE SWPC44TD6 SEDOL : 9N58KNL	-150,000.000	0.00	0.00
CDX CHASUS33 20/12/2030 SELL ITRAXX EUROPE CROSSOVE SWPC44TD6 SEDOL : 9N58KLU	150,000.000	34,914.40	35,305.61
CDX CHASUS33 20/12/2030 SELL ITRAXX EUROPE CROSSOVE SWPC44TD6 SEDOL : 9N55ZSU	400,000.000	90,739.31	94,148.29
CDX CHASUS33 20/12/2030 SELL ITRAXX EUROPE CROSSOVE SWPC44TD6 SEDOL : 9N55ZSL	-400,000.000	0.00	0.00
CDX CHASUS33 20/12/2030 SELL ITRAXX EUROPE CROSSOVE SWPC44TD6 SEDOL : 9N5PKXU	300,000.000	71,062.04	70,611.22
CDX CHASUS33 20/12/2030 SELL ITRAXX EUROPE CROSSOVE SWPC44TD6 SEDOL : 9N58KNU	150,000.000	34,963.61	35,305.61

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Other			
European Union - EUR			
CDX CHASUS33 20/12/2030 SELL ITRAXX EUROPE CROSSOVE SWPC44TD6 SEDOL : 9N5WL6L	-100,000.000	0.00	0.00
CDX CHASUS33 20/12/2030 SELL ITRAXX EUROPE CROSSOVE SWPC44TD6 SEDOL : 9N5WL6U	100,000.000	24,416.49	23,537.07
ICE_CDX WFBIUS6S 20/12/2030 SELL ITRAXX EUROPE CROSSOVE SWPC0NUX2 SEDOL : 9N4QEEL	-170,000.000	0.00	0.00
ICE_CDX WFBIUS6S 20/12/2030 SELL ITRAXX EUROPE CROSSOVE SWPC0NUX2 SEDOL : 9N4QEEU	170,000.000	20,916.53	22,376.54
ICE_CDX WFBIUS6S 20/12/2030 SELL ITRAXX EUROPE SERIES 4 SWPC0NUU8 SEDOL : 9N4QFMU	550,000.000	14,428.89	15,099.02
ICE_CDX WFBIUS6S 20/12/2030 SELL ITRAXX EUROPE SERIES 4 SWPC0NUU8 SEDOL : 9N4QFML	-550,000.000	0.00	0.00
LCH_IRS WFBIUS6S 18/03/2031 EUR P 6MEURIB / R 2.5% SWU02JZQ9 SEDOL : 9N47DDL	-910,000.000	0.00	-5,400.81
LCH_IRS WFBIUS6S 18/03/2031 EUR P 6MEURIB / R 2.5% SWU02JZQ9 SEDOL : 9N47DDU	910,000.000	3,952.33	0.00
Total European Union - EUR		**553,094.05**	**549,890.35**
France - USD			
PVTPL ELECTRICITE DE FRANCE 6.375% 01-13-2055 CUSIP : 28504DAG8	500,000.000	499,335.00	522,677.23
Total France - USD		**499,335.00**	**522,677.23**
Germany - EUR			
FUT C 23JAN26 EURX EUR-BU 1 3050 CUSIP : 999599GH0	1.000	544.35	46.98
FUT C 23JAN26 EURX EUR-BU 13050 CUSIP : 999599GH0	-1.000	-544.35	-46.98
FUT P 23JAN26 EURX EUR-BU 1 2750 CUSIP : 999599GH0	1.000	509.61	704.67
FUT P 23JAN26 EURX EUR-BU 12750 CUSIP : 999599GH0	-1.000	-509.61	-704.67
Total Germany - EUR		**0.00**	**0.00**
Japan - JPY			
JAPAN (30 YR 3.2% 20/09/2055 SEDOL : BVZJ9W3	20,000,000.000	124,557.55	123,821.49
JAPAN(GOVT OF) 2.4% SNR 20/03/55 JPY50000 SEDOL : BP93FJ8	10,000,000.000	60,993.33	52,426.87
Total Japan - JPY		**185,550.88**	**176,248.36**
Mexico - USD			
UNITED MEXICAN 7.375% 05-13-2055 CUSIP : 91087BBD1	400,000.000	398,472.00	430,800.00

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Other			
Total Mexico - USD		**398,472.00**	**430,800.00**
Peru - PEN			
PERU REP (FOR 6.9% 12/08/2037 (FOR UNITIZED TRADES ONLY) CUSIP : 715638AV4	200.000	49,291.26	62,229.51
Total Peru - PEN		**49,291.26**	**62,229.51**
Peru - USD			
REPUBLIC OF PERU 6.2% 06-30-2055 CUSIP : 715638FD9	300,000.000	298,221.00	308,400.00
Total Peru - USD		**298,221.00**	**308,400.00**
Saudi Arabia - EUR			
SAUDI ARABIA 3.75% SNR MTN 05/03/37 EUR SEDOL : BSNPMB2	300,000.000	310,477.06	346,917.22
Total Saudi Arabia - EUR		**310,477.06**	**346,917.22**
Saudi Arabia - USD			
PVTPL SAUDI ARABIAN OIL CO 6.375% 06-02-2055 SEDOL : BPSMGR1	200,000.000	196,486.00	209,264.78
SAUDI ARABIAN OIL 6.375% SNR MTN 02/06/55 USD SEDOL : 1B1PZBU	300,000.000	312,300.00	313,897.18
Total Saudi Arabia - USD		**508,786.00**	**523,161.96**
South Africa - USD			
PVTPL REPUBLIC OF SOUTH 7.95% 11-19-2054 CUSIP : 836205BG8	250,000.000	250,000.00	268,781.14
Total South Africa - USD		**250,000.00**	**268,781.14**
United Kingdom - GBP			
FUT MAR 26 LIF LONG GILT CUSIP : 999599GH0	1.000	122,276.52	122,897.23
FUT MAR 26 LIF LONG GILT CUSIP : 999599GH0	-1.000	-122,276.52	-122,897.23
Total United Kingdom - GBP		**0.00**	**0.00**
United States - USD			
CALL BONDOPT GOLDUS33 01/07/2026 FNCL 4% 01/14/2026 97.375 31750RTH0 SEDOL : 9N5HTCU	-300,000.000	-820.31	0.00
CALL BONDOPT GOLDUS33 01/07/2026 FNCL 4% 01/14/2026 97.375 31750RTQ0 SEDOL : 9N5HTBU	-300,000.000	-832.03	0.00
CALL SWO USD BNPAFRPP P 1DSOFR / R 3.551% 317UB9JA9 01/05/2026 SEDOL : 9N5XFQU	-200,000.000	-467.50	-0.24

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Other			
United States - USD			
CALL SWO USD BNPAFRPP P 1DSOFR / R 3.622% 317UBEXA2 01/29/2026 SEDOL : 9N6AJQU	-200,000.000	-427.50	-263.14
CALL SWO USD BNPAFRPP P 1DSOFR / R 3.625% 317UBA6A0 01/08/2026 SEDOL : 9N61R4U	-100,000.000	-255.00	-10.33
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.547% 317UB7ZA5 01/02/2026 SEDOL : 9N5WBPU	-200,000.000	-488.00	0.00
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.578% 317UBBLA1 01/12/2026 SEDOL : 9N64DWU	-200,000.000	-440.00	-24.54
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.648% 317UBCLA9 01/15/2026 SEDOL : 9N65W9U	-200,000.000	-540.50	-125.16
CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.58% 317UB9VA5 01/05/2026 SEDOL : 9N5XR5U	-200,000.000	-462.50	-0.82
CCP RECEIVABLE FROM WELLS FARGO NA SEDOL : 9D6CTDU	72,000.000	72,000.00	72,000.00
CCPC RECEIVABLE FROM WELLS FARGO NA SEDOL : 9HXXP3U	147,000.000	147,000.00	147,000.00
CME_OIS WFBIUS6S 09/17/2035 USD P 3.75% / R 1DSOFR SWU02IOJ9 SEDOL : 9N51YFU	1,100,000.000	0.00	4,780.27
CME_OIS WFBIUS6S 09/17/2035 USD P 3.75% / R 1DSOFR SWU02IOJ9 SEDOL : 9N51YFL	-1,100,000.000	-7,776.03	0.00
FUT CALL FEB 26 T-NOTE OPTION 1135 CUSIP : 999999OA8	-13.000	-2,491.09	-1,421.94
FUT MAR 26 10 YR T-NOTES CUSIP : 999599GH0	-23.000	-2,590,554.69	-2,586,062.50
FUT MAR 26 10 YR T-NOTES CUSIP : 999599GH0	23.000	2,590,554.69	2,586,062.50
FUT MAR 26 5 YR T NOTE CUSIP : 999599GH0	57.000	6,239,718.75	6,230,367.19
FUT MAR 26 5 YR T NOTE CUSIP : 999599GH0	-57.000	-6,239,718.75	-6,230,367.19
FUT MAR 26 CBT UL T-BONDS CUSIP : 999599GH0	10.000	1,196,250.00	1,180,000.00
FUT MAR 26 CBT UL T-BONDS CUSIP : 999599GH0	-10.000	-1,196,250.00	-1,180,000.00
FUT MAR 26 CBT ULT TNOTE CUSIP : 999599GH0	51.000	5,902,041.17	5,865,796.88
FUT MAR 26 CBT ULT TNOTE CUSIP : 999599GH0	-51.000	-5,902,041.17	-5,865,796.88
FUT MAR 26 U.S. T-BONDS CUSIP : 999599GH0	7.000	813,312.50	809,156.25
FUT MAR 26 U.S. T-BONDS CUSIP : 999599GH0	-7.000	-813,312.50	-809,156.25
FUT MAR 26 US 2YR T-NOTE CUSIP : 999599GH0	73.000	15,227,914.06	15,241,601.56
FUT MAR 26 US 2YR T-NOTE CUSIP : 999599GH0	-73.000	-15,227,914.06	-15,241,601.56
FUT PUT FEB 26 T-NOTE OPTION 1115 CUSIP : 999999OA8	-9.000	-1,476.18	-1,125.00
FUT PUT FEB 26 T-NOTE OPTION 1120 CUSIP : 999999OA8	-4.000	-682.74	-1,062.52
FUT PUT MAR 26 T-NOTE OPTION 1095 CUSIP : 999999OA8	-3.000	-699.56	-187.50

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

◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Other			
United States - USD			
GOLDEN ST TOB SECURITIZATION CORP CALIF 4.214% DUE 06-01-2050 REG SEDOL : BP83H59	200,000.000	151,324.00	146,252.64
ICE_CDS WFBIUS6S 06/20/2026 SELL MORGAN STANLEY 7.25% 0 SWPC0NOQ4 SEDOL : 9N33WWL	-300,000.000	0.00	0.00
ICE_CDS WFBIUS6S 06/20/2026 SELL MORGAN STANLEY 7.25% 0 SWPC0NOQ4 SEDOL : 9N33WWU	300,000.000	1,980.40	1,171.29
ICE_CDS WFBIUS6S 06/20/2030 SELL AES CORP/THE 1.375% 01 SWPC0ND37 SEDOL : 9N1A19L	-400,000.000	0.00	0.00
ICE_CDS WFBIUS6S 06/20/2030 SELL AES CORP/THE 1.375% 01 SWPC0ND37 SEDOL : 9N1A19U	400,000.000	73,383.89	66,795.36
ICE_CDX WFBIUS6S 12/20/2030 SELL CDX.NA.HY.45 SWPC0NWZ5 SEDOL : 9N4UA8L	-200,000.000	0.00	0.00
ICE_CDX WFBIUS6S 12/20/2030 SELL CDX.NA.HY.45 SWPC0NWZ5 SEDOL : 9N4UA8U	200,000.000	15,409.02	15,507.16
ICE_CDX WFBIUS6S 12/20/2030 SELL CDX.NA.IG.45 SWPC0NUQ7 SEDOL : 9N4QV8U	7,900,000.000	177,074.58	181,079.85
ICE_CDX WFBIUS6S 12/20/2030 SELL CDX.NA.IG.45 SWPC0NUQ7 SEDOL : 9N4QV8L	-7,900,000.000	0.00	0.00
LCH_OIS WFBIUS6S 03/04/2030 USD P 3.842% / R 1DSOFR SWU02FNO5 SEDOL : 9N13H8U	200,000.000	0.00	0.00
LCH_OIS WFBIUS6S 03/04/2030 USD P 3.842% / R 1DSOFR SWU02FNO5 SEDOL : 9N13H8L	-200,000.000	0.00	-2,571.06
LCH_OIS WFBIUS6S 03/04/2035 USD P 3.907% / R 1DSOFR SWU02FNN7 SEDOL : 9N13H6L	-100,000.000	0.00	-893.67
LCH_OIS WFBIUS6S 03/04/2035 USD P 3.907% / R 1DSOFR SWU02FNN7 SEDOL : 9N13H6U	100,000.000	0.00	0.00
LCH_OIS WFBIUS6S 03/12/2035 USD P 3.905% / R 1DSOFR SWU02FZ79 SEDOL : 9N18X9U	100,000.000	0.00	0.00
LCH_OIS WFBIUS6S 03/12/2035 USD P 3.905% / R 1DSOFR SWU02FZ79 SEDOL : 9N18X9L	-100,000.000	0.00	-876.83
LCH_OIS WFBIUS6S 03/21/2035 USD P 3.975% / R 1DSOFR SWU02GCM9 SEDOL : 9N1F52L	-100,000.000	0.00	-1,482.71
LCH_OIS WFBIUS6S 03/21/2035 USD P 3.975% / R 1DSOFR SWU02GCM9 SEDOL : 9N1F52U	100,000.000	0.00	0.00
LCH_OIS WFBIUS6S 03/24/2035 USD P 3.93% / R 1DSOFR SWU02GCR8 SEDOL : 9N1HDLU	100,000.000	0.00	0.00
LCH_OIS WFBIUS6S 03/24/2035 USD P 3.93% / R 1DSOFR SWU02GCR8 SEDOL : 9N1HDLL	-100,000.000	0.00	-1,093.71
LCH_OIS WFBIUS6S 06/18/2030 USD P 3.25% / R 1DSOFR SWU02G0K6 SEDOL : 9N1XZDL	-1,700,000.000	0.00	0.00
LCH_OIS WFBIUS6S 06/18/2030 USD P 3.25% / R 1DSOFR SWU02G0K6 SEDOL : 9N1XZDU	1,700,000.000	26,049.77	21,823.41

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◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Other			
United States - USD			
LCH_OIS WFBIUS6S 09/17/2035 USD P 3.551% / R 1DSOFR SWU02K4O5 SEDOL : 9N4LHGL	-100,000.000	0.00	0.00
LCH_OIS WFBIUS6S 09/17/2035 USD P 3.551% / R 1DSOFR SWU02K4O5 SEDOL : 9N4LHGU	100,000.000	0.00	2,051.82
PUT FXO BARCGB33 02/24/2026 USD/KRW 1412 European 31750S188 SEDOL : 9N5P81U	180,000.000	1,218.60	1,041.68
PUT FXO BNPAFRPP 02/24/2026 USD/KRW 1412 European 31750S1A3 SEDOL : 9N5PR7U	17,000.000	112.58	98.38
PUT SWO USD BNPAFRPP P 3.831% / R 1DSOFR 317UB9IA0 01/05/2026 SEDOL : 9N5XFPU	-200,000.000	-467.50	-278.36
PUT SWO USD BNPAFRPP P 3.882% / R 1DSOFR 317UBEWA3 01/29/2026 SEDOL : 9N6AJPU	-200,000.000	-427.50	-652.34
PUT SWO USD BNPAFRPP P 3.925% / R 1DSOFR 317UBA5A1 01/08/2026 SEDOL : 9N61R3U	-100,000.000	-255.00	-33.00
PUT SWO USD GSCMUS33 P 3.848% / R 1DSOFR 317UB7YA6 01/02/2026 SEDOL : 9N5WBNU	-200,000.000	-488.00	-63.96
PUT SWO USD GSCMUS33 P 3.877% / R 1DSOFR 317UBBKA2 01/12/2026 SEDOL : 9N64DVU	-200,000.000	-440.00	-286.32
PUT SWO USD GSCMUS33 P 3.927% / R 1DSOFR 317UBCKA0 01/15/2026 SEDOL : 9N65W8U	-200,000.000	-540.50	-184.70
PUT SWO USD PNBPUS33CHA P 3.86% / R 1DSOFR 317UB9UA6 01/05/2026 SEDOL : 9N5XR4U	-200,000.000	-462.50	-144.42
Total United States - USD		**644,612.90**	**646,819.59**
Total Other		**3,897,384.15**	**4,032,375.11**
Other Liabilities			
United States - USD			
CCP DUE FROM WELLS FARGO BANK,N.AMINNEPOLIS,MN,US	582,000.000	582,000.00	582,000.00
OTC DER CASH COLL PAY TO BNP PARIBAS	-280,000.000	-280,000.00	-280,000.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA	-240,000.000	-240,000.00	-240,000.00
PUT FXO BARCGB33 02/24/2026 USD/KRW 1372 European 31750S196	-180,000.000	-401.40	-285.44
PUT FXO BNPAFRPP 02/24/2026 USD/KRW 1372 European 31750S1B1	-17,000.000	-37.27	-26.96
Total United States - USD		**61,561.33**	**61,687.60**
Pending foreign exchange sales: Australian dollar	0.000	-486,258.88	-492,170.15

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

◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Other Liabilities			
Pending foreign exchange sales: Brazilian real	0.000	-2,786.16	-2,758.96
Pending foreign exchange sales: British pound sterling	0.000	-600,134.69	-614,678.33
Pending foreign exchange sales: Canadian dollar	0.000	-364,580.86	-374,539.13
Pending foreign exchange sales: Euro	0.000	-1,241,925.58	-1,258,865.28
Pending foreign exchange sales: HK offshore Chinese Yuan Renminbi	0.000	-378,522.88	-382,439.68
Pending foreign exchange sales: Japanese yen	0.000	-134,391.34	-133,479.66
Pending foreign exchange sales: Mexican peso	0.000	-1,577.48	-1,631.99
Pending foreign exchange sales: New Taiwan dollar	0.000	-365,930.77	-355,690.84
Pending foreign exchange sales: Peruvian nuevo sol	0.000	-95,223.80	-95,427.92
Pending foreign exchange sales: Swiss franc	0.000	-10,285.45	-10,421.97
Pending foreign exchange sales: United States dollar	0.000	-3,088,678.35	-3,088,678.35
Total - all currencies		**-6,770,296.24**	**-6,810,782.26**
Pending trade purchases: United States dollar	0.000	-13,950,157.14	-13,950,157.14
Total - all currencies		**-13,950,157.14**	**-13,950,157.14**
Total Other Liabilities		**-20,658,892.05**	**-20,699,251.80**
Total		**557,507,102.67**	**620,370,270.38**

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

TI Employees Pension Plan
EIN #75-0289970 / Plan #006
Schedule H; Line 4i – Schedule of Assets (Acquired and Disposed of Within Year)
December 31, 2025

See Schedule of Acquisitions & Dispositions.

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBSKQSY3	BANCO BILBAO VIZCAYA ARGENTARIA S A SER 14 NON STEP UP 7.75% 12-31-2049				
		Acquisitions	300,000.00	-300,000.00	
		Dispositions	-300,000.00		314,700.00
S9MZNSGU	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.17% 317U89KA1 05/03/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		240.83
S9N11XCU	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.26% 317U8H1A4 25/03/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		251.26
S9N2E06U	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.32% 317U99IA3 09/06/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		275.66
S9MZWPXU	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.35% 317U8F5A4 20/03/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		261.90
S9MZ7XGU	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.4% 317U7ZNA1 10/02/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		267.79
S9N1VY0U	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.4% 317U8WPA5 08/05/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		374.64
S9N1PKQU	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.45% 317U8UBA4 30/04/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		326.04
S9N1798U	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.51% 317U8N1A1 07/04/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		346.18
S9N1986U	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.55% 317U8O6A4 11/04/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		379.31
S9N1DHLU	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.55% 317U8QIA6 14/04/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		356.96
S9N17JXU	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.4% 317U8MAA3 07/04/2025				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		201.29
S9N2KM2U	CALL SWO EUR CHASUS33 P 6MEURIB / R 2.39% 317U9B6A1 16/06/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		269.05
S9N1KSTU	CALL SWO EUR CITIUS33 P 6MEURIB / R 2.35% 317U8SRA2 25/04/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		178.64
S9N34G4U	CALL SWO EUR CITIUS33 P 6MEURIB / R 2.46% 317U9LFA9 16/07/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		306.48
S9N2SBFU	CALL SWO EUR DEUTGB2L P 6MEURIB / R 2.1% 317U9ELA8 30/06/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		144.67
S9N1SZVU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.13% 317U8VPA7 06/05/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		183.20
S9MZ4WLU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.3% 317U7XMA7 06/02/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		244.36
S9MZHJYU	CALL SWO EUR RBOSGB2RTCM P 6MEURIB / R 2.28% 317U86AA8 28/02/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		137.80
S9MZRKHU	CALL SWO EUR UBSWUS33 P 6MEURIB / R 2.21% 317U8BRA9 11/03/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		244.99
S9MZAVGU	CALL SWO EUR UBSWUS33 P 6MEURIB / R 2.35% 317U81RA1 17/02/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		252.48
S9N24SZU	CALL SWO USD BARCGB33 P 1DSOFR / R 3.532% 317U90ZA3 05/19/2025				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,192.50
S9N3UNHU	CALL SWO USD BARCGB33 P 1DSOFR / R 3.68% 317U9YCA4 08/29/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		271.25

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9N4KTRU	CALL SWO USD BNPAFRPP P 1DSOFR / R 3.375% 317UAFFA0 10/14/2025				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		783.75
S9N5BDZU	CALL SWO USD BNPAFRPP P 1DSOFR / R 3.393% 317UATUA3 11/24/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		557.50
S9N5JL5U	CALL SWO USD BNPAFRPP P 1DSOFR / R 3.48% 317UB0QA0 12/08/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		552.50
S9MZLSPU	CALL SWO USD BNPAFRPP P 1DSOFR / R 3.87% 317U88OA9 03/03/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		352.50
S9MZBU2U	CALL SWO USD BNPAFRPP P 1DSOFR / R 3.955% 317U83FA0 02/18/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		340.00
S9N56B5U	CALL SWO USD CHASUS33 P 1DSOFR / R 3.425% 317UARHA2 11/17/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		575.00
S9N22T7U	CALL SWO USD CHASUS33 P 1DSOFR / R 3.44% 317U8ZTA4 05/15/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		317.50
S9N22T5U	CALL SWO USD CHASUS33 P 1DSOFR / R 3.59% 317U8ZPA8 05/15/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		400.00
S9N22T3U	CALL SWO USD CHASUS33 P 1DSOFR / R 3.61% 317U8ZLA2 05/15/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		835.00
S9N2SN9U	CALL SWO USD CHASUS33 P 1DSOFR / R 3.7% 317U9FUA5 06/30/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		350.00
S9N31WGU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.772% 317U9JTA9 07/10/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		327.50
S9MZWRMU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.93% 317U8FIA0 03/20/2025				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		297.50
S9N39K4U	CALL SWO USD CITIUS33 P 1DSOFR / R 3.564% 317U9N2A9 07/24/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		335.00
S9N3800U	CALL SWO USD CITIUS33 P 1DSOFR / R 3.605% 317U9MOA7 07/23/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		360.00
S9N47Y3U	CALL SWO USD CITIUS33 P 1DSOFR / R 3.65% 317UA51A7 09/22/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		605.00
S9MZNMHU	CALL SWO USD CITIUS33 P 1DSOFR / R 3.774% 317U8AHA2 03/05/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		350.00
S9N57D3U	CALL SWO USD DEUTGB2L P 1DSOFR / R 3.433% 317UARXA4 11/17/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		530.00
S9N3VCEU	CALL SWO USD DEUTGB2L P 1DSOFR / R 3.548% 317U9YVA3 09/02/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		660.00
S9N2PHLU	CALL SWO USD DEUTGB2L P 1DSOFR / R 3.758% 317U9DLA0 06/23/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		377.50
S9MZAWXU	CALL SWO USD DEUTGB2L P 1DSOFR / R 3.955% 317U82JA8 02/18/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		330.25
S9N1SZXU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.35% 317U8VTA3 05/05/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		975.00
S9N58SWU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.386% 317UAS9A9 11/17/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		595.00
S9N4FBNU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.398% 317UACKA1 10/06/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		637.50

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9N54MTU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.426% 317UAQKA0 11/10/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		656.00
S9N5TQGU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.442% 317UB5QA9 12/26/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		251.25
S9N2AJYU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.45% 317U95EA5 05/29/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		820.00
S9N26GXU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.463% 317U92GA0 05/22/2025				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,380.00
S9N5JZ2U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.48% 317UB0SA8 12/08/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		553.00
S9N52ERU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.515% 317UAOVA3 11/07/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		548.00
S9N3WFDU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.52% 317U9Z5A9 09/04/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		305.00
S9N3BVWU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.525% 317U9O7A2 07/28/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		328.00
S9N19BLU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.535% 317U8O2A8 04/10/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		845.00
S9N3DR0U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.543% 317U9OSA9 08/01/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		356.00
S9N5PCAU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.545% 317UB2RA5 12/17/2025				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		960.00
S9N4TJ1U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.55% 317UAM2A9 10/27/2025				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		540.00
S9N43B7U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.551% 317UA2DA1 09/15/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		295.50
S9N3DBKU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.555% 317U9OFA3 07/30/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		307.50
S9N2DWCU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.56% 317U98JA4 06/06/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		381.75
S9N2EKLU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.564% 317U98TA3 06/09/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		742.50
S9N28VFU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.57% 317U94BA1 05/27/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		387.50
S9N3EVZU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.57% 317U9PKA4 08/04/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		340.00
S9N3VHLU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.572% 317U9YHA9 09/02/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		308.25
S9N39AAU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.583% 317U9MQA5 07/23/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		350.00
S9N49Q7U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.597% 317UA71A3 09/26/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		567.50
S9N1PLRU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.6% 317U8UMA2 04/30/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		426.75
S9N2CA9U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.605% 317U98BA2 06/05/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		720.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9N26GZU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.638% 317U92IA8 05/22/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		440.00
S9N3SH2U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.645% 317U9WAA0 08/29/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		275.00
S9N33WMU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.653% 317U9L4A1 07/14/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		298.75
S9N3QQAU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.669% 317U9VCA0 08/25/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		606.50
S9N2WJKU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.68% 317U9IFA6 07/07/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		359.00
S9N2QLSU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.687% 317U9DVA9 06/27/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		701.00
S9N1EEMU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.695% 317U8R5A8 04/17/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		444.00
S9N35ZXU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.695% 317U9LMA1 07/17/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		290.00
S9N2SFUU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.701% 317U9EPA4 06/30/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		328.75
S9N1FZ7U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.71% 317U8RPA6 04/21/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		395.00
S9N2KC2U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.71% 317U9BAA6 06/16/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		332.75
S9N1LKPU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.713% 317U8TPA2 04/28/2025				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		376.50
S9N1B93U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.723% 317U8PSA7 04/14/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		455.00
S9N2JV7U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.728% 317U9B4A3 06/16/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		710.00
S9N2LX0U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.73% 317U9C1A4 06/20/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		720.00
S9N2REJU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.735% 317U9EHA3 06/30/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		685.00
S9N2WY8U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.775% 317U9J0A0 07/07/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		307.75
S9MZGSWU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.778% 317U85XA5 02/27/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		650.00
S9N2NYTU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.785% 317U9DAA2 06/23/2025				
		Acquisitions	50,000.00	0.00	
		Dispositions	-100,000.00		371.50
S9MZGSUU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.89% 317U85VA7 02/27/2025				
		Acquisitions	50,000.00	0.00	
		Dispositions	-100,000.00		384.00
S9MZQSPU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.905% 317U8BQA0 03/10/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		296.25
S9MZH10U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.907% 317U87GA0 02/28/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		360.75
S9MZEJ3U	CALL SWO USD GSCMUS33 P 1DSOFR / R 4% 317U84RA5 02/24/2025				
		Acquisitions	50,000.00	0.00	
		Dispositions	-100,000.00		345.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9N4WSZU	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.48% 317UAN3A6 11/03/2025				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		840.00
S9N3WDKU	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.51% 317U9Z0A4 09/04/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		312.50
S9N2387U	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.58% 317U90OA5 05/16/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		775.00
S9N1PMLU	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.593% 317U8UOA0 04/30/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		415.00
S9N2FJ2U	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.62% 317U99VA8 06/09/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		297.50
S9N2R50U	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.677% 317U9FPA1 06/30/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		305.00
S9N1JWJU	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.715% 317U8SPA4 04/24/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		370.50
S9N2USQU	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.75% 317U9GNA1 07/03/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		374.00
S9N2MM2U	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.77% 317U9CEA0 06/23/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		770.00
S9MZNQTU	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.789% 317U89WA8 03/05/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		350.00
S9N2XJ8U	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.79% 317U9JLA7 07/09/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		327.50
S9MZJV9U	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.842% 317U87SA7 02/28/2025				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		392.50
S9MZ3K7U	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.89% 317U7WYA6 02/03/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		301.50
S9MZBP6U	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.943% 317U83DA2 02/18/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		340.00
S9MZVMPU	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.975% 317U8ECA9 03/19/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		285.00
S9MZ5NCU	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.996% 317U7Y7A2 02/07/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		363.75
S9N4HURU	CALL SWO USD UBSWUS33 P 1DSOFR / R 3.385% 317UADXA5 10/10/2025				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		915.00
S9N29VRU	CALL SWO USD UBSWUS33 P 1DSOFR / R 3.504% 317U94TA2 05/28/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		787.50
S9N4EGEU	CALL SWO USD UBSWUS33 P 1DSOFR / R 3.507% 317UABFA9 10/06/2025				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,027.50
S9N3KQ2U	CALL SWO USD UBSWUS33 P 1DSOFR / R 3.699% 317U9SDA6 08/14/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		342.50
S9MZXBEU	CALL SWO USD UBSWUS33 P 1DSOFR / R 3.884% 317U8FXA3 03/21/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		290.00
S9N1P73U	CALL SWO_CDX CHASUS33 07/16/2025 CDX.NA.IG.44 31750QMA4				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		205.00
S9N1UGGU	CALL SWO_CDX CHASUS33 18/06/2025 ITRAXX EUROPE SERIES 4 31750QNV7				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		608.74

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9N1CJTU	CALL SWO_CDX GSILGB2X 05/21/2025 CDX.NA.IG.43 31750QHN2				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		412.50
S9N19KBU	CALL SWO_CDX GSILGB2X 06/18/2025 CDX.NA.IG.43 31750QG86				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		655.00
S9N1DTVU	CALL SWO_CDX GSILGB2X 06/18/2025 CDX.NA.IG.43 31750QHM4				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		570.00
S9N1NUEU	CALL SWO_CDX GSILGB2X 06/18/2025 CDX.NA.IG.44 31750QLW7				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		437.50
S9N1NUFU	CALL SWO_CDX GSILGB2X 07/16/2025 CDX.NA.IG.44 31750QM06				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		565.00
S9N1QK4U	CALL SWO_CDX GSILGB2X 07/16/2025 CDX.NA.IG.44 31750QN05				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		412.50
SBPDHP07	CITIGROUP INC 5.612% 03-04-2056				
		Acquisitions	500,000.00	-500,000.00	
		Dispositions	-500,000.00		507,655.00
SBTBKC05	CONOCOPHILLIPS COMPANY 5.0% 01-15-2035				
		Acquisitions	300,000.00	-290,985.00	
		Dispositions	-125,000.00		123,947.50
C29273VBF6	ENERGY TRANSFER L P 6.2% 04-01-2055				
		Acquisitions	400,000.00	-397,592.00	
		Dispositions	-400,000.00		375,800.00
S9E3RHSL	FORWARD COLLATERAL PAYABLE TO BNP PARIBAS JERSEY CITY, NJ				
		Acquisitions	250,000.00	-250,000.00	
		Dispositions	-250,000.00		250,000.00
S9E3RHSU	FORWARD COLLATERAL RECEIVABLE FROM BNP PARIBAS JERSEY CITY, NJ				
		Acquisitions	260,000.00	-260,000.00	
		Dispositions	-260,000.00		260,000.00
C999599GH0	FUT 06 JUN 25 EURO BUXL BND				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-2.00		
		Free Receipt	2.00	-265,292.88	
C999599GH0	FUT 06 JUN 25 EURO BUXL BND				
		Free Delivery	-2.00		
		Free Receipt	2.00	-265,292.88	
C999599GH0	FUT 06 JUN 25 EURX EUR-BOBL				
		Free Delivery	-1.00		
		Free Receipt	1.00	-123,748.10	
C999599GH0	FUT 06 JUN 25 EURX EUR-BOBL				
		Free Delivery	-1.00		
		Free Receipt	1.00	-123,748.10	
C999599GH0	FUT 06 JUN 25 EURX EUR-BUND				
		Free Delivery	-11.00		
		Free Receipt	11.00	-1,512,115.27	
C999599GH0	FUT 06 JUN 25 EURX EUR-BUND				
		Free Delivery	-11.00		
		Free Receipt	11.00	-1,512,115.27	
C999599GH0	FUT 06 MAR 25 EURX EUR-BOBL				
		Free Delivery	-1.00		
		Free Receipt	1.00	-122,170.63	
C999599GH0	FUT 06 MAR 25 EURX EUR-BOBL				
		Free Delivery	-1.00		
		Free Receipt	1.00	-122,170.63	
C999599GH0	FUT 06 MAR 25 EURX EUR-BUND				
		Free Delivery	-3.00		
		Free Receipt	4.00	-561,677.07	
C999599GH0	FUT 06 MAR 25 EURX EUR-BUND				
		Free Delivery	-4.00		
		Free Receipt	3.00	-418,211.24	
C999599GH0	FUT 06 MAR 26 EURX EUR-BOBL				
		Free Delivery	-2.00		
		Free Receipt	2.00	-271,182.84	
C999599GH0	FUT 06 MAR 26 EURX EUR-BOBL				
		Free Delivery	-2.00		
		Free Receipt	2.00	-271,182.84	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT 06 MAR 26 EURX EUR-BUND				
		Free Delivery	-2.00		
		Free Receipt	2.00	-299,926.56	
C999599GH0	FUT 06 MAR 26 EURX EUR-BUND				
		Free Delivery	-2.00		
		Free Receipt	2.00	-299,926.56	
C999599GH0	FUT 08 DEC 25 EURX EUR-BOBL				
		Free Delivery	-2.00		
		Free Receipt	2.00	-275,864.41	
C999599GH0	FUT 08 DEC 25 EURX EUR-BOBL				
		Free Delivery	-2.00		
		Free Receipt	2.00	-275,864.41	
C999599GH0	FUT 08 DEC 25 EURX EUR-BUND				
		Free Delivery	-2.00		
		Free Receipt	2.00	-297,370.83	
C999599GH0	FUT 08 DEC 25 EURX EUR-BUND				
		Free Delivery	-2.00		
		Free Receipt	2.00	-297,370.83	
C999599GH0	FUT 08 SEP 25 EURO BUXL BND				
		Free Delivery	-2.00		
		Free Receipt	2.00	-276,716.25	
C999599GH0	FUT 08 SEP 25 EURO BUXL BND				
		Free Delivery	-2.00		
		Free Receipt	2.00	-276,716.25	
C999599GH0	FUT 08 SEP 25 EURX EUR-BOBL				
		Free Delivery	-2.00		
		Free Receipt	2.00	-273,141.28	
C999599GH0	FUT 08 SEP 25 EURX EUR-BOBL				
		Free Delivery	-2.00		
		Free Receipt	2.00	-273,141.28	
C999599GH0	FUT 08 SEP 25 EURX EUR-BUND				
		Free Delivery	-6.00		
		Free Receipt	6.00	-900,031.08	
C999599GH0	FUT 08 SEP 25 EURX EUR-BUND				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-6.00		
		Free Receipt	6.00	-900,031.08	
C999599GH0	FUT C 21FEB25 EURX EUR-BO 1 1750				
		Free Delivery	-1.00		
		Free Receipt	1.00	-224.33	
C999599GH0	FUT C 21FEB25 EURX EUR-BO 1 1750				
		Free Delivery	-1.00		
		Free Receipt	1.00	-224.33	
C999599GH0	FUT C 21FEB25 EURX EUR-BO 1 1775				
		Free Delivery	-1.00		
		Free Receipt	1.00	-232.97	
C999599GH0	FUT C 21FEB25 EURX EUR-BO 1 1775				
		Free Delivery	-1.00		
		Free Receipt	1.00	-232.97	
C999599GH0	FUT C 21MAR25 EURX EUR-BU 1 3250				
		Free Delivery	-1.00		
		Free Receipt	1.00	-382.50	
C999599GH0	FUT C 21MAR25 EURX EUR-BU 1 3250				
		Free Delivery	-1.00		
		Free Receipt	1.00	-382.50	
C999599GH0	FUT C 21NOV25 EURX EUR-BU 1 3000				
		Free Delivery	-2.00		
		Free Receipt	2.00	-798.35	
C999599GH0	FUT C 21NOV25 EURX EUR-BU 1 3000				
		Free Delivery	-2.00		
		Free Receipt	2.00	-798.35	
C999599GH0	FUT C 21NOV25 EURX EUR-BU 1 3050				
		Free Delivery	-4.00		
		Free Receipt	4.00	-1,252.86	
C999599GH0	FUT C 21NOV25 EURX EUR-BU 1 3050				
		Free Delivery	-4.00		
		Free Receipt	4.00	-1,252.86	
C999599GH0	FUT C 22AUG25 EURX EUR-BO 1 1775				
		Free Delivery	-1.00		
		Free Receipt	1.00	-197.84	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT C 22AUG25 EURX EUR-BO 1 1775				
		Free Delivery	-1.00		
		Free Receipt	1.00	-197.84	
C999599GH0	FUT C 22AUG25 EURX EUR-BU 1 3100				
		Free Delivery	-2.00		
		Free Receipt	2.00	-1,042.47	
C999599GH0	FUT C 22AUG25 EURX EUR-BU 1 3100				
		Free Delivery	-2.00		
		Free Receipt	2.00	-1,042.47	
C999599GH0	FUT C 24OCT25 EURX EUR-BU 1 2950				
		Free Delivery	-2.00		
		Free Receipt	2.00	-446.25	
C999599GH0	FUT C 24OCT25 EURX EUR-BU 1 2950				
		Free Delivery	-2.00		
		Free Receipt	2.00	-446.25	
C999599GH0	FUT C 24OCT25 EURX EUR-BU 1 3050				
		Free Delivery	-1.00		
		Free Receipt	1.00	-433.92	
C999599GH0	FUT C 24OCT25 EURX EUR-BU 1 3050				
		Free Delivery	-1.00		
		Free Receipt	1.00	-433.92	
C999599GH0	FUT C 25JUL25 EURX EUR-BO 1 1850				
		Free Delivery	-1.00		
		Free Receipt	1.00	-180.06	
C999599GH0	FUT C 25JUL25 EURX EUR-BO 1 1850				
		Free Delivery	-1.00		
		Free Receipt	1.00	-180.06	
C999599GH0	FUT C 25JUL25 EURX EUR-BU 1 3250				
		Free Delivery	-1.00		
		Free Receipt	1.00	-524.79	
C999599GH0	FUT C 25JUL25 EURX EUR-BU 1 3250				
		Free Delivery	-1.00		
		Free Receipt	1.00	-524.79	
C999599GH0	FUT C 26SEP25 EURX EUR-BU 1 2950				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-2.00		
		Free Receipt	2.00	-793.08	
C999599GH0	FUT C 26SEP25 EURX EUR-BU 1 2950				
		Free Delivery	-2.00		
		Free Receipt	2.00	-793.08	
C999599GH0	FUT C 26SEP25 EURX EUR-BU 1 3050				
		Free Delivery	-1.00		
		Free Receipt	1.00	-489.55	
C999599GH0	FUT C 26SEP25 EURX EUR-BU 1 3050				
		Free Delivery	-1.00		
		Free Receipt	1.00	-489.55	
C999999OA8	FUT CALL AUG 25 T-NOTE OPTION 1127				
		Acquisitions	2.00	0.00	
		Dispositions	-2.00		622.44
C999999OA8	FUT CALL AUG 25 T-NOTE OPTION 1132				
		Acquisitions	2.00	0.00	
		Dispositions	-2.00		512.03
C999999OA8	FUT CALL DEC 25 T-NOTE OPTION 1140				
		Acquisitions	8.00	0.00	
		Dispositions	-8.00		2,979.38
C999999OA8	FUT CALL DEC 25 T-NOTE OPTION 1150				
		Acquisitions	5.00	0.00	
		Dispositions	-5.00		1,244.15
C999999OA8	FUT CALL JAN 26 T-NOTE OPTION 1135				
		Acquisitions	3.00	0.00	
		Dispositions	-3.00		512.06
C999999OA8	FUT CALL JAN 26 T-NOTE OPTION 1140				
		Acquisitions	8.00	0.00	
		Dispositions	-8.00		2,552.98
C999999OA8	FUT CALL JAN 26 T-NOTE OPTION 1145				
		Acquisitions	11.00	0.00	
		Dispositions	-11.00		3,268.16
C999999OA8	FUT CALL NOV 25 T-NOTE OPTION 1140				
		Acquisitions	8.00	0.00	
		Dispositions	-8.00		2,000.35

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999999OA8	FUT CALL OCT 25 T-NOTE OPTION 1140				
		Acquisitions	2.00	0.00	
		Dispositions	-2.00		599.35
C999999OA8	FUT CALL SEP 25 CBT 5Y T-NOTE 1120				
		Acquisitions	3.00	0.00	
		Dispositions	-3.00		793.31
C999999OA8	FUT CALL SEP 25 T-NOTE OPTION 1120				
		Acquisitions	3.00	-484.04	
		Dispositions	-6.00		1,027.68
C999999OA8	FUT CALL SEP 25 T-NOTE OPTION 1125				
		Acquisitions	9.00	0.00	
		Dispositions	-9.00		2,811.18
C999599GH0	FUT DEC 25 10 YR T-NOTES				
		Free Delivery	-37.00		
		Free Receipt	37.00	-4,128,390.84	
C999599GH0	FUT DEC 25 10 YR T-NOTES				
		Free Delivery	-37.00		
		Free Receipt	37.00	-4,128,390.84	
C999599GH0	FUT DEC 25 5 YR T NOTE				
		Free Delivery	-72.00		
		Free Receipt	72.00	-7,889,736.16	
C999599GH0	FUT DEC 25 5 YR T NOTE				
		Free Delivery	-72.00		
		Free Receipt	72.00	-7,889,736.16	
C999599GH0	FUT DEC 25 CBT UL T-BONDS				
		Free Delivery	-27.00		
		Free Receipt	27.00	-3,144,866.76	
C999599GH0	FUT DEC 25 CBT UL T-BONDS				
		Free Delivery	-27.00		
		Free Receipt	27.00	-3,144,866.76	
C999599GH0	FUT DEC 25 CBT ULT TNOTE				
		Free Delivery	-42.00		
		Free Receipt	42.00	-4,888,148.34	
C999599GH0	FUT DEC 25 CBT ULT TNOTE				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-42.00		
		Free Receipt	42.00	-4,888,148.34	
C999599GH0	FUT DEC 25 U.S. T-BONDS				
		Free Delivery	-77.00		
		Free Receipt	77.00	-8,925,154.96	
C999599GH0	FUT DEC 25 U.S. T-BONDS				
		Free Delivery	-77.00		
		Free Receipt	77.00	-8,925,154.96	
C999599GH0	FUT DEC 25 US 2YR T-NOTE				
		Free Delivery	-73.00		
		Free Receipt	73.00	-15,186,281.22	
C999599GH0	FUT DEC 25 US 2YR T-NOTE				
		Free Delivery	-73.00		
		Free Receipt	73.00	-15,186,281.22	
C999599GH0	FUT JUN 25 10 YR T-NOTES				
		Free Delivery	-123.00		
		Free Receipt	123.00	-13,534,468.76	
C999599GH0	FUT JUN 25 10 YR T-NOTES				
		Free Delivery	-123.00		
		Free Receipt	123.00	-13,534,468.76	
C999599GH0	FUT JUN 25 CBT 5Y T-NOTE				
		Free Delivery	-53.00		
		Free Receipt	53.00	-5,675,554.70	
C999599GH0	FUT JUN 25 CBT 5Y T-NOTE				
		Free Delivery	-53.00		
		Free Receipt	53.00	-5,675,554.70	
C999599GH0	FUT JUN 25 CBT UL T-BONDS				
		Free Delivery	-108.00		
		Free Receipt	108.00	-12,979,415.58	
C999599GH0	FUT JUN 25 CBT UL T-BONDS				
		Free Delivery	-108.00		
		Free Receipt	108.00	-12,979,415.58	
C999599GH0	FUT JUN 25 CBT ULT TNOTE				
		Free Delivery	-20.00		
		Free Receipt	20.00	-2,281,531.25	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT JUN 25 CBT ULT TNOTE				
		Free Delivery	-20.00		
		Free Receipt	20.00	-2,281,531.25	
C999599GH0	FUT JUN 25 U.S. T-BONDS				
		Free Delivery	-29.00		
		Free Receipt	29.00	-3,318,460.94	
C999599GH0	FUT JUN 25 U.S. T-BONDS				
		Free Delivery	-29.00		
		Free Receipt	29.00	-3,318,460.94	
C999599GH0	FUT JUN 25 US 2YR T-NOTE				
		Free Delivery	-73.00		
		Free Receipt	73.00	-15,030,015.63	
C999599GH0	FUT JUN 25 US 2YR T-NOTE				
		Free Delivery	-73.00		
		Free Receipt	73.00	-15,030,015.63	
C999599GH0	FUT MAR 25 CBT 5Y T-NOTE				
		Free Delivery	-53.00		
		Free Receipt	53.00	-5,645,742.19	
C999599GH0	FUT MAR 25 CBT 5Y T-NOTE				
		Free Delivery	-53.00		
		Free Receipt	53.00	-5,645,742.19	
C999599GH0	FUT MAR 25 CBT UL T-BONDS				
		Free Delivery	-66.00		
		Free Receipt	33.00	-3,926,735.05	
C999599GH0	FUT MAR 25 CBT UL T-BONDS				
		Free Delivery	-33.00		
		Free Receipt	66.00	-7,945,863.65	
C999599GH0	FUT MAR 25 CBT ULT TNOTE				
		Free Delivery	-31.00		
		Free Receipt	50.00	-5,576,979.48	
C999599GH0	FUT MAR 25 CBT ULT TNOTE				
		Free Delivery	-50.00		
		Free Receipt	31.00	-3,433,073.23	
C999599GH0	FUT MAR 25 US 2YR T-NOTE				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-73.00		
		Free Receipt	42.00	-8,631,040.83	
C999599GH0	FUT MAR 25 US 2YR T-NOTE				
		Free Delivery	-42.00		
		Free Receipt	73.00	-15,011,470.51	
C999599GH0	FUT MAR 26 5 YR T NOTE				
		Free Delivery	-15.00		
		Free Receipt	72.00	-7,881,750.00	
C999599GH0	FUT MAR 26 5 YR T NOTE				
		Free Delivery	-72.00		
		Free Receipt	15.00	-1,642,031.25	
C999599GH0	FUT MAR 26 CBT UL T-BONDS				
		Free Delivery	-2.00		
		Free Receipt	12.00	-1,435,500.00	
C999599GH0	FUT MAR 26 CBT UL T-BONDS				
		Free Delivery	-12.00		
		Free Receipt	2.00	-239,250.00	
C999599GH0	FUT MAR 26 U.S. T-BONDS				
		Free Delivery	-35.00		
		Free Receipt	42.00	-4,879,875.00	
C999599GH0	FUT MAR 26 U.S. T-BONDS				
		Free Delivery	-42.00		
		Free Receipt	35.00	-4,066,562.50	
C999599GH0	FUT P 21FEB25 EURX EUR-BO 1 1575				
		Free Delivery	-1.00		
		Free Receipt	1.00	-239.63	
C999599GH0	FUT P 21FEB25 EURX EUR-BO 1 1575				
		Free Delivery	-1.00		
		Free Receipt	1.00	-239.63	
C999599GH0	FUT P 21FEB25 EURX EUR-BO 1 1625				
		Free Delivery	-1.00		
		Free Receipt	1.00	-201.77	
C999599GH0	FUT P 21FEB25 EURX EUR-BO 1 1625				
		Free Delivery	-1.00		
		Free Receipt	1.00	-201.77	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT P 21MAR25 EURX EUR-BU 1 2950				
		Free Delivery	-1.00		
		Free Receipt	1.00	-335.34	
C999599GH0	FUT P 21MAR25 EURX EUR-BU 1 2950				
		Free Delivery	-1.00		
		Free Receipt	1.00	-335.34	
C999599GH0	FUT P 21NOV25 EURX EUR-BU 1 2750				
		Free Delivery	-2.00		
		Free Receipt	2.00	-798.35	
C999599GH0	FUT P 21NOV25 EURX EUR-BU 1 2750				
		Free Delivery	-2.00		
		Free Receipt	2.00	-798.35	
C999599GH0	FUT P 21NOV25 EURX EUR-BU 1 2800				
		Free Delivery	-2.00		
		Free Receipt	2.00	-729.54	
C999599GH0	FUT P 21NOV25 EURX EUR-BU 1 2800				
		Free Delivery	-2.00		
		Free Receipt	2.00	-729.54	
C999599GH0	FUT P 21NOV25 EURX EUR-BU 1 2900				
		Free Delivery	-2.00		
		Free Receipt	2.00	-651.59	
C999599GH0	FUT P 21NOV25 EURX EUR-BU 1 2900				
		Free Delivery	-2.00		
		Free Receipt	2.00	-651.59	
C999599GH0	FUT P 22AUG25 EURX EUR-BO 1 1700				
		Free Delivery	-1.00		
		Free Receipt	1.00	-203.66	
C999599GH0	FUT P 22AUG25 EURX EUR-BO 1 1700				
		Free Delivery	-1.00		
		Free Receipt	1.00	-203.66	
C999599GH0	FUT P 22AUG25 EURX EUR-BU 1 2800				
		Free Delivery	-2.00		
		Free Receipt	2.00	-819.99	
C999599GH0	FUT P 22AUG25 EURX EUR-BU 1 2800				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-2.00		
		Free Receipt	2.00	-819.99	
C999599GH0	FUT P 24OCT25 EURX EUR-BU 1 2750				
		Free Delivery	-3.00		
		Free Receipt	3.00	-1,138.66	
C999599GH0	FUT P 24OCT25 EURX EUR-BU 1 2750				
		Free Delivery	-3.00		
		Free Receipt	3.00	-1,138.66	
C999599GH0	FUT P 25JUL25 EURX EUR-BO 1 1725				
		Free Delivery	-1.00		
		Free Receipt	1.00	-220.72	
C999599GH0	FUT P 25JUL25 EURX EUR-BO 1 1725				
		Free Delivery	-1.00		
		Free Receipt	1.00	-220.72	
C999599GH0	FUT P 25JUL25 EURX EUR-BU 1 2900				
		Free Delivery	-1.00		
		Free Receipt	1.00	-456.34	
C999599GH0	FUT P 25JUL25 EURX EUR-BU 1 2900				
		Free Delivery	-1.00		
		Free Receipt	1.00	-456.34	
C999599GH0	FUT P 26SEP25 EURX EUR-BU 1 2700				
		Free Delivery	-2.00		
		Free Receipt	2.00	-874.72	
C999599GH0	FUT P 26SEP25 EURX EUR-BU 1 2700				
		Free Delivery	-2.00		
		Free Receipt	2.00	-874.72	
C999599GH0	FUT P 26SEP25 EURX EUR-BU 1 2750				
		Free Delivery	-1.00		
		Free Receipt	1.00	-407.96	
C999599GH0	FUT P 26SEP25 EURX EUR-BU 1 2750				
		Free Delivery	-1.00		
		Free Receipt	1.00	-407.96	
C999999OA8	FUT PUT AUG 25 T-NOTE OPTION 1102				
		Acquisitions	2.00	0.00	
		Dispositions	-2.00		497.44

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999999OA8	FUT PUT AUG 25 T-NOTE OPTION 1107				
		Acquisitions	2.00	0.00	
		Dispositions	-2.00		420.35
C999999OA8	FUT PUT DEC 25 T-NOTE OPTION 1115				
		Acquisitions	8.00	0.00	
		Dispositions	-8.00		2,376.58
C999999OA8	FUT PUT DEC 25 T-NOTE OPTION 1125				
		Acquisitions	5.00	0.00	
		Dispositions	-5.00		1,556.65
C999999OA8	FUT PUT JAN 26 T-NOTE OPTION 1110				
		Acquisitions	4.00	0.00	
		Dispositions	-4.00		745.24
C999999OA8	FUT PUT JAN 26 T-NOTE OPTION 1115				
		Acquisitions	13.00	0.00	
		Dispositions	-13.00		3,875.16
C999999OA8	FUT PUT JAN 26 T-NOTE OPTION 1117				
		Acquisitions	3.00	0.00	
		Dispositions	-3.00		512.06
C999999OA8	FUT PUT JAN 26 T-NOTE OPTION 1125				
		Acquisitions	2.00	0.00	
		Dispositions	-2.00		435.12
C999999OA8	FUT PUT NOV 25 T-NOTE OPTION 1110				
		Acquisitions	5.00	0.00	
		Dispositions	-5.00		931.55
C999999OA8	FUT PUT NOV 25 T-NOTE OPTION 1115				
		Acquisitions	12.00	0.00	
		Dispositions	-12.00		2,235.72
C999999OA8	FUT PUT OCT 25 T-NOTE OPTION 1105				
		Acquisitions	2.00	0.00	
		Dispositions	-2.00		591.37
C999999OA8	FUT PUT SEP 25 CBT 5Y T-NOTE 1095				
		Acquisitions	3.00	0.00	
		Dispositions	-3.00		558.93
C999999OA8	FUT PUT SEP 25 T-NOTE OPTION 1095				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	9.00	0.00	
		Dispositions	-9.00		2,370.55
C999599GH0	FUT SEP 25 10 YR T-NOTES				
		Free Delivery	-87.00		
		Free Receipt	87.00	-9,618,958.21	
C999599GH0	FUT SEP 25 10 YR T-NOTES				
		Free Delivery	-87.00		
		Free Receipt	87.00	-9,618,958.21	
C999599GH0	FUT SEP 25 5 YR T NOTE				
		Free Delivery	-71.00		
		Free Receipt	71.00	-7,686,690.60	
C999599GH0	FUT SEP 25 5 YR T NOTE				
		Free Delivery	-71.00		
		Free Receipt	71.00	-7,686,690.60	
C999599GH0	FUT SEP 25 CBT UL T-BONDS				
		Free Delivery	-62.00		
		Free Receipt	62.00	-7,165,918.39	
C999599GH0	FUT SEP 25 CBT UL T-BONDS				
		Free Delivery	-62.00		
		Free Receipt	62.00	-7,165,918.39	
C999599GH0	FUT SEP 25 CBT ULT TNOTE				
		Free Delivery	-19.00		
		Free Receipt	19.00	-2,117,050.75	
C999599GH0	FUT SEP 25 CBT ULT TNOTE				
		Free Delivery	-19.00		
		Free Receipt	19.00	-2,117,050.75	
C999599GH0	FUT SEP 25 U.S. T-BONDS				
		Free Delivery	-29.00		
		Free Receipt	29.00	-3,202,007.81	
C999599GH0	FUT SEP 25 U.S. T-BONDS				
		Free Delivery	-29.00		
		Free Receipt	29.00	-3,202,007.81	
C999599GH0	FUT SEP 25 US 2YR T-NOTE				
		Free Delivery	-73.00		
		Free Receipt	73.00	-15,126,968.75	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT SEP 25 US 2YR T-NOTE				
		Free Delivery	-73.00		
		Free Receipt	73.00	-15,126,968.75	
SBYNR4N6	HALLIBURTON CO 5% DUE 11-15-2045				
		Acquisitions	200,000.00	-166,554.00	
		Dispositions	-200,000.00		182,502.00
C404280FA2	HSBC HLDGS PLC 7.05% 12-31-2049				
		Acquisitions	200,000.00	-200,000.00	
		Dispositions	-200,000.00		207,620.00
C64966SNK8	NEW YORK N Y 5.935% 02-01-2055 BEO TAXABLE				
		Acquisitions	400,000.00	-400,000.00	
		Dispositions	-400,000.00		412,572.00
S9A32GFU	OTC DER CASH COLL REC FROM BARCLAYS				
		Acquisitions	70,000.00	-70,000.00	
		Dispositions	-70,000.00		70,000.00
CYO4734845	PFIZER NETHERLANDS INTER FIN BV 4.25% 05-19-2045				
		Acquisitions	700,000.00	-777,233.77	
		Dispositions	-700,000.00		830,974.78
C693475CE3	PNC FINANCIAL SERVICES 5.373% 07-21-2036				
		Acquisitions	300,000.00	-300,000.00	
		Dispositions	-300,000.00		308,121.00
S9MZNSHU	PUT SWO EUR BARCGB33 P 2.42% / R 6MEURIB 317U89LA0 05/03/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		240.83
S9N11XDU	PUT SWO EUR BARCGB33 P 2.52% / R 6MEURIB 317U8H2A3 25/03/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		251.26
S9N2E07U	PUT SWO EUR BARCGB33 P 2.59% / R 6MEURIB 317U99JA2 09/06/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		275.66
S9MZWPYU	PUT SWO EUR BARCGB33 P 2.61% / R 6MEURIB 317U8F6A3 20/03/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		261.90
S9MZ7XHU	PUT SWO EUR BARCGB33 P 2.68% / R 6MEURIB 317U7ZOA0 10/02/2025				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		267.79
S9N1PKRU	PUT SWO EUR BARCGB33 P 2.76% / R 6MEURIB 317U8UCA3 30/04/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		326.04
S9N1VY1U	PUT SWO EUR BARCGB33 P 2.76% / R 6MEURIB 317U8WQA4 08/05/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		374.64
S9N1797U	PUT SWO EUR BARCGB33 P 2.86% / R 6MEURIB 317U8N0A2 07/04/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		346.18
S9N1985U	PUT SWO EUR BARCGB33 P 2.9% / R 6MEURIB 317U8O5A5 11/04/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		379.31
S9N1DHNU	PUT SWO EUR BARCGB33 P 2.92% / R 6MEURIB 317U8QJA5 14/04/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		356.96
S9N17HAU	PUT SWO EUR BNPAFRPP P 2.75% / R 6MEURIB 317U8M9A5 07/04/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		201.29
S9N2KM1U	PUT SWO EUR CHASUS33 P 2.66% / R 6MEURIB 317U9B5A2 16/06/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		269.05
S9N1KSSU	PUT SWO EUR CITIUS33 P 2.65% / R 6MEURIB 317U8SQA3 25/04/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		178.64
S9N34B1U	PUT SWO EUR CITIUS33 P 2.72% / R 6MEURIB 317U9LEA0 16/07/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		306.48
S9N2SBEU	PUT SWO EUR DEUTGB2L P 2.36% / R 6MEURIB 317U9EKA9 30/06/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		144.67
S9N1SZUU	PUT SWO EUR GSCMUS33 P 2.45% / R 6MEURIB 317U8VOA8 06/05/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		183.20

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9MZ4C0U	PUT SWO EUR GSCMUS33 P 2.58% / R 6MEURIB 317U7XNA6 06/02/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		244.36
S9MZHJZU	PUT SWO EUR RBOSGB2RTCM P 2.58% / R 6MEURIB 317U86BA7 28/02/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		137.80
S9MZRKJU	PUT SWO EUR UBSWUS33 P 2.46% / R 6MEURIB 317U8BSA8 11/03/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		244.99
S9MZAVHU	PUT SWO EUR UBSWUS33 P 2.65% / R 6MEURIB 317U81SA0 17/02/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		252.48
S9N3UNGU	PUT SWO USD BARCGB33 P 3.98% / R 1DSOFR 317U9YBA5 08/29/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		271.25
S9N24SYU	PUT SWO USD BARCGB33 P 3.982% / R 1DSOFR 317U90YA4 05/19/2025				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,192.50
S9N4KTSU	PUT SWO USD BNPAFRPP P 3.675% / R 1DSOFR 317UAFEA1 10/14/2025				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		783.75
S9N5BDYU	PUT SWO USD BNPAFRPP P 3.693% / R 1DSOFR 317UATTA5 11/24/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		557.50
S9N5JL4U	PUT SWO USD BNPAFRPP P 3.78% / R 1DSOFR 317UB0PA1 12/08/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		552.50
S9MZLSNU	PUT SWO USD BNPAFRPP P 4.22% / R 1DSOFR 317U88NA0 03/03/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		352.50
S9MZBU1U	PUT SWO USD BNPAFRPP P 4.355% / R 1DSOFR 317U83EA1 02/18/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		340.00
S9N56B4U	PUT SWO USD CHASUS33 P 3.725% / R 1DSOFR 317UARGA3 11/17/2025				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		575.00
S9N22T6U	PUT SWO USD CHASUS33 P 3.94% / R 1DSOFR 317U8ZSA5 05/15/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		317.50
S9N2SN8U	PUT SWO USD CHASUS33 P 4.05% / R 1DSOFR 317U9FTA7 06/30/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		350.00
S9N22T4U	PUT SWO USD CHASUS33 P 4.09% / R 1DSOFR 317U8ZOA9 05/15/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		400.00
S9N22T2U	PUT SWO USD CHASUS33 P 4.11% / R 1DSOFR 317U8ZKA3 05/15/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		835.00
S9N31WFU	PUT SWO USD CHASUS33 P 4.122% / R 1DSOFR 317U9JSA0 07/10/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		327.50
S9MZWRLU	PUT SWO USD CHASUS33 P 4.28% / R 1DSOFR 317U8FHA1 03/20/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		297.50
S9N39K3U	PUT SWO USD CITIUS33 P 3.914% / R 1DSOFR 317U9N1A0 07/24/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		305.00
S9N47Y2U	PUT SWO USD CITIUS33 P 3.95% / R 1DSOFR 317UA50A8 09/22/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		580.00
S9N38Z9U	PUT SWO USD CITIUS33 P 3.955% / R 1DSOFR 317U9MNA8 07/23/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		335.00
S9MZNMGU	PUT SWO USD CITIUS33 P 4.124% / R 1DSOFR 317U8AGA3 03/05/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		350.00
S9N57D2U	PUT SWO USD DEUTGB2L P 3.733% / R 1DSOFR 317UARWA5 11/17/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		530.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9N3U84U	PUT SWO USD DEUTGB2L P 3.848% / R 1DSOFR 317U9YUA4 09/02/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		660.00
S9N2PHKU	PUT SWO USD DEUTGB2L P 4.158% / R 1DSOFR 317U9DKA1 06/23/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		377.50
S9MZAWWU	PUT SWO USD DEUTGB2L P 4.355% / R 1DSOFR 317U82IA9 02/18/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		330.25
S9N58SVU	PUT SWO USD GSCMUS33 P 3.687% / R 1DSOFR 317UAS8A0 11/17/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-200,000.00		595.00
S9N4FBMU	PUT SWO USD GSCMUS33 P 3.698% / R 1DSOFR 317UACJA3 10/06/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		637.50
S9N54MSU	PUT SWO USD GSCMUS33 P 3.726% / R 1DSOFR 317UAQJA2 11/10/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		656.00
S9N5TQFU	PUT SWO USD GSCMUS33 P 3.742% / R 1DSOFR 317UB5OA1 12/26/2025				
		Acquisitions	50,000.00	0.00	
		Dispositions	-100,000.00		251.25
S9N1SZWU	PUT SWO USD GSCMUS33 P 3.75% / R 1DSOFR 317U8VSA4 05/05/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		975.00
S9N5JZ3U	PUT SWO USD GSCMUS33 P 3.78% / R 1DSOFR 317UB0RA9 12/08/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		553.00
S9N52ESU	PUT SWO USD GSCMUS33 P 3.815% / R 1DSOFR 317UAOUA4 11/07/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		548.00
S9N5PBZU	PUT SWO USD GSCMUS33 P 3.845% / R 1DSOFR 317UB2QA6 12/17/2025				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		960.00
S9N2AJXU	PUT SWO USD GSCMUS33 P 3.85% / R 1DSOFR 317U95DA6 05/29/2025				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		820.00
S9N4TJ0U	PUT SWO USD GSCMUS33 P 3.85% / R 1DSOFR 317UAM1A0 10/27/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		540.00
S9N43B6U	PUT SWO USD GSCMUS33 P 3.851% / R 1DSOFR 317UA2CA2 09/15/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		295.50
S9N3WFEU	PUT SWO USD GSCMUS33 P 3.87% / R 1DSOFR 317U9Z6A8 09/04/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		305.00
S9N3VHKU	PUT SWO USD GSCMUS33 P 3.873% / R 1DSOFR 317U9YGA0 09/02/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		308.25
S9N3BVVU	PUT SWO USD GSCMUS33 P 3.875% / R 1DSOFR 317U9O6A3 07/28/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		328.00
S9N3DQ9U	PUT SWO USD GSCMUS33 P 3.893% / R 1DSOFR 317U9ORA0 08/01/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		356.00
S9N49Q5U	PUT SWO USD GSCMUS33 P 3.897% / R 1DSOFR 317UA70A4 09/26/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		567.50
S9N3DBJU	PUT SWO USD GSCMUS33 P 3.905% / R 1DSOFR 317U9OEA4 07/30/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		307.50
S9N26GWU	PUT SWO USD GSCMUS33 P 3.913% / R 1DSOFR 317U92FA1 05/22/2025				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		1,380.00
S9N3EVYU	PUT SWO USD GSCMUS33 P 3.92% / R 1DSOFR 317U9PJA6 08/04/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		340.00
S9N3899U	PUT SWO USD GSCMUS33 P 3.933% / R 1DSOFR 317U9MPA6 07/23/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		350.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9N1PLQU	PUT SWO USD GSCMUS33 P 3.95% / R 1DSOFR 317U8ULA3 04/30/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		426.75
S9N2DWDU	PUT SWO USD GSCMUS33 P 3.96% / R 1DSOFR 317U98IA5 06/06/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		381.75
S9N2EKKU	PUT SWO USD GSCMUS33 P 3.964% / R 1DSOFR 317U98SA4 06/09/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		742.50
S9N28VEU	PUT SWO USD GSCMUS33 P 3.97% / R 1DSOFR 317U94AA2 05/27/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		387.50
S9N19BKU	PUT SWO USD GSCMUS33 P 3.985% / R 1DSOFR 317U8O1A9 04/10/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		845.00
S9N3SH3U	PUT SWO USD GSCMUS33 P 3.995% / R 1DSOFR 317U9W9A2 08/29/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		275.00
S9N2CA8U	PUT SWO USD GSCMUS33 P 4.005% / R 1DSOFR 317U98AA3 06/05/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		720.00
S9N3QPZU	PUT SWO USD GSCMUS33 P 4.019% / R 1DSOFR 317U9VBA1 08/25/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		606.50
S9N2WJJU	PUT SWO USD GSCMUS33 P 4.03% / R 1DSOFR 317U9IEA7 07/07/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		359.00
S9N26GYU	PUT SWO USD GSCMUS33 P 4.038% / R 1DSOFR 317U92HA9 05/22/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		440.00
S9N1EELU	PUT SWO USD GSCMUS33 P 4.045% / R 1DSOFR 317U8R4A9 04/17/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		444.00
S9N33WLU	PUT SWO USD GSCMUS33 P 4.052% / R 1DSOFR 317U9L3A2 07/14/2025				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		298.75
S9N1FZ6U	PUT SWO USD GSCMUS33 P 4.06% / R 1DSOFR 317U8ROA7 04/21/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		395.00
S9N1LKNU	PUT SWO USD GSCMUS33 P 4.063% / R 1DSOFR 317U8TOA3 04/28/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		376.50
S9N1B92U	PUT SWO USD GSCMUS33 P 4.073% / R 1DSOFR 317U8PRA8 04/14/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		455.00
S9N2QLUU	PUT SWO USD GSCMUS33 P 4.087% / R 1DSOFR 317U9DXA7 06/27/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		701.00
S9N35ZWU	PUT SWO USD GSCMUS33 P 4.095% / R 1DSOFR 317U9LLA2 07/17/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		290.00
S9N2SFVU	PUT SWO USD GSCMUS33 P 4.101% / R 1DSOFR 317U9EOA5 06/30/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		328.75
S9N2KC1U	PUT SWO USD GSCMUS33 P 4.11% / R 1DSOFR 317U9B9A8 06/16/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		332.75
S9N2WY7U	PUT SWO USD GSCMUS33 P 4.125% / R 1DSOFR 317U9IZA4 07/07/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		307.75
S9N2JV6U	PUT SWO USD GSCMUS33 P 4.127% / R 1DSOFR 317U9B3A4 06/16/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		710.00
S9MZGSVU	PUT SWO USD GSCMUS33 P 4.128% / R 1DSOFR 317U85WA6 02/27/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		650.00
S9N2LW9U	PUT SWO USD GSCMUS33 P 4.13% / R 1DSOFR 317U9C0A5 06/20/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		720.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9N2REHU	PUT SWO USD GSCMUS33 P 4.135% / R 1DSOFR 317U9EGA4 06/30/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		685.00
S9N2NYSU	PUT SWO USD GSCMUS33 P 4.185% / R 1DSOFR 317U9D9A4 06/23/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		371.50
S9MZGSTU	PUT SWO USD GSCMUS33 P 4.24% / R 1DSOFR 317U85UA8 02/27/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		384.00
S9MZQSNU	PUT SWO USD GSCMUS33 P 4.255% / R 1DSOFR 317U8BPA1 03/10/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		296.25
S9MZH09U	PUT SWO USD GSCMUS33 P 4.258% / R 1DSOFR 317U87FA1 02/28/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		360.75
S9MZEJ2U	PUT SWO USD GSCMUS33 P 4.35% / R 1DSOFR 317U84QA6 02/24/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		345.00
S9N4WSYU	PUT SWO USD PNBPUS33CHA P 3.78% / R 1DSOFR 317UAN2A7 11/03/2025				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		840.00
S9N3WDLU	PUT SWO USD PNBPUS33CHA P 3.86% / R 1DSOFR 317U9YZA9 09/04/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		312.50
S9N1PMMU	PUT SWO USD PNBPUS33CHA P 3.943% / R 1DSOFR 317U8UNA1 04/30/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		415.00
S9N2386U	PUT SWO USD PNBPUS33CHA P 4.03% / R 1DSOFR 317U90NA6 05/16/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		775.00
S9N1JWHU	PUT SWO USD PNBPUS33CHA P 4.065% / R 1DSOFR 317U8SOA5 04/24/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		370.50
S9N2FJ1U	PUT SWO USD PNBPUS33CHA P 4.07% / R 1DSOFR 317U99UA9 06/09/2025				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		297.50
S9N2R49U	PUT SWO USD PNBPUS33CHA P 4.077% / R 1DSOFR 317U9FOA2 06/30/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		305.00
S9N2USPU	PUT SWO USD PNBPUS33CHA P 4.1% / R 1DSOFR 317U9GMA2 07/03/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		374.00
S9MZNQSU	PUT SWO USD PNBPUS33CHA P 4.139% / R 1DSOFR 317U89UA0 03/05/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		350.00
S9N2XJ7U	PUT SWO USD PNBPUS33CHA P 4.14% / R 1DSOFR 317U9JKA8 07/09/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		327.50
S9N2MM3U	PUT SWO USD PNBPUS33CHA P 4.17% / R 1DSOFR 317U9CFA9 06/23/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		770.00
S9MZJV8U	PUT SWO USD PNBPUS33CHA P 4.192% / R 1DSOFR 317U87RA8 02/28/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		392.50
S9MZ3K8U	PUT SWO USD PNBPUS33CHA P 4.29% / R 1DSOFR 317U7WZA5 02/03/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		301.50
S9MZVMNU	PUT SWO USD PNBPUS33CHA P 4.325% / R 1DSOFR 317U8EBA0 03/19/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		285.00
S9MZBP5U	PUT SWO USD PNBPUS33CHA P 4.342% / R 1DSOFR 317U83CA3 02/18/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		340.00
S9MZ5NBU	PUT SWO USD PNBPUS33CHA P 4.396% / R 1DSOFR 317U7Y6A3 02/07/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		363.75
S9N4HUQU	PUT SWO USD UBSWUS33 P 3.685% / R 1DSOFR 317UADWA6 10/10/2025				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		870.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9N4EGDU	PUT SWO USD UBSWUS33 P 3.807% / R 1DSOFR 317UABEA0 10/06/2025				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,027.50
S9N29VQU	PUT SWO USD UBSWUS33 P 3.905% / R 1DSOFR 317U94SA3 05/28/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		787.50
S9N3KQ1U	PUT SWO USD UBSWUS33 P 4.049% / R 1DSOFR 317U9S9A1 08/14/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		342.50
S9MZXBFU	PUT SWO USD UBSWUS33 P 4.234% / R 1DSOFR 317U8FYA2 03/21/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		290.00
SBT051H1	PVTPL BEIGNET INV LLC 6.581% 05-30-2049				
		Acquisitions	740,000.00	-740,000.00	
		Dispositions	-133,000.00		140,287.88
C05602XQQ4	PVTPL BNP PARIBAS 7.45% 12-31-2049				
		Acquisitions	400,000.00	-400,000.00	
		Dispositions	-400,000.00		414,542.00
SBT7HWD3	PVTPL JANE STREET GRP/JSG FIN 6.75% 05-01-2033				
		Acquisitions	200,000.00	-200,232.50	
		Dispositions	-200,000.00		203,172.00
C68348BAA1	PVTPL OPAL BIDCO SAS 6.5% 03-31-2032				
		Acquisitions	300,000.00	-300,000.00	
		Dispositions	-300,000.00		305,520.00
SBMWCDD1	PVTPL VEDANTA RESOURCES 9.85% 04-24-2033				
		Acquisitions	300,000.00	-299,748.00	
		Dispositions	-300,000.00		283,875.00
SBMJ0N27	VERIZON COMMUNICATIONS 5.75% 06-15-2056				
		Acquisitions	400,000.00	-525,860.03	
		Dispositions	-400,000.00		533,912.95

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

TI Employees Pension Plan
EIN #75-0289970 / Plan #006
Schedule H; Line 4j – Schedule of Reportable Transactions
Year Ended December 31, 2025

See 5% Report.

◆5% Report - Part A

Single Transactions in Excess of 5%

Security description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
CF BLACKROCK EQUITY INDEX FD	-17,095.380	01 Apr 25		2,281.3188		0.00	12,004,910.35	39,000,000.00	26,995,089.65
CF BLACKROCK EQUITY INDEX FD	-16,072.800	01 May 25		0.0000		0.00	11,286,822.71	36,517,351.20	25,230,528.49
CF BLACKROCK RUSSELL 3000 INDEX FUND	789,967.890	01 Apr 25	69.6231			0.00	55,000,000.00	55,000,000.00	0.00
CF BLACKROCK RUSSELL 3000 INDEX FUND	758,757.440	01 May 25	0.0000			0.00	52,574,989.61	52,574,989.61	0.00
NT COLLECTIVE SHORT TERM INVT FD	43,443,410.950	22 Sep 25	1.0000			0.00	43,443,410.95	43,443,410.95	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 12-31-24 VALUE (INCLUDING ACCRUALS) OF 639,845,195.32

◆5% Report - Part A

Single Transactions in Excess of 5%

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

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

NOTE: TRANSACTIONS ARE BASED ON THE 12-31-24 VALUE (INCLUDING ACCRUALS) OF 639,845,195.32

◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANSACTED ON 08 DEC 2025 AUD / USD EX.RATE 1.5070729 WITH CITIBANK N.A.	339,000.000	8 Dec 25				0.00	224,939.35	224,333.26	-606.09
FX DEAL TRANSACTED ON 08 DEC 2025 USD / AUD EX.RATE 0.6636244 WITH CITIBANK N.A.	-339,000.000	8 Dec 25				0.00	-224,968.67	-226,078.16	-1,109.49
Brazilian real - BRL									
FX DEAL TRANSACTED ON 20 AUG 2025 BRL / USD EX.RATE 5.5269 WITH CITIBANK N.A.	2,692,900.500	20 Aug 25				0.00	487,235.25	506,131.98	18,896.73
FX DEAL TRANSACTED ON 20 AUG 2025 USD / BRL EX.RATE 0.182249 WITH CITIBANK N.A.	-2,673,459.820	20 Aug 25				0.00	-487,235.25	-489,810.62	-2,575.37
FX DEAL TRANSACTED ON 29 AUG 2025 BRL / USD EX.RATE 5.4264 WITH CITIBANK N.A.	2,673,459.820	29 Aug 25				0.00	492,676.51	489,810.62	-2,865.89
FX DEAL TRANSACTED ON 30 SEP 2025 USD / BRL EX.RATE 0.1880194 WITH CITIBANK N.A.	-2,692,900.500	30 Sep 25				0.00	-506,317.55	-506,131.98	185.57
FX DEAL TRANSACTED ON 31 JAN 2025 USD / BRL EX.RATE 0.1715236 WITH CITIBANK N.A.	-1,591,435.550	31 Jan 25				0.00	-272,968.83	-273,130.45	-161.62
British pound sterling - GBP									
FX DEAL TRANSACTED ON 21 NOV 2025 GBP / USD EX.RATE 0.7658356 WITH CITIBANK N.A.	325,000.000	21 Nov 25				0.00	424,373.04	430,706.26	6,333.22
FX DEAL TRANSACTED ON 21 NOV 2025 USD / GBP EX.RATE 1.3057713 WITH CITIBANK N.A.	-325,000.000	21 Nov 25				0.00	-424,375.67	-425,295.03	-919.36
FX DEAL TRANSACTED ON 25 APR 2025 GBP / USD EX.RATE 0.7512584 WITH CITIBANK N.A.	454,000.000	25 Apr 25				0.00	604,319.40	603,661.11	-658.29
FX DEAL TRANSACTED ON 25 APR 2025 USD / GBP EX.RATE 1.331224 WITH CITIBANK N.A.	-454,000.000	25 Apr 25				0.00	-604,375.70	-615,328.90	-10,953.20

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 639,845,195.32

◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
British pound sterling - GBP									
FX DEAL TRANSACTED ON 28 JAN 2025 GBP / USD EX.RATE 0.8040524 WITH CITIBANK N.A.	622,000.000	28 Jan 25				0.00	773,581.40	771,933.11	-1,648.29
FX DEAL TRANSACTED ON 28 JAN 2025 USD / GBP EX.RATE 1.243581 WITH CITIBANK N.A.	-622,000.000	28 Jan 25				0.00	-773,507.38	-789,971.18	-16,463.80
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 13 JAN 2025 CAD / USD EX.RATE 1.4420325 WITH CITIBANK N.A.	525,232.800	13 Jan 25				0.00	364,230.90	365,888.40	1,657.50
FX DEAL TRANSACTED ON 13 JAN 2025 USD / CAD EX.RATE 0.693947 WITH CITIBANK N.A.	-524,868.490	13 Jan 25				0.00	-364,230.90	-360,152.67	4,078.23
FX DEAL TRANSACTED ON 26 MAR 2025 CAD / USD EX.RATE 1.4244359 WITH CITIBANK N.A.	525,909.110	26 Mar 25				0.00	369,205.18	367,062.72	-2,142.46
FX DEAL TRANSACTED ON 26 MAR 2025 USD / CAD EX.RATE 0.703057 WITH CITIBANK N.A.	-525,142.610	26 Mar 25				0.00	-369,205.18	-379,479.43	-10,274.25
FX DEAL TRANSACTED ON 26 SEP 2025 CAD / USD EX.RATE 1.3937 WITH CITIBANK N.A.	516,328.440	26 Sep 25				0.00	370,473.16	370,300.46	-172.70
FX DEAL TRANSACTED ON 26 SEP 2025 USD / CAD EX.RATE 0.7186515 WITH CITIBANK N.A.	-515,511.550	26 Sep 25				0.00	-370,473.16	-366,429.65	4,043.51
FX DEAL TRANSACTED ON 30 JAN 2025 CAD / USD EX.RATE 1.4404003 WITH CITIBANK N.A.	524,686.460	30 Jan 25				0.00	364,264.34	360,027.76	-4,236.58
FX DEAL TRANSACTED ON 30 JAN 2025 USD / CAD EX.RATE 0.695048 WITH CITIBANK N.A.	-524,085.170	30 Jan 25				0.00	-364,264.34	-363,910.13	354.21
FX DEAL TRANSACTED ON 31 MAR 2025 CAD / USD EX.RATE 1.4354918 WITH CITIBANK N.A.	68,742.060	31 Mar 25				0.00	47,887.46	49,674.50	1,787.04
FX DEAL TRANSACTED ON 31 MAR 2025 USD / CAD EX.RATE 0.6955989 WITH CITIBANK N.A.	-68,843.490	31 Mar 25				0.00	-47,887.46	-48,049.90	-162.44
Euro - EUR									

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 639,845,195.32

◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 03 APR 2025 EUR / USD EX.RATE 0.9073764 WITH CITIBANK N.A.	18,000.000	3 Apr 25				0.00	19,837.41	20,013.30	175.89
FX DEAL TRANSACTED ON 16 MAY 2025 EUR / USD EX.RATE 0.8922088 WITH CITIBANK N.A.	677,000.000	16 May 25				0.00	758,791.01	755,227.36	-3,563.65
FX DEAL TRANSACTED ON 16 MAY 2025 USD / EUR EX.RATE 1.1218357 WITH CITIBANK N.A.	-677,000.000	16 May 25				0.00	-759,482.77	-774,183.40	-14,700.63
FX DEAL TRANSACTED ON 22 AUG 2025 EUR / USD EX.RATE 0.8617312 WITH CITIBANK N.A.	724,000.000	22 Aug 25				0.00	840,169.20	847,912.69	7,743.49
FX DEAL TRANSACTED ON 22 AUG 2025 USD / EUR EX.RATE 1.1598332 WITH CITIBANK N.A.	-724,000.000	22 Aug 25				0.00	-839,719.24	-848,383.25	-8,664.01
FX DEAL TRANSACTED ON 28 JUL 2025 EUR / USD EX.RATE 0.8580009 WITH CITIBANK N.A.	1,202,599.320	28 Jul 25				0.00	1,401,629.51	1,389,543.50	-12,086.01
FX DEAL TRANSACTED ON 28 JUL 2025 USD / EUR EX.RATE 1.167764 WITH CITIBANK N.A.	-1,200,267.790	28 Jul 25				0.00	-1,401,629.51	-1,405,693.77	-4,064.26
HK offshore Chinese Yuan Renminbi - CNH									
FX DEAL TRANSACTED ON 02 OCT 2025 CNH / USD EX.RATE 7.125794 WITH CITIBANK N.A.	142,195.220	2 Oct 25				0.00	19,955.00	19,938.34	-16.66
FX DEAL TRANSACTED ON 02 OCT 2025 USD / CNH EX.RATE 0.1406629 WITH CITIBANK N.A.	-141,863.970	2 Oct 25				0.00	-19,955.00	-19,951.48	3.52
FX DEAL TRANSACTED ON 12 AUG 2025 CNH / USD EX.RATE 7.18 WITH CITIBANK N.A.	187,024.640	12 Aug 25				0.00	26,048.00	26,027.70	-20.30
FX DEAL TRANSACTED ON 12 AUG 2025 USD / CNH EX.RATE 0.1395633 WITH CITIBANK N.A.	-186,639.390	12 Aug 25				0.00	-26,048.00	-26,192.25	-144.25
FX DEAL TRANSACTED ON 14 OCT 2025 CNH / USD EX.RATE 7.148 WITH CITIBANK N.A.	239,777.520	14 Oct 25				0.00	33,544.70	33,621.13	76.43

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 639,845,195.32

◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
HK offshore Chinese Yuan Renminbi - CNH									
FX DEAL TRANSACTED ON 14 OCT 2025 USD / CNH EX.RATE 0.140223 WITH CITIBANK N.A.	-239,224.030	14 Oct 25				0.00	-33,544.70	-33,644.01	-99.31
FX DEAL TRANSACTED ON 15 JUL 2025 CNH / USD EX.RATE 7.1760961 WITH CITIBANK N.A.	80,000.000	15 Jul 25				0.00	11,148.12	11,134.08	-14.04
FX DEAL TRANSACTED ON 15 JUL 2025 USD / CNH EX.RATE 0.1397185 WITH CITIBANK N.A.	-80,000.000	15 Jul 25				0.00	-11,177.48	-11,133.38	44.10
FX DEAL TRANSACTED ON 18 AUG 2025 CNH / USD EX.RATE 7.18761 WITH CITIBANK N.A.	91,318.590	18 Aug 25				0.00	12,705.00	12,708.56	3.56
FX DEAL TRANSACTED ON 18 AUG 2025 USD / CNH EX.RATE 0.139398 WITH CITIBANK N.A.	-91,141.880	18 Aug 25				0.00	-12,705.00	-12,790.50	-85.50
Indian rupee - INR									
FX DEAL TRANSACTED ON 01 OCT 2025 INR / USD EX.RATE 88.9175 WITH CITIBANK N.A.	6,758,619.180	1 Oct 25				0.00	76,010.00	76,270.55	260.55
FX DEAL TRANSACTED ON 01 OCT 2025 USD / INR EX.RATE 0.0112676 WITH CITIBANK N.A.	-6,745,887.500	1 Oct 25				0.00	-76,010.00	-76,808.37	-798.37
FX DEAL TRANSACTED ON 03 NOV 2025 INR / USD EX.RATE 89.153 WITH CITIBANK N.A.	7,137,678.330	3 Nov 25				0.00	80,061.00	79,218.27	-842.73
FX DEAL TRANSACTED ON 03 NOV 2025 USD / INR EX.RATE 0.0112625 WITH CITIBANK N.A.	-7,108,616.190	3 Nov 25				0.00	-80,061.00	-80,220.24	-159.24
FX DEAL TRANSACTED ON 03 OCT 2025 INR / USD EX.RATE 88.9975 WITH CITIBANK N.A.	9,584,140.780	3 Oct 25				0.00	107,690.00	108,156.36	466.36
FX DEAL TRANSACTED ON 03 OCT 2025 USD / INR EX.RATE 0.0112575 WITH CITIBANK N.A.	-9,566,102.700	3 Oct 25				0.00	-107,690.00	-108,919.22	-1,229.22
FX DEAL TRANSACTED ON 04 NOV 2025 INR / USD EX.RATE 89.1065 WITH CITIBANK N.A.	4,178,916.640	4 Nov 25				0.00	46,898.00	46,380.15	-517.85

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 639,845,195.32

◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
Indian rupee - INR									
FX DEAL TRANSACTED ON 04 NOV 2025 USD / INR EX.RATE 0.0112676 WITH CITIBANK N.A.	-4,162,197.500	4 Nov 25				0.00	-46,898.00	-46,970.11	-72.11
FX DEAL TRANSACTED ON 05 JUN 2025 INR / USD EX.RATE 86.1125 WITH CITIBANK N.A.	7,202,880.060	5 Jun 25				0.00	83,645.00	82,829.81	-815.19
FX DEAL TRANSACTED ON 05 JUN 2025 USD / INR EX.RATE 0.0116428 WITH CITIBANK N.A.	-7,184,269.050	5 Jun 25				0.00	-83,645.00	-84,038.83	-393.83
FX DEAL TRANSACTED ON 05 NOV 2025 INR / USD EX.RATE 89.0955 WITH CITIBANK N.A.	13,898,898.000	5 Nov 25				0.00	156,000.00	154,258.38	-1,741.62
FX DEAL TRANSACTED ON 05 NOV 2025 USD / INR EX.RATE 0.0112689 WITH CITIBANK N.A.	-13,843,440.000	5 Nov 25				0.00	-156,000.00	-156,222.26	-222.26
FX DEAL TRANSACTED ON 07 NOV 2025 INR / USD EX.RATE 89.08 WITH CITIBANK N.A.	13,742,995.160	7 Nov 25				0.00	154,277.00	152,528.07	-1,748.93
FX DEAL TRANSACTED ON 07 NOV 2025 USD / INR EX.RATE 0.0112708 WITH CITIBANK N.A.	-13,688,226.830	7 Nov 25				0.00	-154,277.00	-154,470.69	-193.69
FX DEAL TRANSACTED ON 08 AUG 2025 INR / USD EX.RATE 87.6325 WITH CITIBANK N.A.	3,650,769.950	8 Aug 25				0.00	41,660.00	41,458.34	-201.66
FX DEAL TRANSACTED ON 08 AUG 2025 USD / INR EX.RATE 0.011426 WITH CITIBANK N.A.	-3,646,083.200	8 Aug 25				0.00	-41,660.00	-41,928.28	-268.28
FX DEAL TRANSACTED ON 08 JAN 2025 INR / USD EX.RATE 86.4651 WITH CITIBANK N.A.	11,360,735.950	8 Jan 25				0.00	131,391.00	131,522.35	131.35
FX DEAL TRANSACTED ON 08 JAN 2025 USD / INR EX.RATE 0.0116333 WITH CITIBANK N.A.	-11,294,370.360	8 Jan 25				0.00	-131,391.00	-130,496.23	894.77
FX DEAL TRANSACTED ON 08 SEP 2025 INR / USD EX.RATE 88.241 WITH CITIBANK N.A.	7,011,629.860	8 Sep 25				0.00	79,460.00	79,834.11	374.11
FX DEAL TRANSACTED ON 08 SEP 2025 USD / INR EX.RATE 0.0113507 WITH CITIBANK N.A.	-7,000,426.000	8 Sep 25				0.00	-79,460.00	-79,497.22	-37.22

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 639,845,195.32

◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
Indian rupee - INR									
FX DEAL TRANSACTED ON 10 APR 2025 INR / USD EX.RATE 86.7365 WITH CITIBANK N.A.	29,211,638.890	10 Apr 25				0.00	336,786.00	341,706.55	4,920.55
FX DEAL TRANSACTED ON 10 APR 2025 USD / INR EX.RATE 0.0115788 WITH CITIBANK N.A.	-29,086,522.890	10 Apr 25				0.00	-336,786.00	-340,427.17	-3,641.17
FX DEAL TRANSACTED ON 10 JAN 2025 INR / USD EX.RATE 86.522 WITH CITIBANK N.A.	13,688,874.900	10 Jan 25				0.00	158,212.65	158,475.03	262.38
FX DEAL TRANSACTED ON 10 JAN 2025 USD / INR EX.RATE 0.0116225 WITH CITIBANK N.A.	-13,612,616.410	10 Jan 25				0.00	-158,212.65	-157,281.47	931.18
FX DEAL TRANSACTED ON 10 JUN 2025 INR / USD EX.RATE 85.8435 WITH CITIBANK N.A.	7,163,125.010	10 Jun 25				0.00	83,444.00	82,372.64	-1,071.36
FX DEAL TRANSACTED ON 10 JUN 2025 USD / INR EX.RATE 0.0116741 WITH CITIBANK N.A.	-7,147,813.040	10 Jun 25				0.00	-83,444.00	-83,612.38	-168.38
FX DEAL TRANSACTED ON 10 NOV 2025 INR / USD EX.RATE 89.064 WITH CITIBANK N.A.	10,242,894.380	10 Nov 25				0.00	115,006.00	113,681.84	-1,324.16
FX DEAL TRANSACTED ON 10 NOV 2025 USD / INR EX.RATE 0.0112727 WITH CITIBANK N.A.	-10,202,182.260	10 Nov 25				0.00	-115,006.00	-115,130.92	-124.92
FX DEAL TRANSACTED ON 11 JUN 2025 INR / USD EX.RATE 85.728 WITH CITIBANK N.A.	7,153,144.320	11 Jun 25				0.00	83,440.00	82,257.87	-1,182.13
FX DEAL TRANSACTED ON 11 JUN 2025 USD / INR EX.RATE 0.0116904 WITH CITIBANK N.A.	-7,137,457.600	11 Jun 25				0.00	-83,440.00	-83,491.24	-51.24
FX DEAL TRANSACTED ON 11 NOV 2025 INR / USD EX.RATE 88.938 WITH CITIBANK N.A.	14,865,107.990	11 Nov 25				0.00	167,140.12	164,981.96	-2,158.16
FX DEAL TRANSACTED ON 11 NOV 2025 USD / INR EX.RATE 0.0112892 WITH CITIBANK N.A.	-14,805,271.830	11 Nov 25				0.00	-167,140.12	-167,076.46	63.66
FX DEAL TRANSACTED ON 13 JUN 2025 INR / USD EX.RATE 86.34 WITH CITIBANK N.A.	7,192,553.700	13 Jun 25				0.00	83,305.00	82,711.06	-593.94

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 639,845,195.32

◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
Indian rupee - INR									
FX DEAL TRANSACTED ON 13 JUN 2025 USD / INR EX.RATE 0.011609 WITH CITIBANK N.A.	-7,175,892.700	13 Jun 25				0.00	-83,305.00	-83,940.84	-635.84
FX DEAL TRANSACTED ON 13 MAR 2025 INR / USD EX.RATE 87.322 WITH CITIBANK N.A.	49,879,810.870	13 Mar 25				0.00	571,217.00	583,790.74	12,573.74
FX DEAL TRANSACTED ON 13 MAR 2025 USD / INR EX.RATE 0.0114863 WITH CITIBANK N.A.	-49,730,152.020	13 Mar 25				0.00	-571,217.00	-575,722.06	-4,505.06
FX DEAL TRANSACTED ON 15 JAN 2025 INR / USD EX.RATE 86.5008 WITH CITIBANK N.A.	13,387,799.590	15 Jan 25				0.00	154,770.82	154,683.91	-86.91
FX DEAL TRANSACTED ON 15 OCT 2025 USD / INR EX.RATE 0.0113263 WITH CITIBANK N.A.	-7,066,107.680	15 Oct 25				0.00	-80,033.11	-80,454.39	-421.28
FX DEAL TRANSACTED ON 15 SEP 2025 INR / USD EX.RATE 88.269 WITH CITIBANK N.A.	26,516,524.190	15 Sep 25				0.00	300,405.85	301,123.11	717.26
FX DEAL TRANSACTED ON 16 JUN 2025 INR / USD EX.RATE 86.2905 WITH CITIBANK N.A.	7,620,831.800	16 Jun 25				0.00	88,316.00	87,636.06	-679.94
FX DEAL TRANSACTED ON 16 JUN 2025 USD / INR EX.RATE 0.0116144 WITH CITIBANK N.A.	-7,604,007.600	16 Jun 25				0.00	-88,316.00	-88,948.77	-632.77
FX DEAL TRANSACTED ON 17 NOV 2025 INR / USD EX.RATE 88.63 WITH CITIBANK N.A.	40,615,940.550	17 Nov 25				0.00	458,264.03	458,348.06	84.03
FX DEAL TRANSACTED ON 18 AUG 2025 USD / INR EX.RATE 0.0114399 WITH CITIBANK N.A.	-42,745,007.960	18 Aug 25				0.00	-488,996.67	-491,547.93	-2,551.26
FX DEAL TRANSACTED ON 19 MAR 2025 USD / INR EX.RATE 0.0115605 WITH CITIBANK N.A.	-26,606,420.360	19 Mar 25				0.00	-307,582.99	-308,020.44	-437.45
FX DEAL TRANSACTED ON 20 JUN 2025 INR / USD EX.RATE 86.8325 WITH CITIBANK N.A.	6,994,705.210	20 Jun 25				0.00	80,554.00	80,435.89	-118.11
FX DEAL TRANSACTED ON 20 JUN 2025 USD / INR EX.RATE 0.0115447 WITH CITIBANK N.A.	-6,977,587.480	20 Jun 25				0.00	-80,554.00	-81,621.14	-1,067.14

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 639,845,195.32

◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
Indian rupee - INR									
FX DEAL TRANSACTED ON 21 AUG 2025 INR / USD EX.RATE 87.351 WITH CITIBANK N.A.	7,954,618.820	21 Aug 25				0.00	91,065.00	90,570.94	-494.06
FX DEAL TRANSACTED ON 21 AUG 2025 USD / INR EX.RATE 0.0114672 WITH CITIBANK N.A.	-7,941,323.330	21 Aug 25				0.00	-91,065.00	-90,182.10	882.90
FX DEAL TRANSACTED ON 22 APR 2025 INR / USD EX.RATE 85.6139 WITH CITIBANK N.A.	7,539,726.800	22 Apr 25				0.00	88,066.62	88,196.83	130.21
FX DEAL TRANSACTED ON 22 APR 2025 USD / INR EX.RATE 0.0117301 WITH CITIBANK N.A.	-7,507,758.610	22 Apr 25				0.00	-88,066.62	-87,870.42	196.20
FX DEAL TRANSACTED ON 24 APR 2025 USD / INR EX.RATE 0.0116947 WITH CITIBANK N.A.	-13,285,529.370	24 Apr 25				0.00	-155,370.86	-155,493.15	-122.29
FX DEAL TRANSACTED ON 24 JUN 2025 INR / USD EX.RATE 86.2425 WITH CITIBANK N.A.	3,063,851.060	24 Jun 25				0.00	35,526.00	35,232.88	-293.12
FX DEAL TRANSACTED ON 24 JUN 2025 USD / INR EX.RATE 0.0116225 WITH CITIBANK N.A.	-3,056,657.040	24 Jun 25				0.00	-35,526.00	-35,755.60	-229.60
FX DEAL TRANSACTED ON 26 JUN 2025 INR / USD EX.RATE 85.7528 WITH CITIBANK N.A.	9,532,318.820	26 Jun 25				0.00	111,160.44	111,505.41	344.97
FX DEAL TRANSACTED ON 26 SEP 2025 INR / USD EX.RATE 88.984 WITH CITIBANK N.A.	6,851,234.100	26 Sep 25				0.00	76,994.00	77,315.70	321.70
FX DEAL TRANSACTED ON 26 SEP 2025 USD / INR EX.RATE 0.01126 WITH CITIBANK N.A.	-6,837,837.140	26 Sep 25				0.00	-76,994.00	-77,855.31	-861.31
FX DEAL TRANSACTED ON 27 AUG 2025 INR / USD EX.RATE 88.081 WITH CITIBANK N.A.	7,604,825.460	27 Aug 25				0.00	86,339.00	86,588.20	249.20
FX DEAL TRANSACTED ON 27 AUG 2025 USD / INR EX.RATE 0.0113714 WITH CITIBANK N.A.	-7,592,651.660	27 Aug 25				0.00	-86,339.00	-86,222.57	116.43
FX DEAL TRANSACTED ON 28 AUG 2025 INR / USD EX.RATE 87.8336 WITH CITIBANK N.A.	7,644,860.880	28 Aug 25				0.00	87,038.00	87,044.05	6.05

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◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	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									
Indian rupee - INR									
FX DEAL TRANSACTED ON 28 AUG 2025 USD / INR EX.RATE 0.011403 WITH CITIBANK N.A.	-7,632,893.150	28 Aug 25				0.00	-87,038.00	-86,679.55	358.45
New Taiwan dollar - TWD									
FX DEAL TRANSACTED ON 02 JAN 2025 TWD / USD EX.RATE 32.88 WITH CITIBANK N.A.	846,002.000	2 Jan 25				0.00	25,730.00	25,826.60	96.60
FX DEAL TRANSACTED ON 02 JAN 2025 USD / TWD EX.RATE 0.0305764 WITH CITIBANK N.A.	-841,500.000	2 Jan 25				0.00	-25,730.00	-25,868.03	-138.03
FX DEAL TRANSACTED ON 03 JAN 2025 TWD / USD EX.RATE 32.97 WITH CITIBANK N.A.	841,263.000	3 Jan 25				0.00	25,516.00	25,681.93	165.93
FX DEAL TRANSACTED ON 03 JAN 2025 USD / TWD EX.RATE 0.0304572 WITH CITIBANK N.A.	-837,767.000	3 Jan 25				0.00	-25,516.00	-25,753.28	-237.28
FX DEAL TRANSACTED ON 03 MAR 2025 TWD / USD EX.RATE 32.845 WITH CITIBANK N.A.	777,080.000	3 Mar 25				0.00	23,659.00	23,887.74	228.74
FX DEAL TRANSACTED ON 03 MAR 2025 USD / TWD EX.RATE 0.0306523 WITH CITIBANK N.A.	-771,851.000	3 Mar 25				0.00	-23,659.00	-25,640.34	-1,981.34
FX DEAL TRANSACTED ON 04 AUG 2025 TWD / USD EX.RATE 29.79 WITH CITIBANK N.A.	1,196,992.000	4 Aug 25				0.00	40,181.00	39,763.21	-417.79
FX DEAL TRANSACTED ON 04 AUG 2025 USD / TWD EX.RATE 0.0338788 WITH CITIBANK N.A.	-1,186,023.000	4 Aug 25				0.00	-40,181.00	-38,655.34	1,525.66
FX DEAL TRANSACTED ON 06 AUG 2025 TWD / USD EX.RATE 29.99 WITH CITIBANK N.A.	1,199,390.000	6 Aug 25				0.00	39,993.00	39,842.87	-150.13
FX DEAL TRANSACTED ON 06 AUG 2025 USD / TWD EX.RATE 0.0336022 WITH CITIBANK N.A.	-1,190,192.000	6 Aug 25				0.00	-39,993.00	-38,791.21	1,201.79
FX DEAL TRANSACTED ON 06 JAN 2025 TWD / USD EX.RATE 32.89 WITH CITIBANK N.A.	851,029.000	6 Jan 25				0.00	25,875.00	25,980.07	105.07

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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	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									
New Taiwan dollar - TWD									
FX DEAL TRANSACTED ON 06 JAN 2025 USD / TWD EX.RATE 0.030514 WITH CITIBANK N.A.	-847,970.000	6 Jan 25				0.00	-25,875.00	-26,066.92	-191.92
FX DEAL TRANSACTED ON 07 AUG 2025 TWD / USD EX.RATE 29.75 WITH CITIBANK N.A.	1,178,874.000	7 Aug 25				0.00	39,626.00	39,161.35	-464.65
FX DEAL TRANSACTED ON 07 AUG 2025 USD / TWD EX.RATE 0.0339098 WITH CITIBANK N.A.	-1,168,571.000	7 Aug 25				0.00	-39,626.00	-38,086.53	1,539.47
FX DEAL TRANSACTED ON 07 JAN 2025 TWD / USD EX.RATE 32.67 WITH CITIBANK N.A.	840,958.000	7 Jan 25				0.00	25,741.00	25,672.62	-68.38
FX DEAL TRANSACTED ON 07 JAN 2025 USD / TWD EX.RATE 0.0307692 WITH CITIBANK N.A.	-836,583.000	7 Jan 25				0.00	-25,741.00	-25,716.88	24.12
FX DEAL TRANSACTED ON 08 JAN 2025 TWD / USD EX.RATE 32.92 WITH CITIBANK N.A.	848,315.000	8 Jan 25				0.00	25,769.00	25,897.21	128.21
FX DEAL TRANSACTED ON 08 JAN 2025 USD / TWD EX.RATE 0.0305064 WITH CITIBANK N.A.	-844,708.000	8 Jan 25				0.00	-25,769.00	-25,966.65	-197.65
FX DEAL TRANSACTED ON 08 JUL 2025 TWD / USD EX.RATE 29.03 WITH CITIBANK N.A.	747,338.000	8 Jul 25				0.00	25,743.64	25,496.84	-246.80
FX DEAL TRANSACTED ON 08 JUL 2025 USD / TWD EX.RATE 0.0347621 WITH CITIBANK N.A.	-740,567.000	8 Jul 25				0.00	-25,743.64	-24,601.10	1,142.54
FX DEAL TRANSACTED ON 08 OCT 2025 TWD / USD EX.RATE 30.6 WITH CITIBANK N.A.	968,949.000	8 Oct 25				0.00	31,665.00	31,580.37	-84.63
FX DEAL TRANSACTED ON 08 OCT 2025 USD / TWD EX.RATE 0.0329084 WITH CITIBANK N.A.	-962,217.000	8 Oct 25				0.00	-31,665.00	-30,590.57	1,074.43
FX DEAL TRANSACTED ON 09 DEC 2025 TWD / USD EX.RATE 31.2 WITH CITIBANK N.A.	889,550.000	9 Dec 25				0.00	28,511.22	28,533.17	21.95
FX DEAL TRANSACTED ON 09 DEC 2025 USD / TWD EX.RATE 0.0321285 WITH CITIBANK N.A.	-887,412.000	9 Dec 25				0.00	-28,511.22	-28,188.88	322.34

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◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	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									
New Taiwan dollar - TWD									
FX DEAL TRANSACTED ON 09 JAN 2025 TWD / USD EX.RATE 32.92 WITH CITIBANK N.A.	848,908.000	9 Jan 25				0.00	25,787.00	25,915.32	128.32
FX DEAL TRANSACTED ON 09 JAN 2025 USD / TWD EX.RATE 0.0304962 WITH CITIBANK N.A.	-845,582.000	9 Jan 25				0.00	-25,787.00	-25,993.51	-206.51
FX DEAL TRANSACTED ON 09 OCT 2025 TWD / USD EX.RATE 30.53 WITH CITIBANK N.A.	1,352,143.000	9 Oct 25				0.00	44,289.00	44,069.59	-219.41
FX DEAL TRANSACTED ON 09 OCT 2025 USD / TWD EX.RATE 0.033 WITH CITIBANK N.A.	-1,342,090.000	9 Oct 25				0.00	-44,289.00	-42,667.40	1,621.60
FX DEAL TRANSACTED ON 10 JUL 2025 TWD / USD EX.RATE 29.243 WITH CITIBANK N.A.	1,059,534.000	10 Jul 25				0.00	36,232.04	36,148.00	-84.04
FX DEAL TRANSACTED ON 10 JUL 2025 USD / TWD EX.RATE 0.0345125 WITH CITIBANK N.A.	-1,049,823.000	10 Jul 25				0.00	-36,232.04	-34,874.37	1,357.67
FX DEAL TRANSACTED ON 11 AUG 2025 TWD / USD EX.RATE 29.92 WITH CITIBANK N.A.	1,174,988.000	11 Aug 25				0.00	39,271.00	39,032.26	-238.74
FX DEAL TRANSACTED ON 11 AUG 2025 USD / TWD EX.RATE 0.0336451 WITH CITIBANK N.A.	-1,167,213.000	11 Aug 25				0.00	-39,271.00	-38,042.27	1,228.73
FX DEAL TRANSACTED ON 11 DEC 2025 TWD / USD EX.RATE 31.164 WITH CITIBANK N.A.	515,845.000	11 Dec 25				0.00	16,552.59	16,546.22	-6.37
FX DEAL TRANSACTED ON 13 OCT 2025 TWD / USD EX.RATE 30.69 WITH CITIBANK N.A.	968,546.000	13 Oct 25				0.00	31,559.00	31,567.24	8.24
FX DEAL TRANSACTED ON 13 OCT 2025 USD / TWD EX.RATE 0.0327923 WITH CITIBANK N.A.	-962,392.000	13 Oct 25				0.00	-31,559.00	-30,596.13	962.87
FX DEAL TRANSACTED ON 14 JUL 2025 TWD / USD EX.RATE 29.234 WITH CITIBANK N.A.	375,485.000	14 Jul 25				0.00	12,844.12	12,810.38	-33.74
FX DEAL TRANSACTED ON 14 OCT 2025 TWD / USD EX.RATE 30.8 WITH CITIBANK N.A.	1,237,382.000	14 Oct 25				0.00	40,174.73	40,329.25	154.52

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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	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									
New Taiwan dollar - TWD									
FX DEAL TRANSACTED ON 14 OCT 2025 USD / TWD EX.RATE 0.0326477 WITH CITIBANK N.A.	-1,230,552.000	14 Oct 25				0.00	-40,174.73	-39,121.41	1,053.32
FX DEAL TRANSACTED ON 15 JAN 2025 TWD / USD EX.RATE 33.01 WITH CITIBANK N.A.	957,092.000	15 Jan 25				0.00	28,994.00	29,217.94	223.94
FX DEAL TRANSACTED ON 15 JAN 2025 USD / TWD EX.RATE 0.0303744 WITH CITIBANK N.A.	-954,555.000	15 Jan 25				0.00	-28,994.00	-29,343.39	-349.39
FX DEAL TRANSACTED ON 16 JAN 2025 TWD / USD EX.RATE 32.955 WITH CITIBANK N.A.	477,913.000	16 Jan 25				0.00	14,502.00	14,589.65	87.65
FX DEAL TRANSACTED ON 16 JAN 2025 USD / TWD EX.RATE 0.0304164 WITH CITIBANK N.A.	-476,782.000	16 Jan 25				0.00	-14,502.00	-14,656.46	-154.46
FX DEAL TRANSACTED ON 16 OCT 2025 USD / TWD EX.RATE 0.0326488 WITH CITIBANK N.A.	-36,216.000	16 Oct 25				0.00	-1,182.41	-1,180.37	2.04
FX DEAL TRANSACTED ON 17 MAR 2025 TWD / USD EX.RATE 32.91 WITH CITIBANK N.A.	760,386.000	17 Mar 25				0.00	23,105.00	23,374.56	269.56
FX DEAL TRANSACTED ON 17 MAR 2025 USD / TWD EX.RATE 0.0306373 WITH CITIBANK N.A.	-754,147.000	17 Mar 25				0.00	-23,105.00	-25,052.22	-1,947.22
FX DEAL TRANSACTED ON 18 AUG 2025 USD / TWD EX.RATE 0.0332967 WITH CITIBANK N.A.	-1,876,173.000	18 Aug 25				0.00	-62,470.38	-62,325.12	145.26
FX DEAL TRANSACTED ON 19 FEB 2025 TWD / USD EX.RATE 32.71 WITH CITIBANK N.A.	704,704.000	19 Feb 25				0.00	21,544.00	21,662.87	118.87
FX DEAL TRANSACTED ON 19 FEB 2025 USD / TWD EX.RATE 0.0307305 WITH CITIBANK N.A.	-701,063.000	19 Feb 25				0.00	-21,544.00	-23,918.09	-2,374.09
FX DEAL TRANSACTED ON 19 MAR 2025 TWD / USD EX.RATE 32.965 WITH CITIBANK N.A.	765,414.000	19 Mar 25				0.00	23,219.00	23,529.12	310.12
FX DEAL TRANSACTED ON 19 MAR 2025 USD / TWD EX.RATE 0.0305745 WITH CITIBANK N.A.	-759,424.000	19 Mar 25				0.00	-23,219.00	-25,227.52	-2,008.52

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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	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									
New Taiwan dollar - TWD									
FX DEAL TRANSACTED ON 20 FEB 2025 TWD / USD EX.RATE 32.675 WITH CITIBANK N.A.	703,852.000	20 Feb 25				0.00	21,541.00	21,636.68	95.68
FX DEAL TRANSACTED ON 20 FEB 2025 USD / TWD EX.RATE 0.0307626 WITH CITIBANK N.A.	-700,233.000	20 Feb 25				0.00	-21,541.00	-23,889.77	-2,348.77
FX DEAL TRANSACTED ON 20 JAN 2025 TWD / USD EX.RATE 32.81 WITH CITIBANK N.A.	1,207,306.000	20 Jan 25				0.00	36,796.89	36,856.43	59.54
FX DEAL TRANSACTED ON 23 APR 2025 TWD / USD EX.RATE 32.525 WITH CITIBANK N.A.	1,988,917.000	23 Apr 25				0.00	61,150.41	61,140.07	-10.34
FX DEAL TRANSACTED ON 24 FEB 2025 TWD / USD EX.RATE 32.7 WITH CITIBANK N.A.	785,094.000	24 Feb 25				0.00	24,009.00	24,134.09	125.09
FX DEAL TRANSACTED ON 24 FEB 2025 USD / TWD EX.RATE 0.030739 WITH CITIBANK N.A.	-781,061.000	24 Feb 25				0.00	-24,009.00	-26,647.37	-2,638.37
FX DEAL TRANSACTED ON 27 AUG 2025 TWD / USD EX.RATE 30.496 WITH CITIBANK N.A.	709,642.000	27 Aug 25				0.00	23,270.00	23,128.94	-141.06
FX DEAL TRANSACTED ON 27 AUG 2025 USD / TWD EX.RATE 0.0329859 WITH CITIBANK N.A.	-705,453.000	27 Aug 25				0.00	-23,270.00	-22,628.08	641.92
FX DEAL TRANSACTED ON 28 AUG 2025 TWD / USD EX.RATE 30.33 WITH CITIBANK N.A.	704,050.000	28 Aug 25				0.00	23,213.00	22,946.68	-266.32
FX DEAL TRANSACTED ON 28 AUG 2025 USD / TWD EX.RATE 0.0331642 WITH CITIBANK N.A.	-699,942.000	28 Aug 25				0.00	-23,213.00	-22,451.31	761.69
FX DEAL TRANSACTED ON 31 JUL 2025 TWD / USD EX.RATE 29.9 WITH CITIBANK N.A.	1,201,741.000	31 Jul 25				0.00	40,192.00	39,920.97	-271.03
FX DEAL TRANSACTED ON 31 JUL 2025 USD / TWD EX.RATE 0.0337041 WITH CITIBANK N.A.	-1,192,497.000	31 Jul 25				0.00	-40,192.00	-38,866.34	1,325.66
New Zealand dollar - NZD									

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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	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									
New Zealand dollar - NZD									
FX DEAL TRANSACTED ON 08 DEC 2025 NZD / USD EX.RATE 1.7278107 WITH CITIBANK N.A.	525,000.000	8 Dec 25				0.00	303,852.73	302,056.80	-1,795.93
FX DEAL TRANSACTED ON 08 DEC 2025 USD / NZD EX.RATE 0.5779135 WITH CITIBANK N.A.	-525,000.000	8 Dec 25				0.00	-303,404.59	-302,452.51	952.08
Peruvian nuevo sol - PEN									
FX DEAL TRANSACTED ON 31 DEC 2025 USD / PEN EX.RATE 0.2963011 WITH CITIBANK N.A.	-72,000.000	31 Dec 25				0.00	-21,333.68	-21,350.25	-16.57
Swedish krona - SEK									
FX DEAL TRANSACTED ON 27 MAR 2025 SEK / USD EX.RATE 10.0282442 WITH CITIBANK	3,943,459.010	27 Mar 25				0.00	393,235.24	395,152.01	1,916.77
FX DEAL TRANSACTED ON 27 MAR 2025 USD / SEK EX.RATE 0.0999011 WITH CITIBANK N.A.	-3,936,245.700	27 Mar 25				0.00	-393,235.24	-403,202.65	-9,967.41
United States dollar - USD									
FX DEAL TRANSACTED ON 01 OCT 2025 INR / USD EX.RATE 88.9175 WITH CITIBANK N.A.	-76,010.000	1 Oct 25				0.00	-76,010.00	-76,010.00	0.00
FX DEAL TRANSACTED ON 01 OCT 2025 USD / INR EX.RATE 0.0112676 WITH CITIBANK N.A.	76,010.000	1 Oct 25				0.00	76,010.00	76,010.00	0.00
FX DEAL TRANSACTED ON 02 JAN 2025 TWD / USD EX.RATE 32.88 WITH CITIBANK N.A.	-25,730.000	2 Jan 25				0.00	-25,730.00	-25,730.00	0.00
FX DEAL TRANSACTED ON 02 JAN 2025 USD / TWD EX.RATE 0.0305764 WITH CITIBANK N.A.	25,730.000	2 Jan 25				0.00	25,730.00	25,730.00	0.00
FX DEAL TRANSACTED ON 02 OCT 2025 CNH / USD EX.RATE 7.125794 WITH CITIBANK N.A.	-19,955.000	2 Oct 25				0.00	-19,955.00	-19,955.00	0.00
FX DEAL TRANSACTED ON 02 OCT 2025 USD / CNH EX.RATE 0.1406629 WITH CITIBANK N.A.	19,955.000	2 Oct 25				0.00	19,955.00	19,955.00	0.00

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 03 APR 2025 EUR / USD EX.RATE 0.9073764 WITH CITIBANK N.A.	-19,837.410	3 Apr 25				0.00	-19,837.41	-19,837.41	0.00
FX DEAL TRANSACTED ON 03 JAN 2025 TWD / USD EX.RATE 32.97 WITH CITIBANK N.A.	-25,516.000	3 Jan 25				0.00	-25,516.00	-25,516.00	0.00
FX DEAL TRANSACTED ON 03 JAN 2025 USD / TWD EX.RATE 0.0304572 WITH CITIBANK N.A.	25,516.000	3 Jan 25				0.00	25,516.00	25,516.00	0.00
FX DEAL TRANSACTED ON 03 MAR 2025 TWD / USD EX.RATE 32.845 WITH CITIBANK N.A.	-23,659.000	3 Mar 25				0.00	-23,659.00	-23,659.00	0.00
FX DEAL TRANSACTED ON 03 MAR 2025 USD / TWD EX.RATE 0.0306523 WITH CITIBANK N.A.	23,659.000	3 Mar 25				0.00	23,659.00	23,659.00	0.00
FX DEAL TRANSACTED ON 03 NOV 2025 INR / USD EX.RATE 89.153 WITH CITIBANK N.A.	-80,061.000	3 Nov 25				0.00	-80,061.00	-80,061.00	0.00
FX DEAL TRANSACTED ON 03 NOV 2025 USD / INR EX.RATE 0.0112625 WITH CITIBANK N.A.	80,061.000	3 Nov 25				0.00	80,061.00	80,061.00	0.00
FX DEAL TRANSACTED ON 03 OCT 2025 INR / USD EX.RATE 88.9975 WITH CITIBANK N.A.	-107,690.000	3 Oct 25				0.00	-107,690.00	-107,690.00	0.00
FX DEAL TRANSACTED ON 03 OCT 2025 USD / INR EX.RATE 0.0112575 WITH CITIBANK N.A.	107,690.000	3 Oct 25				0.00	107,690.00	107,690.00	0.00
FX DEAL TRANSACTED ON 04 AUG 2025 TWD / USD EX.RATE 29.79 WITH CITIBANK N.A.	-40,181.000	4 Aug 25				0.00	-40,181.00	-40,181.00	0.00
FX DEAL TRANSACTED ON 04 AUG 2025 USD / TWD EX.RATE 0.0338788 WITH CITIBANK N.A.	40,181.000	4 Aug 25				0.00	40,181.00	40,181.00	0.00
FX DEAL TRANSACTED ON 04 NOV 2025 INR / USD EX.RATE 89.1065 WITH CITIBANK N.A.	-46,898.000	4 Nov 25				0.00	-46,898.00	-46,898.00	0.00
FX DEAL TRANSACTED ON 04 NOV 2025 USD / INR EX.RATE 0.0112676 WITH CITIBANK N.A.	46,898.000	4 Nov 25				0.00	46,898.00	46,898.00	0.00

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◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	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									
United States dollar - USD									
FX DEAL TRANSACTED ON 05 JUN 2025 INR / USD EX.RATE 86.1125 WITH CITIBANK N.A.	-83,645.000	5 Jun 25				0.00	-83,645.00	-83,645.00	0.00
FX DEAL TRANSACTED ON 05 JUN 2025 USD / INR EX.RATE 0.0116428 WITH CITIBANK N.A.	83,645.000	5 Jun 25				0.00	83,645.00	83,645.00	0.00
FX DEAL TRANSACTED ON 05 NOV 2025 INR / USD EX.RATE 89.0955 WITH CITIBANK N.A.	-156,000.000	5 Nov 25				0.00	-156,000.00	-156,000.00	0.00
FX DEAL TRANSACTED ON 05 NOV 2025 USD / INR EX.RATE 0.0112689 WITH CITIBANK N.A.	156,000.000	5 Nov 25				0.00	156,000.00	156,000.00	0.00
FX DEAL TRANSACTED ON 06 AUG 2025 TWD / USD EX.RATE 29.99 WITH CITIBANK N.A.	-39,993.000	6 Aug 25				0.00	-39,993.00	-39,993.00	0.00
FX DEAL TRANSACTED ON 06 AUG 2025 USD / TWD EX.RATE 0.0336022 WITH CITIBANK N.A.	39,993.000	6 Aug 25				0.00	39,993.00	39,993.00	0.00
FX DEAL TRANSACTED ON 06 JAN 2025 TWD / USD EX.RATE 32.89 WITH CITIBANK N.A.	-25,875.000	6 Jan 25				0.00	-25,875.00	-25,875.00	0.00
FX DEAL TRANSACTED ON 06 JAN 2025 USD / TWD EX.RATE 0.030514 WITH CITIBANK N.A.	25,875.000	6 Jan 25				0.00	25,875.00	25,875.00	0.00
FX DEAL TRANSACTED ON 07 AUG 2025 TWD / USD EX.RATE 29.75 WITH CITIBANK N.A.	-39,626.000	7 Aug 25				0.00	-39,626.00	-39,626.00	0.00
FX DEAL TRANSACTED ON 07 AUG 2025 USD / TWD EX.RATE 0.0339098 WITH CITIBANK N.A.	39,626.000	7 Aug 25				0.00	39,626.00	39,626.00	0.00
FX DEAL TRANSACTED ON 07 JAN 2025 TWD / USD EX.RATE 32.67 WITH CITIBANK N.A.	-25,741.000	7 Jan 25				0.00	-25,741.00	-25,741.00	0.00
FX DEAL TRANSACTED ON 07 JAN 2025 USD / TWD EX.RATE 0.0307692 WITH CITIBANK N.A.	25,741.000	7 Jan 25				0.00	25,741.00	25,741.00	0.00
FX DEAL TRANSACTED ON 07 NOV 2025 INR / USD EX.RATE 89.08 WITH CITIBANK N.A.	-154,277.000	7 Nov 25				0.00	-154,277.00	-154,277.00	0.00

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◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	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									
United States dollar - USD									
FX DEAL TRANSACTED ON 07 NOV 2025 USD / INR EX.RATE 0.0112708 WITH CITIBANK N.A.	154,277.000	7 Nov 25				0.00	154,277.00	154,277.00	0.00
FX DEAL TRANSACTED ON 08 AUG 2025 INR / USD EX.RATE 87.6325 WITH CITIBANK N.A.	-41,660.000	8 Aug 25				0.00	-41,660.00	-41,660.00	0.00
FX DEAL TRANSACTED ON 08 AUG 2025 USD / INR EX.RATE 0.011426 WITH CITIBANK N.A.	41,660.000	8 Aug 25				0.00	41,660.00	41,660.00	0.00
FX DEAL TRANSACTED ON 08 DEC 2025 AUD / USD EX.RATE 1.5070729 WITH CITIBANK N.A.	-224,939.350	8 Dec 25				0.00	-224,939.35	-224,939.35	0.00
FX DEAL TRANSACTED ON 08 DEC 2025 NZD / USD EX.RATE 1.7278107 WITH CITIBANK N.A.	-303,852.730	8 Dec 25				0.00	-303,852.73	-303,852.73	0.00
FX DEAL TRANSACTED ON 08 DEC 2025 USD / AUD EX.RATE 0.6636244 WITH CITIBANK N.A.	224,968.670	8 Dec 25				0.00	224,968.67	224,968.67	0.00
FX DEAL TRANSACTED ON 08 DEC 2025 USD / NZD EX.RATE 0.5779135 WITH CITIBANK N.A.	303,404.590	8 Dec 25				0.00	303,404.59	303,404.59	0.00
FX DEAL TRANSACTED ON 08 JAN 2025 INR / USD EX.RATE 86.4651 WITH CITIBANK N.A.	-131,391.000	8 Jan 25				0.00	-131,391.00	-131,391.00	0.00
FX DEAL TRANSACTED ON 08 JAN 2025 TWD / USD EX.RATE 32.92 WITH CITIBANK N.A.	-25,769.000	8 Jan 25				0.00	-25,769.00	-25,769.00	0.00
FX DEAL TRANSACTED ON 08 JAN 2025 USD / INR EX.RATE 0.0116333 WITH CITIBANK N.A.	131,391.000	8 Jan 25				0.00	131,391.00	131,391.00	0.00
FX DEAL TRANSACTED ON 08 JAN 2025 USD / TWD EX.RATE 0.0305064 WITH CITIBANK N.A.	25,769.000	8 Jan 25				0.00	25,769.00	25,769.00	0.00
FX DEAL TRANSACTED ON 08 JUL 2025 TWD / USD EX.RATE 29.03 WITH CITIBANK N.A.	-25,743.640	8 Jul 25				0.00	-25,743.64	-25,743.64	0.00
FX DEAL TRANSACTED ON 08 JUL 2025 USD / TWD EX.RATE 0.0347621 WITH CITIBANK N.A.	25,743.640	8 Jul 25				0.00	25,743.64	25,743.64	0.00

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◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	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									
United States dollar - USD									
FX DEAL TRANSACTED ON 08 OCT 2025 TWD / USD EX.RATE 30.6 WITH CITIBANK N.A.	-31,665.000	8 Oct 25				0.00	-31,665.00	-31,665.00	0.00
FX DEAL TRANSACTED ON 08 OCT 2025 USD / TWD EX.RATE 0.0329084 WITH CITIBANK N.A.	31,665.000	8 Oct 25				0.00	31,665.00	31,665.00	0.00
FX DEAL TRANSACTED ON 08 SEP 2025 INR / USD EX.RATE 88.241 WITH CITIBANK N.A.	-79,460.000	8 Sep 25				0.00	-79,460.00	-79,460.00	0.00
FX DEAL TRANSACTED ON 08 SEP 2025 USD / INR EX.RATE 0.0113507 WITH CITIBANK N.A.	79,460.000	8 Sep 25				0.00	79,460.00	79,460.00	0.00
FX DEAL TRANSACTED ON 09 DEC 2025 TWD / USD EX.RATE 31.2 WITH CITIBANK N.A.	-28,511.220	9 Dec 25				0.00	-28,511.22	-28,511.22	0.00
FX DEAL TRANSACTED ON 09 DEC 2025 USD / TWD EX.RATE 0.0321285 WITH CITIBANK N.A.	28,511.220	9 Dec 25				0.00	28,511.22	28,511.22	0.00
FX DEAL TRANSACTED ON 09 JAN 2025 TWD / USD EX.RATE 32.92 WITH CITIBANK N.A.	-25,787.000	9 Jan 25				0.00	-25,787.00	-25,787.00	0.00
FX DEAL TRANSACTED ON 09 JAN 2025 USD / TWD EX.RATE 0.0304962 WITH CITIBANK N.A.	25,787.000	9 Jan 25				0.00	25,787.00	25,787.00	0.00
FX DEAL TRANSACTED ON 09 OCT 2025 TWD / USD EX.RATE 30.53 WITH CITIBANK N.A.	-44,289.000	9 Oct 25				0.00	-44,289.00	-44,289.00	0.00
FX DEAL TRANSACTED ON 09 OCT 2025 USD / TWD EX.RATE 0.033 WITH CITIBANK N.A.	44,289.000	9 Oct 25				0.00	44,289.00	44,289.00	0.00
FX DEAL TRANSACTED ON 10 APR 2025 INR / USD EX.RATE 86.7365 WITH CITIBANK N.A.	-336,786.000	10 Apr 25				0.00	-336,786.00	-336,786.00	0.00
FX DEAL TRANSACTED ON 10 APR 2025 USD / INR EX.RATE 0.0115788 WITH CITIBANK N.A.	336,786.000	10 Apr 25				0.00	336,786.00	336,786.00	0.00
FX DEAL TRANSACTED ON 10 JAN 2025 INR / USD EX.RATE 86.522 WITH CITIBANK N.A.	-158,212.650	10 Jan 25				0.00	-158,212.65	-158,212.65	0.00

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◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	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									
United States dollar - USD									
FX DEAL TRANSACTED ON 10 JAN 2025 USD / INR EX.RATE 0.0116225 WITH CITIBANK N.A.	158,212.650	10 Jan 25				0.00	158,212.65	158,212.65	0.00
FX DEAL TRANSACTED ON 10 JUL 2025 TWD / USD EX.RATE 29.243 WITH CITIBANK N.A.	-36,232.040	10 Jul 25				0.00	-36,232.04	-36,232.04	0.00
FX DEAL TRANSACTED ON 10 JUL 2025 USD / TWD EX.RATE 0.0345125 WITH CITIBANK N.A.	36,232.040	10 Jul 25				0.00	36,232.04	36,232.04	0.00
FX DEAL TRANSACTED ON 10 JUN 2025 INR / USD EX.RATE 85.8435 WITH CITIBANK N.A.	-83,444.000	10 Jun 25				0.00	-83,444.00	-83,444.00	0.00
FX DEAL TRANSACTED ON 10 JUN 2025 USD / INR EX.RATE 0.0116741 WITH CITIBANK N.A.	83,444.000	10 Jun 25				0.00	83,444.00	83,444.00	0.00
FX DEAL TRANSACTED ON 10 NOV 2025 INR / USD EX.RATE 89.064 WITH CITIBANK N.A.	-115,006.000	10 Nov 25				0.00	-115,006.00	-115,006.00	0.00
FX DEAL TRANSACTED ON 10 NOV 2025 USD / INR EX.RATE 0.0112727 WITH CITIBANK N.A.	115,006.000	10 Nov 25				0.00	115,006.00	115,006.00	0.00
FX DEAL TRANSACTED ON 11 AUG 2025 TWD / USD EX.RATE 29.92 WITH CITIBANK N.A.	-39,271.000	11 Aug 25				0.00	-39,271.00	-39,271.00	0.00
FX DEAL TRANSACTED ON 11 AUG 2025 USD / TWD EX.RATE 0.0336451 WITH CITIBANK N.A.	39,271.000	11 Aug 25				0.00	39,271.00	39,271.00	0.00
FX DEAL TRANSACTED ON 11 DEC 2025 TWD / USD EX.RATE 31.164 WITH CITIBANK N.A.	-16,552.590	11 Dec 25				0.00	-16,552.59	-16,552.59	0.00
FX DEAL TRANSACTED ON 11 JUN 2025 INR / USD EX.RATE 85.728 WITH CITIBANK N.A.	-83,440.000	11 Jun 25				0.00	-83,440.00	-83,440.00	0.00
FX DEAL TRANSACTED ON 11 JUN 2025 USD / INR EX.RATE 0.0116904 WITH CITIBANK N.A.	83,440.000	11 Jun 25				0.00	83,440.00	83,440.00	0.00
FX DEAL TRANSACTED ON 11 NOV 2025 INR / USD EX.RATE 88.938 WITH CITIBANK N.A.	-167,140.120	11 Nov 25				0.00	-167,140.12	-167,140.12	0.00

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◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	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									
United States dollar - USD									
FX DEAL TRANSACTED ON 11 NOV 2025 USD / INR EX.RATE 0.0112892 WITH CITIBANK N.A.	167,140.120	11 Nov 25				0.00	167,140.12	167,140.12	0.00
FX DEAL TRANSACTED ON 12 AUG 2025 CNH / USD EX.RATE 7.18 WITH CITIBANK N.A.	-26,048.000	12 Aug 25				0.00	-26,048.00	-26,048.00	0.00
FX DEAL TRANSACTED ON 12 AUG 2025 USD / CNH EX.RATE 0.1395633 WITH CITIBANK N.A.	26,048.000	12 Aug 25				0.00	26,048.00	26,048.00	0.00
FX DEAL TRANSACTED ON 13 JAN 2025 CAD / USD EX.RATE 1.4420325 WITH CITIBANK N.A.	-364,230.900	13 Jan 25				0.00	-364,230.90	-364,230.90	0.00
FX DEAL TRANSACTED ON 13 JAN 2025 USD / CAD EX.RATE 0.693947 WITH CITIBANK N.A.	364,230.900	13 Jan 25				0.00	364,230.90	364,230.90	0.00
FX DEAL TRANSACTED ON 13 JUN 2025 INR / USD EX.RATE 86.34 WITH CITIBANK N.A.	-83,305.000	13 Jun 25				0.00	-83,305.00	-83,305.00	0.00
FX DEAL TRANSACTED ON 13 JUN 2025 USD / INR EX.RATE 0.011609 WITH CITIBANK N.A.	83,305.000	13 Jun 25				0.00	83,305.00	83,305.00	0.00
FX DEAL TRANSACTED ON 13 MAR 2025 INR / USD EX.RATE 87.322 WITH CITIBANK N.A.	-571,217.000	13 Mar 25				0.00	-571,217.00	-571,217.00	0.00
FX DEAL TRANSACTED ON 13 MAR 2025 USD / INR EX.RATE 0.0114863 WITH CITIBANK N.A.	571,217.000	13 Mar 25				0.00	571,217.00	571,217.00	0.00
FX DEAL TRANSACTED ON 13 OCT 2025 TWD / USD EX.RATE 30.69 WITH CITIBANK N.A.	-31,559.000	13 Oct 25				0.00	-31,559.00	-31,559.00	0.00
FX DEAL TRANSACTED ON 13 OCT 2025 USD / TWD EX.RATE 0.0327923 WITH CITIBANK N.A.	31,559.000	13 Oct 25				0.00	31,559.00	31,559.00	0.00
FX DEAL TRANSACTED ON 14 JUL 2025 TWD / USD EX.RATE 29.234 WITH CITIBANK N.A.	-12,844.120	14 Jul 25				0.00	-12,844.12	-12,844.12	0.00
FX DEAL TRANSACTED ON 14 OCT 2025 CNH / USD EX.RATE 7.148 WITH CITIBANK N.A.	-33,544.700	14 Oct 25				0.00	-33,544.70	-33,544.70	0.00

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◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	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									
United States dollar - USD									
FX DEAL TRANSACTED ON 14 OCT 2025 TWD / USD EX.RATE 30.8 WITH CITIBANK N.A.	-40,174.730	14 Oct 25				0.00	-40,174.73	-40,174.73	0.00
FX DEAL TRANSACTED ON 14 OCT 2025 USD / CNH EX.RATE 0.140223 WITH CITIBANK N.A.	33,544.700	14 Oct 25				0.00	33,544.70	33,544.70	0.00
FX DEAL TRANSACTED ON 14 OCT 2025 USD / TWD EX.RATE 0.0326477 WITH CITIBANK N.A.	40,174.730	14 Oct 25				0.00	40,174.73	40,174.73	0.00
FX DEAL TRANSACTED ON 15 JAN 2025 INR / USD EX.RATE 86.5008 WITH CITIBANK N.A.	-154,770.820	15 Jan 25				0.00	-154,770.82	-154,770.82	0.00
FX DEAL TRANSACTED ON 15 JAN 2025 TWD / USD EX.RATE 33.01 WITH CITIBANK N.A.	-28,994.000	15 Jan 25				0.00	-28,994.00	-28,994.00	0.00
FX DEAL TRANSACTED ON 15 JAN 2025 USD / TWD EX.RATE 0.0303744 WITH CITIBANK N.A.	28,994.000	15 Jan 25				0.00	28,994.00	28,994.00	0.00
FX DEAL TRANSACTED ON 15 JUL 2025 CNH / USD EX.RATE 7.1760961 WITH CITIBANK N.A.	-11,148.120	15 Jul 25				0.00	-11,148.12	-11,148.12	0.00
FX DEAL TRANSACTED ON 15 JUL 2025 USD / CNH EX.RATE 0.1397185 WITH CITIBANK N.A.	11,177.480	15 Jul 25				0.00	11,177.48	11,177.48	0.00
FX DEAL TRANSACTED ON 15 OCT 2025 USD / INR EX.RATE 0.0113263 WITH CITIBANK N.A.	80,033.110	15 Oct 25				0.00	80,033.11	80,033.11	0.00
FX DEAL TRANSACTED ON 15 SEP 2025 INR / USD EX.RATE 88.269 WITH CITIBANK N.A.	-300,405.850	15 Sep 25				0.00	-300,405.85	-300,405.85	0.00
FX DEAL TRANSACTED ON 16 JAN 2025 TWD / USD EX.RATE 32.955 WITH CITIBANK N.A.	-14,502.000	16 Jan 25				0.00	-14,502.00	-14,502.00	0.00
FX DEAL TRANSACTED ON 16 JAN 2025 USD / TWD EX.RATE 0.0304164 WITH CITIBANK N.A.	14,502.000	16 Jan 25				0.00	14,502.00	14,502.00	0.00
FX DEAL TRANSACTED ON 16 JUN 2025 INR / USD EX.RATE 86.2905 WITH CITIBANK N.A.	-88,316.000	16 Jun 25				0.00	-88,316.00	-88,316.00	0.00

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 16 JUN 2025 USD / INR EX.RATE 0.0116144 WITH CITIBANK N.A.	88,316.000	16 Jun 25				0.00	88,316.00	88,316.00	0.00
FX DEAL TRANSACTED ON 16 MAY 2025 EUR / USD EX.RATE 0.8922088 WITH CITIBANK N.A.	-758,791.010	16 May 25				0.00	-758,791.01	-758,791.01	0.00
FX DEAL TRANSACTED ON 16 MAY 2025 USD / EUR EX.RATE 1.1218357 WITH CITIBANK N.A.	759,482.770	16 May 25				0.00	759,482.77	759,482.77	0.00
FX DEAL TRANSACTED ON 16 OCT 2025 USD / TWD EX.RATE 0.0326488 WITH CITIBANK N.A.	1,182.410	16 Oct 25				0.00	1,182.41	1,182.41	0.00
FX DEAL TRANSACTED ON 17 MAR 2025 TWD / USD EX.RATE 32.91 WITH CITIBANK N.A.	-23,105.000	17 Mar 25				0.00	-23,105.00	-23,105.00	0.00
FX DEAL TRANSACTED ON 17 MAR 2025 USD / TWD EX.RATE 0.0306373 WITH CITIBANK N.A.	23,105.000	17 Mar 25				0.00	23,105.00	23,105.00	0.00
FX DEAL TRANSACTED ON 17 NOV 2025 INR / USD EX.RATE 88.63 WITH CITIBANK N.A.	-458,264.030	17 Nov 25				0.00	-458,264.03	-458,264.03	0.00
FX DEAL TRANSACTED ON 18 AUG 2025 CNH / USD EX.RATE 7.18761 WITH CITIBANK N.A.	-12,705.000	18 Aug 25				0.00	-12,705.00	-12,705.00	0.00
FX DEAL TRANSACTED ON 18 AUG 2025 USD / CNH EX.RATE 0.139398 WITH CITIBANK N.A.	12,705.000	18 Aug 25				0.00	12,705.00	12,705.00	0.00
FX DEAL TRANSACTED ON 18 AUG 2025 USD / INR EX.RATE 0.0114399 WITH CITIBANK N.A.	488,996.670	18 Aug 25				0.00	488,996.67	488,996.67	0.00
FX DEAL TRANSACTED ON 18 AUG 2025 USD / TWD EX.RATE 0.0332967 WITH CITIBANK N.A.	62,470.380	18 Aug 25				0.00	62,470.38	62,470.38	0.00
FX DEAL TRANSACTED ON 19 FEB 2025 TWD / USD EX.RATE 32.71 WITH CITIBANK N.A.	-21,544.000	19 Feb 25				0.00	-21,544.00	-21,544.00	0.00
FX DEAL TRANSACTED ON 19 FEB 2025 USD / TWD EX.RATE 0.0307305 WITH CITIBANK N.A.	21,544.000	19 Feb 25				0.00	21,544.00	21,544.00	0.00

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Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 19 MAR 2025 TWD / USD EX.RATE 32.965 WITH CITIBANK N.A.	-23,219.000	19 Mar 25				0.00	-23,219.00	-23,219.00	0.00
FX DEAL TRANSACTED ON 19 MAR 2025 USD / INR EX.RATE 0.0115605 WITH CITIBANK N.A.	307,582.990	19 Mar 25				0.00	307,582.99	307,582.99	0.00
FX DEAL TRANSACTED ON 19 MAR 2025 USD / TWD EX.RATE 0.0305745 WITH CITIBANK N.A.	23,219.000	19 Mar 25				0.00	23,219.00	23,219.00	0.00
FX DEAL TRANSACTED ON 20 AUG 2025 BRL / USD EX.RATE 5.5269 WITH CITIBANK N.A.	-487,235.250	20 Aug 25				0.00	-487,235.25	-487,235.25	0.00
FX DEAL TRANSACTED ON 20 AUG 2025 USD / BRL EX.RATE 0.182249 WITH CITIBANK N.A.	487,235.250	20 Aug 25				0.00	487,235.25	487,235.25	0.00
FX DEAL TRANSACTED ON 20 FEB 2025 TWD / USD EX.RATE 32.675 WITH CITIBANK N.A.	-21,541.000	20 Feb 25				0.00	-21,541.00	-21,541.00	0.00
FX DEAL TRANSACTED ON 20 FEB 2025 USD / TWD EX.RATE 0.0307626 WITH CITIBANK N.A.	21,541.000	20 Feb 25				0.00	21,541.00	21,541.00	0.00
FX DEAL TRANSACTED ON 20 JAN 2025 TWD / USD EX.RATE 32.81 WITH CITIBANK N.A.	-36,796.890	20 Jan 25				0.00	-36,796.89	-36,796.89	0.00
FX DEAL TRANSACTED ON 20 JUN 2025 INR / USD EX.RATE 86.8325 WITH CITIBANK N.A.	-80,554.000	20 Jun 25				0.00	-80,554.00	-80,554.00	0.00
FX DEAL TRANSACTED ON 20 JUN 2025 USD / INR EX.RATE 0.0115447 WITH CITIBANK N.A.	80,554.000	20 Jun 25				0.00	80,554.00	80,554.00	0.00
FX DEAL TRANSACTED ON 21 AUG 2025 INR / USD EX.RATE 87.351 WITH CITIBANK N.A.	-91,065.000	21 Aug 25				0.00	-91,065.00	-91,065.00	0.00
FX DEAL TRANSACTED ON 21 AUG 2025 USD / INR EX.RATE 0.0114672 WITH CITIBANK N.A.	91,065.000	21 Aug 25				0.00	91,065.00	91,065.00	0.00
FX DEAL TRANSACTED ON 21 NOV 2025 GBP / USD EX.RATE 0.7658356 WITH CITIBANK N.A.	-424,373.040	21 Nov 25				0.00	-424,373.04	-424,373.04	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 639,845,195.32

◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 21 NOV 2025 USD / GBP EX.RATE 1.3057713 WITH CITIBANK N.A.	424,375.670	21 Nov 25				0.00	424,375.67	424,375.67	0.00
FX DEAL TRANSACTED ON 22 APR 2025 INR / USD EX.RATE 85.6139 WITH CITIBANK N.A.	-88,066.620	22 Apr 25				0.00	-88,066.62	-88,066.62	0.00
FX DEAL TRANSACTED ON 22 APR 2025 USD / INR EX.RATE 0.0117301 WITH CITIBANK N.A.	88,066.620	22 Apr 25				0.00	88,066.62	88,066.62	0.00
FX DEAL TRANSACTED ON 22 AUG 2025 EUR / USD EX.RATE 0.8617312 WITH CITIBANK N.A.	-840,169.200	22 Aug 25				0.00	-840,169.20	-840,169.20	0.00
FX DEAL TRANSACTED ON 22 AUG 2025 USD / EUR EX.RATE 1.1598332 WITH CITIBANK N.A.	839,719.240	22 Aug 25				0.00	839,719.24	839,719.24	0.00
FX DEAL TRANSACTED ON 23 APR 2025 TWD / USD EX.RATE 32.525 WITH CITIBANK N.A.	-61,150.410	23 Apr 25				0.00	-61,150.41	-61,150.41	0.00
FX DEAL TRANSACTED ON 24 APR 2025 USD / INR EX.RATE 0.0116947 WITH CITIBANK N.A.	155,370.860	24 Apr 25				0.00	155,370.86	155,370.86	0.00
FX DEAL TRANSACTED ON 24 FEB 2025 TWD / USD EX.RATE 32.7 WITH CITIBANK N.A.	-24,009.000	24 Feb 25				0.00	-24,009.00	-24,009.00	0.00
FX DEAL TRANSACTED ON 24 FEB 2025 USD / TWD EX.RATE 0.030739 WITH CITIBANK N.A.	24,009.000	24 Feb 25				0.00	24,009.00	24,009.00	0.00
FX DEAL TRANSACTED ON 24 JUN 2025 INR / USD EX.RATE 86.2425 WITH CITIBANK N.A.	-35,526.000	24 Jun 25				0.00	-35,526.00	-35,526.00	0.00
FX DEAL TRANSACTED ON 24 JUN 2025 USD / INR EX.RATE 0.0116225 WITH CITIBANK N.A.	35,526.000	24 Jun 25				0.00	35,526.00	35,526.00	0.00
FX DEAL TRANSACTED ON 25 APR 2025 GBP / USD EX.RATE 0.7512584 WITH CITIBANK N.A.	-604,319.400	25 Apr 25				0.00	-604,319.40	-604,319.40	0.00
FX DEAL TRANSACTED ON 25 APR 2025 USD / GBP EX.RATE 1.331224 WITH CITIBANK N.A.	604,375.700	25 Apr 25				0.00	604,375.70	604,375.70	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 639,845,195.32

◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 26 JUN 2025 INR / USD EX.RATE 85.7528 WITH CITIBANK N.A.	-111,160.440	26 Jun 25				0.00	-111,160.44	-111,160.44	0.00
FX DEAL TRANSACTED ON 26 MAR 2025 CAD / USD EX.RATE 1.4244359 WITH CITIBANK N.A.	-369,205.180	26 Mar 25				0.00	-369,205.18	-369,205.18	0.00
FX DEAL TRANSACTED ON 26 MAR 2025 USD / CAD EX.RATE 0.703057 WITH CITIBANK N.A.	369,205.180	26 Mar 25				0.00	369,205.18	369,205.18	0.00
FX DEAL TRANSACTED ON 26 SEP 2025 CAD / USD EX.RATE 1.3937 WITH CITIBANK N.A.	-370,473.160	26 Sep 25				0.00	-370,473.16	-370,473.16	0.00
FX DEAL TRANSACTED ON 26 SEP 2025 INR / USD EX.RATE 88.984 WITH CITIBANK N.A.	-76,994.000	26 Sep 25				0.00	-76,994.00	-76,994.00	0.00
FX DEAL TRANSACTED ON 26 SEP 2025 USD / CAD EX.RATE 0.7186515 WITH CITIBANK N.A.	370,473.160	26 Sep 25				0.00	370,473.16	370,473.16	0.00
FX DEAL TRANSACTED ON 26 SEP 2025 USD / INR EX.RATE 0.01126 WITH CITIBANK N.A.	76,994.000	26 Sep 25				0.00	76,994.00	76,994.00	0.00
FX DEAL TRANSACTED ON 27 AUG 2025 INR / USD EX.RATE 88.081 WITH CITIBANK N.A.	-86,339.000	27 Aug 25				0.00	-86,339.00	-86,339.00	0.00
FX DEAL TRANSACTED ON 27 AUG 2025 TWD / USD EX.RATE 30.496 WITH CITIBANK N.A.	-23,270.000	27 Aug 25				0.00	-23,270.00	-23,270.00	0.00
FX DEAL TRANSACTED ON 27 AUG 2025 USD / INR EX.RATE 0.0113714 WITH CITIBANK N.A.	86,339.000	27 Aug 25				0.00	86,339.00	86,339.00	0.00
FX DEAL TRANSACTED ON 27 AUG 2025 USD / TWD EX.RATE 0.0329859 WITH CITIBANK N.A.	23,270.000	27 Aug 25				0.00	23,270.00	23,270.00	0.00
FX DEAL TRANSACTED ON 27 MAR 2025 SEK / USD EX.RATE 10.0282442 WITH CITIBANK	-393,235.240	27 Mar 25				0.00	-393,235.24	-393,235.24	0.00
FX DEAL TRANSACTED ON 27 MAR 2025 USD / SEK EX.RATE 0.0999011 WITH CITIBANK N.A.	393,235.240	27 Mar 25				0.00	393,235.24	393,235.24	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 639,845,195.32

◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 28 AUG 2025 INR / USD EX.RATE 87.8336 WITH CITIBANK N.A.	-87,038.000	28 Aug 25				0.00	-87,038.00	-87,038.00	0.00
FX DEAL TRANSACTED ON 28 AUG 2025 TWD / USD EX.RATE 30.33 WITH CITIBANK N.A.	-23,213.000	28 Aug 25				0.00	-23,213.00	-23,213.00	0.00
FX DEAL TRANSACTED ON 28 AUG 2025 USD / INR EX.RATE 0.011403 WITH CITIBANK N.A.	87,038.000	28 Aug 25				0.00	87,038.00	87,038.00	0.00
FX DEAL TRANSACTED ON 28 AUG 2025 USD / TWD EX.RATE 0.0331642 WITH CITIBANK N.A.	23,213.000	28 Aug 25				0.00	23,213.00	23,213.00	0.00
FX DEAL TRANSACTED ON 28 JAN 2025 GBP / USD EX.RATE 0.8040524 WITH CITIBANK N.A.	-773,581.400	28 Jan 25				0.00	-773,581.40	-773,581.40	0.00
FX DEAL TRANSACTED ON 28 JAN 2025 USD / GBP EX.RATE 1.243581 WITH CITIBANK N.A.	773,507.380	28 Jan 25				0.00	773,507.38	773,507.38	0.00
FX DEAL TRANSACTED ON 28 JUL 2025 EUR / USD EX.RATE 0.8580009 WITH CITIBANK N.A.	-1,401,629.510	28 Jul 25				0.00	-1,401,629.51	-1,401,629.51	0.00
FX DEAL TRANSACTED ON 28 JUL 2025 USD / EUR EX.RATE 1.167764 WITH CITIBANK N.A.	1,401,629.510	28 Jul 25				0.00	1,401,629.51	1,401,629.51	0.00
FX DEAL TRANSACTED ON 29 AUG 2025 BRL / USD EX.RATE 5.4264 WITH CITIBANK N.A.	-492,676.510	29 Aug 25				0.00	-492,676.51	-492,676.51	0.00
FX DEAL TRANSACTED ON 30 JAN 2025 CAD / USD EX.RATE 1.4404003 WITH CITIBANK N.A.	-364,264.340	30 Jan 25				0.00	-364,264.34	-364,264.34	0.00
FX DEAL TRANSACTED ON 30 JAN 2025 USD / CAD EX.RATE 0.695048 WITH CITIBANK N.A.	364,264.340	30 Jan 25				0.00	364,264.34	364,264.34	0.00
FX DEAL TRANSACTED ON 30 SEP 2025 USD / BRL EX.RATE 0.1880194 WITH CITIBANK N.A.	506,317.550	30 Sep 25				0.00	506,317.55	506,317.55	0.00
FX DEAL TRANSACTED ON 31 DEC 2025 USD / PEN EX.RATE 0.2963011 WITH CITIBANK N.A.	21,333.680	31 Dec 25				0.00	21,333.68	21,333.68	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 639,845,195.32

◆5% Report - Part B

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

Security Description / Asset ID	Shares/PAR	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 31 JAN 2025 USD / BRL EX.RATE 0.1715236 WITH CITIBANK N.A.	272,968.830	31 Jan 25				0.00	272,968.83	272,968.83	0.00
FX DEAL TRANSACTED ON 31 JUL 2025 TWD / USD EX.RATE 29.9 WITH CITIBANK N.A.	-40,192.000	31 Jul 25				0.00	-40,192.00	-40,192.00	0.00
FX DEAL TRANSACTED ON 31 JUL 2025 USD / TWD EX.RATE 0.0337041 WITH CITIBANK N.A.	40,192.000	31 Jul 25				0.00	40,192.00	40,192.00	0.00
FX DEAL TRANSACTED ON 31 MAR 2025 CAD / USD EX.RATE 1.4354918 WITH CITIBANK N.A.	-47,887.460	31 Mar 25				0.00	-47,887.46	-47,887.46	0.00
FX DEAL TRANSACTED ON 31 MAR 2025 USD / CAD EX.RATE 0.6955989 WITH CITIBANK N.A.	47,887.460	31 Mar 25				0.00	47,887.46	47,887.46	0.00
Total CITIBANK N.A.							**0.00**	**-69,562.10**	**-69,562.10**

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 639,845,195.32

◆5% Report - Part B

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

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

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

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 639,845,195.32

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
U.S. Government Securities									
United States - USD									
UNITED STATES OF AMER TREAS BONDS 4.125 % 08-15-2044	2,000,000.000	2 Jan 25	90.3908			0.00	1,807,816.30	1,807,816.30	0.00
UNITED STATES OF AMER TREAS BONDS 4.125 % 08-15-2044	2,000,000.000	8 Jan 25	89.0455			0.00	1,780,909.52	1,780,909.52	0.00
UNITED STATES OF AMER TREAS BONDS 4.125 % 08-15-2044	2,000,000.000	15 Jan 25	89.6234			0.00	1,792,468.96	1,792,468.96	0.00
UNITED STATES OF AMER TREAS BONDS 4.125 % 08-15-2044	2,000,000.000	22 Jan 25	90.2812			0.00	1,805,624.46	1,805,624.46	0.00
UNITED STATES OF AMER TREAS BONDS 4.125 % 08-15-2044	2,000,000.000	27 Jan 25	91.0651			0.00	1,821,302.60	1,821,302.60	0.00
UNITED STATES OF AMER TREAS BONDS 4.125 % 08-15-2044	2,000,000.000	4 Feb 25	91.2508			0.00	1,825,016.56	1,825,016.56	0.00
UNITED STATES OF AMER TREAS BONDS 4.125 % 08-15-2044	2,000,000.000	18 Feb 25	91.3743			0.00	1,827,485.62	1,827,485.62	0.00
UNITED STATES OF AMER TREAS BONDS 4.125 % 08-15-2044	2,000,000.000	24 Feb 25	92.5316			0.00	1,850,632.98	1,850,632.98	0.00
UNITED STATES OF AMER TREAS BONDS 4.125 % 08-15-2044	2,000,000.000	3 Mar 25	94.7198			0.00	1,894,396.38	1,894,396.38	0.00
UNITED STATES OF AMER TREAS BONDS 4.125 % 08-15-2044	2,000,000.000	10 Mar 25	93.9698			0.00	1,879,395.96	1,879,395.96	0.00
UNITED STATES OF AMER TREAS BONDS 4.125 % 08-15-2044	800,000.000	17 Mar 25	93.5964			0.00	748,771.48	748,771.48	0.00
UNITED STATES OF AMER TREAS BONDS 4.125 % 08-15-2044	1,200,000.000	19 Mar 25	93.9725			0.00	1,127,669.87	1,127,669.87	0.00
UNITED STATES OF AMER TREAS BONDS 4.125 % 08-15-2044	800,000.000	31 Mar 25	93.3451			0.00	746,761.18	746,761.18	0.00
UNITED STATES OF AMER TREAS BONDS 4.125 % 08-15-2044	1,200,000.000	2 Apr 25	93.8766			0.00	1,126,518.71	1,126,518.71	0.00
UNITED STATES OF AMER TREAS BONDS 4.125 % 08-15-2044	800,000.000	4 Apr 25	96.3280			0.00	770,624.36	770,624.36	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 639,845,195.32

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
U.S. Government Securities									
United States - USD									
UNITED STATES OF AMER TREAS BONDS 4.125 % 08-15-2044	2,000,000.000	2 May 25	91.3126			0.00	1,826,251.74	1,826,251.74	0.00
UNITED STATES OF AMER TREAS BONDS 4.125 % 08-15-2044	2,000,000.000	7 May 25	91.6250			0.00	1,832,499.28	1,832,499.28	0.00
UNITED STATES OF AMER TREAS BONDS 4.125 % 08-15-2044	2,000,000.000	14 May 25	89.2165			0.00	1,784,330.70	1,784,330.70	0.00
UNITED STATES OF AMER TREAS BONDS 4.125 % 08-15-2044	2,000,000.000	21 May 25	87.9601			0.00	1,759,202.54	1,759,202.54	0.00
UNITED STATES OF AMER TREAS BONDS 4.125 % 08-15-2044	2,000,000.000	11 Jun 25	89.9665			0.00	1,799,329.18	1,799,329.18	0.00
UNITED STATES OF AMER TREAS BONDS 4.125 % 08-15-2044	2,000,000.000	2 Jul 25	91.0945			0.00	1,821,890.54	1,821,890.54	0.00
UNITED STATES OF AMER TREAS BONDS 4.125 % 08-15-2044	2,000,000.000	9 Jul 25	90.4058			0.00	1,808,115.12	1,808,115.12	0.00
UNITED STATES OF AMER TREAS BONDS 4.125 % 08-15-2044	2,000,000.000	21 Jul 25	90.0306			0.00	1,800,611.56	1,800,611.56	0.00
UNITED STATES OF AMER TREAS BONDS 4.125 % 08-15-2044	2,000,000.000	28 Jul 25	89.7494			0.00	1,794,988.00	1,794,988.00	0.00
UNITED STATES OF AMER TREAS BONDS 4.125 % 08-15-2044	300,000.000	2 Sep 25	90.2187			0.00	270,656.09	270,656.09	0.00
UNITED STATES OF AMER TREAS BONDS 4.125 % 08-15-2044	600,000.000	8 Sep 25	93.5322			0.00	561,193.39	561,193.39	0.00
UNITED STATES OF AMER TREAS BONDS 4.125 % 08-15-2044	400,000.000	10 Sep 25	93.7855			0.00	375,141.90	375,141.90	0.00
UNITED STATES OF AMER TREAS BONDS 4.125 % 08-15-2044	100,000.000	11 Sep 25	93.9406			0.00	93,940.60	93,940.60	0.00
UNITED STATES OF AMER TREAS BONDS 4.125 % 08-15-2044	100,000.000	17 Sep 25	93.5599			0.00	93,559.91	93,559.91	0.00
UNITED STATES OF AMER TREAS BONDS 4.125 % 08-15-2044	100,000.000	19 Sep 25	92.6515			0.00	92,651.53	92,651.53	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 639,845,195.32

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
U.S. Government Securities									
United States - USD									
UNITED STATES OF AMER TREAS BONDS 4.125 % 08-15-2044	1,100,000.000	7 Nov 25	93.4926			0.00	1,028,418.64	1,028,418.64	0.00
UNITED STATES OF AMER TREAS BONDS 4.125 % 08-15-2044	1,100,000.000	21 Nov 25	93.3125			0.00	1,026,437.50	1,026,437.50	0.00
Total number of acquisitions = 32							**42,574,613.16**	**42,574,613.16**	**0.00**
UNITED STATES OF AMER TREAS BONDS 4.125 % 08-15-2044	-2,000,000.000	2 Jan 25		90.3906		0.00	1,813,183.80	1,807,812.50	-5,371.30
UNITED STATES OF AMER TREAS BONDS 4.125 % 08-15-2044	-2,000,000.000	8 Jan 25		89.0469		0.00	1,797,046.66	1,780,937.50	-16,109.16
UNITED STATES OF AMER TREAS BONDS 4.125 % 08-15-2044	-2,000,000.000	15 Jan 25		89.6250		0.00	1,794,757.81	1,792,500.00	-2,257.81
UNITED STATES OF AMER TREAS BONDS 4.125 % 08-15-2044	-2,000,000.000	22 Jan 25		90.2813		0.00	1,800,191.13	1,805,625.00	5,433.87
UNITED STATES OF AMER TREAS BONDS 4.125 % 08-15-2044	-2,000,000.000	27 Jan 25		91.0625		0.00	1,810,746.87	1,821,250.00	10,503.13
UNITED STATES OF AMER TREAS BONDS 4.125 % 08-15-2044	-2,000,000.000	4 Feb 25		91.2500		0.00	1,817,881.71	1,825,000.00	7,118.29
UNITED STATES OF AMER TREAS BONDS 4.125 % 08-15-2044	-2,000,000.000	18 Feb 25		91.3750		0.00	1,822,683.67	1,827,500.00	4,816.33
UNITED STATES OF AMER TREAS BONDS 4.125 % 08-15-2044	-2,000,000.000	24 Feb 25		92.5313		0.00	1,836,658.32	1,850,625.00	13,966.68
UNITED STATES OF AMER TREAS BONDS 4.125 % 08-15-2044	-2,000,000.000	3 Mar 25		94.7188		0.00	1,865,527.35	1,894,375.00	28,847.65
UNITED STATES OF AMER TREAS BONDS 4.125 % 08-15-2044	-2,000,000.000	10 Mar 25		93.9688		0.00	1,872,461.66	1,879,375.00	6,913.34
UNITED STATES OF AMER TREAS BONDS 4.125 % 08-15-2044	-800,000.000	17 Mar 25		93.5938		0.00	748,923.75	748,750.00	-173.75
UNITED STATES OF AMER TREAS BONDS 4.125 % 08-15-2044	-1,200,000.000	19 Mar 25		93.9688		0.00	1,124,992.22	1,127,625.00	2,632.78

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◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
U.S. Government Securities									
United States - USD									
UNITED STATES OF AMER TREAS BONDS 4.125 % 08-15-2044	-800,000.000	31 Mar 25		93.3438		0.00	749,070.92	746,750.00	-2,320.92
UNITED STATES OF AMER TREAS BONDS 4.125 % 08-15-2044	-1,200,000.000	2 Apr 25		93.8750		0.00	1,124,698.50	1,126,500.00	1,801.50
UNITED STATES OF AMER TREAS BONDS 4.125 % 08-15-2044	-800,000.000	4 Apr 25		96.3125		0.00	755,749.11	770,500.00	14,750.89
UNITED STATES OF AMER TREAS BONDS 4.125 % 08-15-2044	-2,000,000.000	2 May 25		91.3125		0.00	1,857,812.25	1,826,250.00	-31,562.25
UNITED STATES OF AMER TREAS BONDS 4.125 % 08-15-2044	-2,000,000.000	7 May 25		91.6250		0.00	1,845,155.77	1,832,500.00	-12,655.77
UNITED STATES OF AMER TREAS BONDS 4.125 % 08-15-2044	-2,000,000.000	14 May 25		89.2188		0.00	1,814,743.23	1,784,375.00	-30,368.23
UNITED STATES OF AMER TREAS BONDS 4.125 % 08-15-2044	-2,000,000.000	21 May 25		87.9688		0.00	1,786,972.89	1,759,375.00	-27,597.89
UNITED STATES OF AMER TREAS BONDS 4.125 % 08-15-2044	-2,000,000.000	11 Jun 25		89.9688		0.00	1,793,151.03	1,799,375.00	6,223.97
UNITED STATES OF AMER TREAS BONDS 4.125 % 08-15-2044	-2,000,000.000	2 Jul 25		91.0938		0.00	1,807,520.78	1,821,875.00	14,354.22
UNITED STATES OF AMER TREAS BONDS 4.125 % 08-15-2044	-2,000,000.000	9 Jul 25		90.4063		0.00	1,807,817.95	1,808,125.00	307.05
UNITED STATES OF AMER TREAS BONDS 4.125 % 08-15-2044	-2,000,000.000	21 Jul 25		90.0313		0.00	1,804,214.76	1,800,625.00	-3,589.76
UNITED STATES OF AMER TREAS BONDS 4.125 % 08-15-2044	-2,000,000.000	28 Jul 25		89.7500		0.00	1,799,601.38	1,795,000.00	-4,601.38
UNITED STATES OF AMER TREAS BONDS 4.125 % 08-15-2044	-300,000.000	2 Sep 25		90.2188		0.00	270,033.58	270,656.25	622.67
UNITED STATES OF AMER TREAS BONDS 4.125 % 08-15-2044	-600,000.000	8 Sep 25		93.5313		0.00	544,942.45	561,187.50	16,245.05
UNITED STATES OF AMER TREAS BONDS 4.125 % 08-15-2044	-400,000.000	10 Sep 25		93.7813		0.00	365,269.45	375,125.00	9,855.55

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 639,845,195.32

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
U.S. Government Securities									
United States - USD									
UNITED STATES OF AMER TREAS BONDS 4.125 % 08-15-2044	-100,000.000	11 Sep 25		93.9375		0.00	91,442.28	93,937.50	2,495.22
UNITED STATES OF AMER TREAS BONDS 4.125 % 08-15-2044	-100,000.000	17 Sep 25		93.5625		0.00	91,543.12	93,562.50	2,019.38
UNITED STATES OF AMER TREAS BONDS 4.125 % 08-15-2044	-100,000.000	19 Sep 25		92.6563		0.00	91,595.90	92,656.25	1,060.35
UNITED STATES OF AMER TREAS BONDS 4.125 % 08-15-2044	-900,000.000	2 Oct 25		93.4063		0.00	824,363.11	840,656.25	16,293.14
UNITED STATES OF AMER TREAS BONDS 4.125 % 08-15-2044	-1,100,000.000	7 Nov 25		93.5000		0.00	1,017,986.77	1,028,500.00	10,513.23
UNITED STATES OF AMER TREAS BONDS 4.125 % 08-15-2044	-1,100,000.000	20 Nov 25		93.1445		0.00	1,017,986.78	1,024,589.84	6,603.06
UNITED STATES OF AMER TREAS BONDS 4.125 % 08-15-2044	-1,100,000.000	21 Nov 25		93.3096		0.00	1,026,437.50	1,026,405.99	-31.51
Total number of dispositions = 34							**44,393,164.46**	**44,439,902.08**	**46,737.62**
Total UNITED STATES OF AMER TREAS BONDS 4.125 % 08-15-2044							**86,967,777.62**	**87,014,515.24**	**46,737.62**
UNITED STATES OF AMER TREAS BONDS 4.625% 02-15-2055	200,000.000	7 Apr 25	101.6406			0.00	203,281.25	203,281.25	0.00
UNITED STATES OF AMER TREAS BONDS 4.625% 02-15-2055	800,000.000	7 Apr 25	101.5938			0.00	812,750.00	812,750.00	0.00
UNITED STATES OF AMER TREAS BONDS 4.625% 02-15-2055	2,100,000.000	8 Apr 25	98.3005			0.00	2,064,319.55	2,064,319.55	0.00
UNITED STATES OF AMER TREAS BONDS 4.625% 02-15-2055	500,000.000	10 Apr 25	97.3398			0.00	486,704.22	486,704.22	0.00
UNITED STATES OF AMER TREAS BONDS 4.625% 02-15-2055	200,000.000	8 May 25	96.7866			0.00	193,573.24	193,573.24	0.00
UNITED STATES OF AMER TREAS BONDS 4.625% 02-15-2055	200,000.000	13 May 25	95.0131			0.00	190,026.23	190,026.23	0.00

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◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
U.S. Government Securities									
United States - USD									
UNITED STATES OF AMER TREAS BONDS 4.625% 02-15-2055	200,000.000	15 May 25	95.2743			0.00	190,548.69	190,548.69	0.00
UNITED STATES OF AMER TREAS BONDS 4.625% 02-15-2055	1,000,000.000	16 May 25	95.7415			0.00	957,414.97	957,414.97	0.00
UNITED STATES OF AMER TREAS BONDS 4.625% 02-15-2055	900,000.000	21 May 25	93.0129			0.00	837,116.42	837,116.42	0.00
UNITED STATES OF AMER TREAS BONDS 4.625% 02-15-2055	600,000.000	23 May 25	93.4621			0.00	560,772.34	560,772.34	0.00
UNITED STATES OF AMER TREAS BONDS 4.625% 02-15-2055	600,000.000	30 May 25	95.2745			0.00	571,647.02	571,647.02	0.00
UNITED STATES OF AMER TREAS BONDS 4.625% 02-15-2055	2,100,000.000	3 Jun 25	94.3478			0.00	1,981,303.57	1,981,303.57	0.00
UNITED STATES OF AMER TREAS BONDS 4.625% 02-15-2055	900,000.000	4 Jun 25	96.0565			0.00	864,508.56	864,508.56	0.00
UNITED STATES OF AMER TREAS BONDS 4.625% 02-15-2055	600,000.000	6 Jun 25	94.8156			0.00	568,893.46	568,893.46	0.00
UNITED STATES OF AMER TREAS BONDS 4.625% 02-15-2055	900,000.000	10 Jun 25	94.9920			0.00	854,927.87	854,927.87	0.00
UNITED STATES OF AMER TREAS BONDS 4.625% 02-15-2055	900,000.000	17 Jun 25	95.6168			0.00	860,551.50	860,551.50	0.00
UNITED STATES OF AMER TREAS BONDS 4.625% 02-15-2055	900,000.000	24 Jun 25	96.4955			0.00	868,459.53	868,459.53	0.00
UNITED STATES OF AMER TREAS BONDS 4.625% 02-15-2055	900,000.000	1 Jul 25	97.4594			0.00	877,134.79	877,134.79	0.00
UNITED STATES OF AMER TREAS BONDS 4.625% 02-15-2055	2,100,000.000	2 Jul 25	96.6514			0.00	2,029,679.44	2,029,679.44	0.00
UNITED STATES OF AMER TREAS BONDS 4.625% 02-15-2055	600,000.000	3 Jul 25	96.3939			0.00	578,363.53	578,363.53	0.00
UNITED STATES OF AMER TREAS BONDS 4.625% 02-15-2055	2,100,000.000	9 Jul 25	95.7123			0.00	2,009,959.22	2,009,959.22	0.00

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◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
U.S. Government Securities									
United States - USD									
UNITED STATES OF AMER TREAS BONDS 4.625% 02-15-2055	2,100,000.000	15 Jul 25	93.9604			0.00	1,973,169.03	1,973,169.03	0.00
UNITED STATES OF AMER TREAS BONDS 4.625% 02-15-2055	400,000.000	18 Jul 25	94.2092			0.00	376,836.80	376,836.80	0.00
UNITED STATES OF AMER TREAS BONDS 4.625% 02-15-2055	1,100,000.000	21 Jul 25	95.2119			0.00	1,047,331.25	1,047,331.25	0.00
UNITED STATES OF AMER TREAS BONDS 4.625% 02-15-2055	2,100,000.000	22 Jul 25	95.6453			0.00	2,008,550.78	2,008,550.78	0.00
UNITED STATES OF AMER TREAS BONDS 4.625% 02-15-2055	1,500,000.000	25 Jul 25	95.2399			0.00	1,428,599.25	1,428,599.25	0.00
UNITED STATES OF AMER TREAS BONDS 4.625% 02-15-2055	2,100,000.000	5 Aug 25	97.4193			0.00	2,045,805.85	2,045,805.85	0.00
UNITED STATES OF AMER TREAS BONDS 4.625% 02-15-2055	1,500,000.000	8 Aug 25	96.2757			0.00	1,444,135.68	1,444,135.68	0.00
UNITED STATES OF AMER TREAS BONDS 4.625% 02-15-2055	200,000.000	15 Aug 25	95.2445			0.00	190,488.95	190,488.95	0.00
UNITED STATES OF AMER TREAS BONDS 4.625% 02-15-2055	200,000.000	19 Aug 25	95.6776			0.00	191,355.25	191,355.25	0.00
UNITED STATES OF AMER TREAS BONDS 4.625% 02-15-2055	1,300,000.000	25 Aug 25	95.9024			0.00	1,246,731.08	1,246,731.08	0.00
UNITED STATES OF AMER TREAS BONDS 4.625% 02-15-2055	3,600,000.000	2 Sep 25	94.6511			0.00	3,407,438.34	3,407,438.34	0.00
UNITED STATES OF AMER TREAS BONDS 4.625% 02-15-2055	3,600,000.000	8 Sep 25	98.5915			0.00	3,549,292.38	3,549,292.38	0.00
UNITED STATES OF AMER TREAS BONDS 4.625% 02-15-2055	3,600,000.000	16 Sep 25	99.6416			0.00	3,587,097.02	3,587,097.02	0.00
UNITED STATES OF AMER TREAS BONDS 4.625% 02-15-2055	3,600,000.000	7 Oct 25	98.4876			0.00	3,545,553.02	3,545,553.02	0.00
UNITED STATES OF AMER TREAS BONDS 4.625% 02-15-2055	3,600,000.000	21 Oct 25	101.2356			0.00	3,644,482.82	3,644,482.82	0.00

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◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
U.S. Government Securities									
United States - USD									
UNITED STATES OF AMER TREAS BONDS 4.625% 02-15-2055	3,600,000.000	10 Nov 25	98.6728			0.00	3,552,219.14	3,552,219.14	0.00
UNITED STATES OF AMER TREAS BONDS 4.625% 02-15-2055	3,600,000.000	21 Nov 25	98.3599			0.00	3,540,955.10	3,540,955.10	0.00
UNITED STATES OF AMER TREAS BONDS 4.625% 02-15-2055	3,600,000.000	4 Dec 25	97.7974			0.00	3,520,706.62	3,520,706.62	0.00
UNITED STATES OF AMER TREAS BONDS 4.625% 02-15-2055	3,600,000.000	16 Dec 25	96.8232			0.00	3,485,635.56	3,485,635.56	0.00
Total number of acquisitions = 40							**62,348,319.32**	**62,348,319.32**	**0.00**
UNITED STATES OF AMER TREAS BONDS 4.625% 02-15-2055	-200,000.000	8 May 25		96.7969		0.00	197,927.80	193,593.75	-4,334.05
UNITED STATES OF AMER TREAS BONDS 4.625% 02-15-2055	-200,000.000	13 May 25		95.0313		0.00	197,511.93	190,062.50	-7,449.43
UNITED STATES OF AMER TREAS BONDS 4.625% 02-15-2055	-200,000.000	15 May 25		95.2813		0.00	197,145.44	190,562.50	-6,582.94
UNITED STATES OF AMER TREAS BONDS 4.625% 02-15-2055	-1,000,000.000	16 May 25		95.7500		0.00	979,572.39	957,500.00	-22,072.39
UNITED STATES OF AMER TREAS BONDS 4.625% 02-15-2055	-900,000.000	21 May 25		93.0313		0.00	872,715.40	837,281.25	-35,434.15
UNITED STATES OF AMER TREAS BONDS 4.625% 02-15-2055	-600,000.000	23 May 25		93.4688		0.00	578,804.85	560,812.50	-17,992.35
UNITED STATES OF AMER TREAS BONDS 4.625% 02-15-2055	-600,000.000	30 May 25		95.2813		0.00	577,782.30	571,687.50	-6,094.80
UNITED STATES OF AMER TREAS BONDS 4.625% 02-15-2055	-2,100,000.000	3 Jun 25		94.3750		0.00	2,007,156.93	1,981,875.00	-25,281.93
UNITED STATES OF AMER TREAS BONDS 4.625% 02-15-2055	-900,000.000	4 Jun 25		96.0625		0.00	861,069.80	864,562.50	3,492.70
UNITED STATES OF AMER TREAS BONDS 4.625% 02-15-2055	-600,000.000	6 Jun 25		94.8438		0.00	573,310.38	569,062.50	-4,247.88

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◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
U.S. Government Securities									
United States - USD									
UNITED STATES OF AMER TREAS BONDS 4.625% 02-15-2055	-900,000.000	10 Jun 25		95.0000		0.00	858,958.03	855,000.00	-3,958.03
UNITED STATES OF AMER TREAS BONDS 4.625% 02-15-2055	-900,000.000	17 Jun 25		95.6250		0.00	859,276.73	860,625.00	1,348.27
UNITED STATES OF AMER TREAS BONDS 4.625% 02-15-2055	-900,000.000	24 Jun 25		96.5000		0.00	861,113.29	868,500.00	7,386.71
UNITED STATES OF AMER TREAS BONDS 4.625% 02-15-2055	-900,000.000	1 Jul 25		97.4688		0.00	864,317.59	877,218.75	12,901.16
UNITED STATES OF AMER TREAS BONDS 4.625% 02-15-2055	-2,100,000.000	2 Jul 25		96.6563		0.00	2,021,507.82	2,029,781.25	8,273.43
UNITED STATES OF AMER TREAS BONDS 4.625% 02-15-2055	-600,000.000	3 Jul 25		96.4063		0.00	577,686.50	578,437.50	751.00
UNITED STATES OF AMER TREAS BONDS 4.625% 02-15-2055	-2,100,000.000	9 Jul 25		95.7188		0.00	2,017,502.50	2,010,093.75	-7,408.75
UNITED STATES OF AMER TREAS BONDS 4.625% 02-15-2055	-2,100,000.000	15 Jul 25		93.9688		0.00	2,001,169.12	1,973,343.75	-27,825.37
UNITED STATES OF AMER TREAS BONDS 4.625% 02-15-2055	-400,000.000	18 Jul 25		94.2188		0.00	380,741.24	376,875.00	-3,866.24
UNITED STATES OF AMER TREAS BONDS 4.625% 02-15-2055	-1,100,000.000	21 Jul 25		95.2188		0.00	1,047,106.95	1,047,406.25	299.30
UNITED STATES OF AMER TREAS BONDS 4.625% 02-15-2055	-2,100,000.000	22 Jul 25		95.6563		0.00	2,002,532.84	2,008,781.25	6,248.41
UNITED STATES OF AMER TREAS BONDS 4.625% 02-15-2055	-1,500,000.000	25 Jul 25		95.2500		0.00	1,429,856.67	1,428,750.00	-1,106.67
UNITED STATES OF AMER TREAS BONDS 4.625% 02-15-2055	-2,100,000.000	5 Aug 25		97.4375		0.00	2,018,012.26	2,046,187.50	28,175.24
UNITED STATES OF AMER TREAS BONDS 4.625% 02-15-2055	-1,500,000.000	8 Aug 25		96.2813		0.00	1,442,230.96	1,444,218.75	1,987.79
UNITED STATES OF AMER TREAS BONDS 4.625% 02-15-2055	-200,000.000	15 Aug 25		95.2500		0.00	192,202.28	190,500.00	-1,702.28

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◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
U.S. Government Securities									
United States - USD									
UNITED STATES OF AMER TREAS BONDS 4.625% 02-15-2055	-200,000.000	19 Aug 25		95.6875		0.00	192,157.70	191,375.00	-782.70
UNITED STATES OF AMER TREAS BONDS 4.625% 02-15-2055	-1,300,000.000	25 Aug 25		95.9063		0.00	1,248,416.43	1,246,781.25	-1,635.18
UNITED STATES OF AMER TREAS BONDS 4.625% 02-15-2055	-3,600,000.000	2 Sep 25		94.6563		0.00	3,432,295.77	3,407,625.00	-24,670.77
UNITED STATES OF AMER TREAS BONDS 4.625% 02-15-2055	-3,600,000.000	8 Sep 25		98.5938		0.00	3,490,794.07	3,549,375.00	58,580.93
UNITED STATES OF AMER TREAS BONDS 4.625% 02-15-2055	-3,600,000.000	16 Sep 25		99.6563		0.00	3,538,945.55	3,587,625.00	48,679.45
UNITED STATES OF AMER TREAS BONDS 4.625% 02-15-2055	-3,600,000.000	7 Oct 25		98.5000		0.00	3,542,249.28	3,546,000.00	3,750.72
UNITED STATES OF AMER TREAS BONDS 4.625% 02-15-2055	-3,600,000.000	21 Oct 25		101.2500		0.00	3,593,366.05	3,645,000.00	51,633.95
UNITED STATES OF AMER TREAS BONDS 4.625% 02-15-2055	-3,600,000.000	10 Nov 25		98.6875		0.00	3,572,792.60	3,552,750.00	-20,042.60
UNITED STATES OF AMER TREAS BONDS 4.625% 02-15-2055	-3,600,000.000	21 Nov 25		98.3750		0.00	3,556,873.85	3,541,500.00	-15,373.85
UNITED STATES OF AMER TREAS BONDS 4.625% 02-15-2055	-3,600,000.000	4 Dec 25		97.8125		0.00	3,538,790.23	3,521,250.00	-17,540.23
UNITED STATES OF AMER TREAS BONDS 4.625% 02-15-2055	-3,600,000.000	16 Dec 25		96.8750		0.00	3,512,212.90	3,487,500.00	-24,712.90
Total number of dispositions = 36							**58,836,106.43**	**58,789,500.00**	**-46,606.43**
Total UNITED STATES OF AMER TREAS BONDS 4.625% 02-15-2055							**121,184,425.75**	**121,137,819.32**	**-46,606.43**
UNITED STATES OF AMER TREAS BONDS 4.875% 08-15-2045	200,000.000	2 Oct 25	102.8672			0.00	205,734.38	205,734.38	0.00
UNITED STATES OF AMER TREAS BONDS 4.875% 08-15-2045	800,000.000	2 Oct 25	102.8516			0.00	822,812.50	822,812.50	0.00

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◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
U.S. Government Securities									
United States - USD									
UNITED STATES OF AMER TREAS BONDS 4.875% 08-15-2045	800,000.000	2 Oct 25	102.8711			0.00	822,968.75	822,968.75	0.00
UNITED STATES OF AMER TREAS BONDS 4.875% 08-15-2045	1,800,000.000	3 Oct 25	102.9939			0.00	1,853,890.88	1,853,890.88	0.00
UNITED STATES OF AMER TREAS BONDS 4.875% 08-15-2045	1,800,000.000	7 Oct 25	102.3954			0.00	1,843,116.71	1,843,116.71	0.00
UNITED STATES OF AMER TREAS BONDS 4.875% 08-15-2045	1,800,000.000	15 Oct 25	103.4674			0.00	1,862,412.32	1,862,412.32	0.00
UNITED STATES OF AMER TREAS BONDS 4.875% 08-15-2045	1,542,000.000	16 Oct 25	104.2092			0.00	1,606,905.60	1,606,905.60	0.00
UNITED STATES OF AMER TREAS BONDS 4.875% 08-15-2045	10,000.000	17 Oct 25	103.9063			0.00	10,390.63	10,390.63	0.00
UNITED STATES OF AMER TREAS BONDS 4.875% 08-15-2045	29,000.000	17 Oct 25	103.7578			0.00	30,089.77	30,089.77	0.00
UNITED STATES OF AMER TREAS BONDS 4.875% 08-15-2045	1,581,000.000	20 Oct 25	104.2418			0.00	1,648,063.41	1,648,063.41	0.00
UNITED STATES OF AMER TREAS BONDS 4.875% 08-15-2045	1,581,000.000	27 Oct 25	104.4053			0.00	1,650,647.76	1,650,647.76	0.00
UNITED STATES OF AMER TREAS BONDS 4.875% 08-15-2045	1,581,000.000	27 Oct 25	103.7805			0.00	1,640,769.01	1,640,769.01	0.00
UNITED STATES OF AMER TREAS BONDS 4.875% 08-15-2045	1,581,000.000	28 Oct 25	104.5586			0.00	1,653,071.01	1,653,071.01	0.00
UNITED STATES OF AMER TREAS BONDS 4.875% 08-15-2045	1,581,000.000	31 Oct 25	102.9974			0.00	1,628,388.59	1,628,388.59	0.00
UNITED STATES OF AMER TREAS BONDS 4.875% 08-15-2045	1,581,000.000	4 Nov 25	102.9880			0.00	1,628,240.64	1,628,240.64	0.00
UNITED STATES OF AMER TREAS BONDS 4.875% 08-15-2045	1,581,000.000	10 Nov 25	102.5176			0.00	1,620,802.77	1,620,802.77	0.00
UNITED STATES OF AMER TREAS BONDS 4.875% 08-15-2045	1,581,000.000	19 Nov 25	102.2545			0.00	1,616,643.27	1,616,643.27	0.00

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◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
U.S. Government Securities									
United States - USD									
UNITED STATES OF AMER TREAS BONDS 4.875% 08-15-2045	1,581,000.000	21 Nov 25	102.5781			0.00	1,621,760.16	1,621,760.16	0.00
Total number of acquisitions = 18							**23,766,708.16**	**23,766,708.16**	**0.00**
UNITED STATES OF AMER TREAS BONDS 4.875% 08-15-2045	-1,800,000.000	3 Oct 25		103.0000		0.00	1,852,703.25	1,854,000.00	1,296.75
UNITED STATES OF AMER TREAS BONDS 4.875% 08-15-2045	-1,800,000.000	7 Oct 25		102.4063		0.00	1,847,909.98	1,843,312.50	-4,597.48
UNITED STATES OF AMER TREAS BONDS 4.875% 08-15-2045	-1,800,000.000	15 Oct 25		103.4688		0.00	1,855,161.15	1,862,437.50	7,276.35
UNITED STATES OF AMER TREAS BONDS 4.875% 08-15-2045	-1,542,000.000	16 Oct 25		104.2188		0.00	1,597,398.85	1,607,053.13	9,654.28
UNITED STATES OF AMER TREAS BONDS 4.875% 08-15-2045	-258,000.000	16 Oct 25		103.5000		0.00	267,269.07	267,030.00	-239.07
UNITED STATES OF AMER TREAS BONDS 4.875% 08-15-2045	-1,581,000.000	20 Oct 25		104.2500		0.00	1,642,971.33	1,648,192.50	5,221.17
UNITED STATES OF AMER TREAS BONDS 4.875% 08-15-2045	-1,581,000.000	27 Oct 25		104.4063		0.00	1,644,796.03	1,650,662.81	5,866.78
UNITED STATES OF AMER TREAS BONDS 4.875% 08-15-2045	-1,581,000.000	27 Oct 25		103.7813		0.00	1,644,796.03	1,640,781.56	-4,014.47
UNITED STATES OF AMER TREAS BONDS 4.875% 08-15-2045	-1,581,000.000	28 Oct 25		104.5625		0.00	1,648,933.52	1,653,133.13	4,199.61
UNITED STATES OF AMER TREAS BONDS 4.875% 08-15-2045	-1,581,000.000	31 Oct 25		103.0000		0.00	1,638,661.05	1,628,430.00	-10,231.05
UNITED STATES OF AMER TREAS BONDS 4.875% 08-15-2045	-1,581,000.000	4 Nov 25		103.0000		0.00	1,633,450.85	1,628,430.00	-5,020.85
UNITED STATES OF AMER TREAS BONDS 4.875% 08-15-2045	-1,581,000.000	10 Nov 25		102.5313		0.00	1,627,126.81	1,621,019.06	-6,107.75
UNITED STATES OF AMER TREAS BONDS 4.875% 08-15-2045	-1,581,000.000	19 Nov 25		102.2656		0.00	1,621,885.04	1,616,819.53	-5,065.51

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◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
U.S. Government Securities									
United States - USD									
UNITED STATES OF AMER TREAS BONDS 4.875% 08-15-2045	-1,581,000.000	20 Nov 25		102.3281		0.00	1,621,885.04	1,617,807.66	-4,077.38
UNITED STATES OF AMER TREAS BONDS 4.875% 08-15-2045	-1,581,000.000	21 Nov 25		102.5697		0.00	1,621,760.16	1,621,626.75	-133.41
Total number of dispositions = 15							**23,766,708.16**	**23,760,736.13**	**-5,972.03**
Total UNITED STATES OF AMER TREAS BONDS 4.875% 08-15-2045							**47,533,416.32**	**47,527,444.29**	**-5,972.03**
UNITED STATES TREAS BDS 4.625% 11-15-204 4	800,000.000	2 Jan 25	96.7288			0.00	773,830.33	773,830.33	0.00
UNITED STATES TREAS BDS 4.625% 11-15-204 4	800,000.000	8 Jan 25	95.3663			0.00	762,930.18	762,930.18	0.00
UNITED STATES TREAS BDS 4.625% 11-15-204 4	800,000.000	15 Jan 25	95.8966			0.00	767,173.02	767,173.02	0.00
UNITED STATES TREAS BDS 4.625% 11-15-204 4	800,000.000	17 Jan 25	96.3406			0.00	770,724.86	770,724.86	0.00
UNITED STATES TREAS BDS 4.625% 11-15-204 4	800,000.000	22 Jan 25	96.5555			0.00	772,443.69	772,443.69	0.00
UNITED STATES TREAS BDS 4.625% 11-15-204 4	800,000.000	27 Jan 25	97.2896			0.00	778,317.06	778,317.06	0.00
UNITED STATES TREAS BDS 4.625% 11-15-204 4	800,000.000	4 Feb 25	97.6194			0.00	780,955.29	780,955.29	0.00
UNITED STATES TREAS BDS 4.625% 11-15-204 4	800,000.000	11 Feb 25	97.7129			0.00	781,703.46	781,703.46	0.00
UNITED STATES TREAS BDS 4.625% 11-15-204 4	800,000.000	18 Feb 25	97.8075			0.00	782,459.85	782,459.85	0.00
UNITED STATES TREAS BDS 4.625% 11-15-204 4	800,000.000	24 Feb 25	98.7298			0.00	789,838.06	789,838.06	0.00
UNITED STATES TREAS BDS 4.625% 11-15-204 4	800,000.000	4 Mar 25	100.7171			0.00	805,736.69	805,736.69	0.00

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◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS 4.625% 11-15-204 4	800,000.000	11 Mar 25	100.0290			0.00	800,232.36	800,232.36	0.00
UNITED STATES TREAS BDS 4.625% 11-15-204 4	800,000.000	17 Mar 25	100.0278			0.00	800,222.54	800,222.54	0.00
UNITED STATES TREAS BDS 4.625% 11-15-204 4	800,000.000	31 Mar 25	100.0303			0.00	800,242.00	800,242.00	0.00
UNITED STATES TREAS BDS 4.625% 11-15-204 4	800,000.000	4 Apr 25	102.9102			0.00	823,281.55	823,281.55	0.00
UNITED STATES TREAS BDS 4.625% 11-15-204 4	800,000.000	2 May 25	97.6742			0.00	781,393.65	781,393.65	0.00
UNITED STATES TREAS BDS 4.625% 11-15-204 4	800,000.000	4 Jun 25	96.5699			0.00	772,559.52	772,559.52	0.00
UNITED STATES TREAS BDS 4.625% 11-15-204 4	800,000.000	14 Jul 25	95.6745			0.00	765,396.12	765,396.12	0.00
UNITED STATES TREAS BDS 4.625% 11-15-204 4	800,000.000	4 Aug 25	98.1788			0.00	785,430.46	785,430.46	0.00
UNITED STATES TREAS BDS 4.625% 11-15-204 4	800,000.000	8 Sep 25	99.8439			0.00	798,751.09	798,751.09	0.00
UNITED STATES TREAS BDS 4.625% 11-15-204 4	800,000.000	10 Sep 25	100.1263			0.00	801,010.70	801,010.70	0.00
UNITED STATES TREAS BDS 4.625% 11-15-204 4	800,000.000	17 Sep 25	99.8279			0.00	798,623.28	798,623.28	0.00
UNITED STATES TREAS BDS 4.625% 11-15-204 4	800,000.000	3 Oct 25	99.8125			0.00	798,500.00	798,500.00	0.00
UNITED STATES TREAS BDS 4.625% 11-15-204 4	800,000.000	3 Oct 25	99.4375			0.00	795,500.00	795,500.00	0.00
Total number of acquisitions = 24							**18,887,255.76**	**18,887,255.76**	**0.00**
UNITED STATES TREAS BDS 4.625% 11-15-204 4	-800,000.000	2 Jan 25		96.7344		0.00	775,843.75	773,875.00	-1,968.75

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◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS 4.625% 11-15-204 4	-800,000.000	8 Jan 25		95.3750		0.00	769,386.97	763,000.00	-6,386.97
UNITED STATES TREAS BDS 4.625% 11-15-204 4	-800,000.000	15 Jan 25		95.9063		0.00	768,279.99	767,250.00	-1,029.99
UNITED STATES TREAS BDS 4.625% 11-15-204 4	-800,000.000	17 Jan 25		96.3438		0.00	769,502.42	770,750.00	1,247.58
UNITED STATES TREAS BDS 4.625% 11-15-204 4	-800,000.000	22 Jan 25		96.5625		0.00	770,973.06	772,500.00	1,526.94
UNITED STATES TREAS BDS 4.625% 11-15-204 4	-800,000.000	27 Jan 25		97.2969		0.00	774,645.06	778,375.00	3,729.94
UNITED STATES TREAS BDS 4.625% 11-15-204 4	-800,000.000	4 Feb 25		97.6250		0.00	777,800.17	781,000.00	3,199.83
UNITED STATES TREAS BDS 4.625% 11-15-204 4	-800,000.000	11 Feb 25		97.7188		0.00	779,751.82	781,750.00	1,998.18
UNITED STATES TREAS BDS 4.625% 11-15-204 4	-800,000.000	18 Feb 25		97.8125		0.00	781,105.83	782,500.00	1,394.17
UNITED STATES TREAS BDS 4.625% 11-15-204 4	-800,000.000	24 Feb 25		98.7344		0.00	785,471.95	789,875.00	4,403.05
UNITED STATES TREAS BDS 4.625% 11-15-204 4	-800,000.000	4 Mar 25		100.7188		0.00	795,604.32	805,750.00	10,145.68
UNITED STATES TREAS BDS 4.625% 11-15-204 4	-800,000.000	11 Mar 25		100.0313		0.00	797,918.34	800,250.00	2,331.66
UNITED STATES TREAS BDS 4.625% 11-15-204 4	-800,000.000	17 Mar 25		100.0313		0.00	799,070.44	800,250.00	1,179.56
UNITED STATES TREAS BDS 4.625% 11-15-204 4	-800,000.000	31 Mar 25		100.0313		0.00	799,656.22	800,250.00	593.78
UNITED STATES TREAS BDS 4.625% 11-15-204 4	-800,000.000	4 Apr 25		102.9063		0.00	811,468.88	823,250.00	11,781.12
UNITED STATES TREAS BDS 4.625% 11-15-204 4	-800,000.000	2 May 25		97.6875		0.00	796,431.27	781,500.00	-14,931.27

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◆5% Report - Part C

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Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS 4.625% 11-15-204 4	-800,000.000	4 Jun 25		96.5938		0.00	784,495.40	772,750.00	-11,745.40
UNITED STATES TREAS BDS 4.625% 11-15-204 4	-800,000.000	14 Jul 25		95.6875		0.00	774,945.76	765,500.00	-9,445.76
UNITED STATES TREAS BDS 4.625% 11-15-204 4	-800,000.000	4 Aug 25		98.1875		0.00	780,188.10	785,500.00	5,311.90
UNITED STATES TREAS BDS 4.625% 11-15-204 4	-800,000.000	8 Sep 25		99.8438		0.00	789,469.60	798,750.00	9,280.40
UNITED STATES TREAS BDS 4.625% 11-15-204 4	-800,000.000	10 Sep 25		100.1250		0.00	795,240.15	801,000.00	5,759.85
UNITED STATES TREAS BDS 4.625% 11-15-204 4	-800,000.000	17 Sep 25		99.8438		0.00	796,931.71	798,750.00	1,818.29
UNITED STATES TREAS BDS 4.625% 11-15-204 4	-800,000.000	2 Oct 25		99.6992		0.00	796,931.72	797,593.75	662.03
UNITED STATES TREAS BDS 4.625% 11-15-204 4	-800,000.000	3 Oct 25		99.4299		0.00	797,000.00	795,439.54	-1,560.46
UNITED STATES TREAS BDS 4.625% 11-15-204 4	-800,000.000	3 Oct 25		99.8100		0.00	797,000.00	798,480.10	1,480.10
Total number of dispositions = 25							**19,665,112.93**	**19,685,888.39**	**20,775.46**
Total UNITED STATES TREAS BDS 4.625% 11-15-204 4							**38,552,368.69**	**38,573,144.15**	**20,775.46**
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054	3,800,000.000	3 Jan 25	97.3071			0.00	3,697,669.08	3,697,669.08	0.00
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054	300,000.000	6 Jan 25	96.4557			0.00	289,367.20	289,367.20	0.00
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054	300,000.000	8 Jan 25	95.3292			0.00	285,987.69	285,987.69	0.00
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054	1,200,000.000	9 Jan 25	95.4871			0.00	1,145,845.58	1,145,845.58	0.00

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Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054	3,800,000.000	10 Jan 25	94.6004			0.00	3,594,814.67	3,594,814.67	0.00
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054	100,000.000	27 Jan 25	97.3976			0.00	97,397.59	97,397.59	0.00
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054	3,900,000.000	3 Feb 25	97.5213			0.00	3,803,332.03	3,803,332.03	0.00
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054	1,600,000.000	4 Feb 25	97.8589			0.00	1,565,742.05	1,565,742.05	0.00
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054	4,000,000.000	19 Feb 25	97.5188			0.00	3,900,750.60	3,900,750.60	0.00
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054	1,600,000.000	4 Mar 25	101.4682			0.00	1,623,491.50	1,623,491.50	0.00
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054	1,600,000.000	10 Mar 25	100.9648			0.00	1,615,436.99	1,615,436.99	0.00
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054	4,000,000.000	12 Mar 25	99.5566			0.00	3,982,262.40	3,982,262.40	0.00
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054	4,000,000.000	2 Apr 25	101.1223			0.00	4,044,891.04	4,044,891.04	0.00
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054	1,600,000.000	7 Apr 25	100.0571			0.00	1,600,913.60	1,600,913.60	0.00
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054	200,000.000	2 May 25	97.1095			0.00	194,219.08	194,219.08	0.00
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054	2,800,000.000	7 May 25	97.3714			0.00	2,726,398.05	2,726,398.05	0.00
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054	2,900,000.000	14 May 25	94.3704			0.00	2,736,740.38	2,736,740.38	0.00
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054	3,900,000.000	19 May 25	94.8366			0.00	3,698,628.84	3,698,628.84	0.00
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054	3,800,000.000	27 May 25	94.5570			0.00	3,593,167.56	3,593,167.56	0.00

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Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054	2,200,000.000	3 Jun 25	94.1104			0.00	2,070,429.83	2,070,429.83	0.00
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054	400,000.000	4 Jun 25	95.6906			0.00	382,762.46	382,762.46	0.00
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054	200,000.000	9 Jun 25	94.6958			0.00	189,391.62	189,391.62	0.00
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054	2,800,000.000	11 Jun 25	95.2969			0.00	2,668,313.26	2,668,313.26	0.00
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054	2,800,000.000	2 Jul 25	96.5590			0.00	2,703,651.69	2,703,651.69	0.00
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054	3,000,000.000	9 Jul 25	95.5229			0.00	2,865,685.89	2,865,685.89	0.00
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054	3,400,000.000	21 Jul 25	94.9320			0.00	3,227,689.33	3,227,689.33	0.00
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054	2,200,000.000	24 Jul 25	95.0266			0.00	2,090,586.26	2,090,586.26	0.00
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054	3,400,000.000	28 Jul 25	94.5747			0.00	3,215,541.13	3,215,541.13	0.00
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054	2,200,000.000	31 Jul 25	95.8402			0.00	2,108,483.39	2,108,483.39	0.00
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054	2,200,000.000	6 Aug 25	96.8921			0.00	2,131,626.18	2,131,626.18	0.00
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054	3,400,000.000	25 Aug 25	95.8410			0.00	3,258,593.73	3,258,593.73	0.00
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054	3,400,000.000	2 Sep 25	94.5251			0.00	3,213,853.26	3,213,853.26	0.00
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054	2,200,000.000	10 Sep 25	99.1880			0.00	2,182,136.31	2,182,136.31	0.00
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054	3,400,000.000	11 Sep 25	99.4978			0.00	3,382,924.35	3,382,924.35	0.00

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Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054	2,200,000.000	17 Sep 25	99.1695			0.00	2,181,728.69	2,181,728.69	0.00
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054	3,400,000.000	19 Sep 25	97.8849			0.00	3,328,087.65	3,328,087.65	0.00
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054	600,000.000	15 Oct 25	99.7170			0.00	598,301.73	598,301.73	0.00
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054	3,500,000.000	17 Oct 25	100.3233			0.00	3,511,316.20	3,511,316.20	0.00
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054	1,500,000.000	20 Oct 25	100.7163			0.00	1,510,743.87	1,510,743.87	0.00
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054	2,100,000.000	27 Oct 25	100.7795			0.00	2,116,369.14	2,116,369.14	0.00
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054	2,100,000.000	3 Nov 25	98.7442			0.00	2,073,628.83	2,073,628.83	0.00
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054	2,100,000.000	7 Nov 25	98.9180			0.00	2,077,278.02	2,077,278.02	0.00
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054	3,500,000.000	14 Nov 25	97.9778			0.00	3,429,223.35	3,429,223.35	0.00
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054	2,100,000.000	21 Nov 25	98.2925			0.00	2,064,142.16	2,064,142.16	0.00
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054	3,500,000.000	28 Nov 25	99.0736			0.00	3,467,575.79	3,467,575.79	0.00
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054	2,100,000.000	4 Dec 25	97.7631			0.00	2,053,025.37	2,053,025.37	0.00
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054	3,500,000.000	12 Dec 25	96.2320			0.00	3,368,118.88	3,368,118.88	0.00
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054	2,100,000.000	16 Dec 25	96.7512			0.00	2,031,774.82	2,031,774.82	0.00
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054	3,500,000.000	19 Dec 25	96.7160			0.00	3,385,061.54	3,385,061.54	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 639,845,195.32

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054	3,500,000.000	23 Dec 25	96.6105			0.00	3,381,367.54	3,381,367.54	0.00
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054	3,500,000.000	29 Dec 25	97.1432			0.00	3,400,012.35	3,400,012.35	0.00
Total number of acquisitions = 51							**123,866,480.55**	**123,866,480.55**	**0.00**
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054	-3,800,000.000	3 Jan 25		97.3125		0.00	3,768,934.93	3,697,875.00	-71,059.93
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054	-300,000.000	6 Jan 25		96.4688		0.00	297,131.55	289,406.25	-7,725.30
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054	-300,000.000	8 Jan 25		95.3438		0.00	296,564.91	286,031.25	-10,533.66
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054	-1,200,000.000	9 Jan 25		95.5000		0.00	1,179,127.75	1,146,000.00	-33,127.75
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054	-3,800,000.000	10 Jan 25		94.6250		0.00	3,677,676.72	3,595,750.00	-81,926.72
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054	-100,000.000	27 Jan 25		97.4063		0.00	96,791.78	97,406.25	614.47
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054	-3,900,000.000	3 Feb 25		97.5313		0.00	3,786,560.06	3,803,718.75	17,158.69
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054	-1,600,000.000	4 Feb 25		97.8750		0.00	1,556,189.76	1,566,000.00	9,810.24
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054	-4,000,000.000	19 Feb 25		97.5313		0.00	3,894,756.16	3,901,250.00	6,493.84
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054	-1,600,000.000	4 Mar 25		101.4688		0.00	1,572,477.80	1,623,500.00	51,022.20
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054	-1,600,000.000	10 Mar 25		100.9688		0.00	1,582,024.29	1,615,500.00	33,475.71
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054	-4,000,000.000	12 Mar 25		99.5625		0.00	3,966,394.76	3,982,500.00	16,105.24

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◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054	-4,000,000.000	2 Apr 25		101.1250		0.00	3,999,101.54	4,045,000.00	45,898.46
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054	-1,600,000.000	7 Apr 25		100.0625		0.00	1,599,923.50	1,601,000.00	1,076.50
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054	-200,000.000	2 May 25		97.1250		0.00	199,791.43	194,250.00	-5,541.43
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054	-2,800,000.000	7 May 25		97.3750		0.00	2,773,519.32	2,726,500.00	-47,019.32
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054	-2,900,000.000	14 May 25		94.3750		0.00	2,826,230.49	2,736,875.00	-89,355.49
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054	-3,900,000.000	19 May 25		94.8438		0.00	3,758,851.76	3,698,906.25	-59,945.51
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054	-3,800,000.000	27 May 25		94.5625		0.00	3,634,454.69	3,593,375.00	-41,079.69
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054	-2,200,000.000	3 Jun 25		94.1563		0.00	2,094,644.91	2,071,437.50	-23,207.41
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054	-400,000.000	4 Jun 25		95.7188		0.00	380,972.39	382,875.00	1,902.61
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054	-200,000.000	9 Jun 25		94.7188		0.00	190,448.45	189,437.50	-1,010.95
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054	-2,800,000.000	11 Jun 25		95.3125		0.00	2,666,956.63	2,668,750.00	1,793.37
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054	-2,800,000.000	2 Jul 25		96.5625		0.00	2,679,188.32	2,703,750.00	24,561.68
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054	-3,000,000.000	9 Jul 25		95.5313		0.00	2,868,859.02	2,865,937.50	-2,921.52
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054	-3,400,000.000	21 Jul 25		94.9375		0.00	3,242,426.18	3,227,875.00	-14,551.18
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054	-2,200,000.000	24 Jul 25		95.0313		0.00	2,095,938.00	2,090,687.50	-5,250.50

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◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054	-3,400,000.000	28 Jul 25		94.5938		0.00	3,230,247.84	3,216,187.50	-14,060.34
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054	-2,200,000.000	31 Jul 25		95.8438		0.00	2,095,328.40	2,108,562.50	13,234.10
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054	-2,200,000.000	6 Aug 25		96.9063		0.00	2,105,566.24	2,131,937.50	26,371.26
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054	-3,400,000.000	25 Aug 25		95.8438		0.00	3,255,770.82	3,258,687.50	2,916.68
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054	-3,400,000.000	2 Sep 25		94.5313		0.00	3,239,935.29	3,214,062.50	-25,872.79
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054	-2,200,000.000	10 Sep 25		99.1875		0.00	2,120,602.66	2,182,125.00	61,522.34
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054	-3,400,000.000	11 Sep 25		99.5000		0.00	3,317,199.43	3,383,000.00	65,800.57
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054	-2,200,000.000	17 Sep 25		99.1875		0.00	2,156,381.13	2,182,125.00	25,743.87
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054	-3,400,000.000	19 Sep 25		97.9063		0.00	3,330,888.50	3,328,812.50	-2,076.00
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054	-600,000.000	15 Oct 25		99.7188		0.00	588,819.78	598,312.50	9,492.72
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054	-3,500,000.000	17 Oct 25		100.3438		0.00	3,464,218.25	3,512,031.25	47,813.00
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054	-1,500,000.000	20 Oct 25		100.7188		0.00	1,490,174.59	1,510,781.25	20,606.66
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054	-2,100,000.000	27 Oct 25		100.7813		0.00	2,094,460.26	2,116,406.25	21,945.99
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054	-2,100,000.000	3 Nov 25		98.7500		0.00	2,088,778.96	2,073,750.00	-15,028.96
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054	-2,100,000.000	7 Nov 25		98.9375		0.00	2,085,642.34	2,077,687.50	-7,954.84

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◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
U.S. Government Securities									
United States - USD									
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054	-3,500,000.000	14 Nov 25		98.0000		0.00	3,458,052.41	3,430,000.00	-28,052.41
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054	-2,100,000.000	21 Nov 25		98.3125		0.00	2,071,916.18	2,064,562.50	-7,353.68
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054	-3,500,000.000	28 Nov 25		99.0938		0.00	3,458,725.24	3,468,281.25	9,556.01
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054	-2,100,000.000	4 Dec 25		97.7813		0.00	2,069,177.93	2,053,406.25	-15,771.68
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054	-3,500,000.000	12 Dec 25		96.2500		0.00	3,417,664.12	3,368,750.00	-48,914.12
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054	-2,100,000.000	16 Dec 25		96.8125		0.00	2,045,464.75	2,033,062.50	-12,402.25
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054	-3,500,000.000	19 Dec 25		96.7188		0.00	3,399,859.30	3,385,156.25	-14,703.05
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054	-3,500,000.000	23 Dec 25		96.6250		0.00	3,392,747.09	3,381,875.00	-10,872.09
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054	-3,500,000.000	29 Dec 25		97.1563		0.00	3,395,541.42	3,400,468.75	4,927.33
Total number of dispositions = 51							**124,059,100.03**	**123,881,625.00**	**-177,475.03**
Total UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054							**247,925,580.58**	**247,748,105.55**	**-177,475.03**
US TREASURY N/B 4.75% 02-15-2045	200,000.000	12 Mar 25	101.0156			0.00	202,031.25	202,031.25	0.00
US TREASURY N/B 4.75% 02-15-2045	800,000.000	12 Mar 25	101.0000			0.00	808,000.00	808,000.00	0.00
US TREASURY N/B 4.75% 02-15-2045	1,000,000.000	13 Mar 25	101.2770			0.00	1,012,770.34	1,012,770.34	0.00
US TREASURY N/B 4.75% 02-15-2045	1,000,000.000	14 Mar 25	101.4661			0.00	1,014,660.98	1,014,660.98	0.00

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Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
U.S. Government Securities									
United States - USD									
US TREASURY N/B 4.75% 02-15-2045	1,000,000.000	17 Mar 25	101.8863			0.00	1,018,862.62	1,018,862.62	0.00
US TREASURY N/B 4.75% 02-15-2045	1,000,000.000	19 Mar 25	101.9612			0.00	1,019,612.07	1,019,612.07	0.00
US TREASURY N/B 4.75% 02-15-2045	1,000,000.000	21 Mar 25	101.9346			0.00	1,019,346.21	1,019,346.21	0.00
US TREASURY N/B 4.75% 02-15-2045	1,000,000.000	24 Mar 25	100.8728			0.00	1,008,727.76	1,008,727.76	0.00
US TREASURY N/B 4.75% 02-15-2045	1,000,000.000	25 Mar 25	101.0450			0.00	1,010,450.10	1,010,450.10	0.00
US TREASURY N/B 4.75% 02-15-2045	1,000,000.000	26 Mar 25	100.2789			0.00	1,002,789.09	1,002,789.09	0.00
US TREASURY N/B 4.75% 02-15-2045	1,000,000.000	27 Mar 25	100.0449			0.00	1,000,449.32	1,000,449.32	0.00
US TREASURY N/B 4.75% 02-15-2045	1,000,000.000	28 Mar 25	101.2184			0.00	1,012,184.38	1,012,184.38	0.00
US TREASURY N/B 4.75% 02-15-2045	1,000,000.000	31 Mar 25	101.4650			0.00	1,014,650.10	1,014,650.10	0.00
US TREASURY N/B 4.75% 02-15-2045	1,000,000.000	7 Apr 25	101.7572			0.00	1,017,572.23	1,017,572.23	0.00
US TREASURY N/B 4.75% 02-15-2045	1,000,000.000	2 May 25	99.1824			0.00	991,823.71	991,823.71	0.00
US TREASURY N/B 4.75% 02-15-2045	1,000,000.000	9 May 25	98.6496			0.00	986,495.77	986,495.77	0.00
US TREASURY N/B 4.75% 02-15-2045	1,000,000.000	16 May 25	97.7720			0.00	977,719.79	977,719.79	0.00
US TREASURY N/B 4.75% 02-15-2045	1,000,000.000	23 May 25	96.0924			0.00	960,923.73	960,923.73	0.00
US TREASURY N/B 4.75% 02-15-2045	1,000,000.000	27 May 25	97.0251			0.00	970,250.90	970,250.90	0.00

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Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
U.S. Government Securities									
United States - USD									
US TREASURY N/B 4.75% 02-15-2045	1,000,000.000	3 Jun 25	96.8063			0.00	968,063.07	968,063.07	0.00
US TREASURY N/B 4.75% 02-15-2045	1,000,000.000	9 Jun 25	96.9913			0.00	969,913.48	969,913.48	0.00
US TREASURY N/B 4.75% 02-15-2045	1,000,000.000	17 Jun 25	97.9661			0.00	979,660.57	979,660.57	0.00
US TREASURY N/B 4.75% 02-15-2045	1,000,000.000	29 Jul 25	98.4502			0.00	984,502.45	984,502.45	0.00
US TREASURY N/B 4.75% 02-15-2045	1,000,000.000	26 Aug 25	98.4338			0.00	984,337.98	984,337.98	0.00
US TREASURY N/B 4.75% 02-15-2045	1,000,000.000	2 Sep 25	97.8395			0.00	978,395.44	978,395.44	0.00
US TREASURY N/B 4.75% 02-15-2045	1,000,000.000	8 Sep 25	101.3417			0.00	1,013,417.04	1,013,417.04	0.00
US TREASURY N/B 4.75% 02-15-2045	1,000,000.000	16 Sep 25	101.8274			0.00	1,018,274.27	1,018,274.27	0.00
US TREASURY N/B 4.75% 02-15-2045	1,000,000.000	7 Oct 25	100.9557			0.00	1,009,556.79	1,009,556.79	0.00
US TREASURY N/B 4.75% 02-15-2045	1,000,000.000	21 Oct 25	102.9828			0.00	1,029,828.35	1,029,828.35	0.00
US TREASURY N/B 4.75% 02-15-2045	1,000,000.000	10 Nov 25	100.9844			0.00	1,009,843.72	1,009,843.72	0.00
US TREASURY N/B 4.75% 02-15-2045	1,000,000.000	21 Nov 25	101.0781			0.00	1,010,781.25	1,010,781.25	0.00
Total number of acquisitions = 31							**30,005,894.76**	**30,005,894.76**	**0.00**
US TREASURY N/B 4.75% 02-15-2045	-1,000,000.000	13 Mar 25		101.2813		0.00	1,011,400.79	1,012,812.50	1,411.71
US TREASURY N/B 4.75% 02-15-2045	-1,000,000.000	14 Mar 25		101.4688		0.00	1,013,030.89	1,014,687.50	1,656.61

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Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
U.S. Government Securities									
United States - USD									
US TREASURY N/B 4.75% 02-15-2045	-1,000,000.000	17 Mar 25		101.8906		0.00	1,015,946.75	1,018,906.25	2,959.50
US TREASURY N/B 4.75% 02-15-2045	-1,000,000.000	19 Mar 25		101.9688		0.00	1,017,779.41	1,019,687.50	1,908.09
US TREASURY N/B 4.75% 02-15-2045	-1,000,000.000	21 Mar 25		101.9375		0.00	1,018,562.81	1,019,375.00	812.19
US TREASURY N/B 4.75% 02-15-2045	-1,000,000.000	24 Mar 25		100.8750		0.00	1,013,645.29	1,008,750.00	-4,895.29
US TREASURY N/B 4.75% 02-15-2045	-1,000,000.000	25 Mar 25		101.0469		0.00	1,012,047.70	1,010,468.75	-1,578.95
US TREASURY N/B 4.75% 02-15-2045	-1,000,000.000	26 Mar 25		100.2813		0.00	1,007,418.39	1,002,812.50	-4,605.89
US TREASURY N/B 4.75% 02-15-2045	-1,000,000.000	27 Mar 25		100.0625		0.00	1,003,933.86	1,000,625.00	-3,308.86
US TREASURY N/B 4.75% 02-15-2045	-1,000,000.000	28 Mar 25		101.2188		0.00	1,008,059.11	1,012,187.50	4,128.39
US TREASURY N/B 4.75% 02-15-2045	-1,000,000.000	31 Mar 25		101.4688		0.00	1,011,354.61	1,014,687.50	3,332.89
US TREASURY N/B 4.75% 02-15-2045	-1,000,000.000	7 Apr 25		101.7656		0.00	1,014,463.42	1,017,656.25	3,192.83
US TREASURY N/B 4.75% 02-15-2045	-1,000,000.000	2 May 25		99.1875		0.00	1,003,143.57	991,875.00	-11,268.57
US TREASURY N/B 4.75% 02-15-2045	-1,000,000.000	9 May 25		98.6563		0.00	994,819.67	986,562.50	-8,257.17
US TREASURY N/B 4.75% 02-15-2045	-1,000,000.000	16 May 25		97.7813		0.00	986,269.73	977,812.50	-8,457.23
US TREASURY N/B 4.75% 02-15-2045	-1,000,000.000	23 May 25		96.0938		0.00	973,596.73	960,937.50	-12,659.23
US TREASURY N/B 4.75% 02-15-2045	-1,000,000.000	27 May 25		97.0313		0.00	971,923.81	970,312.50	-1,611.31

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Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
U.S. Government Securities									
United States - USD									
US TREASURY N/B 4.75% 02-15-2045	-1,000,000.000	3 Jun 25		96.8125		0.00	969,993.44	968,125.00	-1,868.44
US TREASURY N/B 4.75% 02-15-2045	-1,000,000.000	9 Jun 25		97.0000		0.00	969,953.46	970,000.00	46.54
US TREASURY N/B 4.75% 02-15-2045	-1,000,000.000	17 Jun 25		98.0000		0.00	974,807.01	980,000.00	5,192.99
US TREASURY N/B 4.75% 02-15-2045	-1,000,000.000	29 Jul 25		98.4688		0.00	979,654.73	984,687.50	5,032.77
US TREASURY N/B 4.75% 02-15-2045	-1,000,000.000	26 Aug 25		98.4375		0.00	981,996.36	984,375.00	2,378.64
US TREASURY N/B 4.75% 02-15-2045	-1,000,000.000	2 Sep 25		97.8438		0.00	980,195.90	978,437.50	-1,758.40
US TREASURY N/B 4.75% 02-15-2045	-1,000,000.000	8 Sep 25		101.3438		0.00	996,806.47	1,013,437.50	16,631.03
US TREASURY N/B 4.75% 02-15-2045	-1,000,000.000	16 Sep 25		101.8438		0.00	1,007,540.37	1,018,437.50	10,897.13
US TREASURY N/B 4.75% 02-15-2045	-1,000,000.000	7 Oct 25		100.9688		0.00	1,008,548.58	1,009,687.50	1,138.92
US TREASURY N/B 4.75% 02-15-2045	-1,000,000.000	21 Oct 25		103.0000		0.00	1,019,188.46	1,030,000.00	10,811.54
US TREASURY N/B 4.75% 02-15-2045	-1,000,000.000	10 Nov 25		101.0000		0.00	1,014,516.10	1,010,000.00	-4,516.10
US TREASURY N/B 4.75% 02-15-2045	-1,000,000.000	20 Nov 25		100.7695		0.00	1,014,516.09	1,007,695.31	-6,820.78
US TREASURY N/B 4.75% 02-15-2045	-1,000,000.000	21 Nov 25		101.0727		0.00	1,010,781.25	1,010,727.49	-53.76
Total number of dispositions = 30							**30,005,894.76**	**30,005,766.55**	**-128.21**
Total US TREASURY N/B 4.75% 02-15-2045							**60,011,789.52**	**60,011,661.31**	**-128.21**

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 639,845,195.32

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR		Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts										
United States - USD										
CF BLACKROCK EQUITY INDEX FD	-818.360		21 Jan 25		2,443.9271		0.00	574,677.98	2,000,000.00	1,425,322.02
CF BLACKROCK EQUITY INDEX FD	-409.180		21 Jan 25		2,443.9242		0.00	401,738.50	1,000,000.00	598,261.50
CF BLACKROCK EQUITY INDEX FD	-404.160		20 Feb 25		2,474.2921		0.00	396,809.80	1,000,000.00	603,190.20
CF BLACKROCK EQUITY INDEX FD	-17,095.380	*	1 Apr 25		2,281.3188		0.00	12,004,910.35	39,000,000.00	26,995,089.65
CF BLACKROCK EQUITY INDEX FD	-16,072.800	*	1 May 25		0.0000		0.00	11,286,822.71	36,517,351.20	25,230,528.49
CF BLACKROCK EQUITY INDEX FD	-783.150		10 Jul 25		2,553.7990		0.00	768,907.35	2,000,000.00	1,231,092.65
CF BLACKROCK EQUITY INDEX FD	-5,316.970		22 Aug 25		2,633.0771		0.00	5,220,273.63	14,000,000.00	8,779,726.37
CF BLACKROCK EQUITY INDEX FD	-5,000.150		19 Sep 25		2,717.3908		0.00	4,909,215.43	13,587,413.13	8,678,197.70
Total number of dispositions = 8								**35,563,355.75**	**109,104,764.33**	**73,541,408.58**
Total CF BLACKROCK EQUITY INDEX FD								**35,563,355.75**	**109,104,764.33**	**73,541,408.58**
CF BLACKROCK RUSSELL 2000 INDEX FUND A FD	-11,555.630		21 Jan 25		86.5379		0.00	616,192.04	1,000,000.00	383,807.96
CF BLACKROCK RUSSELL 2000 INDEX FUND A FD	-11,555.630		21 Jan 25		86.5379		0.00	462,225.78	1,000,000.00	537,774.22
CF BLACKROCK RUSSELL 2000 INDEX FUND A FD	-11,829.090		20 Feb 25		84.5374		0.00	630,774.01	1,000,000.00	369,225.99
CF BLACKROCK RUSSELL 2000 INDEX FUND A FD	-212,219.640		1 Apr 25		75.3936		0.00	8,488,796.23	16,000,000.00	7,511,203.77
CF BLACKROCK RUSSELL 2000 INDEX FUND A FD	-216,687.580		1 May 25		0.0000		0.00	8,667,514.05	16,057,638.41	7,390,124.36

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 639,845,195.32

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR		Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts										
United States - USD										
CF BLACKROCK RUSSELL 2000 INDEX FUND A FD	-56,209.040		22 Aug 25		88.9537		0.00	2,997,289.00	5,000,000.00	2,002,711.00
CF BLACKROCK RUSSELL 2000 INDEX FUND A FD	-56,104.240		19 Sep 25		92.2949		0.00	2,991,700.65	5,178,139.09	2,186,438.44
Total number of dispositions = 7								**24,854,491.76**	**45,235,777.50**	**20,381,285.74**
Total CF BLACKROCK RUSSELL 2000 INDEX FUND A FD								**24,854,491.76**	**45,235,777.50**	**20,381,285.74**
CF BLACKROCK RUSSELL 3000 INDEX FUND	789,967.890	*	1 Apr 25	69.6231			0.00	55,000,000.00	55,000,000.00	0.00
CF BLACKROCK RUSSELL 3000 INDEX FUND	3.210		1 Apr 25	69.6297			0.00	223.79	223.79	0.00
CF BLACKROCK RUSSELL 3000 INDEX FUND	758,757.440	*	1 May 25	0.0000			0.00	52,574,989.61	52,574,989.61	0.00
Total number of acquisitions = 3								**107,575,213.40**	**107,575,213.40**	**0.00**
CF BLACKROCK RUSSELL 3000 INDEX FUND	-38,332.430		21 Jul 25		78.2627		0.00	2,662,583.68	3,000,000.00	337,416.32
CF BLACKROCK RUSSELL 3000 INDEX FUND	-37,783.100		20 Aug 25		79.4006		0.00	2,624,427.03	3,000,000.00	375,572.97
CF BLACKROCK RUSSELL 3000 INDEX FUND	-23,970.410		22 Sep 25		83.4362		0.00	1,664,992.87	2,000,000.00	335,007.13
CF BLACKROCK RUSSELL 3000 INDEX FUND	-24,333.780		18 Nov 25		82.1903		0.00	1,690,232.67	2,000,000.00	309,767.33
CF BLACKROCK RUSSELL 3000 INDEX FUND	-106,511.210		18 Dec 25		84.4982		0.00	7,398,305.03	9,000,000.00	1,601,694.97
Total number of dispositions = 5								**16,040,541.28**	**19,000,000.00**	**2,959,458.72**
Total CF BLACKROCK RUSSELL 3000 INDEX FUND								**123,615,754.68**	**126,575,213.40**	**2,959,458.72**
NT COLLECTIVE SHORT TERM INVT FD	90,502.270		2 Jan 25	1.0000			0.00	90,502.27	90,502.27	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 639,845,195.32

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	14,744.470	3 Jan 25	1.0000			0.00	14,744.47	14,744.47	0.00
NT COLLECTIVE SHORT TERM INVT FD	14,492.740	3 Jan 25	1.0000			0.00	14,492.74	14,492.74	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,020.200	3 Jan 25	1.0000			0.00	2,020.20	2,020.20	0.00
NT COLLECTIVE SHORT TERM INVT FD	179,643.680	3 Jan 25	1.0000			0.00	179,643.68	179,643.68	0.00
NT COLLECTIVE SHORT TERM INVT FD	708,698.990	8 Jan 25	1.0000			0.00	708,698.99	708,698.99	0.00
NT COLLECTIVE SHORT TERM INVT FD	220,986.620	9 Jan 25	1.0000			0.00	220,986.62	220,986.62	0.00
NT COLLECTIVE SHORT TERM INVT FD	127,073.510	15 Jan 25	1.0000			0.00	127,073.51	127,073.51	0.00
NT COLLECTIVE SHORT TERM INVT FD	12,584.960	16 Jan 25	1.0000			0.00	12,584.96	12,584.96	0.00
NT COLLECTIVE SHORT TERM INVT FD	35,815.550	17 Jan 25	1.0000			0.00	35,815.55	35,815.55	0.00
NT COLLECTIVE SHORT TERM INVT FD	31,998.720	21 Jan 25	1.0000			0.00	31,998.72	31,998.72	0.00
NT COLLECTIVE SHORT TERM INVT FD	6,000,000.000	22 Jan 25	1.0000			0.00	6,000,000.00	6,000,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,898,934.620	22 Jan 25	1.0000			0.00	3,898,934.62	3,898,934.62	0.00
NT COLLECTIVE SHORT TERM INVT FD	118,351.280	28 Jan 25	1.0000			0.00	118,351.28	118,351.28	0.00
NT COLLECTIVE SHORT TERM INVT FD	9,506.970	29 Jan 25	1.0000			0.00	9,506.97	9,506.97	0.00
NT COLLECTIVE SHORT TERM INVT FD	9,711.100	29 Jan 25	1.0000			0.00	9,711.10	9,711.10	0.00

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◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	1,796.890	31 Jan 25	1.0000			0.00	1,796.89	1,796.89	0.00
NT COLLECTIVE SHORT TERM INVT FD	6,695.810	31 Jan 25	1.0000			0.00	6,695.81	6,695.81	0.00
NT COLLECTIVE SHORT TERM INVT FD	16,604.840	3 Feb 25	1.0000			0.00	16,604.84	16,604.84	0.00
NT COLLECTIVE SHORT TERM INVT FD	8,246.770	4 Feb 25	1.0000			0.00	8,246.77	8,246.77	0.00
NT COLLECTIVE SHORT TERM INVT FD	9,064.880	5 Feb 25	1.0000			0.00	9,064.88	9,064.88	0.00
NT COLLECTIVE SHORT TERM INVT FD	175.660	5 Feb 25	1.0000			0.00	175.66	175.66	0.00
NT COLLECTIVE SHORT TERM INVT FD	10,763.410	5 Feb 25	1.0000			0.00	10,763.41	10,763.41	0.00
NT COLLECTIVE SHORT TERM INVT FD	44,932.510	10 Feb 25	1.0000			0.00	44,932.51	44,932.51	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,374.030	12 Feb 25	1.0000			0.00	1,374.03	1,374.03	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,554.990	13 Feb 25	1.0000			0.00	2,554.99	2,554.99	0.00
NT COLLECTIVE SHORT TERM INVT FD	9,779.060	14 Feb 25	1.0000			0.00	9,779.06	9,779.06	0.00
NT COLLECTIVE SHORT TERM INVT FD	23,787.890	19 Feb 25	1.0000			0.00	23,787.89	23,787.89	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,811.500	20 Feb 25	1.0000			0.00	1,811.50	1,811.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,500,000.000	20 Feb 25	1.0000			0.00	2,500,000.00	2,500,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,749,750.380	21 Feb 25	1.0000			0.00	3,749,750.38	3,749,750.38	0.00

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◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	7,420.390	24 Feb 25	1.0000			0.00	7,420.39	7,420.39	0.00
NT COLLECTIVE SHORT TERM INVT FD	31,134.530	25 Feb 25	1.0000			0.00	31,134.53	31,134.53	0.00
NT COLLECTIVE SHORT TERM INVT FD	6,711.620	26 Feb 25	1.0000			0.00	6,711.62	6,711.62	0.00
NT COLLECTIVE SHORT TERM INVT FD	8.210	27 Feb 25	1.0000			0.00	8.21	8.21	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,036.930	3 Mar 25	1.0000			0.00	3,036.93	3,036.93	0.00
NT COLLECTIVE SHORT TERM INVT FD	28,881.000	3 Mar 25	1.0000			0.00	28,881.00	28,881.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	17,958.150	4 Mar 25	1.0000			0.00	17,958.15	17,958.15	0.00
NT COLLECTIVE SHORT TERM INVT FD	6,974.510	5 Mar 25	1.0000			0.00	6,974.51	6,974.51	0.00
NT COLLECTIVE SHORT TERM INVT FD	158.630	5 Mar 25	1.0000			0.00	158.63	158.63	0.00
NT COLLECTIVE SHORT TERM INVT FD	56,988.470	5 Mar 25	1.0000			0.00	56,988.47	56,988.47	0.00
NT COLLECTIVE SHORT TERM INVT FD	8,688.820	5 Mar 25	1.0000			0.00	8,688.82	8,688.82	0.00
NT COLLECTIVE SHORT TERM INVT FD	14,648.190	10 Mar 25	1.0000			0.00	14,648.19	14,648.19	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,000,000.000	11 Mar 25	1.0000			0.00	3,000,000.00	3,000,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	35,124.240	11 Mar 25	1.0000			0.00	35,124.24	35,124.24	0.00
NT COLLECTIVE SHORT TERM INVT FD	68,465.120	13 Mar 25	1.0000			0.00	68,465.12	68,465.12	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 639,845,195.32

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	19,994.620	17 Mar 25	1.0000			0.00	19,994.62	19,994.62	0.00
NT COLLECTIVE SHORT TERM INVT FD	16,188.360	19 Mar 25	1.0000			0.00	16,188.36	16,188.36	0.00
NT COLLECTIVE SHORT TERM INVT FD	9,989,010.000	19 Mar 25	1.0000			0.00	9,989,010.00	9,989,010.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	21,931.370	19 Mar 25	1.0000			0.00	21,931.37	21,931.37	0.00
NT COLLECTIVE SHORT TERM INVT FD	10,000,000.000	20 Mar 25	1.0000			0.00	10,000,000.00	10,000,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	78,081.590	21 Mar 25	1.0000			0.00	78,081.59	78,081.59	0.00
NT COLLECTIVE SHORT TERM INVT FD	18,198.640	26 Mar 25	1.0000			0.00	18,198.64	18,198.64	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,140.380	27 Mar 25	1.0000			0.00	2,140.38	2,140.38	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,794.810	28 Mar 25	1.0000			0.00	2,794.81	2,794.81	0.00
NT COLLECTIVE SHORT TERM INVT FD	82,768.970	1 Apr 25	1.0000			0.00	82,768.97	82,768.97	0.00
NT COLLECTIVE SHORT TERM INVT FD	4,962.160	1 Apr 25	1.0000			0.00	4,962.16	4,962.16	0.00
NT COLLECTIVE SHORT TERM INVT FD	15,983.770	3 Apr 25	1.0000			0.00	15,983.77	15,983.77	0.00
NT COLLECTIVE SHORT TERM INVT FD	11,372.990	3 Apr 25	1.0000			0.00	11,372.99	11,372.99	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,473.210	3 Apr 25	1.0000			0.00	1,473.21	1,473.21	0.00
NT COLLECTIVE SHORT TERM INVT FD	69,438.170	7 Apr 25	1.0000			0.00	69,438.17	69,438.17	0.00

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◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	1,335,822.530	7 Apr 25	1.0000			0.00	1,335,822.53	1,335,822.53	0.00
NT COLLECTIVE SHORT TERM INVT FD	96,620.840	8 Apr 25	1.0000			0.00	96,620.84	96,620.84	0.00
NT COLLECTIVE SHORT TERM INVT FD	24,170.230	9 Apr 25	1.0000			0.00	24,170.23	24,170.23	0.00
NT COLLECTIVE SHORT TERM INVT FD	83,592.290	14 Apr 25	1.0000			0.00	83,592.29	83,592.29	0.00
NT COLLECTIVE SHORT TERM INVT FD	15,625.000	16 Apr 25	1.0000			0.00	15,625.00	15,625.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	4,190.960	17 Apr 25	1.0000			0.00	4,190.96	4,190.96	0.00
NT COLLECTIVE SHORT TERM INVT FD	14,646.740	21 Apr 25	1.0000			0.00	14,646.74	14,646.74	0.00
NT COLLECTIVE SHORT TERM INVT FD	85,192.740	22 Apr 25	1.0000			0.00	85,192.74	85,192.74	0.00
NT COLLECTIVE SHORT TERM INVT FD	29,714.500	24 Apr 25	1.0000			0.00	29,714.50	29,714.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	151,380.000	24 Apr 25	1.0000			0.00	151,380.00	151,380.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	10,000,000.000	24 Apr 25	1.0000			0.00	10,000,000.00	10,000,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,629,011.090	28 Apr 25	1.0000			0.00	1,629,011.09	1,629,011.09	0.00
NT COLLECTIVE SHORT TERM INVT FD	115,011.750	28 Apr 25	1.0000			0.00	115,011.75	115,011.75	0.00
NT COLLECTIVE SHORT TERM INVT FD	198,586.360	29 Apr 25	1.0000			0.00	198,586.36	198,586.36	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,031.740	30 Apr 25	1.0000			0.00	2,031.74	2,031.74	0.00

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◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	231,615.220	5 May 25	1.0000			0.00	231,615.22	231,615.22	0.00
NT COLLECTIVE SHORT TERM INVT FD	302.690	5 May 25	1.0000			0.00	302.69	302.69	0.00
NT COLLECTIVE SHORT TERM INVT FD	12,882.220	5 May 25	1.0000			0.00	12,882.22	12,882.22	0.00
NT COLLECTIVE SHORT TERM INVT FD	620,105.560	7 May 25	1.0000			0.00	620,105.56	620,105.56	0.00
NT COLLECTIVE SHORT TERM INVT FD	48,559.440	7 May 25	1.0000			0.00	48,559.44	48,559.44	0.00
NT COLLECTIVE SHORT TERM INVT FD	9,739.100	8 May 25	1.0000			0.00	9,739.10	9,739.10	0.00
NT COLLECTIVE SHORT TERM INVT FD	80,365.970	8 May 25	1.0000			0.00	80,365.97	80,365.97	0.00
NT COLLECTIVE SHORT TERM INVT FD	960.740	12 May 25	1.0000			0.00	960.74	960.74	0.00
NT COLLECTIVE SHORT TERM INVT FD	14,587.310	13 May 25	1.0000			0.00	14,587.31	14,587.31	0.00
NT COLLECTIVE SHORT TERM INVT FD	10,822.330	15 May 25	1.0000			0.00	10,822.33	10,822.33	0.00
NT COLLECTIVE SHORT TERM INVT FD	108,552.020	19 May 25	1.0000			0.00	108,552.02	108,552.02	0.00
NT COLLECTIVE SHORT TERM INVT FD	360,941.110	20 May 25	1.0000			0.00	360,941.11	360,941.11	0.00
NT COLLECTIVE SHORT TERM INVT FD	6,332.350	20 May 25	1.0000			0.00	6,332.35	6,332.35	0.00
NT COLLECTIVE SHORT TERM INVT FD	999,091.520	21 May 25	1.0000			0.00	999,091.52	999,091.52	0.00
NT COLLECTIVE SHORT TERM INVT FD	5,000,000.000	22 May 25	1.0000			0.00	5,000,000.00	5,000,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 639,845,195.32

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	1,000,000.000	22 May 25	1.0000			0.00	1,000,000.00	1,000,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	5,000,000.000	23 May 25	1.0000			0.00	5,000,000.00	5,000,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	137,992.640	27 May 25	1.0000			0.00	137,992.64	137,992.64	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,402.000	29 May 25	1.0000			0.00	1,402.00	1,402.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	151,119.160	30 May 25	1.0000			0.00	151,119.16	151,119.16	0.00
NT COLLECTIVE SHORT TERM INVT FD	6,293.050	30 May 25	1.0000			0.00	6,293.05	6,293.05	0.00
NT COLLECTIVE SHORT TERM INVT FD	93,358.330	2 Jun 25	1.0000			0.00	93,358.33	93,358.33	0.00
NT COLLECTIVE SHORT TERM INVT FD	7,143.530	4 Jun 25	1.0000			0.00	7,143.53	7,143.53	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,696.840	4 Jun 25	1.0000			0.00	2,696.84	2,696.84	0.00
NT COLLECTIVE SHORT TERM INVT FD	135.130	4 Jun 25	1.0000			0.00	135.13	135.13	0.00
NT COLLECTIVE SHORT TERM INVT FD	19,270.970	4 Jun 25	1.0000			0.00	19,270.97	19,270.97	0.00
NT COLLECTIVE SHORT TERM INVT FD	589,785.670	6 Jun 25	1.0000			0.00	589,785.67	589,785.67	0.00
NT COLLECTIVE SHORT TERM INVT FD	6,404.490	6 Jun 25	1.0000			0.00	6,404.49	6,404.49	0.00
NT COLLECTIVE SHORT TERM INVT FD	235,845.400	10 Jun 25	1.0000			0.00	235,845.40	235,845.40	0.00
NT COLLECTIVE SHORT TERM INVT FD	54,808.000	16 Jun 25	1.0000			0.00	54,808.00	54,808.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 639,845,195.32

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	1,341.540	17 Jun 25	1.0000			0.00	1,341.54	1,341.54	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,736.130	17 Jun 25	1.0000			0.00	2,736.13	2,736.13	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,000,000.000	18 Jun 25	1.0000			0.00	2,000,000.00	2,000,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	111.740	23 Jun 25	1.0000			0.00	111.74	111.74	0.00
NT COLLECTIVE SHORT TERM INVT FD	25,243.780	25 Jun 25	1.0000			0.00	25,243.78	25,243.78	0.00
NT COLLECTIVE SHORT TERM INVT FD	14,463.850	26 Jun 25	1.0000			0.00	14,463.85	14,463.85	0.00
NT COLLECTIVE SHORT TERM INVT FD	8,752.310	1 Jul 25	1.0000			0.00	8,752.31	8,752.31	0.00
NT COLLECTIVE SHORT TERM INVT FD	163,453.410	1 Jul 25	1.0000			0.00	163,453.41	163,453.41	0.00
NT COLLECTIVE SHORT TERM INVT FD	71,585.850	2 Jul 25	1.0000			0.00	71,585.85	71,585.85	0.00
NT COLLECTIVE SHORT TERM INVT FD	6,843.210	3 Jul 25	1.0000			0.00	6,843.21	6,843.21	0.00
NT COLLECTIVE SHORT TERM INVT FD	12,009.170	3 Jul 25	1.0000			0.00	12,009.17	12,009.17	0.00
NT COLLECTIVE SHORT TERM INVT FD	112.020	3 Jul 25	1.0000			0.00	112.02	112.02	0.00
NT COLLECTIVE SHORT TERM INVT FD	15,624.900	3 Jul 25	1.0000			0.00	15,624.90	15,624.90	0.00
NT COLLECTIVE SHORT TERM INVT FD	204,576.040	8 Jul 25	1.0000			0.00	204,576.04	204,576.04	0.00
NT COLLECTIVE SHORT TERM INVT FD	173,582.950	8 Jul 25	1.0000			0.00	173,582.95	173,582.95	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 639,845,195.32

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	66,814.640	10 Jul 25	1.0000			0.00	66,814.64	66,814.64	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,819,782.630	11 Jul 25	1.0000			0.00	3,819,782.63	3,819,782.63	0.00
NT COLLECTIVE SHORT TERM INVT FD	29,737.320	14 Jul 25	1.0000			0.00	29,737.32	29,737.32	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,000,000.000	14 Jul 25	1.0000			0.00	1,000,000.00	1,000,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	155,077.840	16 Jul 25	1.0000			0.00	155,077.84	155,077.84	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,002,327.370	16 Jul 25	1.0000			0.00	1,002,327.37	1,002,327.37	0.00
NT COLLECTIVE SHORT TERM INVT FD	12,036.230	18 Jul 25	1.0000			0.00	12,036.23	12,036.23	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,000,000.000	22 Jul 25	1.0000			0.00	3,000,000.00	3,000,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	37,342.170	23 Jul 25	1.0000			0.00	37,342.17	37,342.17	0.00
NT COLLECTIVE SHORT TERM INVT FD	39,556.480	25 Jul 25	1.0000			0.00	39,556.48	39,556.48	0.00
NT COLLECTIVE SHORT TERM INVT FD	13,321.910	28 Jul 25	1.0000			0.00	13,321.91	13,321.91	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,365.870	30 Jul 25	1.0000			0.00	3,365.87	3,365.87	0.00
NT COLLECTIVE SHORT TERM INVT FD	6,183.070	31 Jul 25	1.0000			0.00	6,183.07	6,183.07	0.00
NT COLLECTIVE SHORT TERM INVT FD	5,194.800	31 Jul 25	1.0000			0.00	5,194.80	5,194.80	0.00
NT COLLECTIVE SHORT TERM INVT FD	187,540.590	1 Aug 25	1.0000			0.00	187,540.59	187,540.59	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 639,845,195.32

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	34,443.080	1 Aug 25	1.0000			0.00	34,443.08	34,443.08	0.00
NT COLLECTIVE SHORT TERM INVT FD	5,194.800	1 Aug 25	1.0000			0.00	5,194.80	5,194.80	0.00
NT COLLECTIVE SHORT TERM INVT FD	5,100.000	1 Aug 25	1.0000			0.00	5,100.00	5,100.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	106,323.020	5 Aug 25	1.0000			0.00	106,323.02	106,323.02	0.00
NT COLLECTIVE SHORT TERM INVT FD	9,661.030	5 Aug 25	1.0000			0.00	9,661.03	9,661.03	0.00
NT COLLECTIVE SHORT TERM INVT FD	8,205.450	5 Aug 25	1.0000			0.00	8,205.45	8,205.45	0.00
NT COLLECTIVE SHORT TERM INVT FD	54.410	5 Aug 25	1.0000			0.00	54.41	54.41	0.00
NT COLLECTIVE SHORT TERM INVT FD	38,909.800	6 Aug 25	1.0000			0.00	38,909.80	38,909.80	0.00
NT COLLECTIVE SHORT TERM INVT FD	532,719.100	7 Aug 25	1.0000			0.00	532,719.10	532,719.10	0.00
NT COLLECTIVE SHORT TERM INVT FD	4,722.370	8 Aug 25	1.0000			0.00	4,722.37	4,722.37	0.00
NT COLLECTIVE SHORT TERM INVT FD	54,452.910	12 Aug 25	1.0000			0.00	54,452.91	54,452.91	0.00
NT COLLECTIVE SHORT TERM INVT FD	984,794.560	13 Aug 25	1.0000			0.00	984,794.56	984,794.56	0.00
NT COLLECTIVE SHORT TERM INVT FD	430.200	13 Aug 25	1.0000			0.00	430.20	430.20	0.00
NT COLLECTIVE SHORT TERM INVT FD	430.200	14 Aug 25	1.0000			0.00	430.20	430.20	0.00
NT COLLECTIVE SHORT TERM INVT FD	152,920.900	18 Aug 25	1.0000			0.00	152,920.90	152,920.90	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 639,845,195.32

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	65,332.920	20 Aug 25	1.0000			0.00	65,332.92	65,332.92	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,743,091.760	21 Aug 25	1.0000			0.00	2,743,091.76	2,743,091.76	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,965,283.960	21 Aug 25	1.0000			0.00	2,965,283.96	2,965,283.96	0.00
NT COLLECTIVE SHORT TERM INVT FD	5,223.580	22 Aug 25	1.0000			0.00	5,223.58	5,223.58	0.00
NT COLLECTIVE SHORT TERM INVT FD	24,768,520.560	25 Aug 25	1.0000			0.00	24,768,520.56	24,768,520.56	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,105.570	29 Aug 25	1.0000			0.00	1,105.57	1,105.57	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,474.520	29 Aug 25	1.0000			0.00	1,474.52	1,474.52	0.00
NT COLLECTIVE SHORT TERM INVT FD	10,904.000	2 Sep 25	1.0000			0.00	10,904.00	10,904.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	255,853.290	3 Sep 25	1.0000			0.00	255,853.29	255,853.29	0.00
NT COLLECTIVE SHORT TERM INVT FD	11,786.410	4 Sep 25	1.0000			0.00	11,786.41	11,786.41	0.00
NT COLLECTIVE SHORT TERM INVT FD	10,770.650	4 Sep 25	1.0000			0.00	10,770.65	10,770.65	0.00
NT COLLECTIVE SHORT TERM INVT FD	73.770	4 Sep 25	1.0000			0.00	73.77	73.77	0.00
NT COLLECTIVE SHORT TERM INVT FD	217,255.040	8 Sep 25	1.0000			0.00	217,255.04	217,255.04	0.00
NT COLLECTIVE SHORT TERM INVT FD	152,590.830	9 Sep 25	1.0000			0.00	152,590.83	152,590.83	0.00
NT COLLECTIVE SHORT TERM INVT FD	12,091.640	10 Sep 25	1.0000			0.00	12,091.64	12,091.64	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 639,845,195.32

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR		Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts										
United States - USD										
NT COLLECTIVE SHORT TERM INVT FD	1,494.400		10 Sep 25	1.0000			0.00	1,494.40	1,494.40	0.00
NT COLLECTIVE SHORT TERM INVT FD	241,839.390		10 Sep 25	1.0000			0.00	241,839.39	241,839.39	0.00
NT COLLECTIVE SHORT TERM INVT FD	19,368.590		12 Sep 25	1.0000			0.00	19,368.59	19,368.59	0.00
NT COLLECTIVE SHORT TERM INVT FD	90,221.650		15 Sep 25	1.0000			0.00	90,221.65	90,221.65	0.00
NT COLLECTIVE SHORT TERM INVT FD	10,055.020		16 Sep 25	1.0000			0.00	10,055.02	10,055.02	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,543,798.000		16 Sep 25	1.0000			0.00	3,543,798.00	3,543,798.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,242,711.340		17 Sep 25	1.0000			0.00	3,242,711.34	3,242,711.34	0.00
NT COLLECTIVE SHORT TERM INVT FD	23,657.930		18 Sep 25	1.0000			0.00	23,657.93	23,657.93	0.00
NT COLLECTIVE SHORT TERM INVT FD	5,111.830		19 Sep 25	1.0000			0.00	5,111.83	5,111.83	0.00
NT COLLECTIVE SHORT TERM INVT FD	43,443,410.950	*	22 Sep 25	1.0000			0.00	43,443,410.95	43,443,410.95	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,991,346.100		23 Sep 25	1.0000			0.00	2,991,346.10	2,991,346.10	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,432.210		23 Sep 25	1.0000			0.00	2,432.21	2,432.21	0.00
NT COLLECTIVE SHORT TERM INVT FD	55,696.640		24 Sep 25	1.0000			0.00	55,696.64	55,696.64	0.00
NT COLLECTIVE SHORT TERM INVT FD	5,000,000.000		24 Sep 25	1.0000			0.00	5,000,000.00	5,000,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	11,962.380		29 Sep 25	1.0000			0.00	11,962.38	11,962.38	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 639,845,195.32

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	1,056.860	30 Sep 25	1.0000			0.00	1,056.86	1,056.86	0.00
NT COLLECTIVE SHORT TERM INVT FD	85,109.660	30 Sep 25	1.0000			0.00	85,109.66	85,109.66	0.00
NT COLLECTIVE SHORT TERM INVT FD	102,575.390	1 Oct 25	1.0000			0.00	102,575.39	102,575.39	0.00
NT COLLECTIVE SHORT TERM INVT FD	10,925.430	3 Oct 25	1.0000			0.00	10,925.43	10,925.43	0.00
NT COLLECTIVE SHORT TERM INVT FD	17,843.200	3 Oct 25	1.0000			0.00	17,843.20	17,843.20	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,056,420.650	3 Oct 25	1.0000			0.00	1,056,420.65	1,056,420.65	0.00
NT COLLECTIVE SHORT TERM INVT FD	611.740	3 Oct 25	1.0000			0.00	611.74	611.74	0.00
NT COLLECTIVE SHORT TERM INVT FD	472,222.490	7 Oct 25	1.0000			0.00	472,222.49	472,222.49	0.00
NT COLLECTIVE SHORT TERM INVT FD	9,674.420	7 Oct 25	1.0000			0.00	9,674.42	9,674.42	0.00
NT COLLECTIVE SHORT TERM INVT FD	5,000,000.000	14 Oct 25	1.0000			0.00	5,000,000.00	5,000,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	88,639.480	15 Oct 25	1.0000			0.00	88,639.48	88,639.48	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,000,000.000	16 Oct 25	1.0000			0.00	3,000,000.00	3,000,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	149,693.840	16 Oct 25	1.0000			0.00	149,693.84	149,693.84	0.00
NT COLLECTIVE SHORT TERM INVT FD	92,707.520	20 Oct 25	1.0000			0.00	92,707.52	92,707.52	0.00
NT COLLECTIVE SHORT TERM INVT FD	36,047.490	22 Oct 25	1.0000			0.00	36,047.49	36,047.49	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 639,845,195.32

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	26,476.640	24 Oct 25	1.0000			0.00	26,476.64	26,476.64	0.00
NT COLLECTIVE SHORT TERM INVT FD	208,114.110	27 Oct 25	1.0000			0.00	208,114.11	208,114.11	0.00
NT COLLECTIVE SHORT TERM INVT FD	6,065.290	29 Oct 25	1.0000			0.00	6,065.29	6,065.29	0.00
NT COLLECTIVE SHORT TERM INVT FD	3,775,326.820	29 Oct 25	1.0000			0.00	3,775,326.82	3,775,326.82	0.00
NT COLLECTIVE SHORT TERM INVT FD	7,312.500	30 Oct 25	1.0000			0.00	7,312.50	7,312.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	20,973.680	31 Oct 25	1.0000			0.00	20,973.68	20,973.68	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,950.020	3 Nov 25	1.0000			0.00	1,950.02	1,950.02	0.00
NT COLLECTIVE SHORT TERM INVT FD	46,546.790	3 Nov 25	1.0000			0.00	46,546.79	46,546.79	0.00
NT COLLECTIVE SHORT TERM INVT FD	8,568.200	5 Nov 25	1.0000			0.00	8,568.20	8,568.20	0.00
NT COLLECTIVE SHORT TERM INVT FD	92.940	5 Nov 25	1.0000			0.00	92.94	92.94	0.00
NT COLLECTIVE SHORT TERM INVT FD	28,273.880	5 Nov 25	1.0000			0.00	28,273.88	28,273.88	0.00
NT COLLECTIVE SHORT TERM INVT FD	1,118.580	6 Nov 25	1.0000			0.00	1,118.58	1,118.58	0.00
NT COLLECTIVE SHORT TERM INVT FD	159,101.040	6 Nov 25	1.0000			0.00	159,101.04	159,101.04	0.00
NT COLLECTIVE SHORT TERM INVT FD	505,510.670	7 Nov 25	1.0000			0.00	505,510.67	505,510.67	0.00
NT COLLECTIVE SHORT TERM INVT FD	130,388.150	10 Nov 25	1.0000			0.00	130,388.15	130,388.15	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 639,845,195.32

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Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	1,000,000.000	13 Nov 25	1.0000			0.00	1,000,000.00	1,000,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	135,391.160	14 Nov 25	1.0000			0.00	135,391.16	135,391.16	0.00
NT COLLECTIVE SHORT TERM INVT FD	35,829.410	17 Nov 25	1.0000			0.00	35,829.41	35,829.41	0.00
NT COLLECTIVE SHORT TERM INVT FD	10,299.800	18 Nov 25	1.0000			0.00	10,299.80	10,299.80	0.00
NT COLLECTIVE SHORT TERM INVT FD	901,032.530	19 Nov 25	1.0000			0.00	901,032.53	901,032.53	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,000,000.000	19 Nov 25	1.0000			0.00	2,000,000.00	2,000,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	42,575.670	21 Nov 25	1.0000			0.00	42,575.67	42,575.67	0.00
NT COLLECTIVE SHORT TERM INVT FD	696,213.680	24 Nov 25	1.0000			0.00	696,213.68	696,213.68	0.00
NT COLLECTIVE SHORT TERM INVT FD	2,390.330	25 Nov 25	1.0000			0.00	2,390.33	2,390.33	0.00
NT COLLECTIVE SHORT TERM INVT FD	7,457.880	25 Nov 25	1.0000			0.00	7,457.88	7,457.88	0.00
NT COLLECTIVE SHORT TERM INVT FD	7,457.880	26 Nov 25	1.0000			0.00	7,457.88	7,457.88	0.00
NT COLLECTIVE SHORT TERM INVT FD	141,697.570	28 Nov 25	1.0000			0.00	141,697.57	141,697.57	0.00
NT COLLECTIVE SHORT TERM INVT FD	109,771.400	1 Dec 25	1.0000			0.00	109,771.40	109,771.40	0.00
NT COLLECTIVE SHORT TERM INVT FD	32,738.000	1 Dec 25	1.0000			0.00	32,738.00	32,738.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	47.360	3 Dec 25	1.0000			0.00	47.36	47.36	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 639,845,195.32

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	24,161.980	3 Dec 25	1.0000			0.00	24,161.98	24,161.98	0.00
NT COLLECTIVE SHORT TERM INVT FD	4,000,000.000	5 Dec 25	1.0000			0.00	4,000,000.00	4,000,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	156,994.570	8 Dec 25	1.0000			0.00	156,994.57	156,994.57	0.00
NT COLLECTIVE SHORT TERM INVT FD	93,342.510	8 Dec 25	1.0000			0.00	93,342.51	93,342.51	0.00
NT COLLECTIVE SHORT TERM INVT FD	24,362.560	9 Dec 25	1.0000			0.00	24,362.56	24,362.56	0.00
NT COLLECTIVE SHORT TERM INVT FD	5,403.150	10 Dec 25	1.0000			0.00	5,403.15	5,403.15	0.00
NT COLLECTIVE SHORT TERM INVT FD	33,128.830	10 Dec 25	1.0000			0.00	33,128.83	33,128.83	0.00
NT COLLECTIVE SHORT TERM INVT FD	840.000	12 Dec 25	1.0000			0.00	840.00	840.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	156,131.940	15 Dec 25	1.0000			0.00	156,131.94	156,131.94	0.00
NT COLLECTIVE SHORT TERM INVT FD	7,750.000	18 Dec 25	1.0000			0.00	7,750.00	7,750.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	9,000,000.000	19 Dec 25	1.0000			0.00	9,000,000.00	9,000,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	197,936.010	23 Dec 25	1.0000			0.00	197,936.01	197,936.01	0.00
NT COLLECTIVE SHORT TERM INVT FD	33,566.570	24 Dec 25	1.0000			0.00	33,566.57	33,566.57	0.00
NT COLLECTIVE SHORT TERM INVT FD	27,960.940	29 Dec 25	1.0000			0.00	27,960.94	27,960.94	0.00
NT COLLECTIVE SHORT TERM INVT FD	49,797.170	30 Dec 25	1.0000			0.00	49,797.17	49,797.17	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 639,845,195.32

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	10,265.970	31 Dec 25	1.0000			0.00	10,265.97	10,265.97	0.00
Total number of acquisitions = 242							**207,995,088.64**	**207,995,088.64**	**0.00**
NT COLLECTIVE SHORT TERM INVT FD	-315,907.880	2 Jan 25		1.0000		0.00	315,907.88	315,907.88	0.00
NT COLLECTIVE SHORT TERM INVT FD	-9,065.160	2 Jan 25		1.0000		0.00	9,065.16	9,065.16	0.00
NT COLLECTIVE SHORT TERM INVT FD	-423,002.250	6 Jan 25		1.0000		0.00	423,002.25	423,002.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	-75,761.480	6 Jan 25		1.0000		0.00	75,761.48	75,761.48	0.00
NT COLLECTIVE SHORT TERM INVT FD	-35.080	6 Jan 25		1.0000		0.00	35.08	35.08	0.00
NT COLLECTIVE SHORT TERM INVT FD	-249.790	6 Jan 25		1.0000		0.00	249.79	249.79	0.00
NT COLLECTIVE SHORT TERM INVT FD	-941.880	7 Jan 25		1.0000		0.00	941.88	941.88	0.00
NT COLLECTIVE SHORT TERM INVT FD	-231,467.800	7 Jan 25		1.0000		0.00	231,467.80	231,467.80	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,490.450	8 Jan 25		1.0000		0.00	1,490.45	1,490.45	0.00
NT COLLECTIVE SHORT TERM INVT FD	-147,826.890	10 Jan 25		1.0000		0.00	147,826.89	147,826.89	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,109,252.580	10 Jan 25		1.0000		0.00	1,109,252.58	1,109,252.58	0.00
NT COLLECTIVE SHORT TERM INVT FD	-7,230.800	13 Jan 25		1.0000		0.00	7,230.80	7,230.80	0.00
NT COLLECTIVE SHORT TERM INVT FD	-12,957.040	13 Jan 25		1.0000		0.00	12,957.04	12,957.04	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 639,845,195.32

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-168,203.910	14 Jan 25		1.0000		0.00	168,203.91	168,203.91	0.00
NT COLLECTIVE SHORT TERM INVT FD	-370,777.260	14 Jan 25		1.0000		0.00	370,777.26	370,777.26	0.00
NT COLLECTIVE SHORT TERM INVT FD	-13,750.000	14 Jan 25		1.0000		0.00	13,750.00	13,750.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-564,064.210	17 Jan 25		1.0000		0.00	564,064.21	564,064.21	0.00
NT COLLECTIVE SHORT TERM INVT FD	-55,255.370	17 Jan 25		1.0000		0.00	55,255.37	55,255.37	0.00
NT COLLECTIVE SHORT TERM INVT FD	-387,764.170	21 Jan 25		1.0000		0.00	387,764.17	387,764.17	0.00
NT COLLECTIVE SHORT TERM INVT FD	-29,485.770	22 Jan 25		1.0000		0.00	29,485.77	29,485.77	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,000,000.000	23 Jan 25		1.0000		0.00	2,000,000.00	2,000,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-24,851.060	23 Jan 25		1.0000		0.00	24,851.06	24,851.06	0.00
NT COLLECTIVE SHORT TERM INVT FD	-3,000,000.000	23 Jan 25		1.0000		0.00	3,000,000.00	3,000,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-93,655.110	24 Jan 25		1.0000		0.00	93,655.11	93,655.11	0.00
NT COLLECTIVE SHORT TERM INVT FD	-278,034.160	27 Jan 25		1.0000		0.00	278,034.16	278,034.16	0.00
NT COLLECTIVE SHORT TERM INVT FD	-17,639.680	27 Jan 25		1.0000		0.00	17,639.68	17,639.68	0.00
NT COLLECTIVE SHORT TERM INVT FD	-3,043,064.450	28 Jan 25		1.0000		0.00	3,043,064.45	3,043,064.45	0.00
NT COLLECTIVE SHORT TERM INVT FD	-33,142.790	29 Jan 25		1.0000		0.00	33,142.79	33,142.79	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 639,845,195.32

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-12,535.690	30 Jan 25		1.0000		0.00	12,535.69	12,535.69	0.00
NT COLLECTIVE SHORT TERM INVT FD	-89,219.660	31 Jan 25		1.0000		0.00	89,219.66	89,219.66	0.00
NT COLLECTIVE SHORT TERM INVT FD	-233,635.130	4 Feb 25		1.0000		0.00	233,635.13	233,635.13	0.00
NT COLLECTIVE SHORT TERM INVT FD	-15,117.920	5 Feb 25		1.0000		0.00	15,117.92	15,117.92	0.00
NT COLLECTIVE SHORT TERM INVT FD	-6,147.260	6 Feb 25		1.0000		0.00	6,147.26	6,147.26	0.00
NT COLLECTIVE SHORT TERM INVT FD	-109,358.610	6 Feb 25		1.0000		0.00	109,358.61	109,358.61	0.00
NT COLLECTIVE SHORT TERM INVT FD	-13,623.120	7 Feb 25		1.0000		0.00	13,623.12	13,623.12	0.00
NT COLLECTIVE SHORT TERM INVT FD	-199,966.820	7 Feb 25		1.0000		0.00	199,966.82	199,966.82	0.00
NT COLLECTIVE SHORT TERM INVT FD	-233,329.420	10 Feb 25		1.0000		0.00	233,329.42	233,329.42	0.00
NT COLLECTIVE SHORT TERM INVT FD	-45,481.290	11 Feb 25		1.0000		0.00	45,481.29	45,481.29	0.00
NT COLLECTIVE SHORT TERM INVT FD	-482.600	11 Feb 25		1.0000		0.00	482.60	482.60	0.00
NT COLLECTIVE SHORT TERM INVT FD	-33,545.980	18 Feb 25		1.0000		0.00	33,545.98	33,545.98	0.00
NT COLLECTIVE SHORT TERM INVT FD	-718,639.730	18 Feb 25		1.0000		0.00	718,639.73	718,639.73	0.00
NT COLLECTIVE SHORT TERM INVT FD	-26,925.310	21 Feb 25		1.0000		0.00	26,925.31	26,925.31	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,211,742.780	24 Feb 25		1.0000		0.00	2,211,742.78	2,211,742.78	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 639,845,195.32

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-38,397.460	24 Feb 25		1.0000		0.00	38,397.46	38,397.46	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,471,914.570	25 Feb 25		1.0000		0.00	2,471,914.57	2,471,914.57	0.00
NT COLLECTIVE SHORT TERM INVT FD	-33,420.690	27 Feb 25		1.0000		0.00	33,420.69	33,420.69	0.00
NT COLLECTIVE SHORT TERM INVT FD	-12,060.000	27 Feb 25		1.0000		0.00	12,060.00	12,060.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-47,324.910	28 Feb 25		1.0000		0.00	47,324.91	47,324.91	0.00
NT COLLECTIVE SHORT TERM INVT FD	-11,771.300	28 Feb 25		1.0000		0.00	11,771.30	11,771.30	0.00
NT COLLECTIVE SHORT TERM INVT FD	-8,401.580	3 Mar 25		1.0000		0.00	8,401.58	8,401.58	0.00
NT COLLECTIVE SHORT TERM INVT FD	-198,418.550	3 Mar 25		1.0000		0.00	198,418.55	198,418.55	0.00
NT COLLECTIVE SHORT TERM INVT FD	-115,687.860	4 Mar 25		1.0000		0.00	115,687.86	115,687.86	0.00
NT COLLECTIVE SHORT TERM INVT FD	-27,500.000	4 Mar 25		1.0000		0.00	27,500.00	27,500.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-87,892.540	6 Mar 25		1.0000		0.00	87,892.54	87,892.54	0.00
NT COLLECTIVE SHORT TERM INVT FD	-352,788.990	7 Mar 25		1.0000		0.00	352,788.99	352,788.99	0.00
NT COLLECTIVE SHORT TERM INVT FD	-35,214.150	7 Mar 25		1.0000		0.00	35,214.15	35,214.15	0.00
NT COLLECTIVE SHORT TERM INVT FD	-160,037.510	10 Mar 25		1.0000		0.00	160,037.51	160,037.51	0.00
NT COLLECTIVE SHORT TERM INVT FD	-12,632.960	12 Mar 25		1.0000		0.00	12,632.96	12,632.96	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 639,845,195.32

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-43,247.050	14 Mar 25		1.0000		0.00	43,247.05	43,247.05	0.00
NT COLLECTIVE SHORT TERM INVT FD	-713,441.170	17 Mar 25		1.0000		0.00	713,441.17	713,441.17	0.00
NT COLLECTIVE SHORT TERM INVT FD	-9,331.660	18 Mar 25		1.0000		0.00	9,331.66	9,331.66	0.00
NT COLLECTIVE SHORT TERM INVT FD	-137,813.170	18 Mar 25		1.0000		0.00	137,813.17	137,813.17	0.00
NT COLLECTIVE SHORT TERM INVT FD	-8,040.000	18 Mar 25		1.0000		0.00	8,040.00	8,040.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-63,259.090	20 Mar 25		1.0000		0.00	63,259.09	63,259.09	0.00
NT COLLECTIVE SHORT TERM INVT FD	-10,000,000.000	20 Mar 25		1.0000		0.00	10,000,000.00	10,000,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-16,879.490	24 Mar 25		1.0000		0.00	16,879.49	16,879.49	0.00
NT COLLECTIVE SHORT TERM INVT FD	-574,312.350	24 Mar 25		1.0000		0.00	574,312.35	574,312.35	0.00
NT COLLECTIVE SHORT TERM INVT FD	-9,033.750	25 Mar 25		1.0000		0.00	9,033.75	9,033.75	0.00
NT COLLECTIVE SHORT TERM INVT FD	-155,882.500	25 Mar 25		1.0000		0.00	155,882.50	155,882.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	-8,720,182.040	26 Mar 25		1.0000		0.00	8,720,182.04	8,720,182.04	0.00
NT COLLECTIVE SHORT TERM INVT FD	-35,266.860	27 Mar 25		1.0000		0.00	35,266.86	35,266.86	0.00
NT COLLECTIVE SHORT TERM INVT FD	-11,774.140	28 Mar 25		1.0000		0.00	11,774.14	11,774.14	0.00
NT COLLECTIVE SHORT TERM INVT FD	-27,689.430	31 Mar 25		1.0000		0.00	27,689.43	27,689.43	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 639,845,195.32

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-82,242.770	31 Mar 25		1.0000		0.00	82,242.77	82,242.77	0.00
NT COLLECTIVE SHORT TERM INVT FD	-18,151.490	31 Mar 25		1.0000		0.00	18,151.49	18,151.49	0.00
NT COLLECTIVE SHORT TERM INVT FD	-34,209.430	31 Mar 25		1.0000		0.00	34,209.43	34,209.43	0.00
NT COLLECTIVE SHORT TERM INVT FD	-504,048.460	1 Apr 25		1.0000		0.00	504,048.46	504,048.46	0.00
NT COLLECTIVE SHORT TERM INVT FD	-43,356.230	2 Apr 25		1.0000		0.00	43,356.23	43,356.23	0.00
NT COLLECTIVE SHORT TERM INVT FD	-8,040.000	2 Apr 25		1.0000		0.00	8,040.00	8,040.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-24,769.440	3 Apr 25		1.0000		0.00	24,769.44	24,769.44	0.00
NT COLLECTIVE SHORT TERM INVT FD	-146,161.470	4 Apr 25		1.0000		0.00	146,161.47	146,161.47	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,081,772.920	4 Apr 25		1.0000		0.00	1,081,772.92	1,081,772.92	0.00
NT COLLECTIVE SHORT TERM INVT FD	-798,855.920	8 Apr 25		1.0000		0.00	798,855.92	798,855.92	0.00
NT COLLECTIVE SHORT TERM INVT FD	-19,841.350	10 Apr 25		1.0000		0.00	19,841.35	19,841.35	0.00
NT COLLECTIVE SHORT TERM INVT FD	-12,779.400	11 Apr 25		1.0000		0.00	12,779.40	12,779.40	0.00
NT COLLECTIVE SHORT TERM INVT FD	-218,811.610	14 Apr 25		1.0000		0.00	218,811.61	218,811.61	0.00
NT COLLECTIVE SHORT TERM INVT FD	-23,379.940	15 Apr 25		1.0000		0.00	23,379.94	23,379.94	0.00
NT COLLECTIVE SHORT TERM INVT FD	-322,522.650	15 Apr 25		1.0000		0.00	322,522.65	322,522.65	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 639,845,195.32

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-70,200.680	21 Apr 25		1.0000		0.00	70,200.68	70,200.68	0.00
NT COLLECTIVE SHORT TERM INVT FD	-328,030.350	21 Apr 25		1.0000		0.00	328,030.35	328,030.35	0.00
NT COLLECTIVE SHORT TERM INVT FD	-444,393.700	22 Apr 25		1.0000		0.00	444,393.70	444,393.70	0.00
NT COLLECTIVE SHORT TERM INVT FD	-44,850.160	22 Apr 25		1.0000		0.00	44,850.16	44,850.16	0.00
NT COLLECTIVE SHORT TERM INVT FD	-114,588.710	23 Apr 25		1.0000		0.00	114,588.71	114,588.71	0.00
NT COLLECTIVE SHORT TERM INVT FD	-225,230.660	25 Apr 25		1.0000		0.00	225,230.66	225,230.66	0.00
NT COLLECTIVE SHORT TERM INVT FD	-34,603.280	25 Apr 25		1.0000		0.00	34,603.28	34,603.28	0.00
NT COLLECTIVE SHORT TERM INVT FD	-10,465,126.490	25 Apr 25		1.0000		0.00	10,465,126.49	10,465,126.49	0.00
NT COLLECTIVE SHORT TERM INVT FD	-13,340.770	29 Apr 25		1.0000		0.00	13,340.77	13,340.77	0.00
NT COLLECTIVE SHORT TERM INVT FD	-12,029.850	30 Apr 25		1.0000		0.00	12,029.85	12,029.85	0.00
NT COLLECTIVE SHORT TERM INVT FD	-17,525.340	30 Apr 25		1.0000		0.00	17,525.34	17,525.34	0.00
NT COLLECTIVE SHORT TERM INVT FD	-42,579.690	1 May 25		1.0000		0.00	42,579.69	42,579.69	0.00
NT COLLECTIVE SHORT TERM INVT FD	-163,510.000	1 May 25		1.0000		0.00	163,510.00	163,510.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-243,766.530	2 May 25		1.0000		0.00	243,766.53	243,766.53	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,933.800	2 May 25		1.0000		0.00	2,933.80	2,933.80	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 639,845,195.32

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-9,526.340	2 May 25		1.0000		0.00	9,526.34	9,526.34	0.00
NT COLLECTIVE SHORT TERM INVT FD	-193,943.500	5 May 25		1.0000		0.00	193,943.50	193,943.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	-26,207.130	6 May 25		1.0000		0.00	26,207.13	26,207.13	0.00
NT COLLECTIVE SHORT TERM INVT FD	-81,851.140	6 May 25		1.0000		0.00	81,851.14	81,851.14	0.00
NT COLLECTIVE SHORT TERM INVT FD	-775,072.740	9 May 25		1.0000		0.00	775,072.74	775,072.74	0.00
NT COLLECTIVE SHORT TERM INVT FD	-66,578.290	9 May 25		1.0000		0.00	66,578.29	66,578.29	0.00
NT COLLECTIVE SHORT TERM INVT FD	-273,093.860	12 May 25		1.0000		0.00	273,093.86	273,093.86	0.00
NT COLLECTIVE SHORT TERM INVT FD	-8,040.000	12 May 25		1.0000		0.00	8,040.00	8,040.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-26,277.890	14 May 25		1.0000		0.00	26,277.89	26,277.89	0.00
NT COLLECTIVE SHORT TERM INVT FD	-93,467.040	16 May 25		1.0000		0.00	93,467.04	93,467.04	0.00
NT COLLECTIVE SHORT TERM INVT FD	-556,565.610	19 May 25		1.0000		0.00	556,565.61	556,565.61	0.00
NT COLLECTIVE SHORT TERM INVT FD	-203,441.340	20 May 25		1.0000		0.00	203,441.34	203,441.34	0.00
NT COLLECTIVE SHORT TERM INVT FD	-300,000.010	21 May 25		1.0000		0.00	300,000.01	300,000.01	0.00
NT COLLECTIVE SHORT TERM INVT FD	-5,109.650	22 May 25		1.0000		0.00	5,109.65	5,109.65	0.00
NT COLLECTIVE SHORT TERM INVT FD	-277,863.810	23 May 25		1.0000		0.00	277,863.81	277,863.81	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 639,845,195.32

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-132,540.550	23 May 25		1.0000		0.00	132,540.55	132,540.55	0.00
NT COLLECTIVE SHORT TERM INVT FD	-206,919.740	27 May 25		1.0000		0.00	206,919.74	206,919.74	0.00
NT COLLECTIVE SHORT TERM INVT FD	-7,671,747.710	27 May 25		1.0000		0.00	7,671,747.71	7,671,747.71	0.00
NT COLLECTIVE SHORT TERM INVT FD	-86,895.250	28 May 25		1.0000		0.00	86,895.25	86,895.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	-33,855.500	29 May 25		1.0000		0.00	33,855.50	33,855.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	-31,246.250	29 May 25		1.0000		0.00	31,246.25	31,246.25	0.00
NT COLLECTIVE SHORT TERM INVT FD	-11,780.440	30 May 25		1.0000		0.00	11,780.44	11,780.44	0.00
NT COLLECTIVE SHORT TERM INVT FD	-548,861.040	2 Jun 25		1.0000		0.00	548,861.04	548,861.04	0.00
NT COLLECTIVE SHORT TERM INVT FD	-4,881.000	2 Jun 25		1.0000		0.00	4,881.00	4,881.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-58,050.000	2 Jun 25		1.0000		0.00	58,050.00	58,050.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-43,803.270	3 Jun 25		1.0000		0.00	43,803.27	43,803.27	0.00
NT COLLECTIVE SHORT TERM INVT FD	-11,290.000	3 Jun 25		1.0000		0.00	11,290.00	11,290.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-453.220	5 Jun 25		1.0000		0.00	453.22	453.22	0.00
NT COLLECTIVE SHORT TERM INVT FD	-52,593.300	5 Jun 25		1.0000		0.00	52,593.30	52,593.30	0.00
NT COLLECTIVE SHORT TERM INVT FD	-58,050.000	5 Jun 25		1.0000		0.00	58,050.00	58,050.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 639,845,195.32

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-205,578.370	9 Jun 25		1.0000		0.00	205,578.37	205,578.37	0.00
NT COLLECTIVE SHORT TERM INVT FD	-157,298.780	9 Jun 25		1.0000		0.00	157,298.78	157,298.78	0.00
NT COLLECTIVE SHORT TERM INVT FD	-606,688.530	10 Jun 25		1.0000		0.00	606,688.53	606,688.53	0.00
NT COLLECTIVE SHORT TERM INVT FD	-8,856.390	11 Jun 25		1.0000		0.00	8,856.39	8,856.39	0.00
NT COLLECTIVE SHORT TERM INVT FD	-20,835.410	12 Jun 25		1.0000		0.00	20,835.41	20,835.41	0.00
NT COLLECTIVE SHORT TERM INVT FD	-47,936.110	13 Jun 25		1.0000		0.00	47,936.11	47,936.11	0.00
NT COLLECTIVE SHORT TERM INVT FD	-244,184.780	13 Jun 25		1.0000		0.00	244,184.78	244,184.78	0.00
NT COLLECTIVE SHORT TERM INVT FD	-474,717.650	16 Jun 25		1.0000		0.00	474,717.65	474,717.65	0.00
NT COLLECTIVE SHORT TERM INVT FD	-11,497.550	17 Jun 25		1.0000		0.00	11,497.55	11,497.55	0.00
NT COLLECTIVE SHORT TERM INVT FD	-16,772.860	18 Jun 25		1.0000		0.00	16,772.86	16,772.86	0.00
NT COLLECTIVE SHORT TERM INVT FD	-7,194.310	20 Jun 25		1.0000		0.00	7,194.31	7,194.31	0.00
NT COLLECTIVE SHORT TERM INVT FD	-6,159.000	23 Jun 25		1.0000		0.00	6,159.00	6,159.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-688,335.300	23 Jun 25		1.0000		0.00	688,335.30	688,335.30	0.00
NT COLLECTIVE SHORT TERM INVT FD	-212,080.830	24 Jun 25		1.0000		0.00	212,080.83	212,080.83	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,811.830	24 Jun 25		1.0000		0.00	1,811.83	1,811.83	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 639,845,195.32

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-454.760	25 Jun 25		1.0000		0.00	454.76	454.76	0.00
NT COLLECTIVE SHORT TERM INVT FD	-3,569,140.920	25 Jun 25		1.0000		0.00	3,569,140.92	3,569,140.92	0.00
NT COLLECTIVE SHORT TERM INVT FD	-11,749.380	26 Jun 25		1.0000		0.00	11,749.38	11,749.38	0.00
NT COLLECTIVE SHORT TERM INVT FD	-253,294.370	27 Jun 25		1.0000		0.00	253,294.37	253,294.37	0.00
NT COLLECTIVE SHORT TERM INVT FD	-61,054.750	27 Jun 25		1.0000		0.00	61,054.75	61,054.75	0.00
NT COLLECTIVE SHORT TERM INVT FD	-34,227.390	30 Jun 25		1.0000		0.00	34,227.39	34,227.39	0.00
NT COLLECTIVE SHORT TERM INVT FD	-32,750.970	30 Jun 25		1.0000		0.00	32,750.97	32,750.97	0.00
NT COLLECTIVE SHORT TERM INVT FD	-16,896.070	30 Jun 25		1.0000		0.00	16,896.07	16,896.07	0.00
NT COLLECTIVE SHORT TERM INVT FD	-35,435.080	30 Jun 25		1.0000		0.00	35,435.08	35,435.08	0.00
NT COLLECTIVE SHORT TERM INVT FD	-439,762.220	1 Jul 25		1.0000		0.00	439,762.22	439,762.22	0.00
NT COLLECTIVE SHORT TERM INVT FD	-5,237.310	2 Jul 25		1.0000		0.00	5,237.31	5,237.31	0.00
NT COLLECTIVE SHORT TERM INVT FD	-178,121.090	7 Jul 25		1.0000		0.00	178,121.09	178,121.09	0.00
NT COLLECTIVE SHORT TERM INVT FD	-405,931.340	7 Jul 25		1.0000		0.00	405,931.34	405,931.34	0.00
NT COLLECTIVE SHORT TERM INVT FD	-5,250.010	8 Jul 25		1.0000		0.00	5,250.01	5,250.01	0.00
NT COLLECTIVE SHORT TERM INVT FD	-77,347.050	9 Jul 25		1.0000		0.00	77,347.05	77,347.05	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 639,845,195.32

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-11,614.270	11 Jul 25		1.0000		0.00	11,614.27	11,614.27	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,216,650.350	14 Jul 25		1.0000		0.00	2,216,650.35	2,216,650.35	0.00
NT COLLECTIVE SHORT TERM INVT FD	-120,244.810	15 Jul 25		1.0000		0.00	120,244.81	120,244.81	0.00
NT COLLECTIVE SHORT TERM INVT FD	-14,545.190	15 Jul 25		1.0000		0.00	14,545.19	14,545.19	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,000,000.000	15 Jul 25		1.0000		0.00	1,000,000.00	1,000,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-84,149.900	17 Jul 25		1.0000		0.00	84,149.90	84,149.90	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,314.910	17 Jul 25		1.0000		0.00	1,314.91	1,314.91	0.00
NT COLLECTIVE SHORT TERM INVT FD	-749.630	17 Jul 25		1.0000		0.00	749.63	749.63	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,327.370	18 Jul 25		1.0000		0.00	2,327.37	2,327.37	0.00
NT COLLECTIVE SHORT TERM INVT FD	-136,907.840	18 Jul 25		1.0000		0.00	136,907.84	136,907.84	0.00
NT COLLECTIVE SHORT TERM INVT FD	-217,304.810	21 Jul 25		1.0000		0.00	217,304.81	217,304.81	0.00
NT COLLECTIVE SHORT TERM INVT FD	-81,868.360	21 Jul 25		1.0000		0.00	81,868.36	81,868.36	0.00
NT COLLECTIVE SHORT TERM INVT FD	-12,115.550	22 Jul 25		1.0000		0.00	12,115.55	12,115.55	0.00
NT COLLECTIVE SHORT TERM INVT FD	-234,604.270	22 Jul 25		1.0000		0.00	234,604.27	234,604.27	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,432.490	24 Jul 25		1.0000		0.00	1,432.49	1,432.49	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 639,845,195.32

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-385,804.690	28 Jul 25		1.0000		0.00	385,804.69	385,804.69	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,794,550.400	28 Jul 25		1.0000		0.00	2,794,550.40	2,794,550.40	0.00
NT COLLECTIVE SHORT TERM INVT FD	-14,554.990	29 Jul 25		1.0000		0.00	14,554.99	14,554.99	0.00
NT COLLECTIVE SHORT TERM INVT FD	-83,181.860	29 Jul 25		1.0000		0.00	83,181.86	83,181.86	0.00
NT COLLECTIVE SHORT TERM INVT FD	-11,849.010	30 Jul 25		1.0000		0.00	11,849.01	11,849.01	0.00
NT COLLECTIVE SHORT TERM INVT FD	-31,184.170	30 Jul 25		1.0000		0.00	31,184.17	31,184.17	0.00
NT COLLECTIVE SHORT TERM INVT FD	-99,950.820	4 Aug 25		1.0000		0.00	99,950.82	99,950.82	0.00
NT COLLECTIVE SHORT TERM INVT FD	-409,085.850	4 Aug 25		1.0000		0.00	409,085.85	409,085.85	0.00
NT COLLECTIVE SHORT TERM INVT FD	-5,194.800	4 Aug 25		1.0000		0.00	5,194.80	5,194.80	0.00
NT COLLECTIVE SHORT TERM INVT FD	-54,923.500	7 Aug 25		1.0000		0.00	54,923.50	54,923.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	-3,141.410	7 Aug 25		1.0000		0.00	3,141.41	3,141.41	0.00
NT COLLECTIVE SHORT TERM INVT FD	-421,887.740	8 Aug 25		1.0000		0.00	421,887.74	421,887.74	0.00
NT COLLECTIVE SHORT TERM INVT FD	-307,482.910	11 Aug 25		1.0000		0.00	307,482.91	307,482.91	0.00
NT COLLECTIVE SHORT TERM INVT FD	-51,284.140	11 Aug 25		1.0000		0.00	51,284.14	51,284.14	0.00
NT COLLECTIVE SHORT TERM INVT FD	-991,634.010	14 Aug 25		1.0000		0.00	991,634.01	991,634.01	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 639,845,195.32

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-126,700.840	15 Aug 25		1.0000		0.00	126,700.84	126,700.84	0.00
NT COLLECTIVE SHORT TERM INVT FD	-430.200	15 Aug 25		1.0000		0.00	430.20	430.20	0.00
NT COLLECTIVE SHORT TERM INVT FD	-417,130.580	18 Aug 25		1.0000		0.00	417,130.58	417,130.58	0.00
NT COLLECTIVE SHORT TERM INVT FD	-11,899.210	19 Aug 25		1.0000		0.00	11,899.21	11,899.21	0.00
NT COLLECTIVE SHORT TERM INVT FD	-37,677.050	19 Aug 25		1.0000		0.00	37,677.05	37,677.05	0.00
NT COLLECTIVE SHORT TERM INVT FD	-14,861.310	21 Aug 25		1.0000		0.00	14,861.31	14,861.31	0.00
NT COLLECTIVE SHORT TERM INVT FD	-79,289.830	22 Aug 25		1.0000		0.00	79,289.83	79,289.83	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,530.710	25 Aug 25		1.0000		0.00	1,530.71	1,530.71	0.00
NT COLLECTIVE SHORT TERM INVT FD	-25,032,680.460	26 Aug 25		1.0000		0.00	25,032,680.46	25,032,680.46	0.00
NT COLLECTIVE SHORT TERM INVT FD	-13,916.230	26 Aug 25		1.0000		0.00	13,916.23	13,916.23	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,672,363.670	26 Aug 25		1.0000		0.00	2,672,363.67	2,672,363.67	0.00
NT COLLECTIVE SHORT TERM INVT FD	-6,776.700	27 Aug 25		1.0000		0.00	6,776.70	6,776.70	0.00
NT COLLECTIVE SHORT TERM INVT FD	-12,423.150	28 Aug 25		1.0000		0.00	12,423.15	12,423.15	0.00
NT COLLECTIVE SHORT TERM INVT FD	-4,057.140	28 Aug 25		1.0000		0.00	4,057.14	4,057.14	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,007.810	28 Aug 25		1.0000		0.00	1,007.81	1,007.81	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 639,845,195.32

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-38,550.440	29 Aug 25		1.0000		0.00	38,550.44	38,550.44	0.00
NT COLLECTIVE SHORT TERM INVT FD	-138,904.220	2 Sep 25		1.0000		0.00	138,904.22	138,904.22	0.00
NT COLLECTIVE SHORT TERM INVT FD	-237,321.350	2 Sep 25		1.0000		0.00	237,321.35	237,321.35	0.00
NT COLLECTIVE SHORT TERM INVT FD	-13,750.000	2 Sep 25		1.0000		0.00	13,750.00	13,750.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-89,853.720	4 Sep 25		1.0000		0.00	89,853.72	89,853.72	0.00
NT COLLECTIVE SHORT TERM INVT FD	-186,473.560	5 Sep 25		1.0000		0.00	186,473.56	186,473.56	0.00
NT COLLECTIVE SHORT TERM INVT FD	-155,918.700	5 Sep 25		1.0000		0.00	155,918.70	155,918.70	0.00
NT COLLECTIVE SHORT TERM INVT FD	-426.110	8 Sep 25		1.0000		0.00	426.11	426.11	0.00
NT COLLECTIVE SHORT TERM INVT FD	-32,110.120	9 Sep 25		1.0000		0.00	32,110.12	32,110.12	0.00
NT COLLECTIVE SHORT TERM INVT FD	-117,872.180	11 Sep 25		1.0000		0.00	117,872.18	117,872.18	0.00
NT COLLECTIVE SHORT TERM INVT FD	-95,173.780	12 Sep 25		1.0000		0.00	95,173.78	95,173.78	0.00
NT COLLECTIVE SHORT TERM INVT FD	-3,125,241.340	12 Sep 25		1.0000		0.00	3,125,241.34	3,125,241.34	0.00
NT COLLECTIVE SHORT TERM INVT FD	-318,844.980	15 Sep 25		1.0000		0.00	318,844.98	318,844.98	0.00
NT COLLECTIVE SHORT TERM INVT FD	-46,698.210	17 Sep 25		1.0000		0.00	46,698.21	46,698.21	0.00
NT COLLECTIVE SHORT TERM INVT FD	-3,500,000.000	17 Sep 25		1.0000		0.00	3,500,000.00	3,500,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 639,845,195.32

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-234,381.280	18 Sep 25		1.0000		0.00	234,381.28	234,381.28	0.00
NT COLLECTIVE SHORT TERM INVT FD	-111,629.690	19 Sep 25		1.0000		0.00	111,629.69	111,629.69	0.00
NT COLLECTIVE SHORT TERM INVT FD	-32,581.820	19 Sep 25		1.0000		0.00	32,581.82	32,581.82	0.00
NT COLLECTIVE SHORT TERM INVT FD	-47,403.770	22 Sep 25		1.0000		0.00	47,403.77	47,403.77	0.00
NT COLLECTIVE SHORT TERM INVT FD	-18,558,868.490	23 Sep 25		1.0000		0.00	18,558,868.49	18,558,868.49	0.00
NT COLLECTIVE SHORT TERM INVT FD	-24,000,000.000	24 Sep 25		1.0000		0.00	24,000,000.00	24,000,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-6,982,392.630	25 Sep 25		1.0000		0.00	6,982,392.63	6,982,392.63	0.00
NT COLLECTIVE SHORT TERM INVT FD	-126.440	25 Sep 25		1.0000		0.00	126.44	126.44	0.00
NT COLLECTIVE SHORT TERM INVT FD	-64,726.420	26 Sep 25		1.0000		0.00	64,726.42	64,726.42	0.00
NT COLLECTIVE SHORT TERM INVT FD	-194,398.800	26 Sep 25		1.0000		0.00	194,398.80	194,398.80	0.00
NT COLLECTIVE SHORT TERM INVT FD	-286,337.680	29 Sep 25		1.0000		0.00	286,337.68	286,337.68	0.00
NT COLLECTIVE SHORT TERM INVT FD	-32,990.890	30 Sep 25		1.0000		0.00	32,990.89	32,990.89	0.00
NT COLLECTIVE SHORT TERM INVT FD	-49,130.500	1 Oct 25		1.0000		0.00	49,130.50	49,130.50	0.00
NT COLLECTIVE SHORT TERM INVT FD	-148,861.840	2 Oct 25		1.0000		0.00	148,861.84	148,861.84	0.00
NT COLLECTIVE SHORT TERM INVT FD	-863,521.950	6 Oct 25		1.0000		0.00	863,521.95	863,521.95	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 639,845,195.32

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-208,129.610	6 Oct 25		1.0000		0.00	208,129.61	208,129.61	0.00
NT COLLECTIVE SHORT TERM INVT FD	-3,006.910	6 Oct 25		1.0000		0.00	3,006.91	3,006.91	0.00
NT COLLECTIVE SHORT TERM INVT FD	-117,977.850	7 Oct 25		1.0000		0.00	117,977.85	117,977.85	0.00
NT COLLECTIVE SHORT TERM INVT FD	-47,584.740	8 Oct 25		1.0000		0.00	47,584.74	47,584.74	0.00
NT COLLECTIVE SHORT TERM INVT FD	-5,172.450	9 Oct 25		1.0000		0.00	5,172.45	5,172.45	0.00
NT COLLECTIVE SHORT TERM INVT FD	-625,000.000	10 Oct 25		1.0000		0.00	625,000.00	625,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,660.580	10 Oct 25		1.0000		0.00	1,660.58	1,660.58	0.00
NT COLLECTIVE SHORT TERM INVT FD	-661,029.620	14 Oct 25		1.0000		0.00	661,029.62	661,029.62	0.00
NT COLLECTIVE SHORT TERM INVT FD	-32,929.260	14 Oct 25		1.0000		0.00	32,929.26	32,929.26	0.00
NT COLLECTIVE SHORT TERM INVT FD	-32,349.360	17 Oct 25		1.0000		0.00	32,349.36	32,349.36	0.00
NT COLLECTIVE SHORT TERM INVT FD	-45,938.800	20 Oct 25		1.0000		0.00	45,938.80	45,938.80	0.00
NT COLLECTIVE SHORT TERM INVT FD	-104,743.090	21 Oct 25		1.0000		0.00	104,743.09	104,743.09	0.00
NT COLLECTIVE SHORT TERM INVT FD	-179,825.570	21 Oct 25		1.0000		0.00	179,825.57	179,825.57	0.00
NT COLLECTIVE SHORT TERM INVT FD	-30,477.110	21 Oct 25		1.0000		0.00	30,477.11	30,477.11	0.00
NT COLLECTIVE SHORT TERM INVT FD	-209,164.100	22 Oct 25		1.0000		0.00	209,164.10	209,164.10	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 639,845,195.32

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-204,091.400	23 Oct 25		1.0000		0.00	204,091.40	204,091.40	0.00
NT COLLECTIVE SHORT TERM INVT FD	-381,092.980	27 Oct 25		1.0000		0.00	381,092.98	381,092.98	0.00
NT COLLECTIVE SHORT TERM INVT FD	-90,470.460	28 Oct 25		1.0000		0.00	90,470.46	90,470.46	0.00
NT COLLECTIVE SHORT TERM INVT FD	-72,751.540	28 Oct 25		1.0000		0.00	72,751.54	72,751.54	0.00
NT COLLECTIVE SHORT TERM INVT FD	-3,777,816.450	28 Oct 25		1.0000		0.00	3,777,816.45	3,777,816.45	0.00
NT COLLECTIVE SHORT TERM INVT FD	-3,775,326.820	30 Oct 25		1.0000		0.00	3,775,326.82	3,775,326.82	0.00
NT COLLECTIVE SHORT TERM INVT FD	-26,932.760	31 Oct 25		1.0000		0.00	26,932.76	26,932.76	0.00
NT COLLECTIVE SHORT TERM INVT FD	-427,334.760	3 Nov 25		1.0000		0.00	427,334.76	427,334.76	0.00
NT COLLECTIVE SHORT TERM INVT FD	-58,895.240	4 Nov 25		1.0000		0.00	58,895.24	58,895.24	0.00
NT COLLECTIVE SHORT TERM INVT FD	-104,170.280	5 Nov 25		1.0000		0.00	104,170.28	104,170.28	0.00
NT COLLECTIVE SHORT TERM INVT FD	-4,808.050	6 Nov 25		1.0000		0.00	4,808.05	4,808.05	0.00
NT COLLECTIVE SHORT TERM INVT FD	-14,031.150	6 Nov 25		1.0000		0.00	14,031.15	14,031.15	0.00
NT COLLECTIVE SHORT TERM INVT FD	-200,000.010	7 Nov 25		1.0000		0.00	200,000.01	200,000.01	0.00
NT COLLECTIVE SHORT TERM INVT FD	-609,184.630	10 Nov 25		1.0000		0.00	609,184.63	609,184.63	0.00
NT COLLECTIVE SHORT TERM INVT FD	-17,683.550	12 Nov 25		1.0000		0.00	17,683.55	17,683.55	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 639,845,195.32

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-93,486.160	13 Nov 25		1.0000		0.00	93,486.16	93,486.16	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,018,411.490	17 Nov 25		1.0000		0.00	1,018,411.49	1,018,411.49	0.00
NT COLLECTIVE SHORT TERM INVT FD	-104,054.340	18 Nov 25		1.0000		0.00	104,054.34	104,054.34	0.00
NT COLLECTIVE SHORT TERM INVT FD	-167,540.140	20 Nov 25		1.0000		0.00	167,540.14	167,540.14	0.00
NT COLLECTIVE SHORT TERM INVT FD	-953,568.670	20 Nov 25		1.0000		0.00	953,568.67	953,568.67	0.00
NT COLLECTIVE SHORT TERM INVT FD	-75,023.960	21 Nov 25		1.0000		0.00	75,023.96	75,023.96	0.00
NT COLLECTIVE SHORT TERM INVT FD	-43,277.980	24 Nov 25		1.0000		0.00	43,277.98	43,277.98	0.00
NT COLLECTIVE SHORT TERM INVT FD	-5,747,339.900	24 Nov 25		1.0000		0.00	5,747,339.90	5,747,339.90	0.00
NT COLLECTIVE SHORT TERM INVT FD	-12,890.140	26 Nov 25		1.0000		0.00	12,890.14	12,890.14	0.00
NT COLLECTIVE SHORT TERM INVT FD	-195,026.100	26 Nov 25		1.0000		0.00	195,026.10	195,026.10	0.00
NT COLLECTIVE SHORT TERM INVT FD	-6,307.910	28 Nov 25		1.0000		0.00	6,307.91	6,307.91	0.00
NT COLLECTIVE SHORT TERM INVT FD	-295,137.710	1 Dec 25		1.0000		0.00	295,137.71	295,137.71	0.00
NT COLLECTIVE SHORT TERM INVT FD	-41,062.840	2 Dec 25		1.0000		0.00	41,062.84	41,062.84	0.00
NT COLLECTIVE SHORT TERM INVT FD	-26,623.510	2 Dec 25		1.0000		0.00	26,623.51	26,623.51	0.00
NT COLLECTIVE SHORT TERM INVT FD	-13,750.000	2 Dec 25		1.0000		0.00	13,750.00	13,750.00	0.00

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◆5% Report - Part C

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Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-232,868.120	3 Dec 25		1.0000		0.00	232,868.12	232,868.12	0.00
NT COLLECTIVE SHORT TERM INVT FD	-8,079.240	3 Dec 25		1.0000		0.00	8,079.24	8,079.24	0.00
NT COLLECTIVE SHORT TERM INVT FD	-32,335.720	4 Dec 25		1.0000		0.00	32,335.72	32,335.72	0.00
NT COLLECTIVE SHORT TERM INVT FD	-99,527.120	4 Dec 25		1.0000		0.00	99,527.12	99,527.12	0.00
NT COLLECTIVE SHORT TERM INVT FD	-27,418.450	5 Dec 25		1.0000		0.00	27,418.45	27,418.45	0.00
NT COLLECTIVE SHORT TERM INVT FD	-8,451.040	11 Dec 25		1.0000		0.00	8,451.04	8,451.04	0.00
NT COLLECTIVE SHORT TERM INVT FD	-12,000.000	12 Dec 25		1.0000		0.00	12,000.00	12,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-538,332.600	15 Dec 25		1.0000		0.00	538,332.60	538,332.60	0.00
NT COLLECTIVE SHORT TERM INVT FD	-14,456.990	15 Dec 25		1.0000		0.00	14,456.99	14,456.99	0.00
NT COLLECTIVE SHORT TERM INVT FD	-109,995.070	16 Dec 25		1.0000		0.00	109,995.07	109,995.07	0.00
NT COLLECTIVE SHORT TERM INVT FD	-176,662.450	16 Dec 25		1.0000		0.00	176,662.45	176,662.45	0.00
NT COLLECTIVE SHORT TERM INVT FD	-1,962.050	17 Dec 25		1.0000		0.00	1,962.05	1,962.05	0.00
NT COLLECTIVE SHORT TERM INVT FD	-195,219.830	18 Dec 25		1.0000		0.00	195,219.83	195,219.83	0.00
NT COLLECTIVE SHORT TERM INVT FD	-39,973.790	18 Dec 25		1.0000		0.00	39,973.79	39,973.79	0.00
NT COLLECTIVE SHORT TERM INVT FD	-830.750	19 Dec 25		1.0000		0.00	830.75	830.75	0.00

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Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD	-2,539.150	19 Dec 25		1.0000		0.00	2,539.15	2,539.15	0.00
NT COLLECTIVE SHORT TERM INVT FD	-535,983.820	22 Dec 25		1.0000		0.00	535,983.82	535,983.82	0.00
NT COLLECTIVE SHORT TERM INVT FD	-202,930.830	22 Dec 25		1.0000		0.00	202,930.83	202,930.83	0.00
NT COLLECTIVE SHORT TERM INVT FD	-4,000,000.000	23 Dec 25		1.0000		0.00	4,000,000.00	4,000,000.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-67,420.660	26 Dec 25		1.0000		0.00	67,420.66	67,420.66	0.00
NT COLLECTIVE SHORT TERM INVT FD	-2,421,735.270	26 Dec 25		1.0000		0.00	2,421,735.27	2,421,735.27	0.00
NT COLLECTIVE SHORT TERM INVT FD	-55,971.970	29 Dec 25		1.0000		0.00	55,971.97	55,971.97	0.00
NT COLLECTIVE SHORT TERM INVT FD	-179,103.050	30 Dec 25		1.0000		0.00	179,103.05	179,103.05	0.00
NT COLLECTIVE SHORT TERM INVT FD	-3,700.000	31 Dec 25		1.0000		0.00	3,700.00	3,700.00	0.00
NT COLLECTIVE SHORT TERM INVT FD	-10,627.950	31 Dec 25		1.0000		0.00	10,627.95	10,627.95	0.00
NT COLLECTIVE SHORT TERM INVT FD	-28,757.450	31 Dec 25		1.0000		0.00	28,757.45	28,757.45	0.00
Total number of dispositions = 309							**203,561,242.43**	**203,561,242.43**	**0.00**
Total NT COLLECTIVE SHORT TERM INVT FD							**411,556,331.07**	**411,556,331.07**	**0.00**
Value of Interest in Registered Investment Companies									
United States - USD									
MFO PIMCO LONG DURATION CREDIT BOND PORT	119,200.000	3 Feb 25	9.2900			0.00	1,107,368.00	1,107,368.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 639,845,195.32

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Registered Investment Companies									
United States - USD									
MFO PIMCO LONG DURATION CREDIT BOND PORT	116,500.000	20 Feb 25	9.3800			0.00	1,092,770.00	1,092,770.00	0.00
MFO PIMCO LONG DURATION CREDIT BOND PORT	121,558.430	13 Mar 25	9.3600			0.00	1,137,786.87	1,137,786.87	0.00
MFO PIMCO LONG DURATION CREDIT BOND PORT	115,978.600	12 May 25	9.1600			0.00	1,062,364.00	1,062,364.00	0.00
MFO PIMCO LONG DURATION CREDIT BOND PORT	112,731.200	16 May 25	9.2000			0.00	1,037,127.00	1,037,127.00	0.00
MFO PIMCO LONG DURATION CREDIT BOND PORT	135,093.680	19 May 25	9.1800			0.00	1,240,160.00	1,240,160.00	0.00
MFO PIMCO LONG DURATION CREDIT BOND PORT	232,444.490	9 Jun 25	9.2600			0.00	2,152,436.00	2,152,436.00	0.00
MFO PIMCO LONG DURATION CREDIT BOND PORT	120,850.860	12 Jun 25	9.2900			0.00	1,122,704.46	1,122,704.46	0.00
MFO PIMCO LONG DURATION CREDIT BOND PORT	121,965.620	11 Sep 25	9.7400			0.00	1,187,945.14	1,187,945.14	0.00
MFO PIMCO LONG DURATION CREDIT BOND PORT	440,845.990	23 Dec 25	9.7200			0.00	4,285,023.00	4,285,023.00	0.00
MFO PIMCO LONG DURATION CREDIT BOND PORT	214,242.510	26 Dec 25	9.5500			0.00	2,046,015.98	2,046,015.98	0.00
Total number of acquisitions = 11							**17,471,700.45**	**17,471,700.45**	**0.00**
MFO PIMCO LONG DURATION CREDIT BOND PORT	-184,700.000	21 Jan 25		9.2600		0.00	1,795,413.61	1,710,322.00	-85,091.61
MFO PIMCO LONG DURATION CREDIT BOND PORT	-47,600.000	10 Mar 25		9.5600		0.00	462,298.55	455,056.00	-7,242.55
MFO PIMCO LONG DURATION CREDIT BOND PORT	-115,200.000	12 Mar 25		9.4400		0.00	1,118,840.19	1,087,488.00	-31,352.19
MFO PIMCO LONG DURATION CREDIT BOND PORT	-236,300.000	7 Apr 25		9.2000		0.00	2,294,028.62	2,173,960.00	-120,068.62

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 639,845,195.32

◆5% Report - Part C

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Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Registered Investment Companies									
United States - USD									
MFO PIMCO LONG DURATION CREDIT BOND PORT	-302,400.000	8 Apr 25		9.0600		0.00	2,935,735.31	2,739,744.00	-195,991.31
MFO PIMCO LONG DURATION CREDIT BOND PORT	-519,200.000	11 Apr 25		8.9700		0.00	5,040,455.61	4,657,224.00	-383,231.61
MFO PIMCO LONG DURATION CREDIT BOND PORT	-579,427.620	22 May 25		9.0500		0.00	5,613,920.59	5,243,820.00	-370,100.59
MFO PIMCO LONG DURATION CREDIT BOND PORT	-532,293.600	23 Sep 25		9.6900		0.00	5,149,569.36	5,157,925.00	8,355.64
Total number of dispositions = 8							**24,410,261.84**	**23,225,539.00**	**-1,184,722.84**
Total MFO PIMCO LONG DURATION CREDIT BOND PORT							**41,881,962.29**	**40,697,239.45**	**-1,184,722.84**
MFO PIMCO SHORT TERM FLOATING NAV II	29,949.090	3 Jan 25	10.0170			0.00	300,000.00	300,000.00	0.00
MFO PIMCO SHORT TERM FLOATING NAV II	19,966.060	9 Jan 25	10.0170			0.00	200,000.00	200,000.00	0.00
MFO PIMCO SHORT TERM FLOATING NAV II	79,864.230	10 Jan 25	10.0170			0.00	800,000.00	800,000.00	0.00
MFO PIMCO SHORT TERM FLOATING NAV II	49,915.140	15 Jan 25	10.0170			0.00	500,000.00	500,000.00	0.00
MFO PIMCO SHORT TERM FLOATING NAV II	39,932.120	17 Jan 25	10.0170			0.00	400,000.00	400,000.00	0.00
MFO PIMCO SHORT TERM FLOATING NAV II	129,779.380	22 Jan 25	10.0170			0.00	1,300,000.00	1,300,000.00	0.00
MFO PIMCO SHORT TERM FLOATING NAV II	19,966.060	29 Jan 25	10.0170			0.00	200,000.00	200,000.00	0.00
MFO PIMCO SHORT TERM FLOATING NAV II	190.490	31 Jan 25	10.0172			0.00	1,908.17	1,908.17	0.00
MFO PIMCO SHORT TERM FLOATING NAV II	9,983.030	4 Feb 25	10.0170			0.00	100,000.00	100,000.00	0.00

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Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Registered Investment Companies									
United States - USD									
MFO PIMCO SHORT TERM FLOATING NAV II	29,949.090	5 Feb 25	10.0170			0.00	300,000.00	300,000.00	0.00
MFO PIMCO SHORT TERM FLOATING NAV II	29,949.090	18 Feb 25	10.0170			0.00	300,000.00	300,000.00	0.00
MFO PIMCO SHORT TERM FLOATING NAV II	9,983.030	20 Feb 25	10.0170			0.00	100,000.00	100,000.00	0.00
MFO PIMCO SHORT TERM FLOATING NAV II	89,847.260	21 Feb 25	10.0170			0.00	900,000.00	900,000.00	0.00
MFO PIMCO SHORT TERM FLOATING NAV II	29,949.090	28 Feb 25	10.0170			0.00	300,000.00	300,000.00	0.00
MFO PIMCO SHORT TERM FLOATING NAV II	199.880	28 Feb 25	10.0172			0.00	2,002.23	2,002.23	0.00
MFO PIMCO SHORT TERM FLOATING NAV II	9,983.030	3 Mar 25	10.0170			0.00	100,000.00	100,000.00	0.00
MFO PIMCO SHORT TERM FLOATING NAV II	79,864.230	5 Mar 25	10.0170			0.00	800,000.00	800,000.00	0.00
MFO PIMCO SHORT TERM FLOATING NAV II	39,932.120	11 Mar 25	10.0170			0.00	400,000.00	400,000.00	0.00
MFO PIMCO SHORT TERM FLOATING NAV II	109,813.320	13 Mar 25	10.0170			0.00	1,100,000.00	1,100,000.00	0.00
MFO PIMCO SHORT TERM FLOATING NAV II	19,966.060	17 Mar 25	10.0170			0.00	200,000.00	200,000.00	0.00
MFO PIMCO SHORT TERM FLOATING NAV II	79,864.230	20 Mar 25	10.0170			0.00	800,000.00	800,000.00	0.00
MFO PIMCO SHORT TERM FLOATING NAV II	29,949.090	21 Mar 25	10.0170			0.00	300,000.00	300,000.00	0.00
MFO PIMCO SHORT TERM FLOATING NAV II	19,966.060	25 Mar 25	10.0170			0.00	200,000.00	200,000.00	0.00
MFO PIMCO SHORT TERM FLOATING NAV II	328.160	31 Mar 25	10.0169			0.00	3,287.13	3,287.13	0.00

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Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Registered Investment Companies									
United States - USD									
MFO PIMCO SHORT TERM FLOATING NAV II	9,983.020	3 Apr 25	10.0170			0.00	100,000.00	100,000.00	0.00
MFO PIMCO SHORT TERM FLOATING NAV II	239,616.610	8 Apr 25	10.0160			0.00	2,400,000.00	2,400,000.00	0.00
MFO PIMCO SHORT TERM FLOATING NAV II	429,355.970	14 Apr 25	10.0150			0.00	4,300,000.00	4,300,000.00	0.00
MFO PIMCO SHORT TERM FLOATING NAV II	9,985.020	15 Apr 25	10.0150			0.00	100,000.00	100,000.00	0.00
MFO PIMCO SHORT TERM FLOATING NAV II	9,985.020	23 Apr 25	10.0150			0.00	100,000.00	100,000.00	0.00
MFO PIMCO SHORT TERM FLOATING NAV II	19,968.050	28 Apr 25	10.0160			0.00	200,000.00	200,000.00	0.00
MFO PIMCO SHORT TERM FLOATING NAV II	1,071.990	30 Apr 25	10.0160			0.00	10,737.02	10,737.02	0.00
MFO PIMCO SHORT TERM FLOATING NAV II	69,888.180	7 May 25	10.0160			0.00	700,000.00	700,000.00	0.00
MFO PIMCO SHORT TERM FLOATING NAV II	19,968.050	9 May 25	10.0160			0.00	200,000.00	200,000.00	0.00
MFO PIMCO SHORT TERM FLOATING NAV II	49,920.130	13 May 25	10.0160			0.00	500,000.00	500,000.00	0.00
MFO PIMCO SHORT TERM FLOATING NAV II	9,984.030	15 May 25	10.0160			0.00	100,000.00	100,000.00	0.00
MFO PIMCO SHORT TERM FLOATING NAV II	69,888.180	20 May 25	10.0160			0.00	700,000.00	700,000.00	0.00
MFO PIMCO SHORT TERM FLOATING NAV II	29,952.080	21 May 25	10.0160			0.00	300,000.00	300,000.00	0.00
MFO PIMCO SHORT TERM FLOATING NAV II	29,952.080	23 May 25	10.0160			0.00	300,000.00	300,000.00	0.00
MFO PIMCO SHORT TERM FLOATING NAV II	255.460	30 May 25	10.0158			0.00	2,558.64	2,558.64	0.00

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Value of Interest in Registered Investment Companies									
United States - USD									
MFO PIMCO SHORT TERM FLOATING NAV II	9,983.030	4 Jun 25	10.0170			0.00	100,000.00	100,000.00	0.00
MFO PIMCO SHORT TERM FLOATING NAV II	59,898.170	12 Jun 25	10.0170			0.00	600,000.00	600,000.00	0.00
MFO PIMCO SHORT TERM FLOATING NAV II	94.950	30 Jun 25	10.0174			0.00	951.15	951.15	0.00
MFO PIMCO SHORT TERM FLOATING NAV II	19,968.050	3 Jul 25	10.0160			0.00	200,000.00	200,000.00	0.00
MFO PIMCO SHORT TERM FLOATING NAV II	19,966.060	8 Jul 25	10.0170			0.00	200,000.00	200,000.00	0.00
MFO PIMCO SHORT TERM FLOATING NAV II	119,796.350	16 Jul 25	10.0170			0.00	1,200,000.00	1,200,000.00	0.00
MFO PIMCO SHORT TERM FLOATING NAV II	29,949.090	22 Jul 25	10.0170			0.00	300,000.00	300,000.00	0.00
MFO PIMCO SHORT TERM FLOATING NAV II	135.160	31 Jul 25	10.0169			0.00	1,353.89	1,353.89	0.00
MFO PIMCO SHORT TERM FLOATING NAV II	9,983.030	7 Aug 25	10.0170			0.00	100,000.00	100,000.00	0.00
MFO PIMCO SHORT TERM FLOATING NAV II	19,966.060	8 Aug 25	10.0170			0.00	200,000.00	200,000.00	0.00
MFO PIMCO SHORT TERM FLOATING NAV II	99,830.290	14 Aug 25	10.0170			0.00	1,000,000.00	1,000,000.00	0.00
MFO PIMCO SHORT TERM FLOATING NAV II	29,949.090	19 Aug 25	10.0170			0.00	300,000.00	300,000.00	0.00
MFO PIMCO SHORT TERM FLOATING NAV II	129,779.380	25 Aug 25	10.0170			0.00	1,300,000.00	1,300,000.00	0.00
MFO PIMCO SHORT TERM FLOATING NAV II	137.530	29 Aug 25	10.0168			0.00	1,377.61	1,377.61	0.00
MFO PIMCO SHORT TERM FLOATING NAV II	19,966.060	9 Sep 25	10.0170			0.00	200,000.00	200,000.00	0.00

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Value of Interest in Registered Investment Companies									
United States - USD									
MFO PIMCO SHORT TERM FLOATING NAV II	9,983.030	15 Sep 25	10.0170			0.00	100,000.00	100,000.00	0.00
MFO PIMCO SHORT TERM FLOATING NAV II	9,983.030	17 Sep 25	10.0170			0.00	100,000.00	100,000.00	0.00
MFO PIMCO SHORT TERM FLOATING NAV II	9,983.030	24 Sep 25	10.0170			0.00	100,000.00	100,000.00	0.00
MFO PIMCO SHORT TERM FLOATING NAV II	69.280	30 Sep 25	10.0175			0.00	694.01	694.01	0.00
MFO PIMCO SHORT TERM FLOATING NAV II	89,838.290	6 Oct 25	10.0180			0.00	900,000.00	900,000.00	0.00
MFO PIMCO SHORT TERM FLOATING NAV II	9,982.030	7 Oct 25	10.0180			0.00	100,000.00	100,000.00	0.00
MFO PIMCO SHORT TERM FLOATING NAV II	99,830.290	21 Oct 25	10.0170			0.00	1,000,000.00	1,000,000.00	0.00
MFO PIMCO SHORT TERM FLOATING NAV II	69,874.230	28 Oct 25	10.0180			0.00	700,000.00	700,000.00	0.00
MFO PIMCO SHORT TERM FLOATING NAV II	230.490	31 Oct 25	10.0171			0.00	2,308.84	2,308.84	0.00
MFO PIMCO SHORT TERM FLOATING NAV II	9,983.030	4 Nov 25	10.0170			0.00	100,000.00	100,000.00	0.00
MFO PIMCO SHORT TERM FLOATING NAV II	69,881.200	6 Nov 25	10.0170			0.00	700,000.00	700,000.00	0.00
MFO PIMCO SHORT TERM FLOATING NAV II	39,932.120	10 Nov 25	10.0170			0.00	400,000.00	400,000.00	0.00
MFO PIMCO SHORT TERM FLOATING NAV II	69,881.200	18 Nov 25	10.0170			0.00	700,000.00	700,000.00	0.00
MFO PIMCO SHORT TERM FLOATING NAV II	29,949.090	20 Nov 25	10.0170			0.00	300,000.00	300,000.00	0.00
MFO PIMCO SHORT TERM FLOATING NAV II	39,932.120	21 Nov 25	10.0170			0.00	400,000.00	400,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 639,845,195.32

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Registered Investment Companies									
United States - USD									
MFO PIMCO SHORT TERM FLOATING NAV II	165.470	28 Nov 25	10.0170			0.00	1,657.52	1,657.52	0.00
MFO PIMCO SHORT TERM FLOATING NAV II	79,864.230	1 Dec 25	10.0170			0.00	800,000.00	800,000.00	0.00
MFO PIMCO SHORT TERM FLOATING NAV II	49,915.140	8 Dec 25	10.0170			0.00	500,000.00	500,000.00	0.00
MFO PIMCO SHORT TERM FLOATING NAV II	1.770	10 Dec 25	10.0226			0.00	17.74	17.74	0.00
MFO PIMCO SHORT TERM FLOATING NAV II	59,898.170	16 Dec 25	10.0170			0.00	600,000.00	600,000.00	0.00
MFO PIMCO SHORT TERM FLOATING NAV II	49,915.140	17 Dec 25	10.0170			0.00	500,000.00	500,000.00	0.00
MFO PIMCO SHORT TERM FLOATING NAV II	39,932.120	23 Dec 25	10.0170			0.00	400,000.00	400,000.00	0.00
MFO PIMCO SHORT TERM FLOATING NAV II	9,983.030	26 Dec 25	10.0170			0.00	100,000.00	100,000.00	0.00
MFO PIMCO SHORT TERM FLOATING NAV II	19,966.060	29 Dec 25	10.0170			0.00	200,000.00	200,000.00	0.00
MFO PIMCO SHORT TERM FLOATING NAV II	236.340	31 Dec 25	10.0172			0.00	2,367.46	2,367.46	0.00
Total number of acquisitions = 79							**34,031,221.41**	**34,031,221.41**	**0.00**
MFO PIMCO SHORT TERM FLOATING NAV II	-29,949.090	7 Jan 25		10.0170		0.00	300,000.00	300,000.00	0.00
MFO PIMCO SHORT TERM FLOATING NAV II	-89,847.260	13 Jan 25		10.0170		0.00	899,999.99	900,000.00	0.01
MFO PIMCO SHORT TERM FLOATING NAV II	-9,983.030	14 Jan 25		10.0170		0.00	100,000.01	100,000.00	-0.01
MFO PIMCO SHORT TERM FLOATING NAV II	-29,949.090	21 Jan 25		10.0170		0.00	300,000.03	300,000.00	-0.03

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 639,845,195.32

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Registered Investment Companies									
United States - USD									
MFO PIMCO SHORT TERM FLOATING NAV II	-139,762.400	23 Jan 25		10.0170		0.00	1,399,999.93	1,400,000.00	0.07
MFO PIMCO SHORT TERM FLOATING NAV II	-29,949.090	24 Jan 25		10.0170		0.00	300,000.02	300,000.00	-0.02
MFO PIMCO SHORT TERM FLOATING NAV II	-39,932.120	3 Feb 25		10.0170		0.00	400,000.05	400,000.00	-0.05
MFO PIMCO SHORT TERM FLOATING NAV II	-109,813.320	24 Feb 25		10.0170		0.00	1,099,999.97	1,100,000.00	0.03
MFO PIMCO SHORT TERM FLOATING NAV II	-39,932.120	26 Feb 25		10.0170		0.00	400,000.02	400,000.00	-0.02
MFO PIMCO SHORT TERM FLOATING NAV II	-59,898.170	4 Mar 25		10.0170		0.00	599,999.95	600,000.00	0.05
MFO PIMCO SHORT TERM FLOATING NAV II	-29,949.090	6 Mar 25		10.0170		0.00	300,000.04	300,000.00	-0.04
MFO PIMCO SHORT TERM FLOATING NAV II	-59,898.170	12 Mar 25		10.0170		0.00	599,999.94	600,000.00	0.06
MFO PIMCO SHORT TERM FLOATING NAV II	-39,932.120	14 Mar 25		10.0170		0.00	400,000.03	400,000.00	-0.03
MFO PIMCO SHORT TERM FLOATING NAV II	-109,813.320	18 Mar 25		10.0170		0.00	1,099,999.98	1,100,000.00	0.02
MFO PIMCO SHORT TERM FLOATING NAV II	-59,898.170	1 Apr 25		10.0170		0.00	599,999.92	600,000.00	0.08
MFO PIMCO SHORT TERM FLOATING NAV II	-39,932.120	2 Apr 25		10.0170		0.00	400,000.02	400,000.00	-0.02
MFO PIMCO SHORT TERM FLOATING NAV II	-39,944.080	9 Apr 25		10.0140		0.00	400,087.13	400,000.00	-87.13
MFO PIMCO SHORT TERM FLOATING NAV II	-99,850.230	10 Apr 25		10.0150		0.00	1,000,117.96	1,000,000.00	-117.96
MFO PIMCO SHORT TERM FLOATING NAV II	-69,902.140	11 Apr 25		10.0140		0.00	700,152.47	700,000.00	-152.47

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 639,845,195.32

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Registered Investment Companies									
United States - USD									
MFO PIMCO SHORT TERM FLOATING NAV II	-109,835.250	22 Apr 25		10.0150		0.00	1,100,020.57	1,100,000.00	-20.57
MFO PIMCO SHORT TERM FLOATING NAV II	-39,936.100	24 Apr 25		10.0160		0.00	399,967.34	400,000.00	32.66
MFO PIMCO SHORT TERM FLOATING NAV II	-89,856.230	29 Apr 25		10.0160		0.00	899,930.21	900,000.00	69.79
MFO PIMCO SHORT TERM FLOATING NAV II	-49,920.130	30 Apr 25		10.0160		0.00	499,961.38	500,000.00	38.62
MFO PIMCO SHORT TERM FLOATING NAV II	-29,952.080	1 May 25		10.0160		0.00	299,976.84	300,000.00	23.16
MFO PIMCO SHORT TERM FLOATING NAV II	-229,632.590	5 May 25		10.0160		0.00	2,299,822.25	2,300,000.00	177.75
MFO PIMCO SHORT TERM FLOATING NAV II	-49,920.130	8 May 25		10.0160		0.00	499,997.95	500,000.00	2.05
MFO PIMCO SHORT TERM FLOATING NAV II	-79,872.200	14 May 25		10.0160		0.00	799,999.10	800,000.00	0.90
MFO PIMCO SHORT TERM FLOATING NAV II	-109,824.280	22 May 25		10.0160		0.00	1,099,999.78	1,100,000.00	0.22
MFO PIMCO SHORT TERM FLOATING NAV II	-39,936.100	2 Jun 25		10.0160		0.00	399,999.88	400,000.00	0.12
MFO PIMCO SHORT TERM FLOATING NAV II	-9,984.030	9 Jun 25		10.0160		0.00	100,007.06	100,000.00	-7.06
MFO PIMCO SHORT TERM FLOATING NAV II	-39,932.120	18 Jun 25		10.0170		0.00	399,999.29	400,000.00	0.71
MFO PIMCO SHORT TERM FLOATING NAV II	-19,966.060	1 Jul 25		10.0170		0.00	199,999.68	200,000.00	0.32
MFO PIMCO SHORT TERM FLOATING NAV II	-29,949.090	14 Jul 25		10.0170		0.00	299,986.45	300,000.00	13.55
MFO PIMCO SHORT TERM FLOATING NAV II	-79,864.230	17 Jul 25		10.0170		0.00	799,996.11	800,000.00	3.89

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 639,845,195.32

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Registered Investment Companies									
United States - USD									
MFO PIMCO SHORT TERM FLOATING NAV II	-49,915.140	21 Jul 25		10.0170		0.00	499,997.54	500,000.00	2.46
MFO PIMCO SHORT TERM FLOATING NAV II	-29,949.090	5 Aug 25		10.0170		0.00	299,999.81	300,000.00	0.19
MFO PIMCO SHORT TERM FLOATING NAV II	-29,949.090	12 Aug 25		10.0170		0.00	299,999.98	300,000.00	0.02
MFO PIMCO SHORT TERM FLOATING NAV II	-99,830.290	18 Aug 25		10.0170		0.00	999,999.99	1,000,000.00	0.01
MFO PIMCO SHORT TERM FLOATING NAV II	-29,949.090	20 Aug 25		10.0170		0.00	300,000.01	300,000.00	-0.01
MFO PIMCO SHORT TERM FLOATING NAV II	-79,864.230	26 Aug 25		10.0170		0.00	799,999.96	800,000.00	0.04
MFO PIMCO SHORT TERM FLOATING NAV II	-39,932.120	29 Aug 25		10.0170		0.00	400,000.01	400,000.00	-0.01
MFO PIMCO SHORT TERM FLOATING NAV II	-9,983.030	5 Sep 25		10.0170		0.00	100,000.00	100,000.00	0.00
MFO PIMCO SHORT TERM FLOATING NAV II	-29,949.090	18 Sep 25		10.0170		0.00	300,000.00	300,000.00	0.00
MFO PIMCO SHORT TERM FLOATING NAV II	-119,784.390	16 Oct 25		10.0180		0.00	1,199,976.37	1,200,000.00	23.63
MFO PIMCO SHORT TERM FLOATING NAV II	-59,898.170	22 Oct 25		10.0170		0.00	600,002.09	600,000.00	-2.09
MFO PIMCO SHORT TERM FLOATING NAV II	-39,932.120	23 Oct 25		10.0170		0.00	400,001.47	400,000.00	-1.47
MFO PIMCO SHORT TERM FLOATING NAV II	-69,881.200	3 Nov 25		10.0170		0.00	700,065.45	700,000.00	-65.45
MFO PIMCO SHORT TERM FLOATING NAV II	-99,830.290	14 Nov 25		10.0170		0.00	1,000,003.63	1,000,000.00	-3.63
MFO PIMCO SHORT TERM FLOATING NAV II	-89,847.260	19 Nov 25		10.0170		0.00	900,000.87	900,000.00	-0.87

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 639,845,195.32

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Shares/PAR	Date	Acquistion Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Registered Investment Companies									
United States - USD									
MFO PIMCO SHORT TERM FLOATING NAV II	-39,932.120	24 Nov 25		10.0170		0.00	400,000.03	400,000.00	-0.03
MFO PIMCO SHORT TERM FLOATING NAV II	-29,949.090	28 Nov 25		10.0170		0.00	300,000.03	300,000.00	-0.03
MFO PIMCO SHORT TERM FLOATING NAV II	-79,864.230	2 Dec 25		10.0170		0.00	800,000.00	800,000.00	0.00
MFO PIMCO SHORT TERM FLOATING NAV II	-29,949.090	9 Dec 25		10.0170		0.00	300,000.06	300,000.00	-0.06
MFO PIMCO SHORT TERM FLOATING NAV II	-99,830.290	24 Dec 25		10.0170		0.00	1,000,000.05	1,000,000.00	-0.05
Total number of dispositions = 54							**33,000,068.70**	**33,000,000.00**	**-68.70**
Total MFO PIMCO SHORT TERM FLOATING NAV II							**67,031,290.11**	**67,031,221.41**	**-68.70**

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 639,845,195.32

◆5% Report - Part C

Series of Transactions by Issue in Excess of 5%

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

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

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 639,845,195.32

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 26 - Schedule of Active Participant Data as of January 1, 2025

Number and average plan compensation limited by IRC §401(a)(17) distributed by attained age and attained years of credited service for participants electing the defined benefit plan

All monetary amounts shown in US Dollars

Attained Age	Statistic	Attained Years of Credited Service									
		Under 1	1 to 4	5 to 9	10 to 14	15 to 19	20 to 24	25 to 29	30 to 34	35 to 39	40 & up
Under 25	Count										
	Average Earnings										
25 to 29	Count										
	Average Earnings										
30 to 34	Count										
	Average Earnings										
35 to 39	Count										
	Average Earnings										
40 to 44	Count										
	Average Earnings										
45 to 49	Count							1			
	Average Earnings										
50 to 54	Count							10	8		
	Average Earnings										
55 to 59	Count							13	31	70	1
	Average Earnings								193,112	132,845	
60 to 64	Count							8	22	108	31
	Average Earnings								161,792	168,715	132,428
65 to 69	Count							10	7	23	37
	Average Earnings									141,742	150,216
70 & up	Count							1	2	3	12
	Average Earnings										

Census data as of January 1, 2025

Plan Name:	TI Employees Pension Plan
EIN / PN:	75-0289970/006
Plan Sponsor:	Texas Instruments Incorporated
Valuation Date:	January 1, 2025

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 26 - Schedule of Active Participant Data as of January 1, 2025

Number distributed by attained age and attained years of credited service
for participants electing the defined contribution plan

All monetary amounts shown in US Dollars

Attained Age	Statistic	Attained Years of Credited Service									
		Under 1	1 to 4	5 to 9	10 to 14	15 to 19	20 to 24	25 to 29	30 to 34	35 to 39	40 & up
Under 25	Count										
25 to 29	Count										
30 to 34	Count										
35 to 39	Count										
40 to 44	Count										
45 to 49	Count	14	25								
50 to 54	Count	75	188	13				1	1		
55 to 59	Count	53	186	132	15	1		2		4	
60 to 64	Count	36	88	57	67	9	4		1	12	1
65 to 69	Count	9	23	7	9	11	4			1	1
70 & up	Count	1	4		1	1	1				1

Census data as of January 1, 2025

Plan Name:	TI Employees Pension Plan
EIN / PN:	75-0289970/006
Plan Sponsor:	Texas Instruments Incorporated
Valuation Date:	January 1, 2025

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 26 - Schedule of Active Participant Data for Cash Balance Plans as of January 1, 2025

Number and average cash balance distributed by attained age and attained years of credited service for participants with a cash balance

All monetary amounts shown in US Dollars

Attained Age	Statistic	Attained Years of Credited Service									
		Under 1	1 to 4	5 to 9	10 to 14	15 to 19	20 to 24	25 to 29	30 to 34	35 to 39	40 & up
Under 25	Count										
	Average Cash Balance										
25 to 29	Count										
	Average Cash Balance										
30 to 34	Count										
	Average Cash Balance										
35 to 39	Count										
	Average Cash Balance										
40 to 44	Count										
	Average Cash Balance										
45 to 49	Count	2	3								
	Average Cash Balance										
50 to 54	Count	1	9	2							
	Average Cash Balance										
55 to 59	Count	4	11	7	4						
	Average Cash Balance										
60 to 64	Count	1	8	6	4	4	1				
	Average Cash Balance										
65 to 69	Count		2	2	2	3	3	1	1		
	Average Cash Balance										
70 & up	Count		2				1				2
	Average Cash Balance										

Census data as of January 1, 2025

Plan Name:	TI Employees Pension Plan
EIN / PN:	75-0289970/006
Plan Sponsor:	Texas Instruments Incorporated
Valuation Date:	January 1, 2025

SCHEDULE SB ATTACHMENTS

Schedule SB, Part V
Statement of Actuarial Assumptions/Methods

Economic Assumptions

Interest rate basis

- Applicable month: January 2025
- Interest rate basis: Segment Rates

Interest rates	Reflecting Stabilization	Not Reflecting Stabilization
First segment rate	5.00%	5.00%
Second segment rate	5.27%	5.27%
Third segment rate	5.50%	5.40%
Effective interest rate	5.32%	5.29%

Annual rates of increase

- Compensation: 3.00%
- Future Social Security wage bases: 3.50%
- Statutory limits on compensation: 2.50%
- Cash balance interest crediting (for TI Tucson participants): 4.75%

Interest rates

- PPA basis: Segment rates
- PBGC basis: 3.15%

Plan-related expenses: $4,539,000

As permitted by law, rates reflecting stabilization are used to determine the funding target and target normal cost, and thus the minimum required contribution under IRC §430 for the plan. Because these assumptions are subject to a corridor based on average interest rates over a 25-year period, they may differ from (and currently are higher than) current market interest rates and may be inconsistent with other economic assumptions used in the valuation.

Rates not reflecting stabilization are used to determine PBGC variable rate premiums if the alternative method is used and are used to determine the PBGC FTAP and the PBGC 4010 FS.

SCHEDULE SB ATTACHMENTS

Demographic Assumptions

Inclusion date

The valuation date coincident with or next following the date on which the employee becomes a participant.

New or rehired employees

It was assumed there will be no new or rehired employees.

Mortality

- Healthy

Separate rates for non-annuitants (based on Pri-2012 “Employees” table without collar or amount adjustments and then projected forward with generational projection using adjusted Scale MP-2021) and annuitants (based on Pri-2012 “Healthy Annuitants” table (participants and beneficiaries combined) without collar or amount adjustments, projected forward with generational projection using adjusted Scale MP-2021). The rate of future mortality improvement at any age for any year beginning on or after the valuation date is capped at 0.78%.

- Disabled

Alternative disabled life mortality tables as defined under Revenue Ruling 96-7.

Termination

2.0% at all ages

Disability

The rates at which participants become disabled by age and gender are shown below:

Percentage becoming disabled during the year	
Age	Rate
25	0.033%
40	0.182%
55	0.870%

SCHEDULE SB ATTACHMENTS

Retirement

Rates varying by age, average age 64

Percentage retiring during the year		
Age(s)	Accruing	Non-Accruing
55	5.00%	5.00%
56	6.67%	5.00%
57	8.33%	5.00%
58	10.00%	5.00%
59	11.67%	5.00%
60	13.33%	5.00%
61	15.00%	5.00%
62	16.67%	5.00%
63	18.33%	15.00%
64-65	20.00%	15.00%
66-67	20.00%	30.00%
68	20.00%	40.00%
69	20.00%	60.00%
70	100.00%	100.00%

Benefit commencement date:

- Preretirement death benefit — The late of the death of the active participant or the date the participant would have been eligible to retire
- Deferred vested benefit — The later of age 55 or termination of employment for lump sum form of payment; age 65 for life annuity form of payment
- Disability benefit — Age 65
- Retirement benefit — Upon termination of employment
- Current terminated vested participants

Percentage commencing during the year	
Age	Rate
55-63	10%
64	25%
65+	100%

Form of payment

85% are assumed to elect a lump sum and 15% are assumed to elect a life annuity

Percent married

100%

Spouse age

Wife three years younger than husband

Covered pay

Prior year rate of pay with one year of salary scale, plus the average bonus paid the last four years

Loads

None

Timing of benefit payments

Annuity payments are payable monthly at the beginning of the month and lump sum payments are payable on date of decrement.

SCHEDULE SB ATTACHMENTS

Methods

Valuation date	First day of plan year
Funding target	Present value of accrued benefits as required by regulations under IRC §430.
Target normal cost	Present value of benefits expected to accrue during the plan year plus plan-related expenses expected to be paid from plan assets during the plan year as required by regulations under IRC §430.
Decrement timing	The approach used is called rounded middle of year (rounded MOY) decrement timing. Most events are assumed to occur at the middle of year during which the eligibility condition will be met or the start/end date will occur. For death and disability decrements, the rate applied is based on the participant's rounded age (nearest integer age) at the beginning of the year, to align with the methodology generally used to create those rate tables. For retirement and withdrawal decrements: the age is generally the participant's rounded age at the middle of the year.
Actuarial value of assets	Average of the fair market value of assets on the valuation date and 12 and 24 months preceding the valuation date, adjusted for contributions, benefits, administrative expenses and expected earnings (with such expected earnings limited as described in IRS Notice 2009-22). The average asset value must be within 10% of market value, including discounted contributions receivable (discounted using the effective interest rate for the prior plan year.) The method of computing the actuarial value of assets complies with rules governing the calculation of such values under the Pension Protection Act of 2006 (PPA). These rules produce smoothed values that reflect the underlying market value of plan assets but fluctuate less than the market value. As a result, the actuarial value of assets will be lower than the market value in some years and greater in other years. However, over the long term under PPA's smoothing rules, the method has a significant bias to produce an actuarial value of assets that is below the market value of assets.
Benefits not valued	All benefits described in the Plan Provisions section of this report were valued. WTW is not aware of any other significant benefits required to be valued that were not.

SCHEDULE SB ATTACHMENTS

Sources of Data and Other Information

The plan sponsor, through its third-party administrator, furnished participant data as of January 1, 2025. Information on assets, contributions and plan provisions was supplied by the plan sponsor. Data and other information were reviewed for reasonableness and consistency, but no audit was performed. Based on discussions with the plan sponsor, assumptions or estimates were made when data were not available, and the data was adjusted to reflect any significant events that occurred between the date the data was collected and the measurement date.

We are not aware of any errors or omissions in the data that would have a significant effect on the results of our calculations.

See

Audited Financial

Statements

For

Schedule of Reportable Transactions

(Schedule H 4j)

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

2025

This Form is Open to Public Inspection

For calendar plan year 2025 or fiscal plan year beginning 01/01/2025 and ending 12/31/2025

▶ **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
TI EMPLOYEES PENSION PLAN

B Three-digit plan number (PN) ▶ 006

C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF
TEXAS INSTRUMENTS INCORPORATED

D Employer Identification Number (EIN)
75-0289970

E Type of plan: [X] Single [ ] Multiple-A [ ] Multiple-B

F Prior year plan size: [ ] 100 or fewer [ ] 101-500 [X] More than 500

Part I Basic Information

1 Enter the valuation date: Month 01 Day 01 Year 2025

2 Assets:

a Market value	**2a**	400,384,904
b Actuarial value	**2b**	395,282,184

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	1,097	142,774,127	142,774,127
b For terminated vested participants	1,576	78,071,561	78,071,561
c For active participants	1,457	243,204,086	245,201,974
d Total	4,130	464,049,774	466,047,662

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**	5.32%
6 Target normal cost		
a Present value of current plan year accruals	**6a**	10,850,296
b Expected plan-related expenses	**6b**	4,539,000
c Target normal cost	**6c**	15,389,296

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

9/24/2026
Date

Louis Palacios
Type or print name of actuary

2608101
Most recent enrollment number

Willis Towers Watson US LLC
Firm name

214-530-4200
Telephone number (including area code)

PO Box 674401

Houston TX 77267
Address of the firm

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

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	34,124,252
8	Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	0	24,402,887
9	Amount remaining (line 7 minus line 8)	0	9,721,365
10	Interest on line 9 using prior year's actual return of 4.38%	0	425,796
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 5.04%		0
	b(2) Interest on line 38b from prior year Schedule SB, using prior year's actual return		0
	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	10,147,161

Part III Funding Percentages

14	Funding target attainment percentage	14	82.63%
15	Adjusted funding target attainment percentage	15	82.63%
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	86.24%
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
07/15/2025	1,000,000				
10/15/2025	5,000,000				
01/15/2026	5,500,000				
08/28/2026	3,400,000				
			Totals ► 18(b)	14,900,000	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	14,103,745

20 Quarterly contributions and liquidity shortfalls:

a Did the plan have a "funding shortfall" for the prior year? [X] Yes [ ] No

b If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner? [X] 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:	2nd segment:	3rd segment:	
5.00 %	5.27 %	5.50%	☐ N/A, full yield curve used

b Applicable month (enter code)	**21b**	0
22 Weighted average retirement age	**22**	63

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**	15,389,296
b Excess assets, if applicable, but not greater than line 31a	**31b**	0

32 Amortization installments:

	Outstanding Balance	Installment
a Net shortfall amortization installment	80,912,639	8,811,981
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**	0
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)	**34**	24,201,277

	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement	0	10,147,161	10,147,161

36 Additional cash requirement (line 34 minus line 35)	**36**	14,054,116
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	**37**	14,103,745

38 Present value of excess contributions for current year (see instructions)

a Total (excess, if any, of line 37 over line 36)	**38a**	49,629
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	**38b**	49,629
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 ATTACHMENTS

Schedule SB, Line 22
Description of Weighted Average Retirement Age
as of January 1, 2025

Participants Electing Defined Benefit Plan:

Age	Retirement Probability	Population Remainder	Retirees	Weighted	Average Age
55	5.00%	100.00	5.00	275.00	
56	6.67%	95.00	6.34	354.84	
57	8.33%	88.66	7.39	420.98	
58	10.00%	81.28	8.13	471.41	
59	11.67%	73.15	8.54	503.66	
60	13.33%	64.61	8.61	516.78	
61	15.00%	56.00	8.40	512.40	
62	16.67%	47.60	7.93	491.97	
63	18.33%	39.67	7.27	458.05	
64	20.00%	32.39	6.48	414.65	
65	20.00%	25.92	5.18	336.91	
66	20.00%	20.73	4.15	273.67	
67	20.00%	16.59	3.32	222.25	
68	20.00%	13.27	2.65	180.46	
69	20.00%	10.62	2.12	146.49	
70	100.00%	8.49	8.49	594.45	
			100.00	6173.98	61.74

The weighted average retirement age was determined based on the retirement age and a weight component, which was the number of new retirees expected at each age.

Number of participants electing defined benefit plan: 398

Plan Name: TI Employees Pension Plan
EIN / PN: 75-0289970/006
Plan Sponsor: Texas Instruments Incorporated
Valuation Date: January 1, 2025

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 22
Description of Weighted Average Retirement Age
as of January 1, 2025

Participants Electing Defined Contribution Plan:

Age	Retirement Probability	Population Remainder	Retirees	Weighted	Average Age
55	5.00%	100.00	5.00	275.00	
56	5.00%	95.00	4.75	266.00	
57	5.00%	90.25	4.51	257.21	
58	5.00%	85.74	4.29	248.64	
59	5.00%	81.45	4.07	240.28	
60	5.00%	77.38	3.87	232.13	
61	5.00%	73.51	3.68	224.20	
62	5.00%	69.83	3.49	216.48	
63	15.00%	66.34	9.95	626.93	
64	15.00%	56.39	8.46	541.35	
65	15.00%	47.93	7.19	467.34	
66	30.00%	40.74	12.22	806.70	
67	30.00%	28.52	8.56	573.24	
68	40.00%	19.96	7.99	543.01	
69	60.00%	11.98	7.19	495.90	
70	100.00%	4.79	4.79	335.39	
			100.00	6349.82	63.50

The weighted average retirement age was determined based on the retirement age and a weight component, which was the number of new retirees expected at each age.

Number of participants electing defined contribution plan: 1,059

Total Average Retirement Age: **[(398 * 61.74) + (1,059 * 63.50)] / 1,457 = 63**

Plan Name: TI Employees Pension Plan
EIN / PN: 75-0289970/006
Plan Sponsor: Texas Instruments Incorporated
Valuation Date: January 1, 2025

SCHEDULE SB ATTACHMENTS

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
2025	3,784,213	1,704,768	19,297,494	24,786,475
2026	7,835,185	3,551,438	12,766,271	24,152,894
2027	11,125,614	4,454,841	12,490,568	28,071,023
2028	13,851,095	5,246,371	12,200,972	31,298,438
2029	16,247,164	5,810,389	11,885,743	33,943,296
2030	18,017,651	6,166,089	11,554,425	35,738,165
2031	19,482,432	6,374,537	11,200,367	37,057,336
2032	20,517,037	6,489,931	10,828,101	37,835,069
2033	21,152,373	6,501,353	10,431,956	38,085,682
2034	21,516,317	6,451,951	10,014,286	37,982,554
2035	21,644,189	6,370,950	9,578,566	37,593,705
2036	21,529,996	6,264,741	9,120,763	36,915,500
2037	21,243,196	6,137,879	8,645,007	36,026,082
2038	20,802,981	5,995,674	8,150,900	34,949,555
2039	20,249,784	5,836,861	7,644,498	33,731,143
2040	19,634,063	5,664,896	7,129,874	32,428,833
2041	18,954,162	5,476,657	6,604,970	31,035,789
2042	18,213,160	5,270,435	6,080,956	29,564,551
2043	17,428,876	5,053,607	5,557,705	28,040,188
2044	16,606,571	4,825,183	5,042,583	26,474,337
2045	15,748,880	4,584,929	4,539,721	24,873,530
2046	14,862,089	4,334,814	4,052,671	23,249,574
2047	13,948,328	4,081,325	3,586,732	21,616,385
2048	13,011,983	3,819,950	3,145,473	19,977,406
2049	12,058,426	3,548,049	2,732,330	18,338,805
2050	11,094,343	3,271,881	2,350,164	16,716,388
2051	10,127,425	2,992,169	2,001,022	15,120,616
2052	9,166,215	2,711,877	1,686,160	13,564,252
2053	8,220,151	2,434,722	1,405,952	12,060,825
2054	7,299,181	2,164,328	1,159,950	10,623,459
2055	6,413,445	1,902,880	946,983	9,263,308
2056	5,572,663	1,654,389	765,208	7,992,260
2057	4,785,550	1,422,430	612,276	6,820,256
2058	4,059,358	1,208,493	485,445	5,753,296
2059	3,399,557	1,014,754	381,765	4,796,076
2060	2,809,382	842,197	298,230	3,949,809
2061	2,289,939	693,073	231,851	3,214,863
2062	1,840,256	564,802	179,777	2,584,835
2063	1,457,455	454,293	139,422	2,051,170
2064	1,137,107	362,117	108,487	1,607,711
2065	873,660	286,024	84,979	1,244,663
2066	660,769	224,401	67,228	952,398
2067	491,778	175,197	53,851	720,826
2068	360,062	136,371	43,746	540,179
2069	259,239	106,107	36,080	401,426
2070	183,475	82,756	30,198	296,429
2071	127,600	64,848	25,617	218,065
2072	87,172	51,207	21,974	160,353
2073	58,488	40,831	19,024	118,343
2074	38,534	32,931	16,592	88,057

Plan Name: TI Employees Pension Plan
EIN / PN: 75-0289970/006
Plan Sponsor: Texas Instruments Incorporated
Valuation Date: January 1, 2025

SCHEDULE SB ATTACHMENTS

Schedule SB, Part V
Summary of Plan Provisions

Plan Provisions

The most recent amendment reflected in the following plan provisions was adopted December 17, 2014.

Benefits for Regular TI Participants

Covered employees	All employees of Texas Instruments Incorporated and Texas Instruments Supply Company hired before January 1, 1998
Participation date	Participants under the Plan as of the effective date will automatically participate in accordance with their elections. The Plan has been closed to new entrants.

Definitions

Vesting service	One year for each service computation year during which at least 1,000 hours of service is credited
Benefit service	One year for each 365-day period, beginning with an Employee's date of participation, during which the employee is in covered employment
Compensation	Total earnings, including overtime, certain bonuses, premiums, and incentive compensation
Average credited earnings	The monthly average of the highest five consecutive calendar years of Compensation
Final average earnings	The lesser of (1) and (2) (1) The monthly average of Compensation, up to the Social Security Wage Base, for the three years preceding the year of retirement or termination (2) Covered Compensation
Normal retirement date (NRD)	Attainment of age 65
Monthly pension benefit	The greater of: i. (1) 1.5% of average credited earnings multiplied by years of benefit service minus (2) the product of the following factors: (a) retirement age factor, (b) final average earnings, (c) benefit service at the later of normal retirement or actual retirement up to but not exceeding 35 years, (d) the ratio, not greater than 1.0, of benefit service at actual retirement or termination, to benefit service at normal retirement date, and ii. $84 multiplied by years of benefit service
Monthly preretirement death benefit	50% of the Monthly Pension Benefit as of the date of death, reduced for the 50% joint and contingent survivor election and early commencement

SCHEDULE SB ATTACHMENTS

Eligibility for Benefits

Normal retirement	Retirement on NRD
Early retirement	Retirement before NRD and on or after both attaining age 55 and completing 20 years of Vesting Service, or attaining age 60 and completing 5 years of Vesting Service
Postponed retirement	Retirement after NRD
Vested termination	Termination for reasons other than death, disability or retirement after completing three years of Vesting Service
Disablement	Permanent and total disability prior to NRD after completing three years of Vesting Service while still accruing Benefit Service.
Preretirement death benefit	Death while eligible for normal, early, postponed or deferred vested retirement benefits

Benefits Paid Upon the Following Events

Normal retirement	Monthly Pension Benefit determined as of NRD
Early retirement	Monthly Pension Benefit determined as of early retirement date, reduced by 4% for each year of payment between age 60 and age 65, further reduced by 3.5% for each year of payment before age 60
Postponed retirement	Monthly Pension Benefit determined as of actual retirement date
Vested termination	Monthly Pension Benefit determined as of termination date to commence on NRD
Disablement	Monthly Pension Benefit determined as of date of disability with Benefit Service to NRD
Preretirement death	Monthly Preretirement Death Benefit paid as though the participant terminated or retired on the date of death and elected a 50% joint and survivor option with payments commencing at the earliest date permissible

Other Plan Provisions

Forms of payment

▪ Normal form of payment	Life annuity (for single participants) Joint & 50% survivor annuity (for married participants)
▪ Optional forms of payment	Life annuity (for married participants) 60 or 120 months certain and life thereafter Joint & 75% survivor annuity Joint & 100% survivor annuity Single lump sum
Maximum on benefits and pay	All benefits and pay for any calendar year may not exceed the maximum limitations for that year as defined in the Internal Revenue Code. The plan provides for increasing the dollar limits automatically as such changes become effective. Increases in the dollar limits are not assumed for determining contributions.

SCHEDULE SB ATTACHMENTS

Benefits for TI Tucson Participants	
Covered employees	All TI Tucson employees acquired by Texas Instruments Incorporated from Burr-Brown Corporation as of December 31, 2000.
Participation date	Participants under the Plan as of the effective date will automatically participate in accordance with their elections. The Plan has been closed to new entrants.

Definitions	
Vesting service	One year for each service computation year during which at least 1,000 hours of service is credited
Benefit service	One year for each 365-day period, beginning with an Employee's date of participation, during which the employee is in covered employment
Compensation	Total earnings, including overtime, certain bonuses, premiums, and incentive compensation
Average monthly earnings	Monthly average of the highest five consecutive plan years of Compensation out of the last ten plan years of employment, including the last year of employment
Normal retirement date (NRD)	Attainment of age 65 and five years of vesting services
Monthly pension benefit	The greater of (i) the grandfathered normal retirement benefit and (ii) the monthly amount of retirement income actuarially equivalent to the participant's account balance as of his normal retirement date Grandfathered normal retirement benefit is the sum of: (a) 0.5% of average monthly earnings multiplied by benefit service up to but not exceeding 20 years, and (b) 0.5% of average monthly earnings in excess of covered compensation multiplied by benefit service up to but not exceeding 20 years Account balance consists of pay credit equal to 2% of earnings and interest credit determined based on investment percentage rate
Monthly preretirement death benefit	The greater of the surviving spouse annuity, if applicable, and the minimum pre-retirement death benefit. The minimum pre-retirement death benefit is the monthly life annuity actuarially equivalent to the participant's account balance. The surviving spouse annuity is the monthly benefit the spouse would have received had the participant (1) separated from employment on the date of death, (2) survived until the date benefits become payable to his surviving spouse, (3) elected to retire on that date and receive a joint and 50% survivor annuity, and (4) died on the day after such annuity became effective.

SCHEDULE SB ATTACHMENTS

Eligibility for Benefits	
Normal retirement	Retirement on NRD
Early retirement	Retirement before NRD and on or after both attaining age 55 and completing 10 years of vesting service
Postponed retirement	Retirement after NRD
Vested termination	Termination for reasons other than death, disability or retirement after completing three years of Vesting Service
Disablement	Disablement while active and accruing Benefit Service
Preretirement death	Death while eligible for normal, early, postponed, or deferred vested retirement benefits
Special retiree death benefits	Death after retirement

Benefits Paid Upon the Following Events	
Normal retirement	Monthly Pension Benefits determined as of NRD
Early retirement	Monthly Pension Benefit determined as of early retirement date, with the grandfathered normal retirement benefit reduced by 4% each year by which commencement precedes the normal retirement date
Postponed retirement	Monthly Pension Benefit determined as of actual retirement date
Vested termination	Monthly Pension Benefit determined as of termination date to commence on NRD
Disablement	The greater of a monthly life annuity actuarially equivalent to the participant's account balance and the grandfathered normal retirement benefit at disability. No reduction for commencement prior to NRD. A participant with less than three years of Vesting Service is not entitled to the grandfathered portion.
Preretirement death	Monthly Pre-retirement Death Benefit
Postretirement death	A lump sum of $2,500

Other Plan Provisions	
Forms of payment	
▪ Normal form of payment	Life annuity (for single participants) Joint & 50% survivor annuity (for married participants)
▪ Optional forms of payment	Life annuity (for married participants) 60 or 120 months certain and life thereafter Joint & 75% survivor annuity Joint & 100% survivor annuity Single lump sum
Maximum on benefits and pay	All benefits and pay for any calendar year may not exceed the maximum limitations for that year as defined in the Internal Revenue Code. The plan provides for increasing the dollar limits automatically as such changes become effective. Increases in the dollar limits are not assumed for determining contributions.

SCHEDULE SB ATTACHMENTS

Future Plan Changes

No future plan changes were recognized in determining minimum and maximum contributions.

Change in Benefits Valued Since Prior Year

There have been no changes in benefits valued since the prior year other than increases in statutory pay and benefit limits.

See

Audited Financial

Statements

For

Schedule of Assets Held

(Schedule H 4i)

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 32
Schedule of Amortization Bases
as of January 1, 2025

Type of Base	Date Established	Initial Amount	Remaining Amortization Period (Years)	Outstanding Balance	Amortization Payment
1. Shortfall	01/01/2025	17,919,854	15.00000	17,919,854	1,666,641
2. Shortfall	01/01/2024	(25,596,133)	14.00000	(24,013,426)	(2,339,384)
3. Shortfall	01/01/2023	75,903,783	13.00000	67.788.875	6,951,322
4. Shortfall	01/01/2022	(51,030,273)	12.00000	(43,441,775)	(4,715,781)
5. Shortfall	01/01/2021	77,746,253	11.00000	62,659,111	7,249,183
Total				80,912,639	8,811,981

Plan Name: TI Employees Pension Plan
EIN / PN: 75-0289970/006
Plan Sponsor: Texas Instruments Incorporated
Valuation Date: January 1, 2025

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 24
Change in Actuarial Assumptions

The PPA lump sum mortality table changed from the IRS-prescribed mortality table for 2024 to the IRS-prescribed mortality table for 2025 with generational projection to year of benefit commencement.

The PBGC lump sum interest rate was updated to be 3.15%.

Plan Name:	TI Employees Pension Plan
EIN / PN:	75-0289970/006
Plan Sponsor:	Texas Instruments Incorporated
Valuation Date:	January 1, 2025