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
PENSION PLAN OF NORTH CAROLINA BAPTIST HOSPITAL

1b Three-digit plan number (PN) ▶ 001

1c Effective date of plan 12/01/1956

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)
NORTH CAROLINA BAPTIST HOSPITAL

MEDICAL CENTER BOULEVARD
WINSTON-SALEM, NC 27157-1185

2b Employer Identification Number (EIN) 56-0552787

2c Plan Sponsor's telephone number 336-716-2387

2d Business code (see instructions) 622000

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.	10/12/2026	STACYE FURMANEK
	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 [X] Same as Plan Sponsor	**3b**	Administrator's EIN
		3c	Administrator's telephone number
4	If the name and/or EIN of the plan sponsor or the plan name has changed since the last return/report filed for this plan, enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report:	**4b**	EIN
a	Sponsor's name	**4d**	PN
c	Plan Name		

5	Total number of participants at the beginning of the plan year	**5**	6682
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)**	1891
a(2)	Total number of active participants at the end of the plan year	**6a(2)**	1810
b	Retired or separated participants receiving benefits	**6b**	2713
c	Other retired or separated participants entitled to future benefits	**6c**	1842
d	Subtotal. Add lines **6a(2)**, **6b**, and **6c**.	**6d**	6365
e	Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	**6e**	212
f	Total. Add lines **6d** and **6e**.	**6f**	6577
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 1I 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)		**9b** Plan benefit arrangement (check all that apply)	
(1) [ ]	Insurance	**(1)** [ ]	Insurance
(2) [ ]	Code section 412(e)(3) insurance contracts	**(2)** [ ]	Code section 412(e)(3) insurance contracts
(3) [X]	Trust	**(3)** [X]	Trust
(4) [ ]	General assets of the sponsor	**(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)** [X] **R** (Retirement Plan Information)
- **(2)** [ ] **MB** (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary
- **(3)** [X] **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)** [X] **H** (Financial Information)
- **(2)** [ ] **I** (Financial Information – Small Plan)
- **(3)** [ ] **A** (Insurance Information) – Number Attached 0
- **(4)** [X] **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
PENSION PLAN OF NORTH CAROLINA BAPTIST HOSPITAL

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF
NORTH CAROLINA BAPTIST HOSPITAL

D Employer Identification Number (EIN)
56-0552787

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**	276717446
b Actuarial value	**2b**	266288032

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	2831	188123718	188123718
b For terminated vested participants	1960	55346632	55346632
c For active participants	1891	75037782	75042383
d Total	6682	318508132	318512733

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**	5.33 %
6 Target normal cost		
a Present value of current plan year accruals	**6a**	0
b Expected plan-related expenses	**6b**	3250000
c Target normal cost	**6c**	3250000

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

10/05/2026
Date

ANDREW NYCE
Type or print name of actuary

26-06981
Most recent enrollment number

WILLIS TOWERS WATSON US LLC
Firm name

704-620-6480
Telephone number (including area code)

PX 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	4519132
8	Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	0	4519132
9	Amount remaining (line 7 minus line 8)	0	0
10	Interest on line 9 using prior year's actual return of 8.08 %	0	0
11	Prior year's excess contributions to be added to prefunding balance:		
a	Present value of excess contributions (line 38a from prior year)		1606623
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 5.18 %		0
b(2)	Interest on line 38b from prior year Schedule SB, using prior year's actual return		129815
c	Total available at beginning of current plan year to add to prefunding balance		1736438
d	Portion of (c) to be added to prefunding balance		1736438
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	1736438

Part III Funding Percentages

14	Funding target attainment percentage	14	83.05 %
15	Adjusted funding target attainment percentage	15	83.05 %
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	90.30 %
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
04/11/2025	1739000	0			
07/11/2025	1739000	0			
01/14/2026	1666832	0			
08/03/2026	3739546	0			
			Totals ► 18(b)	8884378	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	8428993

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**	62

23 Mortality table(s) (see instructions) ☐ Prescribed - combined ☒ Prescribed - separate ☐ Substitute

Part VI Miscellaneous Items

24 Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment. ☒ Yes ☐ No

25 Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment. ☐ Yes ☒ No

26 Demographic and benefit information

a Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment. ☒ Yes ☐ No

b Is the plan required to provide a projection of expected benefit payments? If "Yes," see instructions regarding required attachment ☒ Yes ☐ No

27 If the plan is subject to alternative funding rules, enter applicable code and see instructions regarding attachment	**27**	

Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years

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

Part VIII Minimum Required Contribution For Current Year

31 Target normal cost and excess assets (see instructions):

a Target normal cost (line 6c)	**31a**	3250000
b Excess assets, if applicable, but not greater than line 31a	**31b**	0

32 Amortization installments:	Outstanding Balance	Installment
a Net shortfall amortization installment	53961139	5376474
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**	8626474

	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement	0	1736438	1736438

36 Additional cash requirement (line 34 minus line 35)	**36**	6890036
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	**37**	8428993

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

a Total (excess, if any, of line 37 over line 36)	**38a**	1538957
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	**38b**	1538957
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
PENSION PLAN OF NORTH CAROLINA BAPTIST HOSPITAL

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
NORTH CAROLINA BAPTIST HOSPITAL

D Employer Identification Number (EIN)
56-0552787

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)

AON CONSULTING

22-2232264

(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	789775	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

PACIFIC INVESTMENT MANAGEMENT CO.

33-0629048

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	362440	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

CLIFTONLARSONALLEN LLP

41-0746749

(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	AUDITOR	84226	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 COMPANY

36-1561860

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
21 50	NONE	77775	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

WILLIS TOWERS WATSON

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?
10 50	ACTUARY	37580	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

STATE STREET BANK & TRUST CO

04-1867445

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	19744	Yes [ ] No [X]	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

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

Part III Termination Information on Accountants and Enrolled Actuaries (see instructions)

(complete as many entries as needed)

a Name:

b EIN:

c Position:

d Address:

e Telephone:

Explanation:

a Name:

b EIN:

c Position:

d Address:

e Telephone:

Explanation:

a Name:

b EIN:

c Position:

d Address:

e Telephone:

Explanation:

a Name:

b EIN:

c Position:

d Address:

e Telephone:

Explanation:

a Name:

b EIN:

c Position:

d Address:

e Telephone:

Explanation:

SCHEDULE H (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Financial Information

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

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

OMB No. 1210-0110

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
PENSION PLAN OF NORTH CAROLINA BAPTIST HOSPITAL

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
NORTH CAROLINA BAPTIST HOSPITAL

D Employer Identification Number (EIN)
56-0552787

Part I Asset and Liability Statement

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

Assets		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash	1a		
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)	4286169	5406378
(2) Participant contributions	1b(2)		
(3) Other	1b(3)	24696886	17984288
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	3017279	9133583
(2) U.S. Government securities	1c(2)	36834943	36501527
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	110308236	428755
(B) All other	1c(3)(B)	0	100264448
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)	195164	94239
(B) Common	1c(4)(B)	2533000	4329
(5) Partnership/joint venture interests	1c(5)	17737919	5450413
(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)		
(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)	123801231	128294402
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)		
(15) Other	1c(15)	11492407	11740362

		(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	334903234	315302724
Liabilities			
1g Benefit claims payable	1g		
1h Operating payables	1h	62522233	20775167
1i Acquisition indebtedness	1i		
1j Other liabilities	1j		
1k Total liabilities (add all amounts in lines 1g through1j)	1k	62522233	20775167
Net Assets			
1l Net assets (subtract line 1k from line 1f)	1l	272381001	294527557

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)	8884378	
(B) Participants	2a(1)(B)		
(C) Others (including rollovers)	2a(1)(C)		
(2) Noncash contributions	2a(2)		
(3) Total contributions. Add lines **2a(1)(A), (B), (C),** and line **2a(2)**	2a(3)		8884378
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)	45725	
(B) U.S. Government securities	2b(1)(B)	562304	
(C) Corporate debt instruments	2b(1)(C)	7375399	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)	726845	
(G) Total interest. Add lines **2b(1)(A)** through **(F)**	2b(1)(G)		8710273
(2) Dividends: **(A)** Preferred stock	2b(2)(A)	6013	
(B) Common stock	2b(2)(B)		
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	4557450	
(D) Total dividends. Add lines **2b(2)(A)**, **(B)**, and **(C)**	2b(2)(D)		4563463
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: **(A)** Aggregate proceeds	2b(4)(A)		
(B) Aggregate carrying amount (see instructions)	2b(4)(B)		
(C) Subtract line **2b(4)(B)** from line **2b(4)(A)** and enter result	2b(4)(C)		0
(5) Unrealized appreciation (depreciation) of assets: **(A)** Real estate	2b(5)(A)		
(B) Other	2b(5)(B)	653707	
(C) Total unrealized appreciation of assets. Add lines **2b(5)(A)** and **(B)**	2b(5)(C)		653707

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		22029434
c Other income	2c		1396428
d Total income. Add all **income** amounts in column (b) and enter total	2d		46237683
Expenses			
e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	19764795	
(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)		19764795
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)	2273	
(3) Recordkeeping fees	2i(3)		
(4) IQPA audit fees	2i(4)	84226	
(5) Investment advisory and investment management fees	2i(5)	362441	
(6) Bank or trust company trustee/custodial fees	2i(6)	97519	
(7) Actuarial fees	2i(7)	827355	
(8) Legal fees	2i(8)		
(9) Valuation/appraisal fees	2i(9)		
(10) Other trustee fees and expenses	2i(10)		
(11) Other expenses	2i(11)	2952518	
(12) Total administrative expenses. Add lines **2i(1)** through **(11)**	2i(12)		4326332
j Total expenses. Add all **expense** amounts in column (b) and enter total	2j		24091127
Net Income and Reconciliation			
k Net income (loss). Subtract line **2j** from line **2d**	2k		22146556
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) [X] DOL Regulation 2520.103-8 **(2)** [ ] DOL Regulation 2520.103-12(d) **(3)** [ ] neither DOL Regulation 2520.103-8 nor DOL Regulation 2520.103-12(d).

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

(1) Name: CLIFTONLARSONALLEN LLP **(2)** EIN: 41-0746749

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		10000000
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 585393.

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
PENSION PLAN OF NORTH CAROLINA BAPTIST HOSPITAL

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
NORTH CAROLINA BAPTIST HOSPITAL

D Employer Identification Number (EIN)
56-0552787

Part I Distributions

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

1 Total value of distributions paid in property other than in cash or the forms of property specified in the instructions **1** 0

2 Enter the EIN(s) of payor(s) who paid benefits on behalf of the plan to participants or beneficiaries during the year (if more than two, enter EINs of the two payors who paid the greatest dollar amounts of benefits):

EIN(s): 36-1561860

Profit-sharing plans, ESOPs, and stock bonus plans, skip line 3.

3 Number of participants (living or deceased) whose benefits were distributed in a single sum, during the plan year **3** 13

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: 43.9 % Private Equity: 0.0 % Investment-Grade Debt and Interest Rate Hedging Assets: 47.0 %
High-Yield Debt: 0.0 % Real Assets: 0.0 % Cash or Cash Equivalents: 3.2 % Other: 5.9 %

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_____.

COLLABORATORS | COACHES | ADVOCATES | MENTORS
FRIENDS | VOLUNTEERS | REGULARS | DINERS | VISITORS
CPAs | CONSULTANTS | WEALTH ADVISORS | *NEIGHBORS*
COLLABORATORS | COACHES | ADVOCATES | MENTORS |
CONNOISSEURS | CUSTOMERS | TEACHERS |
| VOLUNTEERS |

PENSION PLAN OF NORTH CAROLINA BAPTIST HOSPITAL

Financial Statements and Supplemental Schedules
For the Years Ended December 31, 2025 and 2024
With Independent Auditors' Report

Right there with you

CLAconnect.com

PENSION PLAN OF NORTH CAROLINA BAPTIST HOSPITAL
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CliftonLarsonAllen LLP
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INDEPENDENT AUDITORS' REPORT

Plan Administrator
Pension Plan of North Carolina Baptist Hospital
Winston-Salem, North Carolina

Report on the Audit of the Financial Statements

Scope and Nature of the ERISA Section 103(a)(3)(C) Audit

We have performed audits of the financial statements of Pension Plan of North Carolina Baptist Hospital (the Plan), an employee benefit plan subject to the Employee Retirement Income Security Act of 1974 (ERISA), as permitted by ERISA Section 103(a)(3)(C) (ERISA Section 103(a)(3)(C) audit). The financial statements comprise the statements of net assets available for benefits as of December 31, 2025 and 2024, and the related statements of changes in net assets available for benefits for the years then ended, and the related notes to the financial statements.

Management, having determined it is permissible in the circumstances, has elected to have the audits of Pension Plan of North Carolina Baptist Hospital's financial statements performed in accordance with ERISA Section 103(a)(3)(C) pursuant to 29 CFR 2520.103-8 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA. As permitted by ERISA Section 103(a)(3)(C), our audits need not extend to any statements or information related to assets held for investment of the Plan (investment information) by a bank or similar institution or insurance carrier that is regulated, supervised, and subject to periodic examination by a state or federal agency, provided that the statements or information regarding assets so held are prepared and certified to by the bank or similar institution or insurance carrier in accordance with 29 CFR 2520.103-5 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA (qualified institution).

Management has obtained certifications from a qualified institution as of December 31, 2025 and 2024 and for the years then ended, stating that the certified investment information, as described in Note 5 to the financial statements, is complete and accurate.

Opinion

In our opinion, based on our audits and on the procedures performed as described in the Auditors' Responsibilities for the Audit of the Financial Statements section:

- The amounts and disclosures in the accompanying financial statements, other than those agreed to or derived from the certified investment information, are presented fairly, in all material respects, in accordance with accounting principles generally accepted in the United States of America.

- The information in the accompanying financial statements related to assets held by and certified to by a qualified institution agrees to, or is derived from, in all material respects, the information prepared and certified by an institution that management determined meets the requirements of ERISA Section 103(a)(3)(C).

CLA (CliftonLarsonAllen LLP) is an independent network member of CLA Global. See CLAglobal.com/disclaimer.

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 Auditors' Responsibilities for the Audit of the Financial Statements section of our report. We are required to be independent of Pension Plan of North Carolina Baptist Hospital 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 ERISA Section 103(a)(3)(C) 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. Management's election of the ERISA Section 103(a)(3)(C) audit does not affect management's responsibility for the financial statements.

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 Pension Plan of North Carolina Baptist Hospital's ability to continue as a going concern within 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.

Auditors' Responsibilities for the Audit of the Financial Statements

Except as described in the Scope and Nature of the ERISA Section 103(a)(3)(C) Audit section of our report, our objectives are to obtain reasonable assurance about whether the 023 financial statements as a whole are free from material misstatement, whether due to fraud or error, and to issue an auditors' 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 Pension Plan of North Carolina Baptist Hospital'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 Pension Plan of North Carolina Baptist Hospital's ability to continue as a going concern for a reasonable period of time.

Our audits did not extend to the certified investment information, except for obtaining and reading the certification, comparing the certified investment information with the related information presented and disclosed in the financial statements, and reading the disclosures relating to the certified investment information to assess whether they are in accordance with the presentation and disclosure requirements of accounting principles generally accepted in the United States of America.

Accordingly, the objective of an ERISA Section 103(a)(3)(C) audit is not to express an opinion about whether the financial statements as a whole are presented fairly, in all material respects, in accordance with accounting principles generally accepted in the United States of America.

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.

Other Matter – Supplemental Schedules Required by ERISA

The supplemental schedule of assets (held at end of year), schedule of reportable transactions, and schedule of assets (acquired and disposed of within year) as of and for the year ended December 31, 2025 are presented for purposes of additional analysis and are not a required part of the financial statements but is 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 included in the supplemental schedules, other than that agreed to or derived from the certified investment information, has been subjected to auditing procedures applied in the audit 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. For information included in the supplemental schedules that agreed to or is derived from the certified investment information, we compared such information to the related certified investment information.

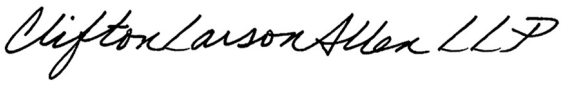
In forming our opinion on the supplemental schedules, we evaluated whether the supplemental schedules, other than the information agreed to or derived from the certified investment information, including its form and content, is presented in conformity with the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA.

Plan Administrator
Pension Plan of North Carolina Baptist Hospital

In our opinion:

- The form and content of the supplemental schedules, other than the information in the supplemental schedule that agreed to or is derived from the certified investment information, is presented, in all material respects, in conformity with the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA.

- The information in the supplemental schedules related to assets held by and certified to by a qualified institution agrees to, or is derived from, in all material respects, the information prepared and certified by an institution that management determined meets the requirements of ERISA Section 103(a)(3)(C).



CliftonLarsonAllen LLP

Charlotte, North Carolina
October 5, 2026

PENSION PLAN OF NORTH CAROLINA BAPTIST HOSPITAL
STATEMENTS OF NET ASSETS AVAILABLE FOR BENEFITS
As of December 31, 2025 and 2024

	2025	2024
ASSETS		
Investments, at fair value	$ 291,912,058	$ 305,920,179
Receivables		
Employer contributions	5,406,378	4,286,169
Due from broker for securities sold	16,109,795	22,159,550
Accrued income	1,874,493	2,537,336
Total receivables	23,390,666	28,983,055
Total assets	**315,302,724**	**334,903,234**
LIABILITIES		
Due to broker for securities purchased	20,488,088	57,858,413
Accrued expenses	287,079	4,663,820
Total liabilities	**20,775,167**	**62,522,233**
NET ASSETS AVAILABLE FOR BENEFITS	**$ 294,527,557**	**$ 272,381,001**

See accompanying notes to financial statements

PENSION PLAN OF NORTH CAROLINA BAPTIST HOSPITAL
STATEMENTS OF CHANGES IN NET ASSETS AVAILABLE FOR BENEFITS
For the Years Ended December 31, 2025 and 2024

	2025	2024
ADDITIONS		
Net appreciation in fair value of investments	$ 24,079,569	$ 10,213,880
Interest and dividend income	13,273,736	11,557,557
Employer contributions	8,884,378	4,337,169
Other income	—	60,785
Total	**46,237,683**	**26,169,391**
DEDUCTIONS		
Benefits paid to participants	19,764,795	18,881,265
Administrative expenses	4,326,332	5,002,245
Total	**24,091,127**	**23,883,510**
NET INCREASE	**22,146,556**	**2,285,881**
NET ASSETS AVAILABLE FOR BENEFITS		
Beginning of year	272,381,001	270,095,120
End of year	**$ 294,527,557**	**$ 272,381,001**

See accompanying notes to financial statements.

1. DESCRIPTION OF THE PLAN

The following description of the Pension Plan of North Carolina Baptist Hospital (the Plan) provides only general information. Participants should refer to the Plan document for a more complete description of the Plan's provisions.

General

The Plan is a defined benefit pension plan covering eligible employees of North Carolina Baptist Hospital (Plan Sponsor) who have met the age and service requirements of the Plan. The Plan was frozen effective December 31, 2011. On that date, the Plan was closed to new participants and participants ceased accruing additional pension benefits but were fully vested in their accrued benefits as of that date.

A committee appointed by the Board of Directors of the Plan Sponsor is the named fiduciary of the Plan and responsible for the administration of the Plan and investment of the Plan assets. The Plan changed trustees from State Street Bank and Trust Company (SSBT) to The Northern Trust Company, (Northern) effective January 1, 2025. SSBT served as the trustee of the Plan for the year ended December 31, 2024 The Plan is subject to the provisions of the Employee Retirement Income Security Act of 1974 (ERISA).

On December 30, 2024, SSBT transferred a portion of the Plan's equity securities to Northern in the amount of $114,030,536. On December 31, 2024, the value of the transferred assets was $113,662,909 and is included in investments, at fair value in the statements of net assets available for benefits. The unrealized loss of $367,627 is included in net appreciation in fair value of investments in the statements of changes in net assets available for benefits. Subsequent to December 31, 2024, the remaining Plan assets were transferred to Northern.

Pension Benefit

The amount of annual benefit, paid in monthly installments for life, based on service to normal retirement date, is: (1) 0.8% of the participant's Final Average Compensation, multiplied by his or her number of years of service up to 30 years; plus (2) 0.65% of the excess, if any, of the participant's Final Average Compensation over his or her Covered Compensation amount, multiplied by his or her number of years of service up to 30 years.

Covered Compensation is the average of the Social Security taxable wage base amounts for the 35 calendar years ending with the calendar year that contains the participant's Social Security normal retirement age.

Final Average Compensation is the average of a participant's annual compensation over the highest five consecutive calendar years of service within the last ten years of service preceding the accrual date. However, compensation shall not exceed the maximum dollar limitation of Internal Revenue Code (IRC) Section 401 (a)(17) in any calendar year.

Early Retirement Benefit

A participant who terminates employment on or after age 55 with at least ten years of service, may elect to commence their benefit prior to their normal retirement date. The early retirement benefit shall be equal to the participant's accrued benefit reduced by 1/180th for each of the first 60 months and 1/360th for each of the next 60 months by which payments commence prior to the participant's normal retirement age.

Death Benefit

If a vested active participant dies prior to becoming eligible for early retirement, the surviving spouse, if any, shall receive a benefit that is actuarially equivalent to the benefit that he or she would have received if the participant had separated from service on the date of death, survived to the earliest retirement age, commenced receiving a joint and one-half survivor annuity and died on the following day. The benefit will be paid in monthly installments for the surviving spouse's remaining lifetime, commencing on the first day of the month following the participant's death. If a vested inactive participant dies prior to becoming eligible for early retirement, his or her spouse, if any, shall receive a death benefit calculated as above except that it will be based on his or her actual date of termination.

In the event of a married participant's death after the attainment of age 55 and the completion of 10 years of service, or after having become eligible for normal retirement, it will be assumed the participant had retired on the first day of the calendar month next preceding his or her death and elected a joint and one-half survivor annuity.

Notwithstanding the foregoing, if the present value of the death benefit is less than $5,000, the payment shall be distributed to the participant's surviving spouse as a lump sum.

Disability Benefit

A participant who becomes totally and permanently disabled before normal retirement age and has 10 or more years of service may retire and receive a disability retirement benefit on the first day of the month next following the establishment of disability. The disability retirement benefit shall equal the participant's accrued benefit on the date of disability reduced 1/180th for each of the first 60 months and 1/360th for each of the next 60 months by which the payment date precedes the normal retirement date and actuarially reduced for each additional year.

If a disabled participant is entitled to receive benefits under an insured long-term disability program of the Employer, payment of disability retirement benefit shall be deferred until the date such long-term disability benefits terminate. The disability retirement benefit shall be reduced as above to the date of benefit commencement. If payments begin after normal retirement age, the participant shall receive the actuarial equivalent of his or her accrued benefit.

2. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

Basis of Presentation

The accompanying financial statements have been prepared in accordance with accounting principles generally accepted in the United States of America (U.S. GAAP).

Use of Estimates

The preparation of financial statements in conformity with U.S. GAAP requires management to make estimates and assumptions that affect the reported amounts of assets, liabilities, and changes therein, disclosure of contingent assets and liabilities, and the actuarial present value of accumulated plan benefits and changes therein at the date of the financial statements. Actual results could differ from those estimates.

Investment Valuation and Income Recognition

Investments are reported at fair value. Fair value is the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date (i.e., an exit price). See Note 4 for a description of valuation methodology.

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

Payment of Benefits

Benefit payments to participants are recorded upon distribution.

Administrative Expenses

The Plan's administrative expenses are paid by either the Plan or the Plan Sponsor, as provided by the Plan document. In addition, certain investment-related expenses are included in net appreciation in fair value of investments presented in the accompanying statements of changes in net assets available for benefits.

Derivatives

The Plan's investment policy allows use of derivatives for investment portfolio strategies that include managing interest rate or currency risk through hedging, reducing transaction costs by substituting stock or bond index futures or options for assets in the underlying cash market, enhancing returns and facilitating shifts in asset allocation. The policy states that derivatives may not be used in a speculative manner or to leverage the investment portfolio. Derivative financial instruments used by the Plan during the years ended December 31, 2025 and 2024 included options, credit default swaps and interest rate swaps. At December 31, 2025 and 2024, the gross notional value of the derivatives was $193,954,892 and $194,350,006, respectively.

Funding Policy

Contributions to provide benefits under the Plan are made solely by the Plan Sponsor. The Plan Sponsor's funding policy is to make contributions to the Plan in the amount as determined by the Plan's actuary. The Plan Sponsor has met the minimum funding requirements of ERISA for the years ended December 31, 2025 and 2024.

Subsequent Events

For the year ended December 31, 2025, the Plan Sponsor has evaluated subsequent events for potential recognition and disclosure through October 5, 2026, the date the financial statements were available to be issued.

3. ACTUARIAL PRESENT VALUE OF ACCUMULATED PLAN BENEFITS

Accumulated Plan benefits are those future periodic payments, including lump-sum distributions, which are attributable under the Plan's provisions to the service employees have rendered as of the valuation date. Accumulated plan benefits include benefits expected to be paid to (a) retired or terminated employees or their beneficiaries, (b) beneficiaries of employees who have died and (c) present employees or their beneficiaries. The actuarial present value of accumulated plan benefits was determined by an independent actuary and is that amount that results from 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 actuarial present value of accumulated plan benefits as of January 1, 2025, is as follows:

Vested benefits	
Participants currently receiving payments	$ 191,546,798
Other participants	135,710,852
Total vested benefits	327,257,650
Non-vested benefits	3,078
Total accumulated benefits	$ 327,260,728

The changes in the actuarial present value of the Plan's accumulated plan benefits:

Actuarial present value of accumulated plan benefits — January 1, 2024	$ 336,344,172
Changes resulting from	
Actuarial losses	697,817
Decrease in the discount period	16,345,435
Benefits paid	(18,881,265)
Change in assumptions	(7,245,431)
Actuarial present value of accumulated plan benefits — January 1, 2025	$ 327,260,728

The significant actuarial assumptions used in the valuation as of January 1, 2025 were:

Interest rate	5.20% (5.00% for January 1, 2024)
Mortality	Pri-2012 mortality study projected using Scale MP-2021
Retirement Age	Active participants - various retirement rates beginning from 5% at age 55 and increasing to 100% at age 70

The foregoing 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. The computations of the actuarial present value of accumulated plan benefits were made as of January 1. Had the valuations been performed as of December 31, there would be no material differences.

4. FAIR VALUE

The Plan's investments are reported at fair value and the assets are categorized based upon whether the inputs used to determine fair values are observable or unobservable. Observable inputs are inputs that are based on market data obtained from sources independent of the reporting entity. Unobservable inputs are inputs that reflect the reporting entity's own assumption about pricing the asset or liability, based on the best information available under the circumstances.

The fair value of all assets and liabilities recognized or disclosed at fair value is classified based on the lowest level of significant inputs. Assets and liabilities that are measured at fair value are disclosed and classified in one of three categories. Category inputs are defined as follows:

Level 1 - Quoted prices (unadjusted) in active markets for identical assets on the reporting date.

Level 2 - Inputs other than quoted market prices included in Level 1 that are observable for the asset, either directly or indirectly. If the asset has a specified (contractual) term, a Level 2 input must be observable for substantially the full term of the asset.

Level 3 - Inputs that are unobservable for the asset for which there is little or no market data.

The Plan believes its valuation methods and classification in fair value levels are appropriate and consistent with other market participants based on information readily available from its service providers. Transfers between fair value levels are only done when new or additional information regarding the observability of pricing inputs is received that could result in a different classification as of the reporting date. The Plan’s policy is to recognize significant transfers between levels at the end of the reporting period, December 31. There were no significant transfers between fair value levels during 2025 or 2024.

The following section describes the valuation methodologies the Plan uses to measure financial assets and liabilities at fair value:

Level 1: The fair value of equity securities categorized within Level 1 is based on quoted net asset values of the shares as reported by the fund. The mutual funds held by the Plan are open-end mutual funds registered with the U.S. Securities and Exchange Commission. The funds must publish their daily net asset value (NAV) and transact at that price. The mutual funds held by the Plan are considered to be actively traded. Level 1 fair value measurements also include short-term investments comprised of STIF-type instruments and other equity securities.

Level 2: Level 2 investment securities include underlying assets held in a separately managed account (government securities, municipals, corporate debt, equity securities, mortgage-backed securities, collective trust funds and derivative contracts) and other short-term investments for which quoted prices are not available in active markets for identical instruments. The Plan utilizes a third-party pricing service to determine the fair value of investment securities held in the separately managed account. Because quoted prices in active markets for identical assets are not available, these prices are determined using observable market information such as quotes from less active markets and/or quoted prices of securities with similar characteristics.

Investments in hedge funds are reported at NAV reported by the fund. The NAV is used as a practical expedient to estimate fair value. As of December 31, 2025, the Plan's remaining hedge fund

investment is in the process of liquidation. Accordingly, no redemption frequency or notice period applies to the remaining balance.

The fair values of financial assets that are measured on a recurring basis by the level of significant inputs as of December 31, 2025 and 2024 are as follows:

	December 31, 2025	Quoted Prices in Active Markets for Identical Assets (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)
Investments				
Cash and short-term investments	$ 9,133,583	$ 9,133,583	$ —	$ —
Equity securities	110,966,743	110,966,743	—	—
Collective trust funds	17,426,227	—	17,426,227	—
Fixed income securities	146,917,248	—	146,917,248	—
Derivatives	2,017,844	—	2,017,844	—
	286,461,645	$ 120,100,326	$ 166,361,319	$ —
Investments at NAV				
Hedge fund	5,450,413			
	$ 291,912,058			

	December 31, 2024	Quoted Prices in Active Markets for Identical Assets (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)
Investments				
Cash and short-term investments	$ 3,017,279	$ 3,017,279	$ —	$ —
Equity securities	120,614,471	120,614,471	—	—
Collective trust funds	5,914,924	—	5,914,924	—
Fixed income securities	157,520,841	—	157,520,841	—
Derivatives	1,114,745	—	1,114,745	—
	288,182,260	$ 123,631,750	$ 164,550,510	$ —
Investments at NAV				
Hedge fund	17,737,919			
	$ 305,920,179			

5. INFORMATION CERTIFIED BY THE TRUSTEE

The following information included in the accompanying financial statements and supplemental schedules was obtained from data that has been prepared and certified to as complete and accurate by the trustees, The Northern Trust Company, as of December 31, 2025 and for the year then ended and State Street Bank and Trust Company, as of December 31, 2024 and for the year then ended. Certified information is as follows:

	2025	2024
Statements of net assets available for benefits		
Investments, at fair value	$ 291,912,058	$ 192,257,270
Due from broker	16,109,795	22,159,550
Accrued income	1,874,493	2,537,336
Due to broker	(20,488,088)	(57,858,413)
Statements of changes in net assets available for benefits		
Net appreciation in fair value of investments	24,079,569	10,581,507
Interest and dividend income	13,273,736	11,557,557

The Plan's independent accountants did not perform auditing procedures with respect to this information, except for comparing such information to the related information included in the financial statements and supplemental schedules.

The assets transferred from SSBT to Northern on December 30, 2024 (as discussed in Note 1) are excluded from the above certified information and are summarized within the accompanying financial statements as follows:

	2025	2024
Statements of net assets available for benefits		
Investments, at fair value	$ —	$ 113,662,909
Statements of changes in net assets available for benefits		
Net appreciation in fair value of investments	—	(367,627)

6. EXEMPT PARTY-IN-INTEREST TRANSACTIONS

Certain Plan investments are managed by affiliates of Northern and SSBT, the Trustees for the years ended December 31, 2025 and 2024, respectively. Accordingly, these transactions qualify as exempt party-in-interest transactions.

7. FEDERAL INCOME TAX STATUS

The Internal Revenue Service issued a favorable determination letter dated July 23, 2013, which stated that the Plan is qualified and its underlying trust is tax-exempt under the applicable requirements of the IRC.

The Plan management 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, that would require recognition of a liability (or asset) or disclosure in the financial statements. The Plan is subject to routine audits by taxing jurisdictions. The Plan is subject to routine audits by taxing jurisdictions; however, there are currently no audits for any tax periods in progress.

8. PLAN TERMINATION

Although it has not expressed any intention to do so, the Plan Sponsor has the right, under the Plan document, to terminate the Plan subject to the provisions set forth in ERISA. In the event the Plan is terminated, the net assets of the Plan will be allocated for payment of plan benefits to the participants in an order of priority determined in accordance with ERISA, applicable regulations thereunder, and the Plan document.

Certain benefits under the Plan are insured by the Pension Benefit Guaranty Corporation (PBGC), if the Plan terminates. Generally, the PBGC guarantees most vested normal age retirement benefits, early retirement benefits and certain disability and survivor's pensions. However, the PBGC does not guarantee all types of benefits under the Plan and the amount of benefit protection is subject to certain limitations. Vested benefits under the Plan are guaranteed at the level in effect on the date of the Plan's termination, subject to a statutory ceiling on the amount of an individual's monthly benefit.

Whether all participants receive their benefits should the Plan be terminated at some future time will depend on the sufficiency, at that time, of the Plan's net assets to provide those benefits, the priority of those benefits to be paid and the level and type of benefits guaranteed by the 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.

9. RISKS AND UNCERTAINTIES

The Plan’s investments include funds which invest in various types of investment securities and in various companies within various markets. Investment securities are exposed to several risks, such as interest rate, market and credit risks. Due to the level of risk associated with certain investment securities, it is at least reasonably possible that changes in the value of investment securities will occur in the near term and that such changes could materially affect the amounts reported in the Plan’s financial statements.

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

SUPPLEMENTAL SCHEDULES

PENSION PLAN OF NORTH CAROLINA BAPTIST HOSPITAL

SUPPLEMENTAL SCHEDULE H, LINE 4i

SCHEDULE OF ASSETS (HELD AT END OF YEAR)

December 31, 2025

EIN: 56-0552787

Plan Number: 001

(a)	(b)	(c)	(d)	(e)
	Identity of issue, borrower, lessor or similar party	**Description of investments including maturity date, rate of interest, collateral, par or maturity value**	**Cost**	**Current value**
	Please see appendix A		$ 235,317,456	$ 287,533,765

PENSION PLAN OF NORTH CAROLINA BAPTIST HOSPITAL

SUPPLEMENTAL SCHEDULE H, LINE 4j

SCHEDULE OF REPORTABLE TRANSACTIONS

For the Year Ended December 31, 2025

EIN: 56-0552787

Plan Number: 001

(a)	(b)	(c)	(d)	(f)	(g)	(h)	(i)
Identity of party involved	**Description of asset (including interest rate and maturity in case of a loan)**	**Purchase price**	**Selling price**	**Expense incurred with transaction**	**Cost of asset**	**Current value of asset on transaction date**	**Net gain or (loss)**

Category (i) - Single transactions in excess of 5% of Plan assets

Category (ii) - Series of non-security transactions with same party in excess of 5% of Plan assets

Category (iii) - Series of transactions by issue in excess of 5% of Plan assets

Category (iv) - Series of transactions with same party in excess of 5% of Plan assets

Please see appendix B

Column (e) omitted as not applicable.

PENSION PLAN OF NORTH CAROLINA BAPTIST HOSPITAL

SUPPLEMENTAL SCHEDULE H, LINE 4i

SCHEDULE OF ASSETS (ACQUIRED AND DISPOSED WITHIN YEAR)

December 31, 2025

EIN: 56-0552787

Plan Number: 001

(a)	(b)	(c)	(d)
Identity of issue, borrower, lessor or similar party	**Description of investments including maturity date, rate of interest, collateral, par or maturity value**	**Cost of acquisitions**	**Proceeds of Dispositions**
Please see appendix C			

APPENDIX A

Reporting

31 DEC 25

Account number NCBHP

NCBH PENSION

◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Non-Interest Bearing Cash - USD			
AUD - Australian dollar	224,520.970	224,520.97	224,520.97
GBP - British pound sterling	33,583.170	33,583.17	33,583.17
CAD - Canadian dollar	201.360	201.36	201.36
EUR - Euro	55,382.570	55,382.57	55,382.57
JPY - Japanese yen	428.060	428.06	428.06
NZD - New Zealand dollar	191.450	191.45	191.45
ZAR - South African rand	19,856.310	19,856.31	19,856.31
SEK - Swedish krona	867.790	867.79	867.79
CHF - Swiss franc	21,457.870	21,457.87	21,457.87
USD - United States dollar	-204,087.200	-204,087.20	-204,087.20
Total - all currencies		**152,402.35**	**152,402.35**
Total Non-Interest Bearing Cash - USD		**152,402.35**	**152,402.35**
Receivables - Other - USD			
Pending foreign exchange purchases: Brazilian real	0.000	697,298.55	695,448.06
Pending foreign exchange purchases: Japanese yen	0.000	700,371.00	698,174.39
Pending foreign exchange purchases: New Zealand dollar	0.000	404,308.86	403,893.09
Pending foreign exchange purchases: Peruvian nuevo sol	0.000	155,571.71	155,724.39
Pending foreign exchange purchases: South African rand	0.000	296,061.19	309,007.31
Pending foreign exchange purchases: United States dollar	0.000	4,632,763.80	4,632,763.80
Total - all currencies		**6,886,375.11**	**6,895,011.04**
Pending trade sales: United States dollar	0.000	6,313,415.24	6,313,415.24
Total - all currencies		**6,313,415.24**	**6,313,415.24**
Total Receivables - Other - USD		**13,199,790.35**	**13,208,426.28**
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			
FANNIE MAE SR 07-39 CL NZ 4.25% 05-25-2037 CUSIP : 31396VSR0	31,397.150	27,427.86	31,226.68
FARM CR BK TEX 7.0% 12-31-2049 SEDOL : BTQMQC6	100,000.000	100,000.00	103,082.86
FED HOME LN MTG 6.5% DUE 02-01-2054 CUSIP : 3132DWKQ5	157,984.460	161,397.18	164,123.27
FEDERAL NATIONAL MORTGAGE ASSOC 5% 08-01-2052 CUSIP : 3140N0YT6	160,401.530	152,732.33	160,812.35
FNMA POOL #844000 ADJ RT DUE 11-01-2035 BEO CUSIP : 31407XUZ2	771.400	769.36	785.67
FNMA POOL #MA5272 6% 02-01-2054 BEO CUSIP : 31418E2E9	285,336.730	288,524.48	293,406.71
FNMA REMIC TR 2005-57 CL-KZ PRIN ONLY 6 07-25-2035 CUSIP : 31394ERF7	1,262,024.080	1,259,408.72	1,323,858.84
FNMA SINGLE FAMILY MORTGAGE 4.0% MAT 30 YEARS SETTLES FEBRUARY SEDOL : B3KZBN5	645,000.000	612,170.51	612,216.86
FNMA SINGLE FAMILY MORTGAGE 4.5% MAT 30 YEARS SETTLES FEBRUARY SEDOL : BFYZPB1	800,000.000	780,625.00	781,259.08
FNMA SINGLE FAMILY MTG 5 30 YEARS SETTLES FEB SEDOL : BN4NPJ9	3,400,000.000	3,392,828.13	3,391,247.55
GNMA II JUMBOS 4% 30 YEARS SETTLES FEBRUARY SEDOL : BMVLXD9	900,000.000	844,277.34	850,040.63
GNMA II JUMBOS 4.5% 30 YEARS SETTLES FEBRUARY SEDOL : BMVLXG2	700,000.000	678,972.66	682,336.28
GNMA II JUMBOS 5.0% 30 YEARS SETTLES JANUARY SEDOL : B7XRP45	700,000.000	695,871.09	698,869.57
GNMA II JUMBOS 6 30 YEARS SETTLES JAN CUSIP : 21H060614	200,000.000	203,250.00	203,895.53
UNITED STATES OF AMER TREAS BONDS 2.5% 02-15-2046 SEDOL : BZ56WT0	3,354,000.000	2,303,139.63	2,345,441.74
UNITED STATES OF AMER TREAS BONDS 4.625%02-15-2055 SEDOL : BRXZ4T7	400,000.000	389,865.28	386,984.38
UNITED STATES OF AMER TREAS BONDS 4.75% 08-15-2055 SEDOL : BQT2LR2	8,300,000.000	8,207,238.18	8,196,250.00
UNITED STATES OF AMER TREAS BONDS 4.875% 08-15-2045 SEDOL : BVYLB35	857,000.000	874,422.14	868,515.94
UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016 2.5% DUE 05-15-2046 REG SEDOL : BYZ2TS9	7,454,000.000	5,101,274.04	5,191,885.72
UNITED STATES TREAS BDS 2.25% DUE 08-15-2046 SEDOL : BZ56WJ0	2,088,000.000	1,354,538.74	1,380,037.50
UNITED STATES TREAS BDS 2.875% DUE 11-15-2046 SEDOL : BZ1BP67	347,000.000	259,861.82	257,295.08
UNITED STATES TREAS BDS 00245 2.875% DUE 08-15-2045 REG SEDOL : BYSJ1Z8	200,000.000	151,486.64	150,625.00
UNITED STATES TREAS BDS 1.875% 11-15-2051 SEDOL : BMCNFZ0	2,422,000.000	1,331,920.59	1,345,439.92
UNITED STATES TREAS BDS 2.25% DUE 05-15-2051 REG SEDOL : BMHV4V8	1,407,000.000	877,070.37	890,916.79
UNITED STATES TREAS BDS 3.0% DUE 02-15-2048 SEDOL : BG0D0F5	3,069,000.000	2,255,880.86	2,293,358.19
UNITED STATES TREAS BDS DTD 3.125% 05-15-2048 SEDOL : BD59D47	868,000.000	655,337.53	662,019.53
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054 SEDOL : BQSB5H8	1,000,000.000	962,773.04	967,265.62
UNITED STATES TREAS BDS DTD 2.75% 08-15-2047 SEDOL : BF53YK6	1,400,000.000	988,267.32	1,004,445.32

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◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
U.S. Government Securities			
United States - USD			
UNITED STATES TREAS NTS 4.25% 08-15-2035 SEDOL : BQT2LK5	1,016,000.000	1,026,321.56	1,025,525.00
WI TREASURY SEC 3.375% DUE 11-15-2048 REG SEDOL : BGRW851	300,000.000	242,318.94	238,359.38
Total United States - USD		**36,179,971.34**	**36,501,526.99**
Total U.S. Government Securities		**36,179,971.34**	**36,501,526.99**
Corporate Debt Instruments - Preferred			
United States - USD			
SAN DIEGO GAS & ELEC CO 1ST MTG BD SER MMM 4.3 DUE 04-01-2042 SEDOL : B52NTT3	500,000.000	495,380.00	428,755.08
Total United States - USD		**495,380.00**	**428,755.08**
Total Corporate Debt Instruments - Preferred		**495,380.00**	**428,755.08**
Corporate Debt Instruments - Other			
Australia - USD			
PVTPL GOODMAN US FIN FOUR LLC 4.625% DUE05-04-2032 BEO SEDOL : BMGMP19	200,000.000	199,682.00	197,846.16
PVTPL GOODMAN US FIN FOUR LLC SR NT 4.5% 10-15-2037 SEDOL : BDDR989	100,000.000	99,840.00	93,325.07
PVTPL SANTOS FINANCE LTD 3.649% DUE 04-29-2031 BEO CUSIP : 803014AA7	200,000.000	200,690.00	187,382.80
PVTPL SANTOS FINANCE LTD 6.875% 09-19-2033 CUSIP : 803014AB5	100,000.000	99,594.00	109,369.00
WOODSIDE FIN LTD 5.7% 05-19-2032 SEDOL : BRJNH63	100,000.000	99,437.00	104,168.36
Total Australia - USD		**699,243.00**	**692,091.39**
Belgium - USD			
ANHEUSER BUSCH INBEV WOR 5.55% 01-23-2049 SEDOL : BJ555R4	100,000.000	111,993.00	100,063.96
ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039 SEDOL : BJ555S5	600,000.000	598,332.00	622,428.99
ANHEUSER BUSCH INC 4.439% DUE 10-06-2048 SEDOL : BF7MH35	450,000.000	381,771.00	388,071.64
Total Belgium - USD		**1,092,096.00**	**1,110,564.59**
Brazil - USD			
PVTPL YARA INTL ASA NT 144A 3.148% DUE 06-04-2030/06-04-2020 BEO CUSIP : 984851AG0	100,000.000	100,000.00	94,181.88
RIO OIL FIN TR 9.75% 01-06-2027 CUSIP : 76716XAB8	38,333.180	38,333.18	39,444.84

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Corporate Debt Instruments - Other			
Total Brazil - USD		**138,333.18**	**133,626.72**
Canada - USD			
BROOKFIELD FIN INC 5.968% 03-04-2054 SEDOL : BSLL988	275,000.000	277,819.07	278,256.64
BROOKFIELD FIN INC FIXED 4.7% 09-20-2047 SEDOL : BZ0WZL6	100,000.000	100,591.00	86,795.84
CANADIAN PAC RY CO 4.3% 05-15-2043 CUSIP : 13648TAD9	200,000.000	182,476.00	173,715.89
CANADIAN PAC RY CO 4.95% 08-15-2045 CUSIP : 13648TAE7	200,000.000	198,694.00	185,106.37
FAIRFAX FINANCIAL HLDGS LTD 4.62% DUE 04-29-2030 CUSIP : 303901BF8	200,000.000	200,000.00	200,781.15
ROYAL BK CDA 7.5% 05-02-2084 CUSIP : 780082AR4	200,000.000	200,000.00	211,867.80
SOUTH BOW USA INFRA HLDGS LLC 5.026% 10-01-2029 SEDOL : BVYL5V1	525,000.000	531,573.00	532,889.79
TRANSCANADA FIXED 5.1% DUE 03-15-2049 SEDOL : BGQX9L8	900,000.000	815,355.00	834,390.88
Total Canada - USD		**2,506,508.07**	**2,503,804.36**
China - USD			
KAISA GROUP HLDGS 5% 144A 30/11/2027 5.0% 30/11/2027 SEDOL : 5B21SHU	993.000	0.00	83.56
KAISA GROUP HLDGS 5% 30/11/2027 5.0% 30/11/2027 SEDOL : 4B21SHU	4,030.000	0.00	342.55
Total China - USD		**0.00**	**426.11**
France - EUR			
CREDIT AGRICOLE SA 7.25%-FRN EMTN PERP EUR SEDOL : BMTWJP8	200,000.000	235,557.35	251,782.61
Total France - EUR		**235,557.35**	**251,782.61**
France - USD			
PVTPL BNP PARIBAS NT CONV 8.5% 12-31-2049 CUSIP : 05565A5R0	200,000.000	202,700.00	212,240.20
PVTPL EDF S A 4.875% DUE 09-21-2038 BEO CUSIP : 268317AV6	200,000.000	180,288.00	187,019.17
PVTPL ELEC DE FRANCE NT 6.95% DUE 01-26-2039 SEDOL : B3L9B69	100,000.000	99,242.00	111,675.61
Total France - USD		**482,230.00**	**510,934.98**
Germany - USD			
BAYER US FIN II 4.875% DUE 06-25-2048 SEDOL : BD103H7	200,000.000	199,312.00	170,429.71
PVTPL E.ON INTERNATIONAL FIN B.V GTDNT 144A 6.65 DUE 04-30-2038/04-22-2008 BEO SEDOL : B2R0TK9	100,000.000	116,892.00	112,609.49
Total Germany - USD		**316,204.00**	**283,039.20**

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Corporate Debt Instruments - Other			
Indonesia - USD			
PERUSAHAAN 4% DUE 06-30-2050 CUSIP : 71568PAP4	200,000.000	196,566.00	147,785.30
Total Indonesia - USD		**196,566.00**	**147,785.30**
Ireland - USD			
PVTPL AVOLON HOLDINGS FNDG LTD 4.95% 10-15-2032 CUSIP : 05401ABC4	400,000.000	396,908.00	396,304.29
Total Ireland - USD		**396,908.00**	**396,304.29**
Italy - USD			
PVTPL ENI S P A 5.95% 05-15-2054 CUSIP : 26874RAP3	200,000.000	197,656.00	198,916.28
PVTPL INTESA SANPAOLO S P A 7.8% 11-28-2053 CUSIP : 46115HCF2	400,000.000	440,572.00	490,073.28
Total Italy - USD		**638,228.00**	**688,989.56**
Japan - USD			
NISSAN MTR LTD 4.345% DUE 09-17-2027 CUSIP : 654744AC5	200,000.000	221,700.00	197,284.82
NOMURA HLDGS INC 3.103% DUE 01-16-2030 SEDOL : BKX9PD1	200,000.000	200,000.00	190,111.24
NOMURA HLDGS INC 7% DUE 12-29-2049 CUSIP : 65535HCC1	200,000.000	200,000.00	205,310.60
PVTPL MEIJI YASUDA LIFE INS CO 6.1% 06-11-2055 CUSIP : 585270AE1	200,000.000	200,000.00	207,506.00
PVTPL NIPPON LIFE INS CO 6.25% 09-13-2053C CUSIP : 654579AM3	200,000.000	200,000.00	211,849.08
Total Japan - USD		**1,021,700.00**	**1,012,061.74**
Luxembourg - USD			
FORESEA HLDGS S A 7.5% DUE 06-15-2030 CUSIP : L26915AA3	16,316.000	14,276.50	16,023.80
JAB HLDGS B V SUSTAINABILITY LKD SR NT 4.5% 04-08-2052 CUSIP : 46653KAC2	250,000.000	184,602.50	195,016.26
Total Luxembourg - USD		**198,879.00**	**211,040.06**
Mexico - USD			
TRUST 2401 NEXT PPTYS SR NT 144A 6.95% 01-30-2044 CUSIP : 89834MAD8	200,000.000	195,250.00	209,000.00
Total Mexico - USD		**195,250.00**	**209,000.00**
Netherlands - EUR			
COOPERATIEVE RABOB 3.25%-FRN PERP EUR200000 SEDOL : BJXC1W4	200,000.000	202,659.29	233,486.56
Total Netherlands - EUR		**202,659.29**	**233,486.56**

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◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Corporate Debt Instruments - Other			
Spain - USD			
BANCO BILBAO VIZCAYA ARGENTARIA S A SER 14 NON STEP UP 7.75% 12-31-2049 SEDOL : BSKQSY3	200,000.000	199,200.00	214,114.60
TELEFONICA EMISIONES S A U 4.665% 03-06-2038 SEDOL : BDF0C65	200,000.000	194,638.00	182,712.55
TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG SEDOL : BYWMQF8	300,000.000	303,026.00	265,085.52
Total Spain - USD		**696,864.00**	**661,912.67**
Switzerland - USD			
PVTPL UBS GROUP AG 6.301% 09-22-2034 CUSIP : 225401BG2	925,000.000	976,875.00	1,010,681.52
PVTPL UBS GROUP AG 7.0% 12-31-2049 CUSIP : 225401BH0	200,000.000	200,000.00	204,380.40
PVTPL UBS GROUP AG 9.25% 12-31-2049 CUSIP : 902613BF4	100,000.000	100,000.00	109,724.90
UBS GROUP AG 6.85% DUE 12-31-2049 CUSIP : 902613BN7	200,000.000	200,000.00	204,503.80
Total Switzerland - USD		**1,476,875.00**	**1,529,290.62**
United Kingdom - EUR			
VMED O2 UK FING I 5.625% SNR SEC 15/04/32 EUR SEDOL : BMYRTQ9	400,000.000	479,830.23	473,874.73
Total United Kingdom - EUR		**479,830.23**	**473,874.73**
United Kingdom - GBP			
BARCLAYS PLC 8.875%-FR PERP GBP1000'REGS SEDOL : BLDCG90	200,000.000	266,699.47	282,810.25
LLOYDS BANKING GP 8.5%-FRN PERP GBP1000 'SEC' SEDOL : BPQWT63	200,000.000	267,889.07	282,124.27
THAMES WATER SUPER 9.75% GTD 10/10/2027 GBP SEDOL : BS87SJ3	8,679.000	10,429.91	13,453.54
Total United Kingdom - GBP		**545,018.45**	**578,388.06**
United Kingdom - USD			
BARCLAYS PLC FIXED 6.224% 05-09-2033 SEDOL : BQYLTG9	625,000.000	640,493.50	673,515.82
HSBC HLDGS PLC 3.973% 05-22-2030 SEDOL : BJLD4R5	200,000.000	212,716.89	197,697.93
HSBC HLDGS PLC SUB NT 6.5% 09-15-2037 SEDOL : BMGB9S1	100,000.000	136,453.00	108,332.27
LLOYDS BKG GROUP PLC 4.943% 11-04-2036 SEDOL : BWD65G9	200,000.000	200,000.00	198,236.18
NATWEST GROUP PLC SR GLBL COCO 5.076% 01-27-2030 SEDOL : BF19XW3	200,000.000	200,000.00	204,536.27
PVTPL ASHTEAD CAP INC 5.8% 04-15-2034 SEDOL : BPG9Q52	200,000.000	208,928.00	209,978.95
PVTPL HARBOUR ENERGY PLC 6.327% 04-01-2035 CUSIP : 411618AD3	100,000.000	100,000.00	101,431.68
ROYAL BK SCOTLAND 4.445% DUE 05-08-2030 SEDOL : BJXS2H4	300,000.000	300,000.00	301,227.53

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Corporate Debt Instruments - Other			
United Kingdom - USD			
SANTANDER UK GROUP FIXED 2.896% 03-15-2032 SEDOL : BNC5VS8	500,000.000	503,295.00	459,537.26
Total United Kingdom - USD		**2,501,886.39**	**2,454,493.89**
United States - EUR			
BECTON DICKINSON.E 4.029% GTD SNR 07/06/36 EUR SEDOL : BRDZWT3	100,000.000	108,799.96	118,289.25
Total United States - EUR		**108,799.96**	**118,289.25**
United States - USD			
ABBVIE INC 4.25% DUE 11-21-2049 REG SEDOL : BJDRSH3	2,325,000.000	1,901,338.50	1,921,806.61
ABBVIE INC 4.45% DUE 05-14-2046 SEDOL : BYP8MQ6	400,000.000	398,406.00	348,578.10
ADVENTIST HEALTH SYS/WEST 5.43% 03-01-2032 SEDOL : BQZB5F9	100,000.000	100,000.00	102,322.13
AEP TEX CENT CO 6.65% DUE 02-15-2033 SEDOL : B3BQ074	350,000.000	379,151.50	382,070.78
AES CORP 7.6% 01-15-2055 SEDOL : BQH7RQ0	125,000.000	125,140.31	127,301.00
ALABAMA PWR CO 3.45% DUE 10-01-2049 SEDOL : BJYDFQ8	300,000.000	298,995.00	214,203.19
ALABAMA PWR CO 4.3% 07-15-2048 SEDOL : BD2Z1R7	200,000.000	198,494.00	166,869.62
ALEXANDRIA REAL 4.85% DUE 04-15-2049 SEDOL : BJML8W1	100,000.000	99,949.00	84,772.11
ALLSTATE CORP 6.5% 05-15-2067 CUSIP : 020002AU5	500,000.000	421,250.00	525,271.00
ALLY FINL INC SR NT FIXED / FLTG 6.992% 06-13-2029 CUSIP : 02005NBT6	650,000.000	682,202.50	686,553.74
AMAZON COM INC FIXED 4.25% DUE 08-22-2057 CUSIP : 023135BM7	200,000.000	198,364.00	160,958.98
AMEREN ILL CO 5.55% DUE 07-01-2054 SEDOL : BSY2290	250,000.000	247,137.50	246,640.64
AMEREN ILL CO FIXED 5.9% DUE 12-01-2052 SEDOL : BP8JTN9	300,000.000	299,073.00	311,719.79
AMERICAN ELEC PWR CO INC 5.8% 03-15-2056 CUSIP : 02557TAE9	200,000.000	197,436.00	198,552.09
AMERICAN EXPRESS CO 3.55% 12-31-2049 SEDOL : BNHQ2Q1	300,000.000	300,000.00	295,736.61
AMERICAN TOWER CORP NEW 1.875% DUE 10-15-2030 SEDOL : BNGFY30	600,000.000	495,030.00	535,731.92
AMERICAN TOWER CORP NEW 5.65% 03-15-2033 SEDOL : BQ0L651	200,000.000	199,088.00	211,049.31
AMERICAN TOWER CORP NEW 5.9% 11-15-2033 SEDOL : BRF1QY2	100,000.000	99,649.00	106,989.48
AMERN FINL GROUP 4.5% DUE 06-15-2047 SEDOL : BF3BYD5	300,000.000	304,208.00	252,415.39
AMERN WTR CAP CORP 3.75% DUE 09-01-2047 SEDOL : BDF0M54	200,000.000	199,386.00	154,243.76
AMGEN INC 4.4% DUE 02-22-2062 BEO SEDOL : BPY0TJ2	1,450,000.000	1,446,320.80	1,137,632.62
AMGEN INC 5.65% 03-02-2053 SEDOL : BMTY5X4	400,000.000	411,022.77	393,362.74
AMRIZE FIN US LLC 6.5% 09-12-2043 SEDOL : BRZSPB3	200,000.000	212,295.99	209,462.76

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
ANTHEM INC 4.375% 12-01-2047 SEDOL : BGB6FT2	300,000.000	296,040.00	249,730.88
APOLLO DEBT SOLUTIONS BD 6.7% 07-29-2031 SEDOL : BMZLJ15	200,000.000	201,835.00	211,210.72
APPLE INC 2.8% DUE 02-08-2061 SEDOL : BKPJTD7	200,000.000	199,426.00	117,959.17
APPLE INC 4.25% DUE 02-09-2047 SEDOL : BDVPX83	100,000.000	105,810.00	86,118.20
APPLE INC 4.85% 05-10-2053 SEDOL : BQB7DX5	700,000.000	696,493.00	663,993.92
ARCH CAP FIN LLC 5.031% DUE 12-15-2046 SEDOL : BD3HC13	100,000.000	106,679.00	93,467.18
ARES FIN CO IV LLC SR NT 144A 3.65% 02-01-2052 SEDOL : BMX58W3	100,000.000	97,783.00	69,894.98
ARIZONA PUB SVC CO NT 3.35% 05-15-2050 SEDOL : BJK0G71	150,000.000	149,475.00	103,150.32
AT&T INC 3.55% DUE 09-15-2055 SEDOL : BNSLTY2	472,000.000	470,462.84	315,571.09
AT&T INC 6.05% 08-15-2056 SEDOL : BNBV808	1,025,000.000	1,038,376.25	1,034,344.61
AXA EQUITABLE HLDGS INC FIXED 5% 04-20-2048 BEO CUSIP : 054561AM7	136,000.000	132,062.12	122,418.56
BALT GAS & ELEC CO 3.2% DUE 09-15-2049 SEDOL : BK70MM8	100,000.000	67,960.00	67,807.19
BANK AMER CORP 4.083% 03-20-2051 CUSIP : 06051GJA8	100,000.000	80,592.00	80,532.44
BANK AMER CORP 5.875% DUE 12-31-2049 CUSIP : 060505FL3	600,000.000	671,100.00	609,312.60
BANK OF AMERICA CORPORATION 4.244% 04-24-2038 CUSIP : 06051GGM5	300,000.000	300,000.00	280,478.61
BANK OF AMERICA CORPORATION 5.288% 04-25-2034 CUSIP : 06051GLH0	300,000.000	300,000.00	309,376.69
BANK OF AMERICA CORPORATION 5.872% 09-15-2034 CUSIP : 06051GLU1	1,350,000.000	1,429,787.50	1,442,915.76
BAXALTA INC 5.25% DUE 06-23-2045 SEDOL : BD4F5R3	30,000.000	29,802.60	28,728.04
BAXTER INTL INC 5.65% 12-15-2035 CUSIP : 071813DE6	200,000.000	199,798.00	202,997.96
BERKSHIRE HATHAWAY 4.5% DUE 02-01-2045 SEDOL : BVXY748	275,000.000	272,637.75	239,225.47
BERKSHIRE HATHAWAY ENERGY CO 2.85% 05-15-2051 CUSIP : 084659BC4	600,000.000	599,262.00	373,436.03
BERKSHIRE HATHAWAY ENERGY CO 3.8% 07-15-2048 SEDOL : BG0JBZ0	300,000.000	297,531.00	228,095.46
BLACKSTONE SECD LENDING FD NT 2.75% 09-16-2026 SEDOL : BMZ6HG1	200,000.000	197,582.00	197,655.13
BLUE OWL FIN LLC 4.375% 02-15-2032 SEDOL : BMCG1H3	200,000.000	197,530.00	190,278.86
BOEING CO 5.04% DUE 05-01-2027 SEDOL : BM8XFS7	1,150,000.000	1,156,617.00	1,161,891.83
BOEING CO 5.93% DUE 05-01-2060 SEDOL : BM8R6Q4	300,000.000	312,630.40	295,313.52
BOEING CO FIXED 5.805% DUE 05-01-2050 SEDOL : BM8R6R5	300,000.000	330,292.50	296,375.65
BOOZ ALLEN 5.95% DUE 04-15-2035 SEDOL : BV6KH76	100,000.000	99,961.00	103,787.77
BP CAP MKTS AMER INC 3.0% DUE 02-24-2050 SEDOL : BLGM4V5	300,000.000	295,032.00	196,434.57
BRISTOL MYERS FIXED 4.25% DUE 10-26-2049 SEDOL : BMW2G98	325,000.000	261,764.75	266,403.27

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Corporate Debt Instruments - Other			
United States - USD			
BROADCOM INC 3.419% 04-15-2033 SEDOL : BTMP737	300,000.000	307,903.00	278,409.85
BROADCOM INC 3.469% 04-15-2034 SEDOL : BTMP748	466,000.000	473,886.55	425,859.91
BROADCOM INC SR NT 3.5% 02-15-2041 SEDOL : BTMNT91	200,000.000	199,308.00	163,126.61
BROADSTONE NET LEASE INC 2.6% 09-15-2031 SEDOL : BP5CQF2	200,000.000	199,632.00	177,186.28
BSTN SCIENTIFIC 7.375% DUE 01-15-2040 SEDOL : B52PWD4	400,000.000	403,447.50	494,410.13
BURLINGTON NORTHN SANTA FE LLC 4.45% DUE01-15-2053 BEO SEDOL : BN7L4K4	24,000.000	21,670.02	20,320.51
BURLINGTON NORTHN SANTA FE LLC 5.2% 04-15-2054 SEDOL : BRBD9B0	251,000.000	250,989.21	236,968.48
CARLISLE COS INC 5.55% 09-15-2040 CUSIP : 142339AM2	75,000.000	75,201.00	76,237.75
CARNIVAL CORPORATION 2024 REPRICING ADVANCE RETIRED TR LN SEN SEC 08-08-2027 CUSIP : P2121YAW8	0.000	0.00	0.00
CBRE SVCS INC 5.95% 08-15-2034 SEDOL : BRV2JQ2	100,000.000	98,174.00	107,030.02
CDW LLC/CDW FIN FIXED 3.569% DUE 12-01-2031 SEDOL : BPLVD52	100,000.000	100,000.00	93,257.17
CENTENE CORP DEL SR NT 2.45% 07-15-2028 SEDOL : BP2Q6N5	100,000.000	100,000.00	93,646.25
CHARTER 3.5% DUE 06-01-2041 CUSIP : 161175BZ6	600,000.000	597,264.00	427,808.47
CHARTER 5.375% 05-01-2047 SEDOL : BFF9P78	400,000.000	391,340.00	330,451.57
CHARTER 6.834% DUE 10-23-2055 SEDOL : BD3JMW0	86,000.000	86,000.00	82,887.54
CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.8% DUE 03-01-2050 CUSIP : 161175BT0	200,000.000	201,400.00	150,768.69
CHENIERE ENERGY 5.65% DUE 04-15-2034 SEDOL : BR4TWM7	100,000.000	99,789.00	103,876.02
CHENIERE ENERGY FIXED 4% DUE 03-01-2031 SEDOL : BM8JV21	400,000.000	400,000.00	389,915.71
CIGNA GROUP 5.25% 01-15-2036 SEDOL : BT6M1P4	100,000.000	99,809.00	102,032.35
CIGNA GROUP 6.0% 01-15-2056 SEDOL : BT6M1V0	100,000.000	99,043.00	103,276.21
CITIGROUP INC 5.449% 06-11-2035 CUSIP : 172967PL9	300,000.000	306,058.00	311,166.31
CITIGROUP INC 6.875% 12-31-2049 CUSIP : 17327CBC6	200,000.000	200,000.00	207,821.02
CLECO PWR LLC 6% DUE 12-01-2040 SEDOL : BGHQ1Z4	100,000.000	98,898.00	104,065.67
CMO BEAR STEARNS ARM TR 2004-2 CL II-1-ADUE 05-25-2034 REG CUSIP : 07384MM82	109.050	108.38	102.00
CMO GS MTG SECS CORP 2004-12 MTG PASS THRU CTF CL 3A6 DUE 12-25-2034 REG CUSIP : 36242DLF8	2,292.400	2,256.56	2,149.22
CMO J P MORGAN MTG TR 2007-A1 MTG PASS THRU CTF CL 3-A-3 DUE 07-25-2035 REG SEDOL : B1S2ZL0	8,527.460	8,478.87	8,182.00
CMO MERRILL LYNCH MTG INVS INC III-A DUE 05-25-2033 CUSIP : 589929W87	761.610	740.72	748.51

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CMO MERRILL LYNCH MTG INVS INC 2004-A1 DUE 02-25-2034 CUSIP : 59020UAC9	767.410	752.05	729.34
CMO RALI SER 2006-QS7 TR MTG ASSET BKD PASSTHRU CTF CL A-1 6 DUE 06-25-2036 REG CUSIP : 748940AA1	9,485.620	12,955.46	7,779.50
CMO STRUCTURED ADJ RATE MTG LN TR DUE 12-25-2034 REG CUSIP : 863579FW3	869.040	847.11	860.81
CMO STRUCTURED ADJ RATE MTG LN TR SER 2007-4 CL 1-A21 05-25-2037 REG CUSIP : 86363LAB9	13,594.650	13,590.91	12,739.43
CMO STRUCTURED ASSET MTG INVTS II TR 2007-AR2 CL II-A-1 DUE 03-25-2037 REG CUSIP : 86363DAH4	2,843.560	2,843.56	1,085.84
CMO STRUCTURED AST MTG INVTS II INC 2004-AR5 PASSTHRU I-A-1 VAR 10-19-34 REG SEDOL : B80ZK88	2,550.460	2,551.68	2,470.26
CMO WAMU MTG PASS THRU CTFS SER 2006 AR9CL 1A VAR RATE DUE 08-25-2046 REG SEDOL : BG48M27	22,927.700	22,860.15	21,270.80
COMCAST CORP NEW 3.4% DUE 07-15-2046 CUSIP : 20030NBU4	200,000.000	180,616.00	139,595.51
COMCAST CORP NEW 3.9% DUE 03-01-2038 SEDOL : BFY1N04	1,350,000.000	1,178,280.00	1,178,662.24
COMCAST CORP NEW 4% DUE 08-15-2047 SEDOL : BF22PR0	300,000.000	299,335.00	227,278.57
COMMONSPIRIT HLTH 4.187% DUE 10-01-2049 SEDOL : BKMD3V8	100,000.000	100,000.00	78,727.77
CONNECTICUT LIGHT & POWER CO 4.0% 04-01-2048 CUSIP : 207597EL5	100,000.000	99,757.00	79,985.10
CONNECTICUT LIGHT & POWER CO 5.25% 01-15-2053 SEDOL : BMTX1B1	625,000.000	587,518.75	593,253.72
CONS EDISON CO N Y 3.85% DUE 06-15-2046 SEDOL : BD03ZS2	500,000.000	499,295.00	393,615.11
CONSTELLATION 4.5% DUE 05-09-2047 SEDOL : BDGKT74	100,000.000	105,954.00	83,911.72
CONSTELLATION ENERGY GENERATION LLC 5.75% 03-15-2054 SEDOL : BP9QGH2	200,000.000	192,326.00	199,286.57
CONSTELLATION ENERGY GENERATION LLC 5.8%DUE 03-01-2033 CUSIP : 210385AC4	200,000.000	199,952.00	213,777.87
CONSUMERS ENERGY 4.05% DUE 05-15-2048 CUSIP : 210518DB9	100,000.000	98,971.00	80,797.48
COREBRIDGE FINL 6.375% 09-15-2054 SEDOL : BPLQM16	100,000.000	100,000.00	100,772.10
CROWN CASTLE INTL 4% DUE 11-15-2049 SEDOL : BK9Z6Q3	200,000.000	206,994.00	150,834.36
CROWN CASTLE INTL CORP NEW 4.75% 05-15-2047 SEDOL : BDT6RC0	200,000.000	217,474.00	174,170.70
CVS HEALTH CORP 5.05% DUE 03-25-2048 SEDOL : BF4JKH4	600,000.000	578,411.14	531,018.36
CVS HEALTH CORP 6.0% 06-01-2044 SEDOL : BM8JC28	200,000.000	198,790.00	201,631.46
CVS HEALTH CORP 6.25% 09-15-2065 CUSIP : 126650EM8	200,000.000	199,194.00	201,379.30
CVS HEALTH CORP PASSTHRU CTF 5.773% DUE 01-10-2033/03-10-2011 BEO SF 06-10-2015 SEDOL : B3V46L4	325,928.400	325,935.25	332,548.04
CVS HEALTH CORP SR NT 6% 06-01-2063 SEDOL : BQ0MLF9	200,000.000	198,142.00	193,840.41

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DELTA AIR LINES INC DEL 3.75% DUE 10-28-2029 SEDOL : BK8VSG6	100,000.000	99,625.00	97,823.25
DIAMONDBACK ENERGY INC 4.25% DUE 03-15-2052 BEO CUSIP : 25278XAT6	100,000.000	99,714.00	78,051.02
DIAMONDBACK ENERGY INC 5.75% 04-18-2054 SEDOL : BMDPVW4	100,000.000	100,543.00	94,878.77
DISNEY WALT CO 3% DUE 07-30-2046 SEDOL : BDGTNC4	100,000.000	96,212.00	69,361.77
DTE ELEC CO 4.05% 05-15-2048 SEDOL : BG0DD90	100,000.000	99,551.00	81,520.29
DUKE ENERGY 3.7% DUE 10-15-2046 SEDOL : BD8G594	200,000.000	199,490.00	152,890.92
DUKE ENERGY CORP 3.75% DUE 09-01-2046 SEDOL : BD381P3	285,000.000	275,816.25	216,822.31
DUKE ENERGY FLA LLC 5.95% DUE 11-15-2052BEO SEDOL : BM9B9B1	500,000.000	496,810.00	518,098.96
DUKE ENERGY OHIO INC 4.3% DUE 02-01-2049REG SEDOL : BHZRWQ4	100,000.000	83,117.00	82,004.89
EDISON INTL 8.125% 06-15-2053 CUSIP : 281020AX5	100,000.000	100,000.00	103,884.83
EL PASO NAT GAS CO 8.375% DUE 06-15-2032 SEDOL : 2787237	650,000.000	644,493.06	781,206.47
ENABLE MIDSTREAM PARTNERS LP STEP 05-15-2044 SEDOL : BDDVYR5	90,000.000	87,795.90	78,267.24
ENERGY TRANSFER 5.15% DUE 02-01-2043 SEDOL : B8H38T2	100,000.000	83,604.00	90,271.31
ENERGY TRANSFER L P 6.05% 09-01-2054 SEDOL : BRK1WR2	200,000.000	200,069.00	192,914.94
ENERGY TRANSFER LP 5.55% 05-15-2034 SEDOL : BQHNMV8	100,000.000	99,660.00	102,935.83
ENERGY TRANSFER LP 5.95% 05-15-2054 SEDOL : BQHNMW9	100,000.000	99,523.00	95,195.98
ENTERGY CORP NEW 3.75% DUE 06-15-2050 SEDOL : BMFYH09	175,000.000	125,681.50	127,503.62
ENTERGY LA LLC FIXED 2.9% DUE 03-15-2051 SEDOL : BJN50H1	200,000.000	208,826.00	125,830.17
ENTERGY TEXAS INC 5.55% 09-15-2054 SEDOL : BMYKZ26	300,000.000	297,852.00	292,153.53
ENTERPRISE PRODS 4.95% DUE 10-15-2054 SEDOL : BRHVCC0	100,000.000	99,552.00	89,024.40
ENTERPRISE PRODS FLTG RT 6.89654% DUE 08-16-2077 SEDOL : BDF0M65	50,000.000	47,937.50	49,901.80
ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049 SEDOL : BF39VN8	575,000.000	502,159.00	508,274.72
EPR PPTYS 4.75% DUE 12-15-2026 SEDOL : BDRYQ07	100,000.000	98,429.00	100,294.03
EQT CORP 4.75% 01-15-2031 SEDOL : BMYPTC9	100,000.000	88,125.00	100,750.32
EQUINIX INC 3.0% DUE 07-15-2050/06-22-2020 REG CUSIP : 29444UBJ4	200,000.000	143,274.00	128,170.50
EQUITABLE HLDGS INC 6.7% 03-28-2055 SEDOL : BPCT894	100,000.000	100,000.00	104,276.90
EXELON CORP 4.45% DUE 04-15-2046 SEDOL : BD073T1	400,000.000	399,251.50	336,760.74
FEDEX CORP 4.75% 11-15-2045 SEDOL : BVBQPC0	300,000.000	297,237.00	260,578.73
FIDELITY NATL INFORMATION SVCS INC SR NT3.1% 03-01-2041 SEDOL : BKQN7C3	100,000.000	73,627.00	74,399.10
FIRST AMERN FINL CORP SR NT 2.4% 08-15-2031 SEDOL : BMW5Y37	200,000.000	199,326.00	174,716.55

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FISERV INC 4.4% DUE 07-01-2049 SEDOL : BGBN0F4	300,000.000	241,122.00	236,234.24
FLEX LTD 4.875% DUE 06-15-2029 CUSIP : 33938XAA3	450,000.000	461,601.00	456,447.72
FLORIDA PWR & LT CO 5.8% 03-15-2065 SEDOL : BQXV1D1	200,000.000	199,462.00	204,127.43
FOX CORP 5.576% DUE 01-25-2049 SEDOL : BM63802	400,000.000	378,644.00	386,187.74
GARTNER INC 5.6% 11-20-2035 CUSIP : 366651AK3	100,000.000	99,992.00	99,934.75
GATX CORP 4.5% 03-30-2045 SEDOL : BVFB5C1	100,000.000	103,621.00	83,849.64
GATX CORP 6.05% 06-05-2054 SEDOL : BR3T9Z0	300,000.000	303,300.00	304,667.14
GILEAD SCIENCES 4.15% DUE 03-01-2047 CUSIP : 375558BK8	100,000.000	101,908.50	83,325.64
GLOBAL PMTS INC 4.15% DUE 08-15-2049 SEDOL : BJXV303	650,000.000	483,158.00	485,049.36
GLOBAL PMTS INC FIXED 2.9% DUE 05-15-2030 SEDOL : BLCWGV3	100,000.000	99,673.00	92,796.06
GLP CAP L P / GLP 5.75% DUE 11-01-2037 SEDOL : BVZJWX5	100,000.000	99,187.00	99,513.51
GLP CAP L P / GLP FING II INC 5.3% 01-15-2029 CUSIP : 361841AL3	200,000.000	199,970.00	203,672.80
GLP CAP L P/GLP FING II INC 6.25% 09-15-2054 SEDOL : BR2NVH9	100,000.000	99,183.00	99,439.05
GLP CAPITAL LP/FIN II 6.75% 12-01-2033 SEDOL : BP0VMS9	100,000.000	98,196.00	108,806.70
GOLDMAN SACHS FIXED 7.5% 12-31-2049 SEDOL : BPK6RS9	100,000.000	100,000.00	106,208.36
GOLDMAN SACHS GROUP INC 4.411% 04-23-2039 CUSIP : 38141GXA7	500,000.000	500,000.00	462,848.24
GOLDMAN SACHS GROUP INC 5.016% 10-23-2035 SEDOL : BSF0602	300,000.000	300,000.00	302,124.31
GOLDMAN SACHS GROUP INC 5.33% 07-23-2035 SEDOL : BRC1656	100,000.000	100,000.00	102,925.25
GOLDMAN SACHS GROUP INC 5.734% 01-28-2056 SEDOL : BS893Z0	400,000.000	400,000.00	406,238.52
GOLDMAN SACHS GROUP INC 6.125% 12-31-2049 SEDOL : BP092R2	100,000.000	100,000.00	101,390.10
GOLDMAN SACHS GROUP INC DEP SHS REPSTG 1/25TH PERP 3.65% 12-29-2049 SEDOL : BMD9ZH9	100,000.000	100,000.00	98,504.24
H A SUSTAINABLE INFRASTRUCTURE CAP SR NT6.75% 07-15-2035 SEDOL : BN4HDN1	100,000.000	99,525.00	104,680.34
HA SUSTAINABLE INFRSTRUCTUR CAP INC 6.375% 07-01-2034 SEDOL : BTNMKZ0	100,000.000	99,265.00	102,045.50
HARRIS CORP DEL 5.054% DUE 04-27-2045 SEDOL : BX1DFF8	100,000.000	100,000.00	96,063.26
HCA INC 3.5% DUE 07-15-2051 BEO SEDOL : BND8HZ5	200,000.000	199,002.00	136,155.57
HCA INC 5.25% DUE 06-15-2049 SEDOL : BJJD6M6	200,000.000	197,056.00	181,412.28
HCA INC 5.95% 09-15-2054 SEDOL : BQ1PKQ1	200,000.000	199,870.00	198,369.56
HCA INC 6.1% 04-01-2064 SEDOL : BLD74Y6	200,000.000	198,760.00	198,945.12
HCA INC SR SECD NT 4.625% 03-15-2052 SEDOL : BPLJR21	200,000.000	199,804.00	163,807.85

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HCP INC 6.75% DUE 02-01-2041 SEDOL : B453WJ4	300,000.000	296,835.00	329,730.11
HEICO CORP NEW 5.35% 08-01-2033 SEDOL : BNXJG40	100,000.000	99,632.00	103,738.89
HOST HOTELS & 3.375% DUE 12-15-2029 SEDOL : BJYCNN8	750,000.000	716,809.00	719,779.96
IDAHO PWR CO SECD MEDIUM TERM NTS 5.5% 03-15-2053 SEDOL : BNYLD66	100,000.000	99,057.00	97,591.64
INDIANA MICH PWR CO 3.25% DUE 05-01-2051BEO SEDOL : BKPC2F9	300,000.000	297,666.00	199,950.61
INDIANAPOLIS PWR & LT CO 1ST MTG BD SER 144A 5.7% 04-01-2054 SEDOL : BQKW0H4	100,000.000	99,712.00	99,497.42
INTEGRIS BAPTIST 3.875% DUE 08-15-2050 SEDOL : BMXWF23	100,000.000	100,000.00	72,737.77
INTEL CORP 6.02% 02-10-2063 CUSIP : 458140CK4	100,000.000	102,317.00	93,942.66
INTERCONTINENTAL EXCHANGE INC 3.0% DUE 06-15-2050 BEO SEDOL : BM9PS38	400,000.000	262,156.00	263,248.00
INTERNATIONAL PAPER CO 4.35% DUE 08-15-2048 SEDOL : BF037N5	54,000.000	53,944.92	43,801.12
INVITATION HOMES OPER PARTNERSHIP LP 5.5% 08-15-2033 SEDOL : BRV0GM1	100,000.000	98,642.00	103,749.32
IPALCO ENTERPRISES INC SR SECD NT 5.75% 04-01-2034 SEDOL : BSWYQZ2	100,000.000	99,717.00	102,092.97
JETBLUE AIRWAYS CORPORATION INITIAL TERMLOAN SENIOR SECURED 08-27-2029 CUSIP : G5112TAB9	197,500.000	193,550.00	188,711.25
JETBLUE AIRWAYS/LOYALTY 9.875% 09-20-2031 SEDOL : BRXCZB7	100,000.000	99,363.00	100,746.12
JPMORGAN CHASE & 5.6% DUE 07-15-2041 SEDOL : B6QKFT9	100,000.000	109,882.00	104,562.86
JPMORGAN CHASE & CO 5.5 DUE 10-15-2040 SEDOL : B9L4NM6	100,000.000	99,087.00	104,507.92
JPMORGAN CHASE & CO 5.53% 07-22-2035 SEDOL : BSWWSY9	1,300,000.000	1,314,350.00	1,343,396.17
JPMORGAN CHASE & CO 5.534% 11-29-2045 SEDOL : BR4Y0J5	600,000.000	606,972.00	611,477.07
JPMORGAN CHASE & CO 5.576% 07-23-2036 CUSIP : 46647PFC5	100,000.000	100,000.00	103,651.59
JPMORGAN CHASE & CO 5.834% 01-24-2036 SEDOL : BP09ZL7	200,000.000	200,000.00	209,462.78
JPMORGAN CHASE & CO 6.5% 12-31-2049 SEDOL : BV0XZX3	200,000.000	200,000.00	207,727.60
JPMORGAN CHASE & CO 6.875% 12-31-2049 SEDOL : BPBMPJ3	100,000.000	100,000.00	105,550.05
JPMORGAN CHASE & CO. 5.35% 06-01-2034 SEDOL : BRBH8L5	200,000.000	197,936.00	208,136.03
JUNIPER NETWORKS INC 5.95 DUE 03-15-2041 SEDOL : BG48XP7	200,000.000	199,910.00	201,098.75
KANSAS CITY POWER & LIGHT CO FIXED 4.125%04-01-2049 BEO SEDOL : BJY5HF7	100,000.000	120,125.00	80,405.33
KILROY REALTY CORP 2.5% DUE 11-15-2032 SEDOL : BMF11H5	100,000.000	99,364.00	83,485.74
KILROY REALTY LP 2.65% DUE 11-15-2033 SEDOL : BMGCCF2	100,000.000	99,957.00	82,145.44
KILROY REALTY LP 5.875% 10-15-2035 SEDOL : BVD9055	100,000.000	98,991.00	100,642.31
KINDER MORGAN 6.5% DUE 02-01-2037 SEDOL : B1PKMT4	200,000.000	199,606.00	218,439.72

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KINDER MORGAN 7.4% DUE 03-15-2031 SEDOL : 2739272	100,000.000	87,746.00	113,025.16
KRAFT FOODS GROUP 6.5% DUE 02-09-2040 SEDOL : B87MC97	200,000.000	272,870.66	215,948.79
LAS VEGAS SANDS 3.9% DUE 08-08-2029 SEDOL : BKPHQ07	250,000.000	266,587.50	243,703.23
LAS VEGAS SANDS CORP 6.2% 08-15-2034 SEDOL : BQ1JDK8	100,000.000	99,936.00	105,264.43
LEGG MASON INC 5.625 DUE 01-15-2044 REG SEDOL : BJ4H805	100,000.000	102,558.00	100,323.80
LEHMAN XS TR SER 2007-9 MTG PASSTHRU CTFCL WF-A1 VAR 04-25-2037 REG SEDOL : B1Z58P7	0.010	0.00	0.01
M.D.C.HLDGS INC 3.966% 08-06-2061 SEDOL : BMCHVG5	100,000.000	100,000.00	67,407.96
MARRIOTT INTL INC 3.5% DUE 10-15-2032 SEDOL : BWH8WD7	100,000.000	99,278.00	93,529.68
MARSH & MCLENNAN COS INC 4.35% 01-30-2047 SEDOL : BYQ8HY8	100,000.000	99,366.00	85,036.41
MASCO CORP NT 7.75 DUE 08-01-2029 BEO SEDOL : 2486073	70,000.000	77,350.00	76,846.10
MASTR ASSET BACKED SECS TR 2007-WMC1 MTGPASS THRU CTF CL A-2 01-25-2037 REG SEDOL : B1TR4G2	40,413.650	40,401.88	11,348.61
MCDONALDS CORP 4.45% DUE 03-01-2047 REG SEDOL : BDFC7W2	50,000.000	42,471.50	42,927.16
MERCK & CO INC NEW 5.7% DUE 12-04-2065 SEDOL : BTFHTM3	100,000.000	99,267.00	99,245.60
METLIFE INC 6.35% 03-15-2055 SEDOL : BV6KM37	300,000.000	300,000.00	316,343.40
MICROSOFT CORP SR NT 2.5% 09-15-2050 SEDOL : BT3CPZ5	300,000.000	175,083.80	182,571.73
MIDAMERICAN ENERGY CO 3.15% DUE 04-15-2050 SEDOL : BKT2JL0	200,000.000	137,378.00	135,848.34
MIDAMERICAN ENERGY CO 4.25% 07-15-2049 SEDOL : BJ1STS6	200,000.000	184,490.00	164,417.31
MIDAMERICAN ENERGY CO 5.3% 02-01-2055 SEDOL : BNRPM13	200,000.000	197,900.00	190,118.10
MIDWEST CONNECTOR CAP CO LLC 4.625% 04-01-2029 SEDOL : BJ5F6K4	100,000.000	99,853.00	100,189.43
MOODYS CORP 5.25% DUE 07-15-2044 SEDOL : BR1HR30	200,000.000	203,326.00	194,309.49
MORGAN STANLEY FIXED 3.217% DUE 04-22-2042 CUSIP : 61772BAC7	600,000.000	600,000.00	471,663.13
MORGAN STANLEY FLTG RT 5.3% DUE 12-31-2049 SEDOL : BLB1718	200,000.000	192,800.00	199,774.62
MORGAN STANLEY SR NT FIXED / FLTG 5.664%04-17-2036 CUSIP : 61747YGA7	400,000.000	400,000.00	420,700.81
MOTOROLA SOLUTIONS 5.5% DUE 09-01-2044 SEDOL : BQ3FXB5	100,000.000	99,881.00	97,800.92
MPLX LP FIXED 5.2% 12-01-2047 SEDOL : BMYNVR2	150,000.000	150,522.50	134,110.96
MSCI INC 5.25% 09-01-2035 SEDOL : BNRN808	200,000.000	198,470.00	201,843.97
NASDAQ INC SR NT 3.95% 03-07-2052 SEDOL : BP961C2	485,000.000	364,914.00	371,476.23
NATIONAL FL GAS CO 2.95% DUE 03-01-2031 SEDOL : BM8MRT9	100,000.000	81,431.00	91,279.98
NATL HLTH INVS INC 3% DUE 02-01-2031 SEDOL : BN4NBF7	100,000.000	99,196.00	90,852.53

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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			
NEUBERGER BERMAN 4.875% DUE 04-15-2045 SEDOL : BWWZH61	200,000.000	185,764.32	174,269.70
NEW ISSUE HOME DEPOT 30YR USD 3.625% 04-15-2052 SEDOL : BLFG827	100,000.000	97,863.00	73,246.01
NEWMONT CORP/NEWCREST FIN PTY LTD 5.75% 11-15-2041 SEDOL : BSNR2S5	43,000.000	43,063.85	43,630.07
NISOURCE FIN CORP 3.95% DUE 03-30-2048 SEDOL : BD72Q01	100,000.000	99,892.00	78,260.55
NISOURCE FIN CORP 4.375% 05-15-2047 SEDOL : BD20RG3	1,100,000.000	929,208.00	914,534.14
NORFOLK SOUTHN FIXED 4.05% DUE 08-15-2052 SEDOL : BGDLQC5	300,000.000	299,382.00	233,623.76
NORTHROP GRUMMAN 4.03% DUE 10-15-2047 SEDOL : BF15KD1	100,000.000	99,844.00	80,633.86
NORTHWELL HEALTHCARE INC 3.809% 11-01-2049 SEDOL : BK6WWH0	100,000.000	100,000.00	73,652.31
NYO COML MTG TR FLTG RT 4.83748% DUE 11-15-2038 CUSIP : 62955HAA5	300,000.000	272,906.25	299,469.96
OCCIDENTAL PETE 6.2% DUE 03-15-2040 SEDOL : BJCRNM4	40,000.000	39,441.86	40,645.48
OGLETHORPE PWR CORP 5.05% DUE 10-01-2048 SEDOL : BJXRH21	750,000.000	671,467.50	675,254.18
OMEGA HEALTHCARE INVS INC 4.75% 01-15-2028 SEDOL : BDVPZZ4	200,000.000	198,742.00	201,614.39
ONEMAIN FIN CORP 7.875% 03-15-2030 SEDOL : BP0R3H3	100,000.000	99,413.00	105,705.20
ONEOK INC NEW 5.05% 04-01-2045 SEDOL : BMVD6N6	100,000.000	87,401.00	87,708.53
ONEOK PARTNERS L P 6.125 DUE 02-01-2041 SEDOL : B4MRWJ9	200,000.000	215,640.00	205,857.15
ONEOK PARTNERS L P 6.2% DUE 09-15-2043 SEDOL : BDS54B6	100,000.000	99,567.00	101,748.08
ONEOK PARTNERS L P 6.85% DUE 10-15-2037 SEDOL : B2830T3	100,000.000	99,691.00	110,656.55
ORACLE CORP 3.6% DUE 04-01-2050 REG SEDOL : BM5JB02	600,000.000	637,482.00	375,246.05
ORACLE CORP 3.95% DUE 03-25-2051 SEDOL : BMYLXC5	100,000.000	75,347.00	66,087.28
ORACLE CORP 4% DUE 07-15-2046 SEDOL : BY7RD02	300,000.000	299,946.00	208,910.57
ORACLE CORP 5.5% 09-27-2064 SEDOL : BQFN0G1	200,000.000	199,230.00	160,164.55
ORACLE CORP 6.1% 09-26-2065 SEDOL : BVBG0Z8	100,000.000	99,392.00	88,539.71
ORACLE CORP FIXED 3.65% DUE 03-25-2041 SEDOL : BMYLXB4	1,000,000.000	993,260.00	731,726.11
PA ELEC CO 6.15% DUE 10-01-2038 SEDOL : B4TXGF4	750,000.000	748,387.50	805,679.31
PAC GAS & ELEC CO 3.5% DUE 08-01-2050 SEDOL : BMYR011	200,000.000	197,662.00	135,380.50
PAC GAS & ELEC CO FIXED 4.55% DUE 07-01-2030 CUSIP : 694308JM0	300,000.000	339,367.00	298,950.29
PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050 CUSIP : 694308JN8	100,000.000	83,492.00	84,767.15
PAC LIFE INS CO - 9.25% DUE 06-15-2039 SEDOL : B5ZN343	200,000.000	259,190.00	272,097.40
PAC LIFE INS CO 4.3% 10-24-2067 SEDOL : BZ3CYH2	400,000.000	396,340.80	321,277.24
PACIFIC GAS & ELEC CO 2.5% DUE 02-01-2031/06-19-2020 REG SEDOL : BMYXXW1	100,000.000	97,995.00	90,108.28

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United States - USD			
PACIFIC GAS & ELEC CO 3.3% DUE 12-01-2027 SEDOL : BG88F02	100,000.000	104,284.00	98,430.38
PACIFIC GAS & ELEC CO 4.25% 03-15-2046 SEDOL : BYZKM62	200,000.000	213,060.00	157,200.93
PACIFIC GAS & ELEC CO 4.75% DUE 02-15-2044 SEDOL : BJZ7ZR0	400,000.000	465,980.00	338,944.07
PACIFIC GAS & ELEC CO 5.25% 03-01-2052 SEDOL : BPP37W9	100,000.000	99,638.00	87,517.66
PACIFIC GAS & ELEC CO 6.75% 01-15-2053 SEDOL : BNNMQV6	100,000.000	99,500.00	106,667.41
PACIFIC GAS & ELECTRIC 4.3% 03-15-2045 SEDOL : BT6SJF8	100,000.000	101,336.00	79,554.35
PACIFIC GAS & ELECTRIC 6.15% 03-01-2055 SEDOL : BPJKZZ5	200,000.000	199,400.00	198,652.32
PACIFIC GAS & ELECTRIC CO 3.75% 08-15-2042 SEDOL : B7MTCC9	100,000.000	102,084.00	75,909.46
PACIFIC GAS & ELECTRIC CO 6.1% 10-15-2055 SEDOL : BSNN7K0	100,000.000	99,860.00	98,519.15
PACIFICORP 5.35% DUE 12-01-2053 SEDOL : BPCPZ91	175,000.000	164,930.50	153,933.74
PACIFICORP 5.8% 01-15-2055 SEDOL : BRXGPG4	400,000.000	376,148.00	374,381.86
PACIFICORP 6% DUE 01-15-2039 SEDOL : B3KTPK2	100,000.000	97,686.00	101,892.74
PACIFICORP 7.375% 09-15-2055 CUSIP : 695114DF2	100,000.000	100,000.00	101,919.10
PARAMOUNT GLOBAL 6.875% 04-30-2036 SEDOL : BWPJFV1	100,000.000	93,341.00	98,553.26
PFIZER INVESTMENT ENTER 5.34% 05-19-2063 SEDOL : BQ66TB7	375,000.000	367,713.75	349,553.92
PHILIP MORRIS INTL 4.125% DUE 03-04-2043 SEDOL : B83KB65	400,000.000	378,016.00	339,938.55
PPL ELECTRIC UTILITIES CORP 5.25% 05-15-2053 SEDOL : BRBNHY9	200,000.000	195,954.00	192,265.81
PROGRESS ENERGY 6.5% DUE 02-01-2042 SEDOL : B5L3ZK7	400,000.000	384,362.00	422,592.12
PROLOGIS LP 3.0% DUE 04-15-2050 SEDOL : BHNC1G4	100,000.000	95,342.00	66,200.56
PROVIDENCE ST JOSEPH HEALTH OBLIGATED GROUP 5.403% 10-01-2033 SEDOL : BRJSN59	100,000.000	100,000.00	103,211.09
PUB SVC ELEC & GAS 3.6% DUE 12-01-2047 SEDOL : BD1DFD6	100,000.000	99,927.00	75,293.65
PUBLIC SERVICE COLORADO 5.35% 5-15-2034 SEDOL : BQD1722	200,000.000	199,502.00	205,878.70
PUBLIC SERVICE COLORADO 5.75% 05-15-2024 SEDOL : BPRBV18	100,000.000	99,747.00	100,469.20
PUBLIC SERVICE COLORADO 5.85% 05-15-2055 CUSIP : 744448DB4	250,000.000	250,864.00	254,298.41
PUBLIC SVC COLORADO 3.8% 06-15-2047 SEDOL : BDFZC71	200,000.000	199,184.00	153,406.01
PUGET SOUND ENERGY FIXED 4.223% DUE 06-15-2048 CUSIP : 745332CH7	100,000.000	100,000.00	81,687.89
PVPTL FARMERS INS EXCHANGE 4.747% DUE 11-01-2057 BEO SEDOL : BF15KL9	200,000.000	198,739.00	170,692.68
PVTPL 7-ELEVEN INC 2.5% DUE 02-10-2041 BEO SEDOL : BMG20H0	100,000.000	98,911.00	69,181.86
PVTPL AMERICAN ASSETS TR L P 3.375% DUE 02-01-2031/01-26-2021 REG SEDOL : BM9QFV8	300,000.000	296,805.00	273,680.71

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United States - USD			
PVTPL ATHENE GLOBAL FDG 5.526% 07-11-2031 SEDOL : BS6VK91	100,000.000	100,000.00	102,585.00
PVTPL BEIGNET INV LLC 6.581% 05-30-2049 SEDOL : BT051H1	1,299,000.000	1,299,000.00	1,376,341.78
PVTPL BLACKSTONE HOLDINGS FINANCE 3.2% DUE 01-30-2052 BEO SEDOL : BMTYSL3	500,000.000	498,555.00	336,106.30
PVTPL BOEING CO THE 7.008% 05-01-2064 SEDOL : BT25ZY4	200,000.000	213,316.00	227,991.68
PVTPL CAMERON LNG LLC 144A 3.701% 01-15-2039 SEDOL : BKPK093	200,000.000	202,231.00	170,884.98
PVTPL CANTOR FITZGERALD LP 7.2% 12-12-2028 SEDOL : BSBH2L0	200,000.000	199,612.00	212,388.30
PVTPL CARLYLE FIN L L C SR NT 144A 5.65%DUE 09-15-2048 SEDOL : BG31GK3	200,000.000	199,828.00	195,636.56
PVTPL CARNIVAL CORP 5.75% 08-01-2032 CUSIP : 143658CA8	100,000.000	100,000.00	102,650.10
PVTPL CMO CWMBS INC 2005-1 CHL MTG PASSTHRU CTF 1-A-1 VAR RT 3-25-35 REG SEDOL : BD6CQS0	51,257.200	15,456.61	45,019.76
PVTPL COSTAR GROUP INC SR NT 2.8% DUE 07-15-2030 BEO SEDOL : BMBQ141	100,000.000	99,921.00	91,829.77
PVTPL COX COMMUNICATIONS INC NEW NT 4.8% DUE 02-01-2035 BEO SEDOL : BTKHKS1	200,000.000	199,928.00	186,549.73
PVTPL ERAC USA FIN CO ERAC FINANCE 144A 7% DUE 10-15-2037 BEO SEDOL : B28HLT2	100,000.000	127,210.00	116,042.11
PVTPL FMR LLC NT 144A 6.45% DUE 11-15-2039 BEO SEDOL : B569DW8	250,000.000	322,385.00	276,863.24
PVTPL FORTRESS TRANSN & INFRASTRUCTURE INVS LL 7.875% 12-01-2030 SEDOL : BMVMLH2	100,000.000	99,333.00	106,357.90
PVTPL GLOBAL ATLANTIC FIN CO 7.95% 10-15-2054 SEDOL : BRDZX12	100,000.000	100,000.00	103,256.30
PVTPL GUARDIAN LIFE INSURANCE CORP 3.7% 01-22-2070 SEDOL : BL1LCQ8	100,000.000	97,177.00	67,161.74
PVTPL HILTON DOMESTIC OPERATIN 5.875% 04-01-2029 SEDOL : BS2FMH9	100,000.000	100,000.00	102,259.50
PVTPL HYUNDAI CAP AMER 5.1% 06-24-2030 SEDOL : BVDD8W0	200,000.000	199,938.00	204,667.91
PVTPL MARS INC 5.7% 05-01-2055 SEDOL : BR4XVL1	200,000.000	198,918.00	200,056.10
PVTPL MASSACHUSETTS ELECTRIC 5.867% 02-26-2054 SEDOL : BSNSBY7	200,000.000	200,000.00	200,307.72
PVTPL MASSACHUSETTS MUT LIFE INS CO CORP 2.875% 10-15-2070 SEDOL : BGPZ056	98,000.000	92,273.86	63,599.01
PVTPL METLIFE CAP TR IV METLIFE CAPITAL TR IV 7.875 DUE 12-15-2067/12-12-2007BEO SEDOL : B29W497	200,000.000	264,500.00	221,114.40
PVTPL NATIONWIDE MUT INS CO SURPLUS NT 144A 9.375% DUE 08-15-2039 REG SEDOL : B3YCMZ1	200,000.000	327,308.00	268,024.93
PVTPL NEW ENGLAND POWER CO 5.936% DUE 11-25-2052 BEO SEDOL : BP7LTG9	300,000.000	300,000.00	305,634.78
PVTPL NEW YORK LIFE INS CO 3.75% DUE 05-15-2050 SEDOL : BLGYKF7	200,000.000	239,510.00	148,865.37
PVTPL NEW YORK LIFE INS CO SURPLUS NT 4.45% 05-15-2069 SEDOL : BJHK061	200,000.000	200,167.00	156,577.15
PVTPL NORTHWESTERN MUT LIFE INS CO 3.625% 09-30-205 SEDOL : BJXLHN4	200,000.000	198,950.00	139,385.55

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PVTPL NORTHWESTERN MUTUA 3.45% DUE 03-30-2051 BEO SEDOL : BLF7SF3	300,000.000	298,956.00	209,751.53
PVTPL PACIFIC LIFE INS CO 5.95% 09-15-2055 SEDOL : BVZNBG3	100,000.000	99,985.00	100,676.11
PVTPL TENNESSEE GAS PIPELINE CO SR NT 144A 2.9% DUE 03-01-2030 SEDOL : BL1LY06	300,000.000	293,120.00	283,160.70
PVTPL VENTURE GLOBAL LNG INC 7.0% 01-15-2030 SEDOL : BNM9JV9	200,000.000	205,000.00	192,485.87
PVTPL VENTURE GLOBAL LNG INC 8.375% DUE 06-01-2031 SEDOL : BRK4301	100,000.000	94,156.25	99,475.48
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	200,000.000	200,000.00	204,475.44
PVTPL VENTURE GLOBAL PLAQUEMINES LNG LLC7.75% 05-01-2035 SEDOL : BV8H0F4	200,000.000	225,000.00	218,572.91
PVTPL VICI PPTYS L P/VICI NT CO INC 3.875% DUE 02-15-2029 BEO SEDOL : BMH6ZF4	200,000.000	184,362.00	196,216.72
PVTPL VIKING OCEAN CRUISES SHIP VII LTD 5.625% DUE 02-15-2029 BEO SEDOL : BMGS3Q8	200,000.000	204,000.00	200,317.40
PVTPLDISH DBS CORP SR SECD NT 5.75% 12-01-2028 SEDOL : BNRLZ34	100,000.000	100,000.00	98,175.24
REGENCY CTRS L P 4.4% DUE 02-01-2047 SEDOL : BYXJZ95	100,000.000	99,110.00	85,871.91
ROYAL CARIBBEAN CRUISES 5.375% 01-15-2036 CUSIP : 78017TAB9	200,000.000	199,704.00	201,350.85
RTX CORPORATION 4.35% DUE 04-15-2047 SEDOL : BMQ9JS5	100,000.000	128,947.00	85,011.27
RTX CORPORATION 5.375% 02-27-2053 SEDOL : BQS6QG9	100,000.000	100,982.50	96,473.93
RTX CORPORATION 6.4% 03-15-2054 SEDOL : BQHP8M7	600,000.000	652,378.81	662,180.54
SABINE PASS LIQUEFACTION LLC SR SECD NT 5.9% 09-15-2037 SEDOL : BPGN632	97,239.000	97,098.98	102,318.69
SAMMONS FINL GROUP INC SR NT 144A 3.35% 04-16-2031 SEDOL : BNBW867	300,000.000	299,316.00	278,349.87
SAN DIEGO GAS & 4.15% DUE 05-15-2048 CUSIP : 797440BW3	100,000.000	99,558.00	80,656.33
SAN DIEGO GAS & ELEC CO 5.55% 04-15-2054 SEDOL : BPTK7J3	200,000.000	185,672.00	195,172.20
SECURITIZED ASSET BACKED RECEIVABLES LLCTR 2007 BR5 CL A-A FLT RT 05-25-2037 BEO SEDOL : B68VD96	12,718.810	12,726.84	9,955.67
SEMPRA 6% DUE 10-15-2039 SEDOL : B4T9B57	100,000.000	126,247.00	104,368.32
SHELL FIN US INC 4.0% 05-10-2046 SEDOL : BR4TV31	1,425,000.000	1,141,410.75	1,155,789.63
SIMON PPTY GROUP L P 4.375% 10-01-2030 CUSIP : 828807DZ7	175,000.000	175,656.25	176,436.02
SOUNDVIEW HOME LN TR 2007-OPT1 CTF CL II-A-1 06-25-2037 REG SEDOL : B1XFBZ0	7,086.110	7,086.11	4,764.21
SOUTHERN CAL EDISON 3.65% 06-01-2051 SEDOL : BN6M4F3	100,000.000	99,766.00	68,489.45
SOUTHERN CALIF EDISON 6.2% 09-15-2055 SEDOL : BPCQLJ6	200,000.000	198,780.00	201,666.58
SOUTHERN CALIF EDISON CO 4.125% 03-01-2048 SEDOL : BFMZDC0	200,000.000	192,973.00	152,260.29
SOUTHERN CALIF EDISON CO 4.65 DUE 10-01-2043 SEDOL : BF6DYS3	200,000.000	229,096.00	170,598.78

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SOUTHERN CALIF EDISON CO SR NT 2.75% 02-01-2032 SEDOL : BP4ZDJ5	100,000.000	99,964.00	89,092.53
SOUTHERN CALIF EDISON CO SR NT 3.45% 02-01-2052 SEDOL : BP4ZDL7	100,000.000	99,664.00	66,694.19
SOUTHERN CALIF GAS CO 4.3% 01-15-2049 SEDOL : BFZF9Z2	100,000.000	137,329.00	81,930.33
SOUTHERN CO GAS CAP CORP 4.4% 05-30-2047 SEDOL : BDVJYL5	300,000.000	299,295.00	250,741.27
SOUTHERN CO SER 2021A JR SUB NT FXD FXD 3.75% 09-15-2051 SEDOL : BMFS897	200,000.000	200,000.00	197,099.58
SOUTHN CAL EDISON 3.9 DUE 03-15-2043 SEDOL : B91R9M7	200,000.000	183,878.00	154,064.63
SOUTHN CAL EDISON 4% DUE 04-01-2047 SEDOL : BD9BPH6	600,000.000	623,928.00	451,608.85
SOUTHN CAL EDISON 4.5% DUE 09-01-2040 SEDOL : B469DS7	100,000.000	107,509.00	87,713.15
SOUTHN CAL EDISON 5.75% DUE 04-01-2035 SEDOL : B00KKN2	100,000.000	100,118.00	103,435.10
SOUTHN CAL EDISON 6.05% DUE 03-15-2039 SEDOL : B65HYN8	100,000.000	131,132.00	102,523.99
SPIRE INC 6.45% DUE 06-01-2056 CUSIP : 84857LAE1	300,000.000	300,000.00	299,456.98
STRYKER CORP 4.625% DUE 03-15-2046 SEDOL : BZ78L86	200,000.000	201,366.12	179,225.35
SUTTER HEALTH 3.161% DUE 08-15-2040 SEDOL : BNG3S65	100,000.000	101,965.00	79,151.78
SUTTER HEALTH 3.361% DUE 08-15-2050 CUSIP : 86944BAJ2	50,000.000	50,988.00	35,105.39
TEACHERS INS & 6.85% DUE 12-16-2039 SEDOL : B50WZ61	44,000.000	44,920.57	50,615.90
TIME WARNER CABLE 5.5% DUE 09-01-2041 SEDOL : B441BS1	200,000.000	210,672.00	175,964.28
TIME WARNER CABLE 6.55% DUE 05-01-2037 SEDOL : BBNBG20	500,000.000	473,345.00	510,773.15
TIME WARNER CABLE 6.75% DUE 06-15-2039 SEDOL : B62X8Y8	150,000.000	182,284.28	152,046.98
T-MOBILE USA INC 3.0% DUE 02-15-2041 BEO SEDOL : BN0ZLS0	200,000.000	198,918.00	149,444.22
T-MOBILE USA INC 3.875% 04-15-2030 CUSIP : 87264ABF1	100,000.000	109,525.00	98,442.51
T-MOBILE USA INC 5.25% 06-15-2055 SEDOL : BLFCL15	500,000.000	498,905.00	457,403.72
T-MOBILE USA INC 5.7% 01-15-2056 CUSIP : 87264ADY8	300,000.000	297,978.00	293,908.35
T-MOBILE USA INC 5.875% DUE 11-15-2055 CUSIP : 87264ADU6	100,000.000	99,656.00	100,216.28
T-MOBILE USA INC FIXED 4.375% DUE 04-15-2040 CUSIP : 87264AAX3	200,000.000	178,080.00	179,869.89
T-MOBILE USA INC TMUS 3.3% 02-15-2051 CUSIP : 87264ABN4	600,000.000	581,856.00	402,511.48
TRANSCONT GAS PIPE LINE 4.6% DUE 03-15-2048 SEDOL : BF4YFP2	200,000.000	198,552.00	173,951.56
TRCNTNTL GAS PIPE 5.75% DUE 03-15-2056 SEDOL : BPCMM13	200,000.000	198,826.00	198,600.83
UNION ELECTRIC COMPANY 5.125% 03-15-2055 SEDOL : BP5WWV0	100,000.000	99,881.00	91,916.53
UNION PAC CORP 4.1% DUE 09-15-2067 SEDOL : BYWJVB0	350,000.000	354,662.70	260,095.24
UNITEDHEALTH GROUP 3.7% DUE 08-15-2049 SEDOL : BHKDL04	200,000.000	199,312.00	148,928.05

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UNITEDHEALTH GROUP 4.25% DUE 03-15-2043 SEDOL : B97GZH5	425,000.000	358,751.00	365,358.72
UNITEDHEALTH GROUP INC 4.75% 05-15-2052 SEDOL : BNKBV00	300,000.000	297,300.00	259,748.39
UNITEDHEALTH GROUP INC 5.625% 07-15-2054 SEDOL : BPDY7Z7	100,000.000	99,801.00	98,435.80
UNITEDHEALTH GROUP INC 5.95% 06-15-2055 SEDOL : BVDCZW6	400,000.000	399,436.00	412,321.92
VA ELEC & PWR CO SR NT 2008 SER B 8.875 DUE 11-15-2038 SEDOL : B3FD1W3	500,000.000	636,311.00	669,600.01
VERIZON 4.125% DUE 08-15-2046 SEDOL : BY7RR99	925,000.000	742,812.00	744,124.99
VERIZON 4.812% DUE 03-15-2039 SEDOL : BDFLJN4	9,000.000	8,994.18	8,564.94
VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041 BEO SEDOL : BKY5H21	200,000.000	199,884.00	157,143.37
VERIZON COMMUNICATIONS INC 2.85% 09-03-2041 SEDOL : BMG8DB3	150,000.000	149,840.00	108,472.42
VERIZON COMMUNICATIONS INC 2.875% DUE 11-20-2050 BEO SEDOL : BMWBBL2	300,000.000	299,220.00	186,763.97
VERIZON COMMUNICATIONS INC 2.987% 10-30-2056 USD SEDOL : BMXT869	350,000.000	347,578.00	209,221.29
VICI PROPERTIES INC 5.125% 05-15-2032 SEDOL : BP5JTL0	100,000.000	99,779.00	100,837.97
VIPER ENERGY PARTNETS LL 5.7% 08-01-2035 SEDOL : BV5PK39	100,000.000	99,636.00	102,053.00
VMWARE INC 4.7% DUE 05-15-2030 BEO SEDOL : BKQNBM1	150,000.000	178,761.00	152,531.04
VOYA FINL INC FIXED 4.7% 01-23-2048 SEDOL : BJ1N0G6	100,000.000	100,000.00	94,269.50
WA GAS LT CO FIXED 3.65% DUE 09-15-2049 SEDOL : BJX5LC3	400,000.000	398,572.00	291,768.96
WARNERMEDIA HLDGS INC 5.141% 03-15-2052 CUSIP : 55903VBU6	28,000.000	28,000.00	18,447.80
WELLPOINT INC 5.1% DUE 01-15-2044 SEDOL : BCSCZN9	100,000.000	101,444.00	94,440.58
WELLS FARGO & COMPANY 5.389% 04-24-2034 CUSIP : 95000U3D3	1,200,000.000	1,200,000.00	1,250,144.05
WELLS FARGO & COMPANY 5.557% 07-25-2034 CUSIP : 95000U3F8	950,000.000	964,297.50	997,552.17
WELLTOWER INC 4.95% DUE 09-01-2048 SEDOL : BDDMN60	200,000.000	199,158.00	186,322.20
WEYERHAEUSER CO DEB 7.375 DUE 03-15-2032 BEO SEDOL : BB0RG32	198,000.000	204,591.20	225,780.82
WI PUB SVC CORP 3.3% DUE 09-01-2049 SEDOL : BK20BN7	100,000.000	99,885.00	69,728.68
ZIMMER HLDGS INC 4.25% DUE 08-15-2035 SEDOL : BWC5244	23,000.000	22,620.04	21,434.88
ZOETIS INC 3.95% 09-12-2047 SEDOL : BF58HB3	100,000.000	99,408.00	80,310.87
Total United States - USD		**92,475,774.30**	**86,063,261.79**
Total Corporate Debt Instruments - Other		**106,605,410.22**	**100,264,448.48**
Corporate Stock - Preferred			

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◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Corporate Stock - Preferred			
United States - USD			
MORGAN STANLEY DEP SHS REPSTG 1/1000 SH NON-CUMULATIVE PFD STK SER P % SEDOL : BQH5ZL5	3,700.000	92,500.00	94,239.00
Total United States - USD		**92,500.00**	**94,239.00**
Total Corporate Stock - Preferred		**92,500.00**	**94,239.00**
Corporate Stock - Common			
China - HKD			
KAISA GROUP HLDGS HKD0.10 SEDOL : B58RBK4	347,363.000	0.00	4,328.93
Total China - HKD		**0.00**	**4,328.93**
Total Corporate Stock - Common		**0.00**	**4,328.93**
Value of Interest in Common/Collective Trusts			
United States - USD			
NT COLLECTIVE SHORT TERM INVT FD CUSIP : 66586U452	8,968,177.010	8,968,177.01	8,968,177.01
Total United States - USD		**8,968,177.01**	**8,968,177.01**
Total Value of Interest in Common/Collective Trusts		**8,968,177.01**	**8,968,177.01**
Value of Interest in Registered Investment Companies			
International Region - USD			
MFO ALLSPRING EMERGING MARKETS EQUITY ADVANTAGE FUND INSTITUTIONAL CUSIP : 94975P371	403,591.510	4,542,675.94	5,981,226.18
MFO ARTISAN PARTNERS FDS INC DEVELOPING WORLD FD INSTL SHS CUSIP : 04314H592	257,449.530	4,431,439.82	6,024,319.00
MFO DFA INTL SMALL CO PORTFOLIO FD CUSIP : 233203629	168,686.560	3,143,985.22	4,315,002.20
MFO VANGUARD DEVELOPED MARKETS INDEX INSTL CUSIP : 921943882	1,239,388.700	16,609,250.94	24,899,318.98
Total International Region - USD		**28,727,351.92**	**41,219,866.36**
United States - USD			
MFO PIMCO ABS AND SHORT TERM INVESTMENT PORT CUSIP : 72200Q109	423,362.980	5,004,712.18	5,012,617.68
MFO PIMCO FDS PAPS EMERGING MKTS PORTFOLIO INSTL CL CUSIP : 722005840	51,129.160	475,154.84	508,223.85

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Value of Interest in Registered Investment Companies			
United States - USD			
MFO PIMCO HI YIELD PORTFOLIO FD #477 CUSIP : 722005865	207,894.630	1,564,305.18	1,500,999.23
MFO PIMCO LONG DURATION CREDIT BOND PORT CUSIP : 72201P878	749,904.010	7,265,445.10	7,131,587.14
MFO PIMCO SHORT TERM FD-INSTL CUSIP : 693390601	338,099.050	3,324,212.00	3,272,798.80
MFO VANGUARD INSTL INDEX FD SH BEN INT CUSIP : 922040100	126,156.190	28,511,778.52	69,648,309.38
Total United States - USD		**46,145,607.82**	**87,074,536.08**
Total Value of Interest in Registered Investment Companies		**74,872,959.74**	**128,294,402.44**
Other			
Australia - AUD			
LCH_IRS MSNYUS33 17/12/2035 AUD P 6MBBSW / R 4% SWU02J0S3 SEDOL : 9N4HLWL	-4,000,000.000	-41,139.12	-165,935.75
LCH_IRS MSNYUS33 17/12/2035 AUD P 6MBBSW / R 4% SWU02J0S3 SEDOL : 9N4HLWU	4,000,000.000	0.00	0.00
Total Australia - AUD		**-41,139.12**	**-165,935.75**
Brazil - BRL			
CME_OIS MSNYUS33 02/01/2029 BRL P 1DBZDIO / R 13.291% SWU02HXM4 SEDOL : 9N2E14U	3,750,295.510	0.00	0.00
CME_OIS MSNYUS33 02/01/2029 BRL P 1DBZDIO / R 13.291% SWU02HXM4 SEDOL : 9N2E14L	-3,750,295.510	0.00	-3,108.85
CME_OIS MSNYUS33 02/01/2029 BRL P 1DBZDIO / R 13.32% SWU02HWT0 SEDOL : 9N2E16L	-381,036.600	0.00	-243.94
CME_OIS MSNYUS33 02/01/2029 BRL P 1DBZDIO / R 13.32% SWU02HWT0 SEDOL : 9N2E16U	381,036.600	0.00	0.00
CME_OIS MSNYUS33 02/01/2029 BRL P 1DBZDIO / R 13.359% SWU02JBR3 SEDOL : 9N3JUML	-2,528,437.680	0.00	0.00
CME_OIS MSNYUS33 02/01/2029 BRL P 1DBZDIO / R 13.359% SWU02JBR3 SEDOL : 9N3JUMU	2,528,437.680	0.00	117.43
CME_OIS MSNYUS33 02/01/2029 BRL P 1DBZDIO / R 13.402% SWU02IPW9 SEDOL : 9N31RBL	-4,613,153.770	0.00	0.00
CME_OIS MSNYUS33 02/01/2029 BRL P 1DBZDIO / R 13.402% SWU02IPW9 SEDOL : 9N31RBU	4,613,153.770	0.00	480.95
CME_OIS MSNYUS33 04/01/2027 BRL P 1DBZDIO / R 12.03% SWU027NE5 SEDOL : 9M8NC5U	6,248,017.720	0.00	0.00

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Other			
Brazil - BRL			
CME_OIS MSNYUS33 04/01/2027 BRL P 1DBZDIO / R 12.03% SWU027NE5 SEDOL : 9M8NC5L	-6,248,017.720	0.00	-40,761.97
Total Brazil - BRL		**0.00**	**-43,516.38**
Brazil - USD			
BRAZIL(FEDERATIVE REPUBLIC OF) 7.25% 01-12-2056 CUSIP : 105756CN8	200,000.000	194,076.00	197,900.00
Total Brazil - USD		**194,076.00**	**197,900.00**
Canada - USD			
ICE_CDS SBSIUS33 06/20/2026 SELL TECK RESOURCES LIMITED SWPC0K0G8 SEDOL : 9KXL37U	200,000.000	27,079.05	4,873.58
ICE_CDS SBSIUS33 06/20/2026 SELL TECK RESOURCES LIMITED SWPC0K0G8 SEDOL : 9KXL37L	-200,000.000	0.00	0.00
ICE_CDS SBSIUS33 12/20/2026 SELL ENBRIDGE INC 3.5% 06/1 SWPC0KK76 SEDOL : 9L3N21L	-100,000.000	0.00	0.00
ICE_CDS SBSIUS33 12/20/2026 SELL ENBRIDGE INC 3.5% 06/1 SWPC0KK76 SEDOL : 9L3N21U	100,000.000	1,126.90	768.68
Total Canada - USD		**28,205.95**	**5,642.26**
Colombia - USD			
COLOMBIA REP 7.5% 02-02-2034 CUSIP : 195325EG6	200,000.000	198,526.00	208,400.00
Total Colombia - USD		**198,526.00**	**208,400.00**
European Union - EUR			
CDX BNPAFRPP 20/12/2030 SELL ITRAXX EUROPE CROSSOVE SWPC44DR2 SEDOL : 9N5APMU	100,000.000	23,367.71	23,537.07
CDX BNPAFRPP 20/12/2030 SELL ITRAXX EUROPE CROSSOVE SWPC44DR2 SEDOL : 9N57VDL	-100,000.000	0.00	0.00
CDX BNPAFRPP 20/12/2030 SELL ITRAXX EUROPE CROSSOVE SWPC44DR2 SEDOL : 9N5APML	-100,000.000	0.00	0.00
CDX BNPAFRPP 20/12/2030 SELL ITRAXX EUROPE CROSSOVE SWPC44DR2 SEDOL : 9N57VDU	100,000.000	23,344.28	23,537.07
CDX BOFAUS6NGFX 20/12/2030 SELL ITRAXX EUROPE CROSSOVE SWPC44SD7 SEDOL : 9N54UAL	-200,000.000	0.00	0.00

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Other			
European Union - EUR			
CDX BOFAUS6NGFX 20/12/2030 SELL ITRAXX EUROPE CROSSOVE SWPC44SD7 SEDOL : 9N56E6U	100,000.000	23,246.05	23,537.07
CDX BOFAUS6NGFX 20/12/2030 SELL ITRAXX EUROPE CROSSOVE SWPC44SD7 SEDOL : 9N56E6L	-100,000.000	0.00	0.00
CDX BOFAUS6NGFX 20/12/2030 SELL ITRAXX EUROPE CROSSOVE SWPC44SD7 SEDOL : 9N54UAU	200,000.000	46,059.06	47,074.15
CDX CHASUS33 20/12/2030 SELL ITRAXX EUROPE CROSSOVE SWPC44TD6 SEDOL : 9N58LCU	100,000.000	23,309.07	23,537.07
CDX CHASUS33 20/12/2030 SELL ITRAXX EUROPE CROSSOVE SWPC44TD6 SEDOL : 9N5887L	-100,000.000	0.00	0.00
CDX CHASUS33 20/12/2030 SELL ITRAXX EUROPE CROSSOVE SWPC44TD6 SEDOL : 9N58LCL	-100,000.000	0.00	0.00
CDX CHASUS33 20/12/2030 SELL ITRAXX EUROPE CROSSOVE SWPC44TD6 SEDOL : 9N5887U	100,000.000	23,504.07	23,537.07
LCH_IRS MSNYUS33 18/03/2056 EUR P 3% / R 6MEURIB SWU02JZS5 SEDOL : 9N4219U	230,000.000	0.00	13,695.62
LCH_IRS MSNYUS33 18/03/2056 EUR P 3% / R 6MEURIB SWU02JZS5 SEDOL : 9N4219L	-230,000.000	-3,669.65	0.00
Total European Union - EUR		**159,160.59**	**178,455.12**
Germany - EUR			
FUT 06 MAR 26 EURX EUR-BUND CUSIP : 999599GH0	1.000	148,276.88	149,824.60
FUT 06 MAR 26 EURX EUR-BUND CUSIP : 999599GH0	-1.000	-148,276.88	-149,824.60
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**
Israel - USD			
STATE OF ISRAEL 6.043% 03-12-2054 CUSIP : 46514BRM1	200,000.000	191,928.00	192,280.42
STATE OF ISRAEL BD 4.125% DUE 01-17-2048REG CUSIP : 46513YJJ8	300,000.000	297,294.00	234,931.16
Total Israel - USD		**489,222.00**	**427,211.58**
Italy - USD			

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Other			
Italy - USD			
CDS BOFAUS6NGFX 12/20/2026 SELL ITALY GOV'T INT BOND 6 SWPC0KKG6 SEDOL : 9MZ2DQU	600,000.000	2,383.35	5,576.40
CDS BOFAUS6NGFX 12/20/2026 SELL ITALY GOV'T INT BOND 6 SWPC0KKG6 SEDOL : 9MZ2DQL	-600,000.000	0.00	0.00
Total Italy - USD		**2,383.35**	**5,576.40**
Mexico - USD			
PETROLEOS MEXICANOS 10.0% 02-07-2033 SEDOL : BVYD9N7	100,000.000	97,700.00	115,829.00
PETROLEOS MEXICANOS PEMEX 6.84% 01-23-2030 CUSIP : 71654QDC3	100,000.000	91,812.50	101,550.17
UNITED MEXICAN 7.375% 05-13-2055 CUSIP : 91087BBD1	400,000.000	398,472.00	430,800.00
UNITED MEXICAN STATES 6.4% 05-07-2054 CUSIP : 91087BBA7	1,500,000.000	1,489,845.00	1,440,750.00
Total Mexico - USD		**2,077,829.50**	**2,088,929.17**
Peru - PEN			
PERU(REP OF) 5.4% SNR 12/08/34 PEN'REGS' SEDOL : BJ5FWS4	1,227.000	298,994.83	363,387.36
PVTPL PERU(REPUBLIC OF) 6.15% 08-12-2032 CUSIP : 715638BY7	1,104.000	297,376.28	354,089.13
REPUBLIC OF PERU 144A 7.3% 12/08/2033 SEDOL : 5B1KK2U	400.000	116,359.39	135,712.43
REPUBLIC OF PERU 6.95% 08-12-2031 REG CUSIP : 715638BE1	637.000	179,400.51	210,502.21
REPUBLIC OF PERU FIXED 6.15% 08-12-2032 REG CUSIP : P78024AF6	200.000	55,710.28	64,146.58
Total Peru - PEN		**947,841.29**	**1,127,837.71**
Qatar - USD			
STATE OF QATAR 5.103% 04-23-2048 CUSIP : M8489SAG2	200,000.000	200,000.00	197,335.16
Total Qatar - USD		**200,000.00**	**197,335.16**
Romania - EUR			
ROMANIA(REP OF) 5.25% MTN 10/03/30 EUR1000 SEDOL : BSJR6R6	100,000.000	103,772.05	123,122.73
ROMANIA(REP OF) 5.625% MTN 22/02/36 EUR1000 SEDOL : BRZXFT6	100,000.000	106,622.40	116,394.06
Total Romania - EUR		**210,394.45**	**239,516.79**
Saudi Arabia - USD			
PVTPL SAUDI ARABIAN OIL CO 3.25% DUE 11-24-2050/05-24-2050 BEO CUSIP : 80414L2L8	200,000.000	198,104.00	133,558.00
SAUDI ARABIA KGDM VAR RT 0% DUE 01-13-2031 CUSIP : 80413TBK4	400,000.000	398,684.00	419,089.35

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Other			
Saudi Arabia - USD			
SAUDI INTERNATIONAL 4.5% 10-26-2046 CUSIP : M6320UAC3	600,000.000	588,090.00	512,761.90
Total Saudi Arabia - USD		**1,184,878.00**	**1,065,409.25**
South Africa - USD			
PVTPL SOUTH AFRICA(REPUBLIC OF) 7.1% 11-19-2036 CUSIP : 836205BF0	300,000.000	300,000.00	322,099.19
Total South Africa - USD		**300,000.00**	**322,099.19**
United Arab Emirates - USD			
EMIRATE OF ABU DHA 3.125% SNR MTN 30/09/49 USD SEDOL : 4A93XHU	300,000.000	215,625.00	214,409.57
EMIRATE OF ABU DHA 3.875% SNR MTN 16/04/50 USD SEDOL : BLGVPM0	200,000.000	223,780.00	160,843.60
Total United Arab Emirates - USD		**439,405.00**	**375,253.17**
United Kingdom - GBP			
LCH_OIS MSNYUS33 17/09/2030 GBP P 1DSONIA / R 3.75% SWU02K0M3 SEDOL : 9N45L0L	-4,700,000.000	-22,524.36	0.00
LCH_OIS MSNYUS33 17/09/2030 GBP P 1DSONIA / R 3.75% SWU02K0M3 SEDOL : 9N45L0U	4,700,000.000	0.00	25,940.61
UK(GOVT OF) 4.375% BDS 31/07/54 GBP0.01 SEDOL : BPSNBB3	192,000.000	211,124.37	226,484.93
Total United Kingdom - GBP		**188,600.01**	**252,425.54**
United States - USD			
AMERICAN MUN PWR OHIO INC REV 8.084% 02-15-2050 BEO TAXABLE SEDOL : B52FJL1	400,000.000	400,000.00	502,907.56
CALL BONDOPT GOLDUS33 01/07/2026 FNCL 4% 01/14/2026 97.375 31750RTH0 SEDOL : 9N5HSEU	-300,000.000	-820.31	0.00
CALL BONDOPT GOLDUS33 01/07/2026 FNCL 4% 01/14/2026 97.375 31750RTQ0 SEDOL : 9N5HSFU	-300,000.000	-832.03	0.00
CALL SWO USD BNPAFRPP P 1DSOFR / R 3.551% 317UB9JA9 01/05/2026 SEDOL : 9N5XDJU	-200,000.000	-467.50	-0.24
CALL SWO USD BNPAFRPP P 1DSOFR / R 3.622% 317UBEXA2 01/29/2026 SEDOL : 9N6AHGU	-200,000.000	-427.50	-263.14
CALL SWO USD BNPAFRPP P 1DSOFR / R 3.625% 317UBA6A0 01/08/2026 SEDOL : 9N61P0U	-100,000.000	-255.00	-10.33
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.547% 317UB7ZA5 01/02/2026 SEDOL : 9N5VU2U	-200,000.000	-488.00	0.00
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.578% 317UBBLA1 01/12/2026 SEDOL : 9N64DAU	-200,000.000	-440.00	-24.54

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Other			
United States - USD			
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.648% 317UBCLA9 01/15/2026 SEDOL : 9N65T2U	-200,000.000	-540.50	-125.16
CALL SWO USD MSCSUS33 P 1DSOFR / R 3.625% 317UBA4A2 01/08/2026 SEDOL : 9N6156U	-200,000.000	-510.00	-20.66
CALL SWO USD MSCSUS33 P 1DSOFR / R 3.639% 317UBC2A0 01/12/2026 SEDOL : 9N6440U	-200,000.000	-472.50	-73.56
CALL SWO USD NGFPUS33 P 1DSOFR / R 3.498% 317UB8RA2 01/05/2026 SEDOL : 9N5WTKU	-300,000.000	-690.00	-0.03
CALL SWO USD NGFPUS33 P 1DSOFR / R 3.639% 317UBC4A8 01/12/2026 SEDOL : 9N65BLU	-300,000.000	-708.75	-110.34
CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.58% 317UB9VA5 01/05/2026 SEDOL : 9N5XP0U	-200,000.000	-462.50	-0.82
CCP COLLATERAL RECEIVABLE FROM BNP BOULEVARD DES ITALIENS PARIS FRANCE SEDOL : 9M6WPUU	141,000.000	141,000.00	141,000.00
CCP DUE FROM MORGAN STANLEY CO LL C SEDOL : 9B7P13U	1,864,000.000	1,864,000.00	1,864,000.00
CCP DUE TO/FROM MORGAN STANLEY SEDOL : 9AYQMLU	366,000.000	366,000.00	366,000.00
CCP RECEIVABLE FROM MORGAN STANLEY & CO INC. NEW YORK SEDOL : 9D6JACU	377,000.000	377,000.00	377,000.00
CDX GSILGB2X 12/20/2026 SELL CDX.NA.HY.37 SWPCNC931 SEDOL : 9MZ2DNU	200,000.000	23,260.00	9,674.52
CDX GSILGB2X 12/20/2026 SELL CDX.NA.HY.37 SWPCNC931 SEDOL : 9MZ2DNL	-200,000.000	0.00	0.00
CDX MSCSUS33 11/17/2059 SELL CMBX.NA.AAA.10 SWPC0FLY7 SEDOL : 9MZ2DRL	-100,000.000	-2,962.41	0.00
CDX MSCSUS33 11/17/2059 SELL CMBX.NA.AAA.10 SWPC0FLY7 SEDOL : 9MZ2DRU	100,000.000	0.00	297.60
CHICAGO ILL TRAN AUTH SALES & TRF TAX RCPTS REV TAX-PE FDG-SER A 6.899% 12-01-40 SEDOL : B3CDB04	262,337.610	262,337.62	294,267.09
CHICAGO ILL TRAN AUTH SALES TAX RCPTS REV 6.2% 12-01-2040 BEO TAXABLE SEDOL : B58NYY7	193,236.540	193,236.54	204,482.21
CME_OIS MSNYUS33 11/15/2053 USD P 3.975% / R 1DSOFR SWU02MN69 SEDOL : 9N5XU7U	400,000.000	8,359.20	14,474.56
CME_OIS MSNYUS33 11/15/2053 USD P 3.975% / R 1DSOFR SWU02MN69 SEDOL : 9N5XU7L	-400,000.000	0.00	0.00
CME_OIS MSNYUS33 11/15/2053 USD P 4.085% / R 1DSOFR SWU02MT06 SEDOL : 9N62YHL	-991,000.000	-165.54	0.00
CME_OIS MSNYUS33 11/15/2053 USD P 4.085% / R 1DSOFR SWU02MT06 SEDOL : 9N62YHU	991,000.000	1,889.14	18,048.69
CME_OIS SBSIUS33 06/15/2027 USD P 1% / R 1DSOFR SWU01D6B8 SEDOL : 9L47HCL	-12,000,000.000	0.00	0.00

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Other			
United States - USD			
CME_OIS SBSIUS33 06/15/2027 USD P 1% / R 1DSOFR SWU01D6B8 SEDOL : 9L47HCU	12,000,000.000	1,135,592.32	612,512.40
FUT CALL FEB 26 T-NOTE OPTION 1135 CUSIP : 999999OA8	-14.000	-2,718.10	-1,531.32
FUT DEC 26 CME 3MO SOFR CUSIP : 999599GH0	27.000	6,480,872.97	6,540,075.00
FUT DEC 26 CME 3MO SOFR CUSIP : 999599GH0	-27.000	-6,480,872.97	-6,540,075.00
FUT DEC 27 CME 3MO SOFR CUSIP : 999599GH0	15.000	3,599,838.04	3,627,937.50
FUT DEC 27 CME 3MO SOFR CUSIP : 999599GH0	-15.000	-3,599,838.04	-3,627,937.50
FUT JUN 27 CME 3MO SOFR CUSIP : 999599GH0	-32.000	-7,681,700.00	-7,748,400.00
FUT JUN 27 CME 3MO SOFR CUSIP : 999599GH0	32.000	7,681,700.00	7,748,400.00
FUT MAR 26 10 YR T-NOTES CUSIP : 999599GH0	19.000	2,131,859.47	2,136,312.50
FUT MAR 26 10 YR T-NOTES CUSIP : 999599GH0	-19.000	-2,131,859.47	-2,136,312.50
FUT MAR 26 5 YR T NOTE CUSIP : 999599GH0	-272.000	-29,757,415.46	-29,730,875.00
FUT MAR 26 5 YR T NOTE CUSIP : 999599GH0	272.000	29,757,415.46	29,730,875.00
FUT MAR 26 CBT UL T-BONDS CUSIP : 999599GH0	129.000	15,411,468.75	15,222,000.00
FUT MAR 26 CBT UL T-BONDS CUSIP : 999599GH0	-129.000	-15,411,468.75	-15,222,000.00
FUT MAR 26 CBT ULT TNOTE CUSIP : 999599GH0	466.000	53,917,804.19	53,597,281.25
FUT MAR 26 CBT ULT TNOTE CUSIP : 999599GH0	-466.000	-53,917,804.19	-53,597,281.25
FUT MAR 26 U.S. T-BONDS CUSIP : 999599GH0	-14.000	-1,606,500.00	-1,618,312.50
FUT MAR 26 U.S. T-BONDS CUSIP : 999599GH0	14.000	1,606,500.00	1,618,312.50
FUT MAR 27 CME 3MO SOFR CUSIP : 999599GH0	-55.000	-13,201,457.22	-13,321,687.50
FUT MAR 27 CME 3MO SOFR CUSIP : 999599GH0	55.000	13,201,457.22	13,321,687.50
FUT PUT FEB 26 T-NOTE OPTION 1115 CUSIP : 999999OA8	-10.000	-1,690.46	-1,250.00
FUT PUT FEB 26 T-NOTE OPTION 1120 CUSIP : 999999OA8	-4.000	-682.74	-1,062.52
FUT SEP 26 CME 3MO SOFR CUSIP : 999599GH0	-26.000	-6,239,626.00	-6,294,925.00
FUT SEP 26 CME 3MO SOFR CUSIP : 999599GH0	26.000	6,239,626.00	6,294,925.00
FUT SEP 27 CME 3MO SOFR CUSIP : 999599GH0	-43.000	-10,321,355.56	-10,406,537.50
FUT SEP 27 CME 3MO SOFR CUSIP : 999599GH0	43.000	10,321,355.56	10,406,537.50
GOLDEN ST TOB SECURITIZATION CORP 3.714%06-01-2041 SEDOL : BMFYKM2	100,000.000	100,000.00	77,744.69
ICE_CDS BNPAFRPPXXX 06/20/2026 SELL MORGAN STANLEY 7.25% 0 SWPC0NOQ4 SEDOL : 9N5RSPL	-100,000.000	0.00	0.00
ICE_CDS BNPAFRPPXXX 06/20/2026 SELL MORGAN STANLEY 7.25% 0 SWPC0NOQ4 SEDOL : 9N5RSPU	100,000.000	554.44	390.43

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◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Other			
United States - USD			
ICE_CDS MSNYUS33 06/20/2027 BUY DEVON ENERGY CORPORATI SWPC0L126 SEDOL : 9L6TM5L	-100,000.000	-883.35	-953.08
ICE_CDS MSNYUS33 06/20/2027 BUY DEVON ENERGY CORPORATI SWPC0L126 SEDOL : 9L6TM5U	100,000.000	0.00	0.00
ICE_CDS MSNYUS33 06/20/2030 BUY GENERAL MOTORS CO 4.2% SWPC0NHT6 SEDOL : 9N3KBKL	-100,000.000	-17,395.63	-16,873.25
ICE_CDS MSNYUS33 06/20/2030 BUY GENERAL MOTORS CO 4.2% SWPC0NHT6 SEDOL : 9N3KBKU	100,000.000	0.00	0.00
ICE_CDS MSNYUS33 06/20/2030 SELL ORACLE CORP 3.25% 11/1 SWPC0NSQ0 SEDOL : 9N4HNJL	-100,000.000	0.00	-1,448.00
ICE_CDS MSNYUS33 06/20/2030 SELL ORACLE CORP 3.25% 11/1 SWPC0NSQ0 SEDOL : 9N4HNJU	100,000.000	2,421.89	0.00
ICE_CDS MSNYUS33 12/20/2026 SELL BANK OF AMERICA CORP 3 SWPC0N4D5 SEDOL : 9MYEMJU	400,000.000	5,185.77	2,803.92
ICE_CDS MSNYUS33 12/20/2026 SELL BANK OF AMERICA CORP 3 SWPC0N4D5 SEDOL : 9MYEMJL	-400,000.000	0.00	0.00
ICE_CDS SBSIUS33 06/20/2026 SELL AT&T INC 3.8% 02/15/20 SWPC0K0C7 SEDOL : 9KXKN4U	100,000.000	1,281.88	380.84
ICE_CDS SBSIUS33 06/20/2026 SELL AT&T INC 3.8% 02/15/20 SWPC0K0C7 SEDOL : 9KXKN4L	-100,000.000	0.00	0.00
ICE_CDS SBSIUS33 06/20/2026 SELL GENERAL ELECTRIC CO 2. SWPC0JYY5 SEDOL : 9KXFJ8L	-700,000.000	0.00	0.00
ICE_CDS SBSIUS33 06/20/2026 SELL GENERAL ELECTRIC CO 2. SWPC0JYY5 SEDOL : 9KXFJ8U	700,000.000	9,067.62	3,306.24
ICE_CDS SBSIUS33 06/20/2027 SELL DEVON ENERGY CORPORATI SWPC0L126 SEDOL : 9L6UYRL	-100,000.000	-871.39	0.00
ICE_CDS SBSIUS33 06/20/2027 SELL DEVON ENERGY CORPORATI SWPC0L126 SEDOL : 9L6UYRU	100,000.000	0.00	953.08
ICE_CDS SBSIUS33 06/20/2028 SELL AT&T INC 3.8% 02/15/20 SWPC0LX54 SEDOL : 9M1EK0L	-100,000.000	0.00	0.00
ICE_CDS SBSIUS33 06/20/2028 SELL AT&T INC 3.8% 02/15/20 SWPC0LX54 SEDOL : 9M1EK0U	100,000.000	295.41	1,419.94
ICE_CDS SBSIUS33 12/20/2026 SELL VERIZON COMMUNICATIONS SWPC0KE65 SEDOL : 9L2BGUL	-400,000.000	0.00	0.00
ICE_CDS SBSIUS33 12/20/2026 SELL VERIZON COMMUNICATIONS SWPC0KE65 SEDOL : 9L2BGUU	400,000.000	7,147.87	2,849.92

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Other			
United States - USD			
ICE_CDS SBSIUS33 12/20/2026 SELL WILLIAMS COMPANIES INC SWPC0KKL5 SEDOL : 9L3WRDU	200,000.000	2,336.66	1,773.36
ICE_CDS SBSIUS33 12/20/2026 SELL WILLIAMS COMPANIES INC SWPC0KKL5 SEDOL : 9L3WRDL	-200,000.000	0.00	0.00
ICE_CDX MSNYUS33 06/20/2030 SELL CDX.NA.IG.44 SWPC0NEX0 SEDOL : 9N1H42L	-9,500,000.000	0.00	0.00
ICE_CDX MSNYUS33 06/20/2030 SELL CDX.NA.IG.44 SWPC0NEX0 SEDOL : 9N1H42U	9,500,000.000	176,279.38	215,698.45
ICE_CDX MSNYUS33 12/20/2030 SELL CDX.NA.IG.45 SWPC0NUQ7 SEDOL : 9N4QW4U	42,300,000.000	982,172.48	969,579.45
ICE_CDX MSNYUS33 12/20/2030 SELL CDX.NA.IG.45 SWPC0NUQ7 SEDOL : 9N4QW4L	-42,300,000.000	0.00	0.00
LCH_OIS MSNYUS33 02/15/2055 USD P 3.776% / R 1DSOFR SWU02GFQ7 SEDOL : 9N1H33U	20,000.000	0.00	1,428.46
LCH_OIS MSNYUS33 02/15/2055 USD P 3.776% / R 1DSOFR SWU02GFQ7 SEDOL : 9N1H33L	-20,000.000	0.00	0.00
LCH_OIS MSNYUS33 02/15/2055 USD P 3.915% / R 1DSOFR SWU02GJL4 SEDOL : 9N1MCNU	200,000.000	0.00	9,314.78
LCH_OIS MSNYUS33 02/15/2055 USD P 3.915% / R 1DSOFR SWU02GJL4 SEDOL : 9N1MCNL	-200,000.000	0.00	0.00
LCH_OIS MSNYUS33 02/15/2055 USD P 3.942% / R 1DSOFR SWU02GJG5 SEDOL : 9N1MCLL	-200,000.000	0.00	0.00
LCH_OIS MSNYUS33 02/15/2055 USD P 3.942% / R 1DSOFR SWU02GJG5 SEDOL : 9N1MCLU	200,000.000	0.00	8,357.14
LCH_OIS MSNYUS33 02/15/2055 USD P 3.945% / R 1DSOFR SWU02GKF5 SEDOL : 9N1MCGU	200,000.000	0.00	8,276.02
LCH_OIS MSNYUS33 02/15/2055 USD P 3.945% / R 1DSOFR SWU02GKF5 SEDOL : 9N1MCGL	-200,000.000	0.00	0.00
LCH_OIS MSNYUS33 03/04/2030 USD P 3.842% / R 1DSOFR SWU02FNO5 SEDOL : 9N13C8L	-200,000.000	0.00	-2,571.06
LCH_OIS MSNYUS33 03/04/2030 USD P 3.842% / R 1DSOFR SWU02FNO5 SEDOL : 9N13C8U	200,000.000	0.00	0.00
LCH_OIS MSNYUS33 03/19/2030 USD P 3% / R 1DSOFR SWU02DC95 SEDOL : 9MYSY6U	1,200,000.000	19,444.56	31,831.20
LCH_OIS MSNYUS33 03/19/2030 USD P 3% / R 1DSOFR SWU02DC95 SEDOL : 9MYSY6L	-1,200,000.000	0.00	0.00
LCH_OIS MSNYUS33 05/31/2030 USD P 3.29% / R 1DSOFR SWU02MJL1 SEDOL : 9N5VZ9L	-1,542,300.000	-630.41	0.00
LCH_OIS MSNYUS33 05/31/2030 USD P 3.29% / R 1DSOFR SWU02MJL1 SEDOL : 9N5VZ9U	1,542,300.000	364.88	6,881.59
LCH_OIS MSNYUS33 05/31/2030 USD P 3.375% / R 1DSOFR SWU02MSY3 SEDOL : 9N61X5U	2,253,000.000	2,288.32	2,685.58

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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 MSNYUS33 05/31/2030 USD P 3.375% / R 1DSOFR SWU02MSY3 SEDOL : 9N61X5L	-2,253,000.000	-43.78	0.00
LCH_OIS MSNYUS33 06/20/2054 USD P 3.5% / R 1DSOFR SWU0206W9 SEDOL : 9M58UHL	-800,000.000	0.00	0.00
LCH_OIS MSNYUS33 06/20/2054 USD P 3.5% / R 1DSOFR SWU0206W9 SEDOL : 9M58UHU	800,000.000	19,165.49	94,088.64
LCH_OIS MSNYUS33 08/15/2035 USD P 3.64% / R 1DSOFR SWU02MJN7 SEDOL : 9N5XCCU	200,000.000	399.69	2,161.98
LCH_OIS MSNYUS33 08/15/2035 USD P 3.64% / R 1DSOFR SWU02MJN7 SEDOL : 9N5XCCL	-200,000.000	0.00	0.00
LCH_OIS MSNYUS33 08/15/2035 USD P 3.7% / R 1DSOFR SWU02MS31 SEDOL : 9N5XV1L	-300,000.000	-263.91	0.00
LCH_OIS MSNYUS33 08/15/2035 USD P 3.7% / R 1DSOFR SWU02MS31 SEDOL : 9N5XV1U	300,000.000	0.00	1,827.30
LCH_OIS MSNYUS33 08/15/2035 USD P 3.715% / R 1DSOFR SWU02MSZ0 SEDOL : 9N61F0L	-427,000.000	0.00	0.00
LCH_OIS MSNYUS33 08/15/2035 USD P 3.715% / R 1DSOFR SWU02MSZ0 SEDOL : 9N61F0U	427,000.000	1,050.39	2,097.13
LCH_OIS MSNYUS33 09/17/2035 USD P 3.551% / R 1DSOFR SWU02K4O5 SEDOL : 9N4LGGU	100,000.000	0.00	2,051.82
LCH_OIS MSNYUS33 09/17/2035 USD P 3.551% / R 1DSOFR SWU02K4O5 SEDOL : 9N4LGGL	-100,000.000	0.00	0.00
LCH_OIS MSNYUS33 12/18/2029 USD P 3.75% / R 1DSOFR SWU025TR4 SEDOL : 9M8AMNU	800,000.000	0.00	0.00
LCH_OIS MSNYUS33 12/18/2029 USD P 3.75% / R 1DSOFR SWU025TR4 SEDOL : 9M8AMNL	-800,000.000	-15,729.07	-10,488.32
LCH_OIS SBSIUS33 06/15/2027 USD P 1% / R 1DSOFR SWU01D6C6 SEDOL : 9L3SMRL	-1,400,000.000	0.00	0.00
LCH_OIS SBSIUS33 06/15/2027 USD P 1% / R 1DSOFR SWU01D6C6 SEDOL : 9L3SMRU	1,400,000.000	88,210.24	71,460.06
LCH_OIS SBSIUS33 06/15/2027 USD P 1.75% / R 1DSOFR SWU01H5P9 SEDOL : 9L66UML	-3,100,000.000	0.00	0.00
LCH_OIS SBSIUS33 06/15/2027 USD P 1.75% / R 1DSOFR SWU01H5P9 SEDOL : 9L66UMU	3,100,000.000	198,924.35	112,662.06
LOS ANGELES CNTY CALIF PUB WKS FING AUTHLEASE REV 7.618% 08-01-2040 BEO TAXABLE SEDOL : B4LZW83	100,000.000	100,000.00	118,829.43
MUNICIPAL ELEC AUTH GA 6.655% 04-01-2057BEO TAXABLE SEDOL : B669JY9	369,000.000	366,394.86	402,111.70
NEW YORK ST URBAN DEV CORP REV 5.77% 03-15-2039 BEO TAXABLE SEDOL : B40VJC5	235,000.000	235,000.00	242,042.69
PORT AUTH N Y & N J 4.458% 10-01-2062 BEO TAXABLE SEDOL : B8FPQ52	700,000.000	689,395.00	586,547.50
PUT FXO BARCGB33 02/24/2026 USD/KRW 1412 European 31750S188 SEDOL : 9N5P53U	180,000.000	1,218.60	1,041.68
PUT FXO BNPAFRPP 02/24/2026 USD/KRW 1412 European 31750S1A3 SEDOL : 9N5PN7U	17,000.000	112.58	98.38
PUT FXO BOFAUS6S 02/19/2026 USD/KRW 1415 European 31750S162 SEDOL : 9N5PX9U	273,000.000	1,847.94	1,620.36
PUT FXO BOFAUS6S 02/27/2026 USD/KRW 1410 European 31750S113 SEDOL : 9N5NZ4U	1,072,000.000	7,642.29	6,239.25

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◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Other			
United States - USD			
PUT FXO BOFAUS6S 02/27/2026 USD/KRW 1413 European 31750S0G1 SEDOL : 9N5MZVU	511,000.000	3,446.70	3,244.34
PUT SWO USD BNPAFRPP P 3.831% / R 1DSOFR 317UB9IA0 01/05/2026 SEDOL : 9N5XDHU	-200,000.000	-467.50	-278.36
PUT SWO USD BNPAFRPP P 3.882% / R 1DSOFR 317UBEWA3 01/29/2026 SEDOL : 9N6AHFU	-200,000.000	-427.50	-652.34
PUT SWO USD BNPAFRPP P 3.925% / R 1DSOFR 317UBA5A1 01/08/2026 SEDOL : 9N61N9U	-100,000.000	-255.00	-33.00
PUT SWO USD GSCMUS33 P 3.848% / R 1DSOFR 317UB7YA6 01/02/2026 SEDOL : 9N5VU1U	-200,000.000	-488.00	-63.96
PUT SWO USD GSCMUS33 P 3.877% / R 1DSOFR 317UBBKA2 01/12/2026 SEDOL : 9N64CZU	-200,000.000	-440.00	-286.32
PUT SWO USD GSCMUS33 P 3.927% / R 1DSOFR 317UBCKA0 01/15/2026 SEDOL : 9N65T1U	-200,000.000	-540.50	-184.70
PUT SWO USD MSCSUS33 P 3.919% / R 1DSOFR 317UBC0A2 01/12/2026 SEDOL : 9N6439U	-200,000.000	-472.50	-148.46
PUT SWO USD MSCSUS33 P 3.925% / R 1DSOFR 317UBA3A3 01/08/2026 SEDOL : 9N6155U	-200,000.000	-510.00	-66.00
PUT SWO USD NGFPUS33 P 3.798% / R 1DSOFR 317UB8QA3 01/05/2026 SEDOL : 9N5WTJU	-300,000.000	-690.00	-777.81
PUT SWO USD NGFPUS33 P 3.919% / R 1DSOFR 317UBC3A9 01/12/2026 SEDOL : 9N65BKU	-300,000.000	-708.75	-222.69
PUT SWO USD PNBPUS33CHA P 3.86% / R 1DSOFR 317UB9UA6 01/05/2026 SEDOL : 9N5XN9U	-200,000.000	-462.50	-144.42
TEXAS TRANSN COMMN ST HWY FD REV 5.178% 04-01-2030 BEO TAXABLE SEDOL : B52BMP4	300,000.000	300,000.00	306,953.52
THIRD POINT OFFSHORE FUND LTD CUSIP : 995MN2992	1.000	1.00	5,450,413.00
UNIV CALIF REGTS MED CTR POOLED REV 6.548% 05-15-2048 BEO TAXABLE SEDOL : B8N3JB5	400,000.000	400,000.00	427,270.08
UNIVERSITY CALIF REVS 4.858% 05-15-2112 BEO TAXABLE SEDOL : B7MQN72	100,000.000	137,655.00	82,984.79
Total United States - USD		**8,575,366.48**	**13,626,421.00**
Total Other		**15,154,749.50**	**20,108,960.21**
Other Liabilities			
United States - USD			
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

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◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Other Liabilities			
United States - USD			
PUT FXO BOFAUS6S 02/19/2026 USD/KRW 1375 European 31750S170	-273,000.000	-626.26	-428.86
PUT FXO BOFAUS6S 02/27/2026 USD/KRW 1375 European 31750S0H9	-511,000.000	-1,182.97	-991.70
PUT FXO BOFAUS6S 02/27/2026 USD/KRW 1375 European 31750S121	-1,072,000.000	-3,017.68	-2,080.43
Total United States - USD		**-5,265.58**	**-3,813.39**
Pending foreign exchange sales: Australian dollar	0.000	-555,789.43	-562,861.26
Pending foreign exchange sales: Brazilian real	0.000	-3,828.69	-3,791.31
Pending foreign exchange sales: British pound sterling	0.000	-882,813.47	-903,311.92
Pending foreign exchange sales: Canadian dollar	0.000	-176,986.95	-181,821.23
Pending foreign exchange sales: Euro	0.000	-1,443,249.43	-1,464,886.79
Pending foreign exchange sales: Japanese yen	0.000	-299,437.96	-298,253.60
Pending foreign exchange sales: Peruvian nuevo sol	0.000	-1,270,657.87	-1,307,307.75
Pending foreign exchange sales: United States dollar	0.000	-2,253,611.31	-2,253,611.31
Total - all currencies		**-6,886,375.11**	**-6,975,845.17**
Pending trade purchases: United States dollar	0.000	-13,512,243.17	-13,512,243.17
Total - all currencies		**-13,512,243.17**	**-13,512,243.17**
Total Other Liabilities		**-20,403,883.86**	**-20,491,901.73**
Total		**235,317,456.65**	**287,533,765.04**

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 .
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APPENDIX B

Reporting

01 JAN 25 - 31 DEC 25

Account ID NCBHP

Account Name NCBH PENSION

◆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
Other									
United States - USD									
BUY TO OPEN REPO W/CITIGROUP 4.38% FROM 09-09-2025 TO 09-10-2025	17,800,000.000	09 Sep 25	100.0000			0.00	17,800,000.00	17,800,000.00	0.00
BUY TO OPEN REPO W/CITIGROUP 4.38% FROM 09-09-2025 TO 09-10-2025	-17,800,000.000	10 Sep 25		100.0000		0.00	17,800,000.00	17,800,000.00	0.00
BUY TO OPEN REPO W/CITIGROUP 4.39% FROM 09-04-2025 TO 09-05-2025	17,500,000.000	04 Sep 25	100.0000			0.00	17,500,000.00	17,500,000.00	0.00
BUY TO OPEN REPO W/CITIGROUP 4.39% FROM 09-04-2025 TO 09-05-2025	-17,500,000.000	05 Sep 25		100.0000		0.00	17,500,000.00	17,500,000.00	0.00
BUY TO OPEN REPO W/CITIGROUP 4.39% FROM 09-08-2025 TO 09-09-2025	17,100,000.000	08 Sep 25	100.0000			0.00	17,100,000.00	17,100,000.00	0.00
BUY TO OPEN REPO W/CITIGROUP 4.39% FROM 09-08-2025 TO 09-09-2025	-17,100,000.000	09 Sep 25		100.0000		0.00	17,100,000.00	17,100,000.00	0.00
BUY TO OPEN REPO W/CITIGROUP 4.44% FROM 09-05-2025 TO 09-08-2025	17,400,000.000	05 Sep 25	100.0000			0.00	17,400,000.00	17,400,000.00	0.00
BUY TO OPEN REPO W/CITIGROUP 4.44% FROM 09-05-2025 TO 09-08-2025	-17,400,000.000	08 Sep 25		100.0000		0.00	17,400,000.00	17,400,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 12-31-24 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

Reporting

01 JAN 25 - 31 DEC 25

Account ID NCBHP

Account Name NCBH PENSION

◆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 272,381,001.00

Reporting

01 JAN 25 - 31 DEC 25

Account ID NCBHP

Account Name NCBH PENSION

◆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
BANCO SANTANDER S.A. NEW YORK									
Cash and Cash Equivalents									
Japanese yen - JPY									
FX DEAL TRANSACTED ON 25 NOV 2025 JPY / USD EX.RATE 155.645 WITH BANCO SANTANDER	23,158,575.000	25 Nov 25				0.00	148,791.00	147,904.25	-886.75
FX DEAL TRANSACTED ON 25 NOV 2025 USD / JPY EX.RATE 0.0063963 WITH BANCO	-23,261,984.000	25 Nov 25				0.00	-148,791.00	-149,985.39	-1,194.39
FX DEAL TRANSACTED ON 26 MAR 2025 JPY / USD EX.RATE 149.6742 WITH BANCO	232,881,380.000	26 Mar 25				0.00	1,555,922.00	1,601,990.65	46,068.65
FX DEAL TRANSACTED ON 26 MAR 2025 USD / JPY EX.RATE 0.0066587 WITH BANCO	-233,668,365.000	26 Mar 25				0.00	-1,555,922.00	-1,565,459.85	-9,537.85
FX DEAL TRANSACTED ON 28 OCT 2025 JPY / USD EX.RATE 151.617 WITH BANCO SANTANDER	14,190,593.000	28 Oct 25				0.00	93,595.00	91,496.14	-2,098.86
FX DEAL TRANSACTED ON 28 OCT 2025 USD / JPY EX.RATE 0.0065772 WITH BANCO	-14,230,183.000	28 Oct 25				0.00	-93,595.00	-92,328.84	1,266.16
Peruvian nuevo sol - PEN									
FX DEAL TRANSACTED ON 03 NOV 2025 PEN / USD EX.RATE 3.3719 WITH BANCO SANTANDER	110,504.710	3 Nov 25				0.00	32,772.24	32,650.23	-122.01
FX DEAL TRANSACTED ON 06 MAR 2025 USD / PEN EX.RATE 0.2742055 WITH BANCO	-519,581.320	6 Mar 25				0.00	-142,472.05	-142,160.20	311.85
FX DEAL TRANSACTED ON 07 MAY 2025 PEN / USD EX.RATE 3.655 WITH BANCO SANTANDER	1,252,189.730	7 May 25				0.00	342,596.37	347,348.05	4,751.68
FX DEAL TRANSACTED ON 07 MAY 2025 USD / PEN EX.RATE 0.2730003 WITH BANCO	-1,254,930.500	7 May 25				0.00	-342,596.37	-360,187.85	-17,591.48
FX DEAL TRANSACTED ON 12 JUN 2025 PEN / USD EX.RATE 3.628 WITH BANCO SANTANDER	25,022.320	12 Jun 25				0.00	6,897.00	7,181.86	284.86
FX DEAL TRANSACTED ON 14 AUG 2025 PEN / USD EX.RATE 3.552 WITH BANCO SANTANDER	1,188,079.740	14 Aug 25				0.00	334,481.91	341,000.47	6,518.56

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

◆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
BANCO SANTANDER S.A. NEW YORK									
Cash and Cash Equivalents									
Peruvian nuevo sol - PEN									
FX DEAL TRANSACTED ON 14 AUG 2025 USD / PEN EX.RATE 0.2808358 WITH BANCO	-1,191,023.190	14 Aug 25				0.00	-334,481.91	-353,262.11	-18,780.20
FX DEAL TRANSACTED ON 14 JAN 2025 PEN / USD EX.RATE 3.775 WITH BANCO SANTANDER	215,319.980	14 Jan 25				0.00	57,038.41	57,145.89	107.48
FX DEAL TRANSACTED ON 15 APR 2025 PEN / USD EX.RATE 3.7477 WITH BANCO SANTANDER	369,732.440	15 Apr 25				0.00	98,655.83	99,137.27	481.44
FX DEAL TRANSACTED ON 15 DEC 2025 PEN / USD EX.RATE 3.3702 WITH BANCO SANTANDER	1,191,023.190	15 Dec 25				0.00	353,398.37	353,262.11	-136.26
FX DEAL TRANSACTED ON 15 SEP 2025 PEN / USD EX.RATE 3.4935 WITH BANCO SANTANDER	41,828.440	15 Sep 25				0.00	11,973.22	12,005.52	32.30
FX DEAL TRANSACTED ON 16 JUN 2025 USD / PEN EX.RATE 0.2772156 WITH BANCO	-978,041.030	16 Jun 25				0.00	-271,128.28	-271,301.26	-172.98
FX DEAL TRANSACTED ON 16 SEP 2025 PEN / USD EX.RATE 3.484 WITH BANCO SANTANDER	437,115.040	16 Sep 25				0.00	125,463.56	124,925.70	-537.86
FX DEAL TRANSACTED ON 16 SEP 2025 USD / PEN EX.RATE 0.2859921 WITH BANCO	-438,695.880	16 Sep 25				0.00	-125,463.56	-130,235.34	-4,771.78
FX DEAL TRANSACTED ON 17 MAR 2025 USD / PEN EX.RATE 0.2743258 WITH BANCO	-273,754.970	17 Mar 25				0.00	-75,098.06	-75,462.41	-364.35
FX DEAL TRANSACTED ON 20 FEB 2025 PEN / USD EX.RATE 3.685 WITH BANCO SANTANDER	519,581.320	20 Feb 25				0.00	140,999.00	142,160.20	1,161.20
FX DEAL TRANSACTED ON 20 FEB 2025 USD / PEN EX.RATE 0.270658 WITH BANCO	-520,949.010	20 Feb 25				0.00	-140,999.00	-147,661.28	-6,662.28
FX DEAL TRANSACTED ON 21 AUG 2025 PEN / USD EX.RATE 3.5381 WITH BANCO SANTANDER	219.410	21 Aug 25				0.00	62.01	62.19	0.18
FX DEAL TRANSACTED ON 21 JUL 2025 PEN / USD EX.RATE 3.56 WITH BANCO SANTANDER	520,729.600	21 Jul 25				0.00	146,272.36	147,599.09	1,326.73

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

◆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
BANCO SANTANDER S.A. NEW YORK									
Cash and Cash Equivalents									
Peruvian nuevo sol - PEN									
FX DEAL TRANSACTED ON 21 JUL 2025 USD / PEN EX.RATE 0.2794545 WITH BANCO	-523,421.010	21 Jul 25				0.00	-146,272.36	-155,516.39	-9,244.03
FX DEAL TRANSACTED ON 22 MAY 2025 USD / PEN EX.RATE 0.2731643 WITH BANCO	-109,966.540	22 May 25				0.00	-30,038.94	-30,074.67	-35.73
FX DEAL TRANSACTED ON 23 APR 2025 PEN / USD EX.RATE 3.6951 WITH BANCO SANTANDER	393,532.960	23 Apr 25				0.00	106,501.30	106,787.41	286.11
FX DEAL TRANSACTED ON 25 FEB 2025 PEN / USD EX.RATE 3.685 WITH BANCO SANTANDER	273,754.970	25 Feb 25				0.00	74,289.00	75,462.41	1,173.41
FX DEAL TRANSACTED ON 25 FEB 2025 USD / PEN EX.RATE 0.2709807 WITH BANCO	-274,148.700	25 Feb 25				0.00	-74,289.00	-76,046.80	-1,757.80
FX DEAL TRANSACTED ON 25 SEP 2025 USD / PEN EX.RATE 0.2853311 WITH BANCO	-437,115.040	25 Sep 25				0.00	-124,722.53	-124,925.70	-203.17
FX DEAL TRANSACTED ON 30 APR 2025 PEN / USD EX.RATE 3.678 WITH BANCO SANTANDER	109,966.540	30 Apr 25				0.00	29,898.46	30,074.67	176.21
FX DEAL TRANSACTED ON 30 APR 2025 USD / PEN EX.RATE 0.2705628 WITH BANCO	-110,504.710	30 Apr 25				0.00	-29,898.46	-32,650.23	-2,751.77
United States dollar - USD									
FX DEAL TRANSACTED ON 03 NOV 2025 PEN / USD EX.RATE 3.3719 WITH BANCO SANTANDER	-32,772.240	3 Nov 25				0.00	-32,772.24	-32,772.24	0.00
FX DEAL TRANSACTED ON 06 MAR 2025 USD / PEN EX.RATE 0.2742055 WITH BANCO	142,472.050	6 Mar 25				0.00	142,472.05	142,472.05	0.00
FX DEAL TRANSACTED ON 07 MAY 2025 PEN / USD EX.RATE 3.655 WITH BANCO SANTANDER	-342,596.370	7 May 25				0.00	-342,596.37	-342,596.37	0.00
FX DEAL TRANSACTED ON 07 MAY 2025 USD / PEN EX.RATE 0.2730003 WITH BANCO	342,596.370	7 May 25				0.00	342,596.37	342,596.37	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

◆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
BANCO SANTANDER S.A. NEW YORK									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 12 JUN 2025 PEN / USD EX.RATE 3.628 WITH BANCO SANTANDER	-6,897.000	12 Jun 25				0.00	-6,897.00	-6,897.00	0.00
FX DEAL TRANSACTED ON 14 AUG 2025 PEN / USD EX.RATE 3.552 WITH BANCO SANTANDER	-334,481.910	14 Aug 25				0.00	-334,481.91	-334,481.91	0.00
FX DEAL TRANSACTED ON 14 AUG 2025 USD / PEN EX.RATE 0.2808358 WITH BANCO	334,481.910	14 Aug 25				0.00	334,481.91	334,481.91	0.00
FX DEAL TRANSACTED ON 14 JAN 2025 PEN / USD EX.RATE 3.775 WITH BANCO SANTANDER	-57,038.410	14 Jan 25				0.00	-57,038.41	-57,038.41	0.00
FX DEAL TRANSACTED ON 15 APR 2025 PEN / USD EX.RATE 3.7477 WITH BANCO SANTANDER	-98,655.830	15 Apr 25				0.00	-98,655.83	-98,655.83	0.00
FX DEAL TRANSACTED ON 15 DEC 2025 PEN / USD EX.RATE 3.3702 WITH BANCO SANTANDER	-353,398.370	15 Dec 25				0.00	-353,398.37	-353,398.37	0.00
FX DEAL TRANSACTED ON 15 SEP 2025 PEN / USD EX.RATE 3.4935 WITH BANCO SANTANDER	-11,973.220	15 Sep 25				0.00	-11,973.22	-11,973.22	0.00
FX DEAL TRANSACTED ON 16 JUN 2025 USD / PEN EX.RATE 0.2772156 WITH BANCO	271,128.280	16 Jun 25				0.00	271,128.28	271,128.28	0.00
FX DEAL TRANSACTED ON 16 SEP 2025 PEN / USD EX.RATE 3.484 WITH BANCO SANTANDER	-125,463.560	16 Sep 25				0.00	-125,463.56	-125,463.56	0.00
FX DEAL TRANSACTED ON 16 SEP 2025 USD / PEN EX.RATE 0.2859921 WITH BANCO	125,463.560	16 Sep 25				0.00	125,463.56	125,463.56	0.00
FX DEAL TRANSACTED ON 17 MAR 2025 USD / PEN EX.RATE 0.2743258 WITH BANCO	75,098.060	17 Mar 25				0.00	75,098.06	75,098.06	0.00
FX DEAL TRANSACTED ON 20 FEB 2025 PEN / USD EX.RATE 3.685 WITH BANCO SANTANDER	-140,999.000	20 Feb 25				0.00	-140,999.00	-140,999.00	0.00
FX DEAL TRANSACTED ON 20 FEB 2025 USD / PEN EX.RATE 0.270658 WITH BANCO	140,999.000	20 Feb 25				0.00	140,999.00	140,999.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

◆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
BANCO SANTANDER S.A. NEW YORK									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 21 AUG 2025 PEN / USD EX.RATE 3.5381 WITH BANCO SANTANDER	-62.010	21 Aug 25				0.00	-62.01	-62.01	0.00
FX DEAL TRANSACTED ON 21 JUL 2025 PEN / USD EX.RATE 3.56 WITH BANCO SANTANDER	-146,272.360	21 Jul 25				0.00	-146,272.36	-146,272.36	0.00
FX DEAL TRANSACTED ON 21 JUL 2025 USD / PEN EX.RATE 0.2794545 WITH BANCO	146,272.360	21 Jul 25				0.00	146,272.36	146,272.36	0.00
FX DEAL TRANSACTED ON 22 MAY 2025 USD / PEN EX.RATE 0.2731643 WITH BANCO	30,038.940	22 May 25				0.00	30,038.94	30,038.94	0.00
FX DEAL TRANSACTED ON 23 APR 2025 PEN / USD EX.RATE 3.6951 WITH BANCO SANTANDER	-106,501.300	23 Apr 25				0.00	-106,501.30	-106,501.30	0.00
FX DEAL TRANSACTED ON 25 FEB 2025 PEN / USD EX.RATE 3.685 WITH BANCO SANTANDER	-74,289.000	25 Feb 25				0.00	-74,289.00	-74,289.00	0.00
FX DEAL TRANSACTED ON 25 FEB 2025 USD / PEN EX.RATE 0.2709807 WITH BANCO	74,289.000	25 Feb 25				0.00	74,289.00	74,289.00	0.00
FX DEAL TRANSACTED ON 25 NOV 2025 JPY / USD EX.RATE 155.645 WITH BANCO SANTANDER	-148,791.000	25 Nov 25				0.00	-148,791.00	-148,791.00	0.00
FX DEAL TRANSACTED ON 25 NOV 2025 USD / JPY EX.RATE 0.0063963 WITH BANCO	148,791.000	25 Nov 25				0.00	148,791.00	148,791.00	0.00
FX DEAL TRANSACTED ON 25 SEP 2025 USD / PEN EX.RATE 0.2853311 WITH BANCO	124,722.530	25 Sep 25				0.00	124,722.53	124,722.53	0.00
FX DEAL TRANSACTED ON 26 MAR 2025 JPY / USD EX.RATE 149.6742 WITH BANCO	-1,555,922.000	26 Mar 25				0.00	-1,555,922.00	-1,555,922.00	0.00
FX DEAL TRANSACTED ON 26 MAR 2025 USD / JPY EX.RATE 0.0066587 WITH BANCO	1,555,922.000	26 Mar 25				0.00	1,555,922.00	1,555,922.00	0.00
FX DEAL TRANSACTED ON 28 OCT 2025 JPY / USD EX.RATE 151.617 WITH BANCO SANTANDER	-93,595.000	28 Oct 25				0.00	-93,595.00	-93,595.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

Reporting

01 JAN 25 - 31 DEC 25

Account ID NCBHP

Account Name NCBH PENSION

◆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
BANCO SANTANDER S.A. NEW YORK									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 28 OCT 2025 USD / JPY EX.RATE 0.0065772 WITH BANCO	93,595.000	28 Oct 25				0.00	93,595.00	93,595.00	0.00
FX DEAL TRANSACTED ON 30 APR 2025 PEN / USD EX.RATE 3.678 WITH BANCO SANTANDER	-29,898.460	30 Apr 25				0.00	-29,898.46	-29,898.46	0.00
FX DEAL TRANSACTED ON 30 APR 2025 USD / PEN EX.RATE 0.2705628 WITH BANCO	29,898.460	30 Apr 25				0.00	29,898.46	29,898.46	0.00
Total BANCO SANTANDER S.A. NEW YORK							**0.00**	**-12,902.73**	**-12,902.73**

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

Reporting

01 JAN 25 - 31 DEC 25

Account ID NCBHP

Account Name NCBH PENSION

◆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
BARCLAYS BANK PLC WHOLESALE									
Cash and Cash Equivalents									
British pound sterling - GBP									
FX DEAL TRANSACTED ON 09 JAN 2025 GBP / USD EX.RATE 0.8142299 WITH BARCLAYS BANK	32,000.000	9 Jan 25				0.00	39,300.94	39,368.00	67.06
FX DEAL TRANSACTED ON 09 JAN 2025 USD / GBP EX.RATE 1.2280975 WITH BARCLAYS BANK	-32,000.000	9 Jan 25				0.00	-39,299.12	-39,041.60	257.52
FX DEAL TRANSACTED ON 14 APR 2025 GBP / USD EX.RATE 0.7596079 WITH BARCLAYS BANK	37,980.390	14 Apr 25				0.00	50,000.00	50,500.63	500.63
FX DEAL TRANSACTED ON 14 APR 2025 USD / GBP EX.RATE 1.3165163 WITH BARCLAYS BANK	-37,979.020	14 Apr 25				0.00	-50,000.00	-49,591.11	408.89
FX DEAL TRANSACTED ON 19 DEC 2025 USD / GBP EX.RATE 1.33823 WITH BARCLAYS BANK	-21,000.000	19 Dec 25				0.00	-28,102.83	-28,254.45	-151.62
FX DEAL TRANSACTED ON 25 JUN 2025 GBP / USD EX.RATE 0.7349645 WITH BARCLAYS BANK	627,592.810	25 Jun 25				0.00	853,909.05	860,900.45	6,991.40
FX DEAL TRANSACTED ON 25 JUN 2025 USD / GBP EX.RATE 1.360795 WITH BARCLAYS BANK	-627,592.810	25 Jun 25				0.00	-854,025.16	-832,313.68	21,711.48
FX DEAL TRANSACTED ON 27 AUG 2025 GBP / USD EX.RATE 0.7439369 WITH BARCLAYS BANK	627,592.810	27 Aug 25				0.00	843,610.26	850,356.89	6,746.63
FX DEAL TRANSACTED ON 27 AUG 2025 USD / GBP EX.RATE 1.344571 WITH BARCLAYS BANK	-627,592.810	27 Aug 25				0.00	-843,843.09	-847,595.56	-3,752.47
FX DEAL TRANSACTED ON 28 MAR 2025 GBP / USD EX.RATE 0.771724 WITH BARCLAYS BANK	416,000.000	28 Mar 25				0.00	539,052.80	537,638.44	-1,414.36
FX DEAL TRANSACTED ON 28 MAR 2025 USD / GBP EX.RATE 1.295706 WITH BARCLAYS BANK	-416,000.000	28 Mar 25				0.00	-539,013.70	-553,134.41	-14,120.71
Euro - EUR									
FX DEAL TRANSACTED ON 06 MAR 2025 EUR / USD EX.RATE 0.9242828 WITH BARCLAYS BANK	312,000.000	6 Mar 25				0.00	337,559.04	339,144.00	1,584.96

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

◆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
BARCLAYS BANK PLC WHOLESALE									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 15 APR 2025 EUR / USD EX.RATE 0.8818658 WITH BARCLAYS BANK	210,000.000	15 Apr 25				0.00	238,131.47	237,888.02	-243.45
FX DEAL TRANSACTED ON 15 APR 2025 USD / EUR EX.RATE 1.1350042 WITH BARCLAYS BANK	-210,000.000	15 Apr 25				0.00	-238,350.88	-236,911.51	1,439.37
FX DEAL TRANSACTED ON 22 APR 2025 EUR / USD EX.RATE 0.8710953 WITH BARCLAYS BANK	514,000.000	22 Apr 25				0.00	590,061.72	583,390.05	-6,671.67
Indonesian rupiah - IDR									
FX DEAL TRANSACTED ON 14 MAR 2025 IDR / USD EX.RATE 16356.5 WITH BARCLAYS BANK	148,953,519.000	14 Mar 25				0.00	9,106.69	9,068.71	-37.98
FX DEAL TRANSACTED ON 14 MAR 2025 USD / IDR EX.RATE 0.0000611 WITH BARCLAYS BANK	-148,953,519.000	14 Mar 25				0.00	-9,094.45	-8,837.35	257.10
FX DEAL TRANSACTED ON 17 MAR 2025 USD / IDR EX.RATE 0.0000611 WITH BARCLAYS BANK	-148,953,519.000	17 Mar 25				0.00	-9,094.18	-9,068.71	25.47
FX DEAL TRANSACTED ON 21 APR 2025 IDR / USD EX.RATE 16808.0 WITH BARCLAYS BANK	148,953,519.000	21 Apr 25				0.00	8,862.06	8,837.35	-24.71
Japanese yen - JPY									
FX DEAL TRANSACTED ON 07 MAR 2025 JPY / USD EX.RATE 147.08606 WITH BARCLAYS BANK	203,600,000.000	7 Mar 25				0.00	1,384,223.63	1,364,017.02	-20,206.61
FX DEAL TRANSACTED ON 07 MAR 2025 USD / JPY EX.RATE 0.0067808 WITH BARCLAYS BANK	-203,600,000.000	7 Mar 25				0.00	-1,380,569.14	-1,380,432.57	136.57
FX DEAL TRANSACTED ON 30 APR 2025 JPY / USD EX.RATE 142.1267418 WITH BARCLAYS	4,058,501.000	30 Apr 25				0.00	28,555.51	28,451.76	-103.75
FX DEAL TRANSACTED ON 30 APR 2025 USD / JPY EX.RATE 0.0070107 WITH BARCLAYS BANK	-4,073,157.000	30 Apr 25				0.00	-28,555.51	-28,019.24	536.27

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

◆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
BARCLAYS BANK PLC WHOLESALE									
Cash and Cash Equivalents									
Japanese yen - JPY									
FX DEAL TRANSACTED ON 30 MAY 2025 JPY / USD EX.RATE 143.8214955 WITH BARCLAYS	479,500.000	30 May 25				0.00	3,334.00	3,341.81	7.81
FX DEAL TRANSACTED ON 30 MAY 2025 USD / JPY EX.RATE 0.0069302 WITH BARCLAYS BANK	-481,079.000	30 May 25				0.00	-3,334.00	-3,372.56	-38.56
Peruvian nuevo sol - PEN									
FX DEAL TRANSACTED ON 10 JUN 2025 PEN / USD EX.RATE 3.6372 WITH BARCLAYS BANK	64,243.860	10 Jun 25				0.00	17,663.00	17,892.73	229.73
FX DEAL TRANSACTED ON 11 JUN 2025 PEN / USD EX.RATE 3.625 WITH BARCLAYS BANK PLC	732.250	11 Jun 25				0.00	202.00	203.12	1.12
FX DEAL TRANSACTED ON 12 JUN 2025 PEN / USD EX.RATE 3.6165 WITH BARCLAYS BANK	39,427.080	12 Jun 25				0.00	10,902.00	11,316.29	414.29
FX DEAL TRANSACTED ON 15 SEP 2025 USD / PEN EX.RATE 0.2862459 WITH BARCLAYS BANK	-39,427.080	15 Sep 25				0.00	-11,285.84	-11,316.29	-30.45
FX DEAL TRANSACTED ON 16 JUN 2025 USD / PEN EX.RATE 0.2772156 WITH BARCLAYS BANK	-732.250	16 Jun 25				0.00	-202.99	-203.12	-0.13
FX DEAL TRANSACTED ON 18 JUN 2025 USD / PEN EX.RATE 0.278257 WITH BARCLAYS BANK	-64,243.860	18 Jun 25				0.00	-17,876.30	-17,892.73	-16.43
South African rand - ZAR									
FX DEAL TRANSACTED ON 14 AUG 2025 USD / ZAR EX.RATE 0.0568828 WITH BARCLAYS BANK	-2,208,592.980	14 Aug 25				0.00	-125,631.00	-125,097.31	533.69
FX DEAL TRANSACTED ON 14 AUG 2025 ZAR / USD EX.RATE 17.6535 WITH BARCLAYS BANK	2,217,826.860	14 Aug 25				0.00	125,631.00	127,653.90	2,022.90
FX DEAL TRANSACTED ON 14 JUL 2025 USD / ZAR EX.RATE 0.0559651 WITH BARCLAYS BANK	-1,374,624.110	14 Jul 25				0.00	-76,931.00	-78,175.82	-1,244.82
FX DEAL TRANSACTED ON 14 JUL 2025 ZAR / USD EX.RATE 17.904023 WITH BARCLAYS BANK	1,377,374.390	14 Jul 25				0.00	76,931.00	78,016.11	1,085.11

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

◆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
BARCLAYS BANK PLC WHOLESALE									
Cash and Cash Equivalents									
South African rand - ZAR									
FX DEAL TRANSACTED ON 15 AUG 2025 USD / ZAR EX.RATE 0.0569801 WITH BARCLAYS BANK	-1,934,764.650	15 Aug 25				0.00	-110,243.00	-109,587.35	655.65
FX DEAL TRANSACTED ON 15 AUG 2025 ZAR / USD EX.RATE 17.6235 WITH BARCLAYS BANK	1,942,867.510	15 Aug 25				0.00	110,243.00	111,827.76	1,584.76
FX DEAL TRANSACTED ON 16 OCT 2025 USD / ZAR EX.RATE 0.0576967 WITH BARCLAYS BANK	-2,564,145.650	16 Oct 25				0.00	-147,942.86	-147,587.35	355.51
FX DEAL TRANSACTED ON 16 OCT 2025 ZAR / USD EX.RATE 17.369 WITH BARCLAYS BANK	2,569,619.540	16 Oct 25				0.00	147,942.86	149,201.31	1,258.45
FX DEAL TRANSACTED ON 18 JUN 2025 USD / ZAR EX.RATE 0.0551703 WITH BARCLAYS BANK	-169,348.420	18 Jun 25				0.00	-9,343.00	-9,630.96	-287.96
FX DEAL TRANSACTED ON 18 JUN 2025 USD / ZAR EX.RATE 0.0551703 WITH BARCLAYS BANK	-169,348.420	18 Jun 25				0.00	-9,343.00	-9,630.96	-287.96
FX DEAL TRANSACTED ON 18 JUN 2025 USD / ZAR EX.RATE 0.0554687 WITH BARCLAYS BANK	-350,827.510	18 Jun 25				0.00	-19,459.93	-19,951.80	-491.87
FX DEAL TRANSACTED ON 18 JUN 2025 ZAR / USD EX.RATE 17.989 WITH BARCLAYS BANK	350,064.680	18 Jun 25				0.00	19,459.93	19,443.99	-15.94
FX DEAL TRANSACTED ON 18 JUN 2025 ZAR / USD EX.RATE 18.0865 WITH BARCLAYS BANK	168,982.170	18 Jun 25				0.00	9,343.00	9,385.94	42.94
FX DEAL TRANSACTED ON 18 JUN 2025 ZAR / USD EX.RATE 18.0865 WITH BARCLAYS BANK	168,982.170	18 Jun 25				0.00	9,343.00	9,385.94	42.94
FX DEAL TRANSACTED ON 25 NOV 2025 USD / ZAR EX.RATE 0.0579542 WITH BARCLAYS BANK	-727,867.670	25 Nov 25				0.00	-42,183.00	-42,727.78	-544.78
FX DEAL TRANSACTED ON 25 NOV 2025 ZAR / USD EX.RATE 17.3221 WITH BARCLAYS BANK	730,698.140	25 Nov 25				0.00	42,183.00	44,022.72	1,839.72
United States dollar - USD									

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

◆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
BARCLAYS BANK PLC WHOLESALE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 06 MAR 2025 EUR / USD EX.RATE 0.9242828 WITH BARCLAYS BANK	-337,559.040	6 Mar 25				0.00	-337,559.04	-337,559.04	0.00
FX DEAL TRANSACTED ON 07 MAR 2025 JPY / USD EX.RATE 147.08606 WITH BARCLAYS BANK	-1,384,223.630	7 Mar 25				0.00	-1,384,223.63	-1,384,223.63	0.00
FX DEAL TRANSACTED ON 07 MAR 2025 USD / JPY EX.RATE 0.0067808 WITH BARCLAYS BANK	1,380,569.140	7 Mar 25				0.00	1,380,569.14	1,380,569.14	0.00
FX DEAL TRANSACTED ON 09 JAN 2025 GBP / USD EX.RATE 0.8142299 WITH BARCLAYS BANK	-39,300.940	9 Jan 25				0.00	-39,300.94	-39,300.94	0.00
FX DEAL TRANSACTED ON 09 JAN 2025 USD / GBP EX.RATE 1.2280975 WITH BARCLAYS BANK	39,299.120	9 Jan 25				0.00	39,299.12	39,299.12	0.00
FX DEAL TRANSACTED ON 10 JUN 2025 PEN / USD EX.RATE 3.6372 WITH BARCLAYS BANK	-17,663.000	10 Jun 25				0.00	-17,663.00	-17,663.00	0.00
FX DEAL TRANSACTED ON 11 JUN 2025 PEN / USD EX.RATE 3.625 WITH BARCLAYS BANK PLC	-202.000	11 Jun 25				0.00	-202.00	-202.00	0.00
FX DEAL TRANSACTED ON 12 JUN 2025 PEN / USD EX.RATE 3.6165 WITH BARCLAYS BANK	-10,902.000	12 Jun 25				0.00	-10,902.00	-10,902.00	0.00
FX DEAL TRANSACTED ON 14 APR 2025 GBP / USD EX.RATE 0.7596079 WITH BARCLAYS BANK	-50,000.000	14 Apr 25				0.00	-50,000.00	-50,000.00	0.00
FX DEAL TRANSACTED ON 14 APR 2025 USD / GBP EX.RATE 1.3165163 WITH BARCLAYS BANK	50,000.000	14 Apr 25				0.00	50,000.00	50,000.00	0.00
FX DEAL TRANSACTED ON 14 AUG 2025 USD / ZAR EX.RATE 0.0568828 WITH BARCLAYS BANK	125,631.000	14 Aug 25				0.00	125,631.00	125,631.00	0.00
FX DEAL TRANSACTED ON 14 AUG 2025 ZAR / USD EX.RATE 17.6535 WITH BARCLAYS BANK	-125,631.000	14 Aug 25				0.00	-125,631.00	-125,631.00	0.00
FX DEAL TRANSACTED ON 14 JUL 2025 USD / ZAR EX.RATE 0.0559651 WITH BARCLAYS BANK	76,931.000	14 Jul 25				0.00	76,931.00	76,931.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

◆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
BARCLAYS BANK PLC WHOLESALE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 14 JUL 2025 ZAR / USD EX.RATE 17.904023 WITH BARCLAYS BANK	-76,931.000	14 Jul 25				0.00	-76,931.00	-76,931.00	0.00
FX DEAL TRANSACTED ON 14 MAR 2025 IDR / USD EX.RATE 16356.5 WITH BARCLAYS BANK	-9,106.690	14 Mar 25				0.00	-9,106.69	-9,106.69	0.00
FX DEAL TRANSACTED ON 14 MAR 2025 USD / IDR EX.RATE 0.0000611 WITH BARCLAYS BANK	9,094.450	14 Mar 25				0.00	9,094.45	9,094.45	0.00
FX DEAL TRANSACTED ON 15 APR 2025 EUR / USD EX.RATE 0.8818658 WITH BARCLAYS BANK	-238,131.470	15 Apr 25				0.00	-238,131.47	-238,131.47	0.00
FX DEAL TRANSACTED ON 15 APR 2025 USD / EUR EX.RATE 1.1350042 WITH BARCLAYS BANK	238,350.880	15 Apr 25				0.00	238,350.88	238,350.88	0.00
FX DEAL TRANSACTED ON 15 AUG 2025 USD / ZAR EX.RATE 0.0569801 WITH BARCLAYS BANK	110,243.000	15 Aug 25				0.00	110,243.00	110,243.00	0.00
FX DEAL TRANSACTED ON 15 AUG 2025 ZAR / USD EX.RATE 17.6235 WITH BARCLAYS BANK	-110,243.000	15 Aug 25				0.00	-110,243.00	-110,243.00	0.00
FX DEAL TRANSACTED ON 15 SEP 2025 USD / PEN EX.RATE 0.2862459 WITH BARCLAYS BANK	11,285.840	15 Sep 25				0.00	11,285.84	11,285.84	0.00
FX DEAL TRANSACTED ON 16 JUN 2025 USD / PEN EX.RATE 0.2772156 WITH BARCLAYS BANK	202.990	16 Jun 25				0.00	202.99	202.99	0.00
FX DEAL TRANSACTED ON 16 OCT 2025 USD / ZAR EX.RATE 0.0576967 WITH BARCLAYS BANK	147,942.860	16 Oct 25				0.00	147,942.86	147,942.86	0.00
FX DEAL TRANSACTED ON 16 OCT 2025 ZAR / USD EX.RATE 17.369 WITH BARCLAYS BANK	-147,942.860	16 Oct 25				0.00	-147,942.86	-147,942.86	0.00
FX DEAL TRANSACTED ON 17 MAR 2025 USD / IDR EX.RATE 0.0000611 WITH BARCLAYS BANK	9,094.180	17 Mar 25				0.00	9,094.18	9,094.18	0.00
FX DEAL TRANSACTED ON 18 JUN 2025 USD / PEN EX.RATE 0.278257 WITH BARCLAYS BANK	17,876.300	18 Jun 25				0.00	17,876.30	17,876.30	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

◆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
BARCLAYS BANK PLC WHOLESALE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 18 JUN 2025 USD / ZAR EX.RATE 0.0551703 WITH BARCLAYS BANK	9,343.000	18 Jun 25				0.00	9,343.00	9,343.00	0.00
FX DEAL TRANSACTED ON 18 JUN 2025 USD / ZAR EX.RATE 0.0551703 WITH BARCLAYS BANK	9,343.000	18 Jun 25				0.00	9,343.00	9,343.00	0.00
FX DEAL TRANSACTED ON 18 JUN 2025 USD / ZAR EX.RATE 0.0554687 WITH BARCLAYS BANK	19,459.930	18 Jun 25				0.00	19,459.93	19,459.93	0.00
FX DEAL TRANSACTED ON 18 JUN 2025 ZAR / USD EX.RATE 17.989 WITH BARCLAYS BANK	-19,459.930	18 Jun 25				0.00	-19,459.93	-19,459.93	0.00
FX DEAL TRANSACTED ON 18 JUN 2025 ZAR / USD EX.RATE 18.0865 WITH BARCLAYS BANK	-9,343.000	18 Jun 25				0.00	-9,343.00	-9,343.00	0.00
FX DEAL TRANSACTED ON 18 JUN 2025 ZAR / USD EX.RATE 18.0865 WITH BARCLAYS BANK	-9,343.000	18 Jun 25				0.00	-9,343.00	-9,343.00	0.00
FX DEAL TRANSACTED ON 19 DEC 2025 USD / GBP EX.RATE 1.33823 WITH BARCLAYS BANK	28,102.830	19 Dec 25				0.00	28,102.83	28,102.83	0.00
FX DEAL TRANSACTED ON 21 APR 2025 IDR / USD EX.RATE 16808.0 WITH BARCLAYS BANK	-8,862.060	21 Apr 25				0.00	-8,862.06	-8,862.06	0.00
FX DEAL TRANSACTED ON 22 APR 2025 EUR / USD EX.RATE 0.8710953 WITH BARCLAYS BANK	-590,061.720	22 Apr 25				0.00	-590,061.72	-590,061.72	0.00
FX DEAL TRANSACTED ON 25 JUN 2025 GBP / USD EX.RATE 0.7349645 WITH BARCLAYS BANK	-853,909.050	25 Jun 25				0.00	-853,909.05	-853,909.05	0.00
FX DEAL TRANSACTED ON 25 JUN 2025 USD / GBP EX.RATE 1.360795 WITH BARCLAYS BANK	854,025.160	25 Jun 25				0.00	854,025.16	854,025.16	0.00
FX DEAL TRANSACTED ON 25 NOV 2025 USD / ZAR EX.RATE 0.0579542 WITH BARCLAYS BANK	42,183.000	25 Nov 25				0.00	42,183.00	42,183.00	0.00
FX DEAL TRANSACTED ON 25 NOV 2025 ZAR / USD EX.RATE 17.3221 WITH BARCLAYS BANK	-42,183.000	25 Nov 25				0.00	-42,183.00	-42,183.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

◆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
BARCLAYS BANK PLC WHOLESALE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 27 AUG 2025 GBP / USD EX.RATE 0.7439369 WITH BARCLAYS BANK	-843,610.260	27 Aug 25				0.00	-843,610.26	-843,610.26	0.00
FX DEAL TRANSACTED ON 27 AUG 2025 USD / GBP EX.RATE 1.344571 WITH BARCLAYS BANK	843,843.090	27 Aug 25				0.00	843,843.09	843,843.09	0.00
FX DEAL TRANSACTED ON 28 MAR 2025 GBP / USD EX.RATE 0.771724 WITH BARCLAYS BANK	-539,052.800	28 Mar 25				0.00	-539,052.80	-539,052.80	0.00
FX DEAL TRANSACTED ON 28 MAR 2025 USD / GBP EX.RATE 1.295706 WITH BARCLAYS BANK	539,013.700	28 Mar 25				0.00	539,013.70	539,013.70	0.00
FX DEAL TRANSACTED ON 30 APR 2025 JPY / USD EX.RATE 142.1267418 WITH BARCLAYS	-28,555.510	30 Apr 25				0.00	-28,555.51	-28,555.51	0.00
FX DEAL TRANSACTED ON 30 APR 2025 USD / JPY EX.RATE 0.0070107 WITH BARCLAYS BANK	28,555.510	30 Apr 25				0.00	28,555.51	28,555.51	0.00
FX DEAL TRANSACTED ON 30 MAY 2025 JPY / USD EX.RATE 143.8214955 WITH BARCLAYS	-3,334.000	30 May 25				0.00	-3,334.00	-3,334.00	0.00
FX DEAL TRANSACTED ON 30 MAY 2025 USD / JPY EX.RATE 0.0069302 WITH BARCLAYS BANK	3,334.000	30 May 25				0.00	3,334.00	3,334.00	0.00
Total BARCLAYS BANK PLC WHOLESALE							**0.00**	**1,051.74**	**1,051.74**

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

◆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
BNP PARIBAS PARIS									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANSACTED ON 02 DEC 2025 NZD / AUD EX.RATE 1.144973 WITH BNP PARIBAS	-82,309.000	2 Dec 25				0.00	-54,108.80	-54,303.37	-194.57
FX DEAL TRANSACTED ON 03 DEC 2025 AUD / USD EX.RATE 1.5178185 WITH BNP PARIBAS	111,000.000	3 Dec 25				0.00	73,131.27	73,232.25	100.98
FX DEAL TRANSACTED ON 03 DEC 2025 USD / AUD EX.RATE 0.6589581 WITH BNP PARIBAS	-111,000.000	3 Dec 25				0.00	-73,144.35	-74,025.59	-881.24
FX DEAL TRANSACTED ON 26 NOV 2025 NZD / AUD EX.RATE 1.145096 WITH BNP PARIBAS	-152,890.000	26 Nov 25				0.00	-98,172.59	-99,890.69	-1,718.10
FX DEAL TRANSACTED ON 26 NOV 2025 NZD / AUD EX.RATE 1.150673 WITH BNP PARIBAS	-91,475.000	26 Nov 25				0.00	-59,023.32	-59,765.20	-741.88
FX DEAL TRANSACTED ON 27 NOV 2025 AUD / USD EX.RATE 1.5327794 WITH BNP PARIBAS	279,000.000	27 Nov 25				0.00	182,022.28	182,284.66	262.38
FX DEAL TRANSACTED ON 27 NOV 2025 USD / AUD EX.RATE 0.6524237 WITH BNP PARIBAS	-279,000.000	27 Nov 25				0.00	-182,026.21	-182,870.56	-844.35
Brazilian real - BRL									
FX DEAL TRANSACTED ON 10 APR 2025 USD / BRL EX.RATE 0.1695661 WITH BNP PARIBAS	-1,562,812.060	10 Apr 25				0.00	-265,000.00	-277,389.43	-12,389.43
FX DEAL TRANSACTED ON 10 JUL 2025 BRL / USD EX.RATE 5.560035 WITH BNP PARIBAS	2,301,854.490	10 Jul 25				0.00	414,000.00	414,823.30	823.30
FX DEAL TRANSACTED ON 10 JUL 2025 BRL / USD EX.RATE 5.574066 WITH BNP PARIBAS	1,934,200.900	10 Jul 25				0.00	347,000.00	348,567.47	1,567.47
FX DEAL TRANSACTED ON 30 APR 2025 BRL / USD EX.RATE 5.6608 WITH BNP PARIBAS	1,562,812.060	30 Apr 25				0.00	276,076.18	277,389.43	1,313.25
FX DEAL TRANSACTED ON 31 JUL 2025 USD / BRL EX.RATE 0.1785045 WITH BNP PARIBAS	-4,236,055.390	31 Jul 25				0.00	-756,154.90	-763,390.77	-7,235.87

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

◆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
BNP PARIBAS PARIS									
Cash and Cash Equivalents									
British pound sterling - GBP									
FX DEAL TRANSACTED ON 06 MAR 2025 GBP / USD EX.RATE 0.7771045 WITH BNP PARIBAS	48,000.000	6 Mar 25				0.00	61,767.75	61,874.41	106.66
FX DEAL TRANSACTED ON 06 MAR 2025 USD / GBP EX.RATE 1.28675 WITH BNP PARIBAS	-48,000.000	6 Mar 25				0.00	-61,764.00	-62,035.20	-271.20
FX DEAL TRANSACTED ON 07 MAY 2025 GBP / USD EX.RATE 0.7498742 WITH BNP PARIBAS	229,000.000	7 May 25				0.00	305,384.55	310,375.15	4,990.60
FX DEAL TRANSACTED ON 07 MAY 2025 USD / GBP EX.RATE 1.3333823 WITH BNP PARIBAS	-229,000.000	7 May 25				0.00	-305,344.55	-306,092.85	-748.30
FX DEAL TRANSACTED ON 10 JAN 2025 GBP / USD EX.RATE 0.8127511 WITH BNP PARIBAS	340,000.000	10 Jan 25				0.00	418,332.26	414,817.02	-3,515.24
FX DEAL TRANSACTED ON 10 JAN 2025 USD / GBP EX.RATE 1.230163 WITH BNP PARIBAS	-340,000.000	10 Jan 25				0.00	-418,255.42	-421,957.00	-3,701.58
FX DEAL TRANSACTED ON 12 MAY 2025 GBP / USD EX.RATE 0.7579878 WITH BNP PARIBAS	179,000.000	12 May 25				0.00	236,151.55	236,324.75	173.20
FX DEAL TRANSACTED ON 12 MAY 2025 USD / GBP EX.RATE 1.3194124 WITH BNP PARIBAS	-179,000.000	12 May 25				0.00	-236,174.82	-242,607.65	-6,432.83
FX DEAL TRANSACTED ON 15 MAY 2025 GBP / USD EX.RATE 0.7523102 WITH BNP PARIBAS	28,000.000	15 May 25				0.00	37,218.69	37,185.41	-33.28
FX DEAL TRANSACTED ON 15 MAY 2025 USD / GBP EX.RATE 1.3293497 WITH BNP PARIBAS	-28,000.000	15 May 25				0.00	-37,221.79	-37,949.80	-728.01
FX DEAL TRANSACTED ON 19 FEB 2025 GBP / USD EX.RATE 0.7954665 WITH BNP PARIBAS	257,000.000	19 Feb 25				0.00	323,080.87	324,848.02	1,767.15
FX DEAL TRANSACTED ON 30 APR 2025 USD / GBP EX.RATE 1.3357112 WITH BNP PARIBAS	-24,000.000	30 Apr 25				0.00	-32,057.07	-31,911.60	145.47
FX DEAL TRANSACTED ON 31 OCT 2025 USD / GBP EX.RATE 1.3138369 WITH BNP PARIBAS	-42,000.000	31 Oct 25				0.00	-55,181.15	-55,215.30	-34.15

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

◆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
BNP PARIBAS PARIS									
Cash and Cash Equivalents									
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 19 FEB 2025 CAD / USD EX.RATE 1.423498 WITH BNP PARIBAS	595.000	19 Feb 25				0.00	417.98	419.30	1.32
FX DEAL TRANSACTED ON 25 APR 2025 CAD / USD EX.RATE 1.3863 WITH BNP PARIBAS	252,918.060	25 Apr 25				0.00	182,441.07	182,764.07	323.00
FX DEAL TRANSACTED ON 25 APR 2025 USD / CAD EX.RATE 0.7224828 WITH BNP PARIBAS	-252,519.600	25 Apr 25				0.00	-182,441.07	-184,320.88	-1,879.81
Euro - EUR									
FX DEAL TRANSACTED ON 17 OCT 2025 EUR / USD EX.RATE 0.8550538 WITH BNP PARIBAS	21,000.000	17 Oct 25				0.00	24,559.86	24,501.75	-58.11
FX DEAL TRANSACTED ON 17 OCT 2025 USD / EUR EX.RATE 1.1705922 WITH BNP PARIBAS	-21,000.000	17 Oct 25				0.00	-24,582.44	-24,201.45	380.99
FX DEAL TRANSACTED ON 17 SEP 2025 USD / EUR EX.RATE 1.183066 WITH BNP PARIBAS	-324,500.000	17 Sep 25				0.00	-383,904.92	-382,131.24	1,773.68
FX DEAL TRANSACTED ON 17 SEP 2025 USD / EUR EX.RATE 1.183192 WITH BNP PARIBAS	-257,944.000	17 Sep 25				0.00	-305,197.28	-303,754.88	1,442.40
FX DEAL TRANSACTED ON 19 FEB 2025 EUR / USD EX.RATE 0.9608123 WITH BNP PARIBAS	304,000.000	19 Feb 25				0.00	316,398.94	318,424.80	2,025.86
FX DEAL TRANSACTED ON 20 FEB 2025 EUR / USD EX.RATE 0.9574634 WITH BNP PARIBAS	320,000.000	20 Feb 25				0.00	334,216.42	335,536.02	1,319.60
FX DEAL TRANSACTED ON 20 FEB 2025 USD / EUR EX.RATE 1.0438974 WITH BNP PARIBAS	-320,000.000	20 Feb 25				0.00	-334,047.17	-335,184.00	-1,136.83
FX DEAL TRANSACTED ON 23 APR 2025 EUR / USD EX.RATE 0.8763616 WITH BNP PARIBAS	533,000.000	23 Apr 25				0.00	608,196.44	601,303.98	-6,892.46
FX DEAL TRANSACTED ON 23 APR 2025 USD / EUR EX.RATE 1.1405216 WITH BNP PARIBAS	-533,000.000	23 Apr 25				0.00	-607,898.01	-604,955.05	2,942.96

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

◆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
BNP PARIBAS PARIS									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 23 SEP 2025 EUR / USD EX.RATE 0.8473011 WITH BNP PARIBAS	411,000.000	23 Sep 25				0.00	485,069.60	484,815.66	-253.94
FX DEAL TRANSACTED ON 23 SEP 2025 USD / EUR EX.RATE 1.1808115 WITH BNP PARIBAS	-411,000.000	23 Sep 25				0.00	-485,313.53	-482,719.52	2,594.01
FX DEAL TRANSACTED ON 30 JAN 2025 EUR / USD EX.RATE 0.9591029 WITH BNP PARIBAS	1,164,165.000	30 Jan 25				0.00	1,213,806.16	1,200,778.04	-13,028.12
FX DEAL TRANSACTED ON 30 JAN 2025 USD / EUR EX.RATE 1.043969 WITH BNP PARIBAS	-1,164,165.000	30 Jan 25				0.00	-1,215,352.17	-1,220,685.29	-5,333.12
FX DEAL TRANSACTED ON 30 MAY 2025 USD / EUR EX.RATE 1.1352516 WITH BNP PARIBAS	-35,000.000	30 May 25				0.00	-39,733.81	-40,024.25	-290.44
FX DEAL TRANSACTED ON 31 MAR 2025 USD / EUR EX.RATE 1.0802106 WITH BNP PARIBAS	-3,000.000	31 Mar 25				0.00	-3,240.63	-3,243.15	-2.52
Indonesian rupiah - IDR									
FX DEAL TRANSACTED ON 03 JUN 2025 IDR / USD EX.RATE 16322.01 WITH BNP PARIBAS	27,665,807.000	3 Jun 25				0.00	1,695.00	1,699.37	4.37
FX DEAL TRANSACTED ON 03 JUN 2025 USD / IDR EX.RATE 0.0000612 WITH BNP PARIBAS	-27,691,910.000	3 Jun 25				0.00	-1,695.00	-1,703.07	-8.07
FX DEAL TRANSACTED ON 06 MAY 2025 IDR / USD EX.RATE 16468.31 WITH BNP PARIBAS	95,104,490.000	6 May 25				0.00	5,775.00	5,793.76	18.76
FX DEAL TRANSACTED ON 06 MAY 2025 IDR / USD EX.RATE 16468.31 WITH BNP PARIBAS	94,972,744.000	6 May 25				0.00	5,767.00	5,785.73	18.73
FX DEAL TRANSACTED ON 06 MAY 2025 USD / IDR EX.RATE 0.0000607 WITH BNP PARIBAS	-94,975,627.000	6 May 25				0.00	-5,767.00	-5,792.96	-25.96
FX DEAL TRANSACTED ON 06 MAY 2025 USD / IDR EX.RATE 0.0000607 WITH BNP PARIBAS	-95,124,125.000	6 May 25				0.00	-5,775.00	-5,857.40	-82.40

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

◆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
BNP PARIBAS PARIS									
Cash and Cash Equivalents									
Indonesian rupiah - IDR									
FX DEAL TRANSACTED ON 14 JUL 2025 IDR / USD EX.RATE 16247.0 WITH BNP PARIBAS	27,691,910.000	14 Jul 25				0.00	1,704.43	1,703.07	-1.36
FX DEAL TRANSACTED ON 16 JUN 2025 USD / IDR EX.RATE 0.0000614 WITH BNP PARIBAS	-27,665,807.000	16 Jun 25				0.00	-1,697.71	-1,699.37	-1.66
FX DEAL TRANSACTED ON 19 MAY 2025 USD / IDR EX.RATE 0.0000608 WITH BNP PARIBAS	-190,077,234.000	19 May 25				0.00	-11,551.34	-11,579.48	-28.14
FX DEAL TRANSACTED ON 20 MAY 2025 IDR / USD EX.RATE 16406.0 WITH BNP PARIBAS	94,975,627.000	20 May 25				0.00	5,789.08	5,792.96	3.88
FX DEAL TRANSACTED ON 23 MAY 2025 IDR / USD EX.RATE 16289.0 WITH BNP PARIBAS	95,124,125.000	23 May 25				0.00	5,839.78	5,857.40	17.62
Japanese yen - JPY									
FX DEAL TRANSACTED ON 05 MAR 2025 JPY / USD EX.RATE 148.707073 WITH BNP PARIBAS	102,607,880.000	5 Mar 25				0.00	690,000.00	692,244.09	2,244.09
FX DEAL TRANSACTED ON 06 MAR 2025 JPY / USD EX.RATE 147.827405 WITH BNP PARIBAS	203,558,336.000	6 Mar 25				0.00	1,377,000.00	1,380,150.09	3,150.09
FX DEAL TRANSACTED ON 07 MAR 2025 JPY / USD EX.RATE 147.115485 WITH BNP PARIBAS	100,479,876.000	7 Mar 25				0.00	683,000.00	682,816.60	-183.40
FX DEAL TRANSACTED ON 13 MAR 2025 JPY / USD EX.RATE 147.632619 WITH BNP PARIBAS	98,549,000.000	13 Mar 25				0.00	667,528.63	663,562.60	-3,966.03
FX DEAL TRANSACTED ON 17 SEP 2025 USD / JPY EX.RATE 0.0068465 WITH BNP PARIBAS	-172,058,465.000	17 Sep 25				0.00	-1,178,000.00	-1,162,360.85	15,639.15
FX DEAL TRANSACTED ON 22 DEC 2025 JPY / USD EX.RATE 157.41314 WITH BNP PARIBAS	9,300,000.000	22 Dec 25				0.00	59,080.20	59,245.10	164.90
FX DEAL TRANSACTED ON 22 DEC 2025 USD / JPY EX.RATE 0.0063662 WITH BNP PARIBAS	-9,300,000.000	22 Dec 25				0.00	-59,205.42	-59,395.26	-189.84

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

◆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
BNP PARIBAS PARIS									
Cash and Cash Equivalents									
Japanese yen - JPY									
FX DEAL TRANSACTED ON 25 APR 2025 JPY / USD EX.RATE 142.8895 WITH BNP PARIBAS	93,846,680.000	25 Apr 25				0.00	656,778.00	657,903.75	1,125.75
FX DEAL TRANSACTED ON 25 APR 2025 USD / JPY EX.RATE 0.0069732 WITH BNP PARIBAS	-94,185,774.000	25 Apr 25				0.00	-656,778.00	-647,903.79	8,874.21
FX DEAL TRANSACTED ON 28 APR 2025 JPY / USD EX.RATE 143.2255 WITH BNP PARIBAS	92,189,384.000	28 Apr 25				0.00	643,666.00	646,285.42	2,619.42
FX DEAL TRANSACTED ON 28 APR 2025 USD / JPY EX.RATE 0.0069568 WITH BNP PARIBAS	-92,523,125.000	28 Apr 25				0.00	-643,666.00	-636,466.43	7,199.57
FX DEAL TRANSACTED ON 28 JUL 2025 JPY / USD EX.RATE 147.8091 WITH BNP PARIBAS	97,762,269.000	28 Jul 25				0.00	661,409.00	663,807.63	2,398.63
FX DEAL TRANSACTED ON 28 JUL 2025 USD / JPY EX.RATE 0.0067435 WITH BNP PARIBAS	-98,080,340.000	28 Jul 25				0.00	-661,409.00	-662,279.89	-870.89
FX DEAL TRANSACTED ON 28 MAR 2025 JPY / USD EX.RATE 149.8099 WITH BNP PARIBAS	8,715,490.000	28 Mar 25				0.00	58,177.00	59,953.84	1,776.84
FX DEAL TRANSACTED ON 28 MAR 2025 USD / JPY EX.RATE 0.0066528 WITH BNP PARIBAS	-8,744,794.000	28 Mar 25				0.00	-58,177.00	-58,585.70	-408.70
FX DEAL TRANSACTED ON 29 SEP 2025 JPY / USD EX.RATE 148.064 WITH BNP PARIBAS	1,770,105.000	29 Sep 25				0.00	11,955.00	11,484.87	-470.13
FX DEAL TRANSACTED ON 29 SEP 2025 USD / JPY EX.RATE 0.0067304 WITH BNP PARIBAS	-1,776,273.000	29 Sep 25				0.00	-11,955.00	-12,094.60	-139.60
FX DEAL TRANSACTED ON 30 APR 2025 USD / JPY EX.RATE 0.0070107 WITH BNP PARIBAS	-19,170,000.000	30 Apr 25				0.00	-134,395.48	-131,870.40	2,525.08
New Zealand dollar - NZD									
FX DEAL TRANSACTED ON 02 DEC 2025 NZD / AUD EX.RATE 1.144973 WITH BNP PARIBAS	94,241.580	2 Dec 25				0.00	54,108.80	54,311.42	202.62

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

◆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
BNP PARIBAS PARIS									
Cash and Cash Equivalents									
New Zealand dollar - NZD									
FX DEAL TRANSACTED ON 26 NOV 2025 NZD / AUD EX.RATE 1.145096 WITH BNP PARIBAS	175,073.730	26 Nov 25				0.00	98,172.59	100,264.73	2,092.14
FX DEAL TRANSACTED ON 26 NOV 2025 NZD / AUD EX.RATE 1.150673 WITH BNP PARIBAS	105,257.810	26 Nov 25				0.00	59,023.32	60,281.15	1,257.83
South African rand - ZAR									
FX DEAL TRANSACTED ON 11 JUL 2025 ZAR / USD EX.RATE 17.837141 WITH BNP PARIBAS	1,576,874.610	11 Jul 25				0.00	88,404.00	89,677.95	1,273.95
FX DEAL TRANSACTED ON 11 JUL 2025 ZAR / USD EX.RATE 17.841058 WITH BNP PARIBAS	4,381,692.480	11 Jul 25				0.00	245,596.00	249,189.88	3,593.88
FX DEAL TRANSACTED ON 14 APR 2025 USD / ZAR EX.RATE 0.0529686 WITH BNP PARIBAS	-881,000.000	14 Apr 25				0.00	-46,665.38	-46,365.37	300.01
FX DEAL TRANSACTED ON 30 MAY 2025 ZAR / USD EX.RATE 18.011506 WITH BNP PARIBAS	320,000.000	30 May 25				0.00	17,766.42	17,925.92	159.50
South Korean won - KRW									
FX DEAL TRANSACTED ON 17 DEC 2025 USD / KRW EX.RATE 0.0006763 WITH BNP PARIBAS	-78,127,360.000	17 Dec 25				0.00	-52,838.74	-52,845.89	-7.15
FX DEAL TRANSACTED ON 17 NOV 2025 KRW / USD EX.RATE 1457.6 WITH BNP PARIBAS	78,127,360.000	17 Nov 25				0.00	53,600.00	52,845.89	-754.11
Swedish krona - SEK									
FX DEAL TRANSACTED ON 30 MAY 2025 SEK / USD EX.RATE 9.5881184 WITH BNP PARIBAS	8,000.000	30 May 25				0.00	834.37	842.83	8.46
Swiss franc - CHF									
FX DEAL TRANSACTED ON 30 MAY 2025 CHF / USD EX.RATE 0.8215582 WITH BNP PARIBAS	17,000.000	30 May 25				0.00	20,692.39	20,816.75	124.36

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

◆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
BNP PARIBAS PARIS									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 03 DEC 2025 AUD / USD EX.RATE 1.5178185 WITH BNP PARIBAS	-73,131.270	3 Dec 25				0.00	-73,131.27	-73,131.27	0.00
FX DEAL TRANSACTED ON 03 DEC 2025 USD / AUD EX.RATE 0.6589581 WITH BNP PARIBAS	73,144.350	3 Dec 25				0.00	73,144.35	73,144.35	0.00
FX DEAL TRANSACTED ON 03 JUN 2025 IDR / USD EX.RATE 16322.01 WITH BNP PARIBAS	-1,695.000	3 Jun 25				0.00	-1,695.00	-1,695.00	0.00
FX DEAL TRANSACTED ON 03 JUN 2025 USD / IDR EX.RATE 0.0000612 WITH BNP PARIBAS	1,695.000	3 Jun 25				0.00	1,695.00	1,695.00	0.00
FX DEAL TRANSACTED ON 05 MAR 2025 JPY / USD EX.RATE 148.707073 WITH BNP PARIBAS	-690,000.000	5 Mar 25				0.00	-690,000.00	-690,000.00	0.00
FX DEAL TRANSACTED ON 06 MAR 2025 GBP / USD EX.RATE 0.7771045 WITH BNP PARIBAS	-61,767.750	6 Mar 25				0.00	-61,767.75	-61,767.75	0.00
FX DEAL TRANSACTED ON 06 MAR 2025 JPY / USD EX.RATE 147.827405 WITH BNP PARIBAS	-1,377,000.000	6 Mar 25				0.00	-1,377,000.00	-1,377,000.00	0.00
FX DEAL TRANSACTED ON 06 MAR 2025 USD / GBP EX.RATE 1.28675 WITH BNP PARIBAS	61,764.000	6 Mar 25				0.00	61,764.00	61,764.00	0.00
FX DEAL TRANSACTED ON 06 MAY 2025 IDR / USD EX.RATE 16468.31 WITH BNP PARIBAS	-5,775.000	6 May 25				0.00	-5,775.00	-5,775.00	0.00
FX DEAL TRANSACTED ON 06 MAY 2025 IDR / USD EX.RATE 16468.31 WITH BNP PARIBAS	-5,767.000	6 May 25				0.00	-5,767.00	-5,767.00	0.00
FX DEAL TRANSACTED ON 06 MAY 2025 USD / IDR EX.RATE 0.0000607 WITH BNP PARIBAS	5,767.000	6 May 25				0.00	5,767.00	5,767.00	0.00
FX DEAL TRANSACTED ON 06 MAY 2025 USD / IDR EX.RATE 0.0000607 WITH BNP PARIBAS	5,775.000	6 May 25				0.00	5,775.00	5,775.00	0.00
FX DEAL TRANSACTED ON 07 MAR 2025 JPY / USD EX.RATE 147.115485 WITH BNP PARIBAS	-683,000.000	7 Mar 25				0.00	-683,000.00	-683,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

◆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
BNP PARIBAS PARIS									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 07 MAY 2025 GBP / USD EX.RATE 0.7498742 WITH BNP PARIBAS	-305,384.550	7 May 25				0.00	-305,384.55	-305,384.55	0.00
FX DEAL TRANSACTED ON 07 MAY 2025 USD / GBP EX.RATE 1.3333823 WITH BNP PARIBAS	305,344.550	7 May 25				0.00	305,344.55	305,344.55	0.00
FX DEAL TRANSACTED ON 10 APR 2025 USD / BRL EX.RATE 0.1695661 WITH BNP PARIBAS	265,000.000	10 Apr 25				0.00	265,000.00	265,000.00	0.00
FX DEAL TRANSACTED ON 10 JAN 2025 GBP / USD EX.RATE 0.8127511 WITH BNP PARIBAS	-418,332.260	10 Jan 25				0.00	-418,332.26	-418,332.26	0.00
FX DEAL TRANSACTED ON 10 JAN 2025 USD / GBP EX.RATE 1.230163 WITH BNP PARIBAS	418,255.420	10 Jan 25				0.00	418,255.42	418,255.42	0.00
FX DEAL TRANSACTED ON 10 JUL 2025 BRL / USD EX.RATE 5.560035 WITH BNP PARIBAS	-414,000.000	10 Jul 25				0.00	-414,000.00	-414,000.00	0.00
FX DEAL TRANSACTED ON 10 JUL 2025 BRL / USD EX.RATE 5.574066 WITH BNP PARIBAS	-347,000.000	10 Jul 25				0.00	-347,000.00	-347,000.00	0.00
FX DEAL TRANSACTED ON 11 JUL 2025 ZAR / USD EX.RATE 17.837141 WITH BNP PARIBAS	-88,404.000	11 Jul 25				0.00	-88,404.00	-88,404.00	0.00
FX DEAL TRANSACTED ON 11 JUL 2025 ZAR / USD EX.RATE 17.841058 WITH BNP PARIBAS	-245,596.000	11 Jul 25				0.00	-245,596.00	-245,596.00	0.00
FX DEAL TRANSACTED ON 12 MAY 2025 GBP / USD EX.RATE 0.7579878 WITH BNP PARIBAS	-236,151.550	12 May 25				0.00	-236,151.55	-236,151.55	0.00
FX DEAL TRANSACTED ON 12 MAY 2025 USD / GBP EX.RATE 1.3194124 WITH BNP PARIBAS	236,174.820	12 May 25				0.00	236,174.82	236,174.82	0.00
FX DEAL TRANSACTED ON 13 MAR 2025 JPY / USD EX.RATE 147.632619 WITH BNP PARIBAS	-667,528.630	13 Mar 25				0.00	-667,528.63	-667,528.63	0.00
FX DEAL TRANSACTED ON 14 APR 2025 USD / ZAR EX.RATE 0.0529686 WITH BNP PARIBAS	46,665.380	14 Apr 25				0.00	46,665.38	46,665.38	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

◆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
BNP PARIBAS PARIS									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 14 JUL 2025 IDR / USD EX.RATE 16247.0 WITH BNP PARIBAS	-1,704.430	14 Jul 25				0.00	-1,704.43	-1,704.43	0.00
FX DEAL TRANSACTED ON 15 MAY 2025 GBP / USD EX.RATE 0.7523102 WITH BNP PARIBAS	-37,218.690	15 May 25				0.00	-37,218.69	-37,218.69	0.00
FX DEAL TRANSACTED ON 15 MAY 2025 USD / GBP EX.RATE 1.3293497 WITH BNP PARIBAS	37,221.790	15 May 25				0.00	37,221.79	37,221.79	0.00
FX DEAL TRANSACTED ON 16 JUN 2025 USD / IDR EX.RATE 0.0000614 WITH BNP PARIBAS	1,697.710	16 Jun 25				0.00	1,697.71	1,697.71	0.00
FX DEAL TRANSACTED ON 17 DEC 2025 USD / KRW EX.RATE 0.0006763 WITH BNP PARIBAS	52,838.740	17 Dec 25				0.00	52,838.74	52,838.74	0.00
FX DEAL TRANSACTED ON 17 NOV 2025 KRW / USD EX.RATE 1457.6 WITH BNP PARIBAS	-53,600.000	17 Nov 25				0.00	-53,600.00	-53,600.00	0.00
FX DEAL TRANSACTED ON 17 OCT 2025 EUR / USD EX.RATE 0.8550538 WITH BNP PARIBAS	-24,559.860	17 Oct 25				0.00	-24,559.86	-24,559.86	0.00
FX DEAL TRANSACTED ON 17 OCT 2025 USD / EUR EX.RATE 1.1705922 WITH BNP PARIBAS	24,582.440	17 Oct 25				0.00	24,582.44	24,582.44	0.00
FX DEAL TRANSACTED ON 17 SEP 2025 USD / EUR EX.RATE 1.183066 WITH BNP PARIBAS	383,904.920	17 Sep 25				0.00	383,904.92	383,904.92	0.00
FX DEAL TRANSACTED ON 17 SEP 2025 USD / EUR EX.RATE 1.183192 WITH BNP PARIBAS	305,197.280	17 Sep 25				0.00	305,197.28	305,197.28	0.00
FX DEAL TRANSACTED ON 17 SEP 2025 USD / JPY EX.RATE 0.0068465 WITH BNP PARIBAS	1,178,000.000	17 Sep 25				0.00	1,178,000.00	1,178,000.00	0.00
FX DEAL TRANSACTED ON 19 FEB 2025 CAD / USD EX.RATE 1.423498 WITH BNP PARIBAS	-417.980	19 Feb 25				0.00	-417.98	-417.98	0.00
FX DEAL TRANSACTED ON 19 FEB 2025 EUR / USD EX.RATE 0.9608123 WITH BNP PARIBAS	-316,398.940	19 Feb 25				0.00	-316,398.94	-316,398.94	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

◆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
BNP PARIBAS PARIS									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 19 FEB 2025 GBP / USD EX.RATE 0.7954665 WITH BNP PARIBAS	-323,080.870	19 Feb 25				0.00	-323,080.87	-323,080.87	0.00
FX DEAL TRANSACTED ON 19 MAY 2025 USD / IDR EX.RATE 0.0000608 WITH BNP PARIBAS	11,551.340	19 May 25				0.00	11,551.34	11,551.34	0.00
FX DEAL TRANSACTED ON 20 FEB 2025 EUR / USD EX.RATE 0.9574634 WITH BNP PARIBAS	-334,216.420	20 Feb 25				0.00	-334,216.42	-334,216.42	0.00
FX DEAL TRANSACTED ON 20 FEB 2025 USD / EUR EX.RATE 1.0438974 WITH BNP PARIBAS	334,047.170	20 Feb 25				0.00	334,047.17	334,047.17	0.00
FX DEAL TRANSACTED ON 20 MAY 2025 IDR / USD EX.RATE 16406.0 WITH BNP PARIBAS	-5,789.080	20 May 25				0.00	-5,789.08	-5,789.08	0.00
FX DEAL TRANSACTED ON 22 DEC 2025 JPY / USD EX.RATE 157.41314 WITH BNP PARIBAS	-59,080.200	22 Dec 25				0.00	-59,080.20	-59,080.20	0.00
FX DEAL TRANSACTED ON 22 DEC 2025 USD / JPY EX.RATE 0.0063662 WITH BNP PARIBAS	59,205.420	22 Dec 25				0.00	59,205.42	59,205.42	0.00
FX DEAL TRANSACTED ON 23 APR 2025 EUR / USD EX.RATE 0.8763616 WITH BNP PARIBAS	-608,196.440	23 Apr 25				0.00	-608,196.44	-608,196.44	0.00
FX DEAL TRANSACTED ON 23 APR 2025 USD / EUR EX.RATE 1.1405216 WITH BNP PARIBAS	607,898.010	23 Apr 25				0.00	607,898.01	607,898.01	0.00
FX DEAL TRANSACTED ON 23 MAY 2025 IDR / USD EX.RATE 16289.0 WITH BNP PARIBAS	-5,839.780	23 May 25				0.00	-5,839.78	-5,839.78	0.00
FX DEAL TRANSACTED ON 23 SEP 2025 EUR / USD EX.RATE 0.8473011 WITH BNP PARIBAS	-485,069.600	23 Sep 25				0.00	-485,069.60	-485,069.60	0.00
FX DEAL TRANSACTED ON 23 SEP 2025 USD / EUR EX.RATE 1.1808115 WITH BNP PARIBAS	485,313.530	23 Sep 25				0.00	485,313.53	485,313.53	0.00
FX DEAL TRANSACTED ON 25 APR 2025 CAD / USD EX.RATE 1.3863 WITH BNP PARIBAS	-182,441.070	25 Apr 25				0.00	-182,441.07	-182,441.07	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

◆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
BNP PARIBAS PARIS									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 25 APR 2025 JPY / USD EX.RATE 142.8895 WITH BNP PARIBAS	-656,778.000	25 Apr 25				0.00	-656,778.00	-656,778.00	0.00
FX DEAL TRANSACTED ON 25 APR 2025 USD / CAD EX.RATE 0.7224828 WITH BNP PARIBAS	182,441.070	25 Apr 25				0.00	182,441.07	182,441.07	0.00
FX DEAL TRANSACTED ON 25 APR 2025 USD / JPY EX.RATE 0.0069732 WITH BNP PARIBAS	656,778.000	25 Apr 25				0.00	656,778.00	656,778.00	0.00
FX DEAL TRANSACTED ON 27 NOV 2025 AUD / USD EX.RATE 1.5327794 WITH BNP PARIBAS	-182,022.280	27 Nov 25				0.00	-182,022.28	-182,022.28	0.00
FX DEAL TRANSACTED ON 27 NOV 2025 USD / AUD EX.RATE 0.6524237 WITH BNP PARIBAS	182,026.210	27 Nov 25				0.00	182,026.21	182,026.21	0.00
FX DEAL TRANSACTED ON 28 APR 2025 JPY / USD EX.RATE 143.2255 WITH BNP PARIBAS	-643,666.000	28 Apr 25				0.00	-643,666.00	-643,666.00	0.00
FX DEAL TRANSACTED ON 28 APR 2025 USD / JPY EX.RATE 0.0069568 WITH BNP PARIBAS	643,666.000	28 Apr 25				0.00	643,666.00	643,666.00	0.00
FX DEAL TRANSACTED ON 28 JUL 2025 JPY / USD EX.RATE 147.8091 WITH BNP PARIBAS	-661,409.000	28 Jul 25				0.00	-661,409.00	-661,409.00	0.00
FX DEAL TRANSACTED ON 28 JUL 2025 USD / JPY EX.RATE 0.0067435 WITH BNP PARIBAS	661,409.000	28 Jul 25				0.00	661,409.00	661,409.00	0.00
FX DEAL TRANSACTED ON 28 MAR 2025 JPY / USD EX.RATE 149.8099 WITH BNP PARIBAS	-58,177.000	28 Mar 25				0.00	-58,177.00	-58,177.00	0.00
FX DEAL TRANSACTED ON 28 MAR 2025 USD / JPY EX.RATE 0.0066528 WITH BNP PARIBAS	58,177.000	28 Mar 25				0.00	58,177.00	58,177.00	0.00
FX DEAL TRANSACTED ON 29 SEP 2025 JPY / USD EX.RATE 148.064 WITH BNP PARIBAS	-11,955.000	29 Sep 25				0.00	-11,955.00	-11,955.00	0.00
FX DEAL TRANSACTED ON 29 SEP 2025 USD / JPY EX.RATE 0.0067304 WITH BNP PARIBAS	11,955.000	29 Sep 25				0.00	11,955.00	11,955.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

◆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
BNP PARIBAS PARIS									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 30 APR 2025 BRL / USD EX.RATE 5.6608 WITH BNP PARIBAS	-276,076.180	30 Apr 25				0.00	-276,076.18	-276,076.18	0.00
FX DEAL TRANSACTED ON 30 APR 2025 USD / GBP EX.RATE 1.3357112 WITH BNP PARIBAS	32,057.070	30 Apr 25				0.00	32,057.07	32,057.07	0.00
FX DEAL TRANSACTED ON 30 APR 2025 USD / JPY EX.RATE 0.0070107 WITH BNP PARIBAS	134,395.480	30 Apr 25				0.00	134,395.48	134,395.48	0.00
FX DEAL TRANSACTED ON 30 JAN 2025 EUR / USD EX.RATE 0.9591029 WITH BNP PARIBAS	-1,213,806.160	30 Jan 25				0.00	-1,213,806.16	-1,213,806.16	0.00
FX DEAL TRANSACTED ON 30 JAN 2025 USD / EUR EX.RATE 1.043969 WITH BNP PARIBAS	1,215,352.170	30 Jan 25				0.00	1,215,352.17	1,215,352.17	0.00
FX DEAL TRANSACTED ON 30 MAY 2025 CHF / USD EX.RATE 0.8215582 WITH BNP PARIBAS	-20,692.390	30 May 25				0.00	-20,692.39	-20,692.39	0.00
FX DEAL TRANSACTED ON 30 MAY 2025 SEK / USD EX.RATE 9.5881184 WITH BNP PARIBAS	-834.370	30 May 25				0.00	-834.37	-834.37	0.00
FX DEAL TRANSACTED ON 30 MAY 2025 USD / EUR EX.RATE 1.1352516 WITH BNP PARIBAS	39,733.810	30 May 25				0.00	39,733.81	39,733.81	0.00
FX DEAL TRANSACTED ON 30 MAY 2025 ZAR / USD EX.RATE 18.011506 WITH BNP PARIBAS	-17,766.420	30 May 25				0.00	-17,766.42	-17,766.42	0.00
FX DEAL TRANSACTED ON 31 JUL 2025 USD / BRL EX.RATE 0.1785045 WITH BNP PARIBAS	756,154.900	31 Jul 25				0.00	756,154.90	756,154.90	0.00
FX DEAL TRANSACTED ON 31 MAR 2025 USD / EUR EX.RATE 1.0802106 WITH BNP PARIBAS	3,240.630	31 Mar 25				0.00	3,240.63	3,240.63	0.00
FX DEAL TRANSACTED ON 31 OCT 2025 USD / GBP EX.RATE 1.3138369 WITH BNP PARIBAS	55,181.150	31 Oct 25				0.00	55,181.15	55,181.15	0.00
Total BNP PARIBAS PARIS							**0.00**	**5,365.30**	**5,365.30**

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

◆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 05 DEC 2025 AUD / USD EX.RATE 1.50832 WITH CITIBANK N.A.	43,000.000	5 Dec 25				0.00	28,508.54	28,558.45	49.91
FX DEAL TRANSACTED ON 05 DEC 2025 USD / AUD EX.RATE 0.6630925 WITH CITIBANK N.A.	-43,000.000	5 Dec 25				0.00	-28,512.98	-28,676.58	-163.60
FX DEAL TRANSACTED ON 08 DEC 2025 AUD / USD EX.RATE 1.5070729 WITH CITIBANK N.A.	262,000.000	8 Dec 25				0.00	173,846.93	173,378.51	-468.42
FX DEAL TRANSACTED ON 08 DEC 2025 USD / AUD EX.RATE 0.6636244 WITH CITIBANK N.A.	-262,000.000	8 Dec 25				0.00	-173,869.59	-174,727.08	-857.49
FX DEAL TRANSACTED ON 08 OCT 2025 AUD / USD EX.RATE 1.5233012 WITH CITIBANK N.A.	46,000.000	8 Oct 25				0.00	30,197.57	30,279.50	81.93
FX DEAL TRANSACTED ON 08 OCT 2025 USD / AUD EX.RATE 0.6567202 WITH CITIBANK N.A.	-46,000.000	8 Oct 25				0.00	-30,209.13	-30,024.20	184.93
FX DEAL TRANSACTED ON 11 DEC 2025 AUD / USD EX.RATE 1.5019731 WITH CITIBANK N.A.	42,000.000	11 Dec 25				0.00	27,963.22	28,024.50	61.28
FX DEAL TRANSACTED ON 11 DEC 2025 USD / AUD EX.RATE 0.6658563 WITH CITIBANK N.A.	-42,000.000	11 Dec 25				0.00	-27,965.96	-28,009.68	-43.72
FX DEAL TRANSACTED ON 31 OCT 2025 AUD / USD EX.RATE 1.5267642 WITH CITIBANK N.A.	7,000.000	31 Oct 25				0.00	4,584.86	4,568.90	-15.96
Brazilian real - BRL									
FX DEAL TRANSACTED ON 07 APR 2025 USD / BRL EX.RATE 0.168022 WITH CITIBANK N.A.	-158,000.000	7 Apr 25				0.00	-26,547.48	-28,044.02	-1,496.54
FX DEAL TRANSACTED ON 14 APR 2025 USD / BRL EX.RATE 0.1700912 WITH CITIBANK N.A.	-39,000.000	14 Apr 25				0.00	-6,633.56	-6,922.26	-288.70
FX DEAL TRANSACTED ON 20 AUG 2025 BRL / USD EX.RATE 5.5269 WITH CITIBANK N.A.	3,700,535.290	20 Aug 25				0.00	669,549.89	695,517.44	25,967.55

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

◆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									
Brazilian real - BRL									
FX DEAL TRANSACTED ON 20 AUG 2025 USD / BRL EX.RATE 0.182249 WITH CITIBANK N.A.	-3,673,820.250	20 Aug 25				0.00	-669,549.89	-673,088.91	-3,539.02
FX DEAL TRANSACTED ON 29 AUG 2025 BRL / USD EX.RATE 5.4264 WITH CITIBANK N.A.	3,673,820.250	29 Aug 25				0.00	677,027.17	673,088.91	-3,938.26
FX DEAL TRANSACTED ON 30 APR 2025 BRL / USD EX.RATE 5.6608 WITH CITIBANK N.A.	197,000.000	30 Apr 25				0.00	34,800.73	34,966.28	165.55
FX DEAL TRANSACTED ON 30 SEP 2025 USD / BRL EX.RATE 0.1880194 WITH CITIBANK N.A.	-3,700,535.290	30 Sep 25				0.00	-695,772.44	-695,517.44	255.00
British pound sterling - GBP									
FX DEAL TRANSACTED ON 01 APR 2025 GBP / USD EX.RATE 0.7729746 WITH CITIBANK N.A.	220,000.000	1 Apr 25				0.00	284,614.77	284,328.02	-286.75
FX DEAL TRANSACTED ON 01 APR 2025 USD / GBP EX.RATE 1.2936086 WITH CITIBANK N.A.	-220,000.000	1 Apr 25				0.00	-284,593.89	-292,523.01	-7,929.12
FX DEAL TRANSACTED ON 17 MAR 2025 GBP / USD EX.RATE 0.7717937 WITH CITIBANK N.A.	203,000.000	17 Mar 25				0.00	263,023.65	263,585.36	561.71
FX DEAL TRANSACTED ON 17 MAR 2025 USD / GBP EX.RATE 1.2956379 WITH CITIBANK N.A.	-203,000.000	17 Mar 25				0.00	-263,014.49	-262,357.22	657.27
FX DEAL TRANSACTED ON 25 APR 2025 GBP / USD EX.RATE 0.7512584 WITH CITIBANK N.A.	649,592.810	25 Apr 25				0.00	864,672.99	863,731.10	-941.89
FX DEAL TRANSACTED ON 25 APR 2025 USD / GBP EX.RATE 1.331224 WITH CITIBANK N.A.	-649,592.810	25 Apr 25				0.00	-864,753.54	-880,425.62	-15,672.08
FX DEAL TRANSACTED ON 28 JAN 2025 GBP / USD EX.RATE 0.8040524 WITH CITIBANK N.A.	340,000.000	28 Jan 25				0.00	422,858.00	421,957.00	-901.00
FX DEAL TRANSACTED ON 28 JAN 2025 USD / GBP EX.RATE 1.243581 WITH CITIBANK N.A.	-340,000.000	28 Jan 25				0.00	-422,817.54	-431,817.04	-8,999.50

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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									
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 26 MAR 2025 CAD / USD EX.RATE 1.4244359 WITH CITIBANK N.A.	253,634.360	26 Mar 25				0.00	178,059.51	177,026.25	-1,033.26
FX DEAL TRANSACTED ON 26 MAR 2025 USD / CAD EX.RATE 0.703057 WITH CITIBANK N.A.	-253,264.690	26 Mar 25				0.00	-178,059.51	-183,014.55	-4,955.04
Euro - EUR									
FX DEAL TRANSACTED ON 02 SEP 2025 EUR / USD EX.RATE 0.8579993 WITH CITIBANK N.A.	61,000.000	2 Sep 25				0.00	71,095.63	71,644.50	548.87
FX DEAL TRANSACTED ON 02 SEP 2025 USD / EUR EX.RATE 1.163333 WITH CITIBANK N.A.	-61,000.000	2 Sep 25				0.00	-70,963.31	-71,144.30	-180.99
FX DEAL TRANSACTED ON 07 MAR 2025 EUR / USD EX.RATE 0.9196248 WITH CITIBANK N.A.	358,000.000	7 Mar 25				0.00	389,289.20	387,015.94	-2,273.26
FX DEAL TRANSACTED ON 07 MAR 2025 USD / EUR EX.RATE 1.0861003 WITH CITIBANK N.A.	-358,000.000	7 Mar 25				0.00	-388,823.91	-389,146.00	-322.09
FX DEAL TRANSACTED ON 22 OCT 2025 EUR / USD EX.RATE 0.8621447 WITH CITIBANK N.A.	21,000.000	22 Oct 25				0.00	24,357.86	24,384.15	26.29
FX DEAL TRANSACTED ON 22 OCT 2025 USD / EUR EX.RATE 1.1607454 WITH CITIBANK N.A.	-21,000.000	22 Oct 25				0.00	-24,375.65	-24,201.45	174.20
FX DEAL TRANSACTED ON 28 JUL 2025 EUR / USD EX.RATE 0.8580009 WITH CITIBANK N.A.	254,080.340	28 Jul 25				0.00	296,130.64	293,577.15	-2,553.49
FX DEAL TRANSACTED ON 28 JUL 2025 USD / EUR EX.RATE 1.167764 WITH CITIBANK N.A.	-253,587.750	28 Jul 25				0.00	-296,130.64	-296,989.32	-858.68
Indian rupee - INR									
FX DEAL TRANSACTED ON 05 JUN 2025 INR / USD EX.RATE 85.89 WITH CITIBANK N.A.	268,749.810	5 Jun 25				0.00	3,129.00	3,143.73	14.73

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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 05 JUN 2025 USD / INR EX.RATE 0.0116127 WITH CITIBANK N.A.	-269,446.010	5 Jun 25				0.00	-3,129.00	-3,098.51	30.49
FX DEAL TRANSACTED ON 09 JUL 2025 INR / USD EX.RATE 85.82134 WITH CITIBANK N.A.	3,081,284.620	9 Jul 25				0.00	35,903.48	35,433.36	-470.12
FX DEAL TRANSACTED ON 10 JUN 2025 INR / USD EX.RATE 85.66 WITH CITIBANK N.A.	267,430.520	10 Jun 25				0.00	3,122.00	3,128.30	6.30
FX DEAL TRANSACTED ON 10 JUN 2025 USD / INR EX.RATE 0.0116491 WITH CITIBANK N.A.	-268,003.410	10 Jun 25				0.00	-3,122.00	-3,081.92	40.08
FX DEAL TRANSACTED ON 11 JUN 2025 INR / USD EX.RATE 85.54 WITH CITIBANK N.A.	266,970.340	11 Jun 25				0.00	3,121.00	3,122.92	1.92
FX DEAL TRANSACTED ON 11 JUN 2025 USD / INR EX.RATE 0.0116648 WITH CITIBANK N.A.	-267,557.090	11 Jun 25				0.00	-3,121.00	-3,076.78	44.22
FX DEAL TRANSACTED ON 13 JUN 2025 INR / USD EX.RATE 86.14 WITH CITIBANK N.A.	268,498.380	13 Jun 25				0.00	3,117.00	3,140.79	23.79
FX DEAL TRANSACTED ON 13 JUN 2025 USD / INR EX.RATE 0.0115821 WITH CITIBANK N.A.	-269,121.780	13 Jun 25				0.00	-3,117.00	-3,094.78	22.22
FX DEAL TRANSACTED ON 16 JUN 2025 INR / USD EX.RATE 86.1 WITH CITIBANK N.A.	284,474.400	16 Jun 25				0.00	3,304.00	3,327.67	23.67
FX DEAL TRANSACTED ON 16 JUN 2025 USD / INR EX.RATE 0.0115888 WITH CITIBANK N.A.	-285,103.810	16 Jun 25				0.00	-3,304.00	-3,278.56	25.44
FX DEAL TRANSACTED ON 18 AUG 2025 USD / INR EX.RATE 0.0114399 WITH CITIBANK N.A.	-1,722,052.520	18 Aug 25				0.00	-19,700.03	-19,802.81	-102.78
FX DEAL TRANSACTED ON 26 JUN 2025 USD / INR EX.RATE 0.0116614 WITH CITIBANK N.A.	-1,356,123.450	26 Jun 25				0.00	-15,814.33	-15,863.41	-49.08
Indonesian rupiah - IDR									

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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									
Indonesian rupiah - IDR									
FX DEAL TRANSACTED ON 09 JUL 2025 IDR / USD EX.RATE 16272.198 WITH CITIBANK N.A.	39,057,788.000	9 Jul 25				0.00	2,400.28	2,405.04	4.76
FX DEAL TRANSACTED ON 15 AUG 2025 USD / IDR EX.RATE 0.0000619 WITH CITIBANK N.A.	-39,057,788.000	15 Aug 25				0.00	-2,416.64	-2,405.04	11.60
FX DEAL TRANSACTED ON 16 APR 2025 IDR / USD EX.RATE 16865.0 WITH CITIBANK N.A.	303,789,245.000	16 Apr 25				0.00	18,013.00	18,023.69	10.69
FX DEAL TRANSACTED ON 16 APR 2025 USD / IDR EX.RATE 0.0000592 WITH CITIBANK N.A.	-304,140,499.000	16 Apr 25				0.00	-18,013.00	-18,528.21	-515.21
FX DEAL TRANSACTED ON 17 JAN 2025 IDR / USD EX.RATE 16361.4327 WITH CITIBANK	148,953,519.000	17 Jan 25				0.00	9,103.94	9,118.67	14.73
FX DEAL TRANSACTED ON 17 JAN 2025 USD / IDR EX.RATE 0.0000609 WITH CITIBANK N.A.	-148,953,519.000	17 Jan 25				0.00	-9,069.15	-9,068.71	0.44
FX DEAL TRANSACTED ON 17 MAR 2025 IDR / USD EX.RATE 16379.0 WITH CITIBANK N.A.	148,953,519.000	17 Mar 25				0.00	9,094.18	9,068.71	-25.47
FX DEAL TRANSACTED ON 19 MAY 2025 IDR / USD EX.RATE 16455.0 WITH CITIBANK N.A.	304,140,499.000	19 May 25				0.00	18,483.17	18,528.21	45.04
FX DEAL TRANSACTED ON 20 JAN 2025 USD / IDR EX.RATE 0.0000611 WITH CITIBANK N.A.	-148,953,519.000	20 Jan 25				0.00	-9,098.06	-9,118.67	-20.61
FX DEAL TRANSACTED ON 21 APR 2025 USD / IDR EX.RATE 0.0000595 WITH CITIBANK N.A.	-303,789,245.000	21 Apr 25				0.00	-18,074.09	-18,023.69	50.40
Japanese yen - JPY									
FX DEAL TRANSACTED ON 14 MAY 2025 JPY / USD EX.RATE 145.66223 WITH CITIBANK N.A.	2,200,000.000	14 May 25				0.00	15,103.43	15,035.54	-67.89
New Zealand dollar - NZD									
FX DEAL TRANSACTED ON 08 DEC 2025 NZD / USD EX.RATE 1.7278107 WITH CITIBANK N.A.	422,000.000	8 Dec 25				0.00	244,239.72	242,796.13	-1,443.59

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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 USD / NZD EX.RATE 0.5779135 WITH CITIBANK N.A.	-422,000.000	8 Dec 25				0.00	-243,879.50	-243,114.21	765.29
Peruvian nuevo sol - PEN									
FX DEAL TRANSACTED ON 02 JUL 2025 USD / PEN EX.RATE 0.2814365 WITH CITIBANK N.A.	-71,872.550	2 Jul 25				0.00	-20,227.56	-20,274.34	-46.78
FX DEAL TRANSACTED ON 03 APR 2025 PEN / USD EX.RATE 3.662 WITH CITIBANK N.A.	259,108.470	3 Apr 25				0.00	70,756.00	69,259.97	-1,496.03
FX DEAL TRANSACTED ON 03 APR 2025 USD / PEN EX.RATE 0.2725873 WITH CITIBANK N.A.	-259,571.920	3 Apr 25				0.00	-70,756.00	-71,086.38	-330.38
FX DEAL TRANSACTED ON 04 APR 2025 USD / PEN EX.RATE 0.2703141 WITH CITIBANK N.A.	-434,982.850	4 Apr 25				0.00	-117,582.00	-119,010.36	-1,428.36
FX DEAL TRANSACTED ON 05 JUN 2025 PEN / USD EX.RATE 3.6262 WITH CITIBANK N.A.	71.060	5 Jun 25				0.00	19.60	19.46	-0.14
FX DEAL TRANSACTED ON 05 MAY 2025 PEN / USD EX.RATE 3.652 WITH CITIBANK N.A.	259,500.860	5 May 25				0.00	71,057.19	71,066.92	9.73
FX DEAL TRANSACTED ON 05 MAY 2025 USD / PEN EX.RATE 0.2721014 WITH CITIBANK N.A.	-261,142.280	5 May 25				0.00	-71,057.19	-77,549.55	-6,492.36
FX DEAL TRANSACTED ON 05 NOV 2025 PEN / USD EX.RATE 3.377 WITH CITIBANK N.A.	395,951.290	5 Nov 25				0.00	117,249.42	117,807.58	558.16
FX DEAL TRANSACTED ON 05 NOV 2025 USD / PEN EX.RATE 0.2948722 WITH CITIBANK N.A.	-395,951.290	5 Nov 25				0.00	-116,755.02	-117,411.93	-656.91
FX DEAL TRANSACTED ON 06 MAY 2025 PEN / USD EX.RATE 3.6562 WITH CITIBANK N.A.	58.490	6 May 25				0.00	16.00	16.00	0.00
FX DEAL TRANSACTED ON 08 SEP 2025 USD / PEN EX.RATE 0.2846894 WITH CITIBANK N.A.	-691,493.650	8 Sep 25				0.00	-196,860.91	-197,135.92	-275.01

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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									
Peruvian nuevo sol - PEN									
FX DEAL TRANSACTED ON 09 SEP 2025 PEN / USD EX.RATE 3.503 WITH CITIBANK N.A.	371,112.860	9 Sep 25				0.00	105,941.44	106,421.44	480.00
FX DEAL TRANSACTED ON 09 SEP 2025 USD / PEN EX.RATE 0.2840102 WITH CITIBANK N.A.	-373,019.810	9 Sep 25				0.00	-105,941.44	-110,612.03	-4,670.59
FX DEAL TRANSACTED ON 10 APR 2025 PEN / USD EX.RATE 3.7345 WITH CITIBANK N.A.	393,795.560	10 Apr 25				0.00	105,448.00	106,858.67	1,410.67
FX DEAL TRANSACTED ON 10 APR 2025 USD / PEN EX.RATE 0.2670227 WITH CITIBANK N.A.	-486,850.000	10 Apr 25				0.00	-130,000.00	-135,048.54	-5,048.54
FX DEAL TRANSACTED ON 10 APR 2025 USD / PEN EX.RATE 0.2670512 WITH CITIBANK N.A.	-394,860.580	10 Apr 25				0.00	-105,448.00	-109,303.97	-3,855.97
FX DEAL TRANSACTED ON 10 JUN 2025 PEN / USD EX.RATE 3.6325 WITH CITIBANK N.A.	30,284.150	10 Jun 25				0.00	8,337.00	8,400.60	63.60
FX DEAL TRANSACTED ON 11 JUN 2025 PEN / USD EX.RATE 3.6275 WITH CITIBANK N.A.	58,874.330	11 Jun 25				0.00	16,230.00	16,607.71	377.71
FX DEAL TRANSACTED ON 11 JUN 2025 PEN / USD EX.RATE 3.643 WITH CITIBANK N.A.	12,998.220	11 Jun 25				0.00	3,568.00	3,666.64	98.64
FX DEAL TRANSACTED ON 12 JUN 2025 PEN / USD EX.RATE 3.6157 WITH CITIBANK N.A.	394,860.580	12 Jun 25				0.00	109,207.23	109,303.97	96.74
FX DEAL TRANSACTED ON 12 NOV 2025 USD / PEN EX.RATE 0.2969827 WITH CITIBANK N.A.	-395,951.290	12 Nov 25				0.00	-117,590.67	-117,807.58	-216.91
FX DEAL TRANSACTED ON 14 APR 2025 USD / PEN EX.RATE 0.2667734 WITH CITIBANK N.A.	-205,000.000	14 Apr 25				0.00	-54,688.54	-56,865.47	-2,176.93
FX DEAL TRANSACTED ON 14 APR 2025 USD / PEN EX.RATE 0.2680103 WITH CITIBANK N.A.	-259,108.470	14 Apr 25				0.00	-69,443.74	-69,259.97	183.77
FX DEAL TRANSACTED ON 14 MAR 2025 PEN / USD EX.RATE 3.661 WITH CITIBANK N.A.	369,973.340	14 Mar 25				0.00	101,058.00	99,201.86	-1,856.14

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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									
Peruvian nuevo sol - PEN									
FX DEAL TRANSACTED ON 14 MAR 2025 USD / PEN EX.RATE 0.2722718 WITH CITIBANK N.A.	-371,165.820	14 Mar 25				0.00	-101,058.00	-106,436.63	-5,378.63
FX DEAL TRANSACTED ON 15 APR 2025 USD / PEN EX.RATE 0.2668303 WITH CITIBANK N.A.	-369,973.340	15 Apr 25				0.00	-98,720.11	-99,201.86	-481.75
FX DEAL TRANSACTED ON 15 JAN 2025 PEN / USD EX.RATE 3.7631 WITH CITIBANK N.A.	107,513.950	15 Jan 25				0.00	28,570.58	28,545.55	-25.03
FX DEAL TRANSACTED ON 16 JAN 2025 PEN / USD EX.RATE 3.7666 WITH CITIBANK N.A.	308,468.210	16 Jan 25				0.00	81,895.66	82,577.49	681.83
FX DEAL TRANSACTED ON 16 JUN 2025 PEN / USD EX.RATE 3.6073 WITH CITIBANK N.A.	692,997.700	16 Jun 25				0.00	192,109.81	192,232.37	122.56
FX DEAL TRANSACTED ON 16 SEP 2025 PEN / USD EX.RATE 3.4848 WITH CITIBANK N.A.	52.960	16 Sep 25				0.00	15.20	15.19	-0.01
FX DEAL TRANSACTED ON 17 MAR 2025 USD / PEN EX.RATE 0.2743258 WITH CITIBANK N.A.	-31,388.260	17 Mar 25				0.00	-8,610.61	-8,652.39	-41.78
FX DEAL TRANSACTED ON 20 MAR 2025 PEN / USD EX.RATE 3.623 WITH CITIBANK N.A.	255,287.330	20 Mar 25				0.00	70,462.97	70,223.59	-239.38
FX DEAL TRANSACTED ON 21 FEB 2025 PEN / USD EX.RATE 3.672 WITH CITIBANK N.A.	31,388.260	21 Feb 25				0.00	8,548.00	8,652.39	104.39
FX DEAL TRANSACTED ON 21 FEB 2025 USD / PEN EX.RATE 0.2719534 WITH CITIBANK N.A.	-31,431.850	21 Feb 25				0.00	-8,548.00	-8,718.96	-170.96
FX DEAL TRANSACTED ON 23 APR 2025 USD / PEN EX.RATE 0.2706287 WITH CITIBANK N.A.	-393,795.560	23 Apr 25				0.00	-106,572.37	-106,858.67	-286.30
FX DEAL TRANSACTED ON 24 APR 2025 PEN / USD EX.RATE 3.67 WITH CITIBANK N.A.	434,924.360	24 Apr 25				0.00	118,508.00	118,994.35	486.35
FX DEAL TRANSACTED ON 24 APR 2025 USD / PEN EX.RATE 0.2717539 WITH CITIBANK N.A.	-436,085.740	24 Apr 25				0.00	-118,508.00	-122,822.03	-4,314.03

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

◆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									
Peruvian nuevo sol - PEN									
FX DEAL TRANSACTED ON 24 JUL 2025 USD / PEN EX.RATE 0.281992 WITH CITIBANK N.A.	-85.480	24 Jul 25				0.00	-24.10	-24.08	0.02
FX DEAL TRANSACTED ON 25 JUN 2025 PEN / USD EX.RATE 3.571 WITH CITIBANK N.A.	436,171.220	25 Jun 25				0.00	122,142.60	122,846.10	703.50
FX DEAL TRANSACTED ON 25 JUN 2025 USD / PEN EX.RATE 0.2795092 WITH CITIBANK N.A.	-436,989.580	25 Jun 25				0.00	-122,142.60	-124,889.85	-2,747.25
FX DEAL TRANSACTED ON 25 SEP 2025 PEN / USD EX.RATE 3.5047 WITH CITIBANK N.A.	436,989.580	25 Sep 25				0.00	124,686.73	124,889.85	203.12
FX DEAL TRANSACTED ON 28 AUG 2025 PEN / USD EX.RATE 3.54 WITH CITIBANK N.A.	691,493.650	28 Aug 25				0.00	195,337.19	197,135.92	1,798.73
FX DEAL TRANSACTED ON 28 AUG 2025 USD / PEN EX.RATE 0.2812069 WITH CITIBANK N.A.	-694,638.580	28 Aug 25				0.00	-195,337.19	-206,130.32	-10,793.13
South African rand - ZAR									
FX DEAL TRANSACTED ON 13 NOV 2025 USD / ZAR EX.RATE 0.058957 WITH CITIBANK N.A.	-1,131,971.330	13 Nov 25				0.00	-66,737.69	-65,726.31	1,011.38
FX DEAL TRANSACTED ON 13 NOV 2025 ZAR / USD EX.RATE 16.9783 WITH CITIBANK N.A.	1,133,092.520	13 Nov 25				0.00	66,737.69	66,515.56	-222.13
South Korean won - KRW									
FX DEAL TRANSACTED ON 04 JUN 2025 KRW / USD EX.RATE 1370.0 WITH CITIBANK N.A.	38,238,070.000	4 Jun 25				0.00	27,911.00	27,704.73	-206.27
FX DEAL TRANSACTED ON 04 JUN 2025 USD / KRW EX.RATE 0.0007286 WITH CITIBANK N.A.	-38,307,848.000	4 Jun 25				0.00	-27,911.00	-28,113.79	-202.79
FX DEAL TRANSACTED ON 10 JUL 2025 USD / KRW EX.RATE 0.000728 WITH CITIBANK N.A.	-12,634,175.000	10 Jul 25				0.00	-9,198.04	-9,153.87	44.17

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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									
South Korean won - KRW									
FX DEAL TRANSACTED ON 14 JUL 2025 USD / KRW EX.RATE 0.0007254 WITH CITIBANK N.A.	-25,603,895.000	14 Jul 25				0.00	-18,573.74	-18,550.86	22.88
FX DEAL TRANSACTED ON 16 JUN 2025 KRW / USD EX.RATE 1363.6 WITH CITIBANK N.A.	38,307,848.000	16 Jun 25				0.00	28,093.17	28,113.79	20.62
United States dollar - USD									
FX DEAL TRANSACTED ON 01 APR 2025 GBP / USD EX.RATE 0.7729746 WITH CITIBANK N.A.	-284,614.770	1 Apr 25				0.00	-284,614.77	-284,614.77	0.00
FX DEAL TRANSACTED ON 01 APR 2025 USD / GBP EX.RATE 1.2936086 WITH CITIBANK N.A.	284,593.890	1 Apr 25				0.00	284,593.89	284,593.89	0.00
FX DEAL TRANSACTED ON 02 JUL 2025 USD / PEN EX.RATE 0.2814365 WITH CITIBANK N.A.	20,227.560	2 Jul 25				0.00	20,227.56	20,227.56	0.00
FX DEAL TRANSACTED ON 02 SEP 2025 EUR / USD EX.RATE 0.8579993 WITH CITIBANK N.A.	-71,095.630	2 Sep 25				0.00	-71,095.63	-71,095.63	0.00
FX DEAL TRANSACTED ON 02 SEP 2025 USD / EUR EX.RATE 1.163333 WITH CITIBANK N.A.	70,963.310	2 Sep 25				0.00	70,963.31	70,963.31	0.00
FX DEAL TRANSACTED ON 03 APR 2025 PEN / USD EX.RATE 3.662 WITH CITIBANK N.A.	-70,756.000	3 Apr 25				0.00	-70,756.00	-70,756.00	0.00
FX DEAL TRANSACTED ON 03 APR 2025 USD / PEN EX.RATE 0.2725873 WITH CITIBANK N.A.	70,756.000	3 Apr 25				0.00	70,756.00	70,756.00	0.00
FX DEAL TRANSACTED ON 04 APR 2025 USD / PEN EX.RATE 0.2703141 WITH CITIBANK N.A.	117,582.000	4 Apr 25				0.00	117,582.00	117,582.00	0.00
FX DEAL TRANSACTED ON 04 JUN 2025 KRW / USD EX.RATE 1370.0 WITH CITIBANK N.A.	-27,911.000	4 Jun 25				0.00	-27,911.00	-27,911.00	0.00
FX DEAL TRANSACTED ON 04 JUN 2025 USD / KRW EX.RATE 0.0007286 WITH CITIBANK N.A.	27,911.000	4 Jun 25				0.00	27,911.00	27,911.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

◆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 DEC 2025 AUD / USD EX.RATE 1.50832 WITH CITIBANK N.A.	-28,508.540	5 Dec 25				0.00	-28,508.54	-28,508.54	0.00
FX DEAL TRANSACTED ON 05 DEC 2025 USD / AUD EX.RATE 0.6630925 WITH CITIBANK N.A.	28,512.980	5 Dec 25				0.00	28,512.98	28,512.98	0.00
FX DEAL TRANSACTED ON 05 JUN 2025 INR / USD EX.RATE 85.89 WITH CITIBANK N.A.	-3,129.000	5 Jun 25				0.00	-3,129.00	-3,129.00	0.00
FX DEAL TRANSACTED ON 05 JUN 2025 PEN / USD EX.RATE 3.6262 WITH CITIBANK N.A.	-19.600	5 Jun 25				0.00	-19.60	-19.60	0.00
FX DEAL TRANSACTED ON 05 JUN 2025 USD / INR EX.RATE 0.0116127 WITH CITIBANK N.A.	3,129.000	5 Jun 25				0.00	3,129.00	3,129.00	0.00
FX DEAL TRANSACTED ON 05 MAY 2025 PEN / USD EX.RATE 3.652 WITH CITIBANK N.A.	-71,057.190	5 May 25				0.00	-71,057.19	-71,057.19	0.00
FX DEAL TRANSACTED ON 05 MAY 2025 USD / PEN EX.RATE 0.2721014 WITH CITIBANK N.A.	71,057.190	5 May 25				0.00	71,057.19	71,057.19	0.00
FX DEAL TRANSACTED ON 05 NOV 2025 PEN / USD EX.RATE 3.377 WITH CITIBANK N.A.	-117,249.420	5 Nov 25				0.00	-117,249.42	-117,249.42	0.00
FX DEAL TRANSACTED ON 05 NOV 2025 USD / PEN EX.RATE 0.2948722 WITH CITIBANK N.A.	116,755.020	5 Nov 25				0.00	116,755.02	116,755.02	0.00
FX DEAL TRANSACTED ON 06 MAY 2025 PEN / USD EX.RATE 3.6562 WITH CITIBANK N.A.	-16.000	6 May 25				0.00	-16.00	-16.00	0.00
FX DEAL TRANSACTED ON 07 APR 2025 USD / BRL EX.RATE 0.168022 WITH CITIBANK N.A.	26,547.480	7 Apr 25				0.00	26,547.48	26,547.48	0.00
FX DEAL TRANSACTED ON 07 MAR 2025 EUR / USD EX.RATE 0.9196248 WITH CITIBANK N.A.	-389,289.200	7 Mar 25				0.00	-389,289.20	-389,289.20	0.00
FX DEAL TRANSACTED ON 07 MAR 2025 USD / EUR EX.RATE 1.0861003 WITH CITIBANK N.A.	388,823.910	7 Mar 25				0.00	388,823.91	388,823.91	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 DEC 2025 AUD / USD EX.RATE 1.5070729 WITH CITIBANK N.A.	-173,846.930	8 Dec 25				0.00	-173,846.93	-173,846.93	0.00
FX DEAL TRANSACTED ON 08 DEC 2025 NZD / USD EX.RATE 1.7278107 WITH CITIBANK N.A.	-244,239.720	8 Dec 25				0.00	-244,239.72	-244,239.72	0.00
FX DEAL TRANSACTED ON 08 DEC 2025 USD / AUD EX.RATE 0.6636244 WITH CITIBANK N.A.	173,869.590	8 Dec 25				0.00	173,869.59	173,869.59	0.00
FX DEAL TRANSACTED ON 08 DEC 2025 USD / NZD EX.RATE 0.5779135 WITH CITIBANK N.A.	243,879.500	8 Dec 25				0.00	243,879.50	243,879.50	0.00
FX DEAL TRANSACTED ON 08 OCT 2025 AUD / USD EX.RATE 1.5233012 WITH CITIBANK N.A.	-30,197.570	8 Oct 25				0.00	-30,197.57	-30,197.57	0.00
FX DEAL TRANSACTED ON 08 OCT 2025 USD / AUD EX.RATE 0.6567202 WITH CITIBANK N.A.	30,209.130	8 Oct 25				0.00	30,209.13	30,209.13	0.00
FX DEAL TRANSACTED ON 08 SEP 2025 USD / PEN EX.RATE 0.2846894 WITH CITIBANK N.A.	196,860.910	8 Sep 25				0.00	196,860.91	196,860.91	0.00
FX DEAL TRANSACTED ON 09 JUL 2025 IDR / USD EX.RATE 16272.198 WITH CITIBANK N.A.	-2,400.280	9 Jul 25				0.00	-2,400.28	-2,400.28	0.00
FX DEAL TRANSACTED ON 09 JUL 2025 INR / USD EX.RATE 85.82134 WITH CITIBANK N.A.	-35,903.480	9 Jul 25				0.00	-35,903.48	-35,903.48	0.00
FX DEAL TRANSACTED ON 09 SEP 2025 PEN / USD EX.RATE 3.503 WITH CITIBANK N.A.	-105,941.440	9 Sep 25				0.00	-105,941.44	-105,941.44	0.00
FX DEAL TRANSACTED ON 09 SEP 2025 USD / PEN EX.RATE 0.2840102 WITH CITIBANK N.A.	105,941.440	9 Sep 25				0.00	105,941.44	105,941.44	0.00
FX DEAL TRANSACTED ON 10 APR 2025 PEN / USD EX.RATE 3.7345 WITH CITIBANK N.A.	-105,448.000	10 Apr 25				0.00	-105,448.00	-105,448.00	0.00
FX DEAL TRANSACTED ON 10 APR 2025 USD / PEN EX.RATE 0.2670227 WITH CITIBANK N.A.	130,000.000	10 Apr 25				0.00	130,000.00	130,000.00	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 10 APR 2025 USD / PEN EX.RATE 0.2670512 WITH CITIBANK N.A.	105,448.000	10 Apr 25				0.00	105,448.00	105,448.00	0.00
FX DEAL TRANSACTED ON 10 JUL 2025 USD / KRW EX.RATE 0.000728 WITH CITIBANK N.A.	9,198.040	10 Jul 25				0.00	9,198.04	9,198.04	0.00
FX DEAL TRANSACTED ON 10 JUN 2025 INR / USD EX.RATE 85.66 WITH CITIBANK N.A.	-3,122.000	10 Jun 25				0.00	-3,122.00	-3,122.00	0.00
FX DEAL TRANSACTED ON 10 JUN 2025 PEN / USD EX.RATE 3.6325 WITH CITIBANK N.A.	-8,337.000	10 Jun 25				0.00	-8,337.00	-8,337.00	0.00
FX DEAL TRANSACTED ON 10 JUN 2025 USD / INR EX.RATE 0.0116491 WITH CITIBANK N.A.	3,122.000	10 Jun 25				0.00	3,122.00	3,122.00	0.00
FX DEAL TRANSACTED ON 11 DEC 2025 AUD / USD EX.RATE 1.5019731 WITH CITIBANK N.A.	-27,963.220	11 Dec 25				0.00	-27,963.22	-27,963.22	0.00
FX DEAL TRANSACTED ON 11 DEC 2025 USD / AUD EX.RATE 0.6658563 WITH CITIBANK N.A.	27,965.960	11 Dec 25				0.00	27,965.96	27,965.96	0.00
FX DEAL TRANSACTED ON 11 JUN 2025 INR / USD EX.RATE 85.54 WITH CITIBANK N.A.	-3,121.000	11 Jun 25				0.00	-3,121.00	-3,121.00	0.00
FX DEAL TRANSACTED ON 11 JUN 2025 PEN / USD EX.RATE 3.6275 WITH CITIBANK N.A.	-16,230.000	11 Jun 25				0.00	-16,230.00	-16,230.00	0.00
FX DEAL TRANSACTED ON 11 JUN 2025 PEN / USD EX.RATE 3.643 WITH CITIBANK N.A.	-3,568.000	11 Jun 25				0.00	-3,568.00	-3,568.00	0.00
FX DEAL TRANSACTED ON 11 JUN 2025 USD / INR EX.RATE 0.0116648 WITH CITIBANK N.A.	3,121.000	11 Jun 25				0.00	3,121.00	3,121.00	0.00
FX DEAL TRANSACTED ON 12 JUN 2025 PEN / USD EX.RATE 3.6157 WITH CITIBANK N.A.	-109,207.230	12 Jun 25				0.00	-109,207.23	-109,207.23	0.00
FX DEAL TRANSACTED ON 12 NOV 2025 USD / PEN EX.RATE 0.2969827 WITH CITIBANK N.A.	117,590.670	12 Nov 25				0.00	117,590.67	117,590.67	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

Reporting

01 JAN 25 - 31 DEC 25

Account ID NCBHP

Account Name NCBH PENSION

◆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 13 JUN 2025 INR / USD EX.RATE 86.14 WITH CITIBANK N.A.	-3,117.000	13 Jun 25				0.00	-3,117.00	-3,117.00	0.00
FX DEAL TRANSACTED ON 13 JUN 2025 USD / INR EX.RATE 0.0115821 WITH CITIBANK N.A.	3,117.000	13 Jun 25				0.00	3,117.00	3,117.00	0.00
FX DEAL TRANSACTED ON 13 NOV 2025 USD / ZAR EX.RATE 0.058957 WITH CITIBANK N.A.	66,737.690	13 Nov 25				0.00	66,737.69	66,737.69	0.00
FX DEAL TRANSACTED ON 13 NOV 2025 ZAR / USD EX.RATE 16.9783 WITH CITIBANK N.A.	-66,737.690	13 Nov 25				0.00	-66,737.69	-66,737.69	0.00
FX DEAL TRANSACTED ON 14 APR 2025 USD / BRL EX.RATE 0.1700912 WITH CITIBANK N.A.	6,633.560	14 Apr 25				0.00	6,633.56	6,633.56	0.00
FX DEAL TRANSACTED ON 14 APR 2025 USD / PEN EX.RATE 0.2667734 WITH CITIBANK N.A.	54,688.540	14 Apr 25				0.00	54,688.54	54,688.54	0.00
FX DEAL TRANSACTED ON 14 APR 2025 USD / PEN EX.RATE 0.2680103 WITH CITIBANK N.A.	69,443.740	14 Apr 25				0.00	69,443.74	69,443.74	0.00
FX DEAL TRANSACTED ON 14 JUL 2025 USD / KRW EX.RATE 0.0007254 WITH CITIBANK N.A.	18,573.740	14 Jul 25				0.00	18,573.74	18,573.74	0.00
FX DEAL TRANSACTED ON 14 MAR 2025 PEN / USD EX.RATE 3.661 WITH CITIBANK N.A.	-101,058.000	14 Mar 25				0.00	-101,058.00	-101,058.00	0.00
FX DEAL TRANSACTED ON 14 MAR 2025 USD / PEN EX.RATE 0.2722718 WITH CITIBANK N.A.	101,058.000	14 Mar 25				0.00	101,058.00	101,058.00	0.00
FX DEAL TRANSACTED ON 14 MAY 2025 JPY / USD EX.RATE 145.66223 WITH CITIBANK N.A.	-15,103.430	14 May 25				0.00	-15,103.43	-15,103.43	0.00
FX DEAL TRANSACTED ON 15 APR 2025 USD / PEN EX.RATE 0.2668303 WITH CITIBANK N.A.	98,720.110	15 Apr 25				0.00	98,720.11	98,720.11	0.00
FX DEAL TRANSACTED ON 15 AUG 2025 USD / IDR EX.RATE 0.0000619 WITH CITIBANK N.A.	2,416.640	15 Aug 25				0.00	2,416.64	2,416.64	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 15 JAN 2025 PEN / USD EX.RATE 3.7631 WITH CITIBANK N.A.	-28,570.580	15 Jan 25				0.00	-28,570.58	-28,570.58	0.00
FX DEAL TRANSACTED ON 16 APR 2025 IDR / USD EX.RATE 16865.0 WITH CITIBANK N.A.	-18,013.000	16 Apr 25				0.00	-18,013.00	-18,013.00	0.00
FX DEAL TRANSACTED ON 16 APR 2025 USD / IDR EX.RATE 0.0000592 WITH CITIBANK N.A.	18,013.000	16 Apr 25				0.00	18,013.00	18,013.00	0.00
FX DEAL TRANSACTED ON 16 JAN 2025 PEN / USD EX.RATE 3.7666 WITH CITIBANK N.A.	-81,895.660	16 Jan 25				0.00	-81,895.66	-81,895.66	0.00
FX DEAL TRANSACTED ON 16 JUN 2025 INR / USD EX.RATE 86.1 WITH CITIBANK N.A.	-3,304.000	16 Jun 25				0.00	-3,304.00	-3,304.00	0.00
FX DEAL TRANSACTED ON 16 JUN 2025 KRW / USD EX.RATE 1363.6 WITH CITIBANK N.A.	-28,093.170	16 Jun 25				0.00	-28,093.17	-28,093.17	0.00
FX DEAL TRANSACTED ON 16 JUN 2025 PEN / USD EX.RATE 3.6073 WITH CITIBANK N.A.	-192,109.810	16 Jun 25				0.00	-192,109.81	-192,109.81	0.00
FX DEAL TRANSACTED ON 16 JUN 2025 USD / INR EX.RATE 0.0115888 WITH CITIBANK N.A.	3,304.000	16 Jun 25				0.00	3,304.00	3,304.00	0.00
FX DEAL TRANSACTED ON 16 SEP 2025 PEN / USD EX.RATE 3.4848 WITH CITIBANK N.A.	-15.200	16 Sep 25				0.00	-15.20	-15.20	0.00
FX DEAL TRANSACTED ON 17 JAN 2025 IDR / USD EX.RATE 16361.4327 WITH CITIBANK	-9,103.940	17 Jan 25				0.00	-9,103.94	-9,103.94	0.00
FX DEAL TRANSACTED ON 17 JAN 2025 USD / IDR EX.RATE 0.0000609 WITH CITIBANK N.A.	9,069.150	17 Jan 25				0.00	9,069.15	9,069.15	0.00
FX DEAL TRANSACTED ON 17 MAR 2025 GBP / USD EX.RATE 0.7717937 WITH CITIBANK N.A.	-263,023.650	17 Mar 25				0.00	-263,023.65	-263,023.65	0.00
FX DEAL TRANSACTED ON 17 MAR 2025 IDR / USD EX.RATE 16379.0 WITH CITIBANK N.A.	-9,094.180	17 Mar 25				0.00	-9,094.18	-9,094.18	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 17 MAR 2025 USD / GBP EX.RATE 1.2956379 WITH CITIBANK N.A.	263,014.490	17 Mar 25				0.00	263,014.49	263,014.49	0.00
FX DEAL TRANSACTED ON 17 MAR 2025 USD / PEN EX.RATE 0.2743258 WITH CITIBANK N.A.	8,610.610	17 Mar 25				0.00	8,610.61	8,610.61	0.00
FX DEAL TRANSACTED ON 18 AUG 2025 USD / INR EX.RATE 0.0114399 WITH CITIBANK N.A.	19,700.030	18 Aug 25				0.00	19,700.03	19,700.03	0.00
FX DEAL TRANSACTED ON 19 MAY 2025 IDR / USD EX.RATE 16455.0 WITH CITIBANK N.A.	-18,483.170	19 May 25				0.00	-18,483.17	-18,483.17	0.00
FX DEAL TRANSACTED ON 20 AUG 2025 BRL / USD EX.RATE 5.5269 WITH CITIBANK N.A.	-669,549.890	20 Aug 25				0.00	-669,549.89	-669,549.89	0.00
FX DEAL TRANSACTED ON 20 AUG 2025 USD / BRL EX.RATE 0.182249 WITH CITIBANK N.A.	669,549.890	20 Aug 25				0.00	669,549.89	669,549.89	0.00
FX DEAL TRANSACTED ON 20 JAN 2025 USD / IDR EX.RATE 0.0000611 WITH CITIBANK N.A.	9,098.060	20 Jan 25				0.00	9,098.06	9,098.06	0.00
FX DEAL TRANSACTED ON 20 MAR 2025 PEN / USD EX.RATE 3.623 WITH CITIBANK N.A.	-70,462.970	20 Mar 25				0.00	-70,462.97	-70,462.97	0.00
FX DEAL TRANSACTED ON 21 APR 2025 USD / IDR EX.RATE 0.0000595 WITH CITIBANK N.A.	18,074.090	21 Apr 25				0.00	18,074.09	18,074.09	0.00
FX DEAL TRANSACTED ON 21 FEB 2025 PEN / USD EX.RATE 3.672 WITH CITIBANK N.A.	-8,548.000	21 Feb 25				0.00	-8,548.00	-8,548.00	0.00
FX DEAL TRANSACTED ON 21 FEB 2025 USD / PEN EX.RATE 0.2719534 WITH CITIBANK N.A.	8,548.000	21 Feb 25				0.00	8,548.00	8,548.00	0.00
FX DEAL TRANSACTED ON 22 OCT 2025 EUR / USD EX.RATE 0.8621447 WITH CITIBANK N.A.	-24,357.860	22 Oct 25				0.00	-24,357.86	-24,357.86	0.00
FX DEAL TRANSACTED ON 22 OCT 2025 USD / EUR EX.RATE 1.1607454 WITH CITIBANK N.A.	24,375.650	22 Oct 25				0.00	24,375.65	24,375.65	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

◆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 23 APR 2025 USD / PEN EX.RATE 0.2706287 WITH CITIBANK N.A.	106,572.370	23 Apr 25				0.00	106,572.37	106,572.37	0.00
FX DEAL TRANSACTED ON 24 APR 2025 PEN / USD EX.RATE 3.67 WITH CITIBANK N.A.	-118,508.000	24 Apr 25				0.00	-118,508.00	-118,508.00	0.00
FX DEAL TRANSACTED ON 24 APR 2025 USD / PEN EX.RATE 0.2717539 WITH CITIBANK N.A.	118,508.000	24 Apr 25				0.00	118,508.00	118,508.00	0.00
FX DEAL TRANSACTED ON 24 JUL 2025 USD / PEN EX.RATE 0.281992 WITH CITIBANK N.A.	24.100	24 Jul 25				0.00	24.10	24.10	0.00
FX DEAL TRANSACTED ON 25 APR 2025 GBP / USD EX.RATE 0.7512584 WITH CITIBANK N.A.	-864,672.990	25 Apr 25				0.00	-864,672.99	-864,672.99	0.00
FX DEAL TRANSACTED ON 25 APR 2025 USD / GBP EX.RATE 1.331224 WITH CITIBANK N.A.	864,753.540	25 Apr 25				0.00	864,753.54	864,753.54	0.00
FX DEAL TRANSACTED ON 25 JUN 2025 PEN / USD EX.RATE 3.571 WITH CITIBANK N.A.	-122,142.600	25 Jun 25				0.00	-122,142.60	-122,142.60	0.00
FX DEAL TRANSACTED ON 25 JUN 2025 USD / PEN EX.RATE 0.2795092 WITH CITIBANK N.A.	122,142.600	25 Jun 25				0.00	122,142.60	122,142.60	0.00
FX DEAL TRANSACTED ON 25 SEP 2025 PEN / USD EX.RATE 3.5047 WITH CITIBANK N.A.	-124,686.730	25 Sep 25				0.00	-124,686.73	-124,686.73	0.00
FX DEAL TRANSACTED ON 26 JUN 2025 USD / INR EX.RATE 0.0116614 WITH CITIBANK N.A.	15,814.330	26 Jun 25				0.00	15,814.33	15,814.33	0.00
FX DEAL TRANSACTED ON 26 MAR 2025 CAD / USD EX.RATE 1.4244359 WITH CITIBANK N.A.	-178,059.510	26 Mar 25				0.00	-178,059.51	-178,059.51	0.00
FX DEAL TRANSACTED ON 26 MAR 2025 USD / CAD EX.RATE 0.703057 WITH CITIBANK N.A.	178,059.510	26 Mar 25				0.00	178,059.51	178,059.51	0.00
FX DEAL TRANSACTED ON 28 AUG 2025 PEN / USD EX.RATE 3.54 WITH CITIBANK N.A.	-195,337.190	28 Aug 25				0.00	-195,337.19	-195,337.19	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

Reporting

01 JAN 25 - 31 DEC 25

Account ID NCBHP

Account Name NCBH PENSION

◆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 USD / PEN EX.RATE 0.2812069 WITH CITIBANK N.A.	195,337.190	28 Aug 25				0.00	195,337.19	195,337.19	0.00
FX DEAL TRANSACTED ON 28 JAN 2025 GBP / USD EX.RATE 0.8040524 WITH CITIBANK N.A.	-422,858.000	28 Jan 25				0.00	-422,858.00	-422,858.00	0.00
FX DEAL TRANSACTED ON 28 JAN 2025 USD / GBP EX.RATE 1.243581 WITH CITIBANK N.A.	422,817.540	28 Jan 25				0.00	422,817.54	422,817.54	0.00
FX DEAL TRANSACTED ON 28 JUL 2025 EUR / USD EX.RATE 0.8580009 WITH CITIBANK N.A.	-296,130.640	28 Jul 25				0.00	-296,130.64	-296,130.64	0.00
FX DEAL TRANSACTED ON 28 JUL 2025 USD / EUR EX.RATE 1.167764 WITH CITIBANK N.A.	296,130.640	28 Jul 25				0.00	296,130.64	296,130.64	0.00
FX DEAL TRANSACTED ON 29 AUG 2025 BRL / USD EX.RATE 5.4264 WITH CITIBANK N.A.	-677,027.170	29 Aug 25				0.00	-677,027.17	-677,027.17	0.00
FX DEAL TRANSACTED ON 30 APR 2025 BRL / USD EX.RATE 5.6608 WITH CITIBANK N.A.	-34,800.730	30 Apr 25				0.00	-34,800.73	-34,800.73	0.00
FX DEAL TRANSACTED ON 30 SEP 2025 USD / BRL EX.RATE 0.1880194 WITH CITIBANK N.A.	695,772.440	30 Sep 25				0.00	695,772.44	695,772.44	0.00
FX DEAL TRANSACTED ON 31 OCT 2025 AUD / USD EX.RATE 1.5267642 WITH CITIBANK N.A.	-4,584.860	31 Oct 25				0.00	-4,584.86	-4,584.86	0.00
Total CITIBANK N.A.							**0.00**	**-75,725.23**	**-75,725.23**

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

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
HSBC BANK PLC									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANSACTED ON 14 NOV 2025 AUD / USD EX.RATE 1.5360908 WITH HSBC BANK PLC	34,000.000	14 Nov 25				0.00	22,134.11	22,259.80	125.69
FX DEAL TRANSACTED ON 16 SEP 2025 AUD / USD EX.RATE 1.4993956 WITH HSBC BANK PLC	61,000.000	16 Sep 25				0.00	40,683.06	40,729.70	46.64
FX DEAL TRANSACTED ON 16 SEP 2025 USD / AUD EX.RATE 0.6670864 WITH HSBC BANK PLC	-61,000.000	16 Sep 25				0.00	-40,692.27	-40,321.00	371.27
British pound sterling - GBP									
FX DEAL TRANSACTED ON 09 DEC 2025 GBP / USD EX.RATE 0.7501022 WITH HSBC BANK PLC	44,000.000	9 Dec 25				0.00	58,658.67	58,509.00	-149.67
FX DEAL TRANSACTED ON 09 DEC 2025 USD / GBP EX.RATE 1.3330785 WITH HSBC BANK PLC	-44,000.000	9 Dec 25				0.00	-58,655.45	-59,181.28	-525.83
FX DEAL TRANSACTED ON 20 FEB 2025 GBP / USD EX.RATE 0.7925784 WITH HSBC BANK PLC	293,000.000	20 Feb 25				0.00	369,679.51	372,124.69	2,445.18
FX DEAL TRANSACTED ON 20 FEB 2025 USD / GBP EX.RATE 1.2617355 WITH HSBC BANK PLC	-293,000.000	20 Feb 25				0.00	-369,688.50	-370,352.02	-663.52
FX DEAL TRANSACTED ON 24 MAR 2025 USD / GBP EX.RATE 1.2966733 WITH HSBC BANK PLC	-165,000.000	24 Mar 25				0.00	-213,951.09	-213,246.02	705.07
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 20 FEB 2025 CAD / USD EX.RATE 1.4203455 WITH HSBC BANK PLC	414,000.000	20 Feb 25				0.00	291,478.38	287,470.06	-4,008.32
FX DEAL TRANSACTED ON 20 FEB 2025 USD / CAD EX.RATE 0.7037347 WITH HSBC BANK PLC	-414,000.000	20 Feb 25				0.00	-291,346.17	-291,744.48	-398.31
FX DEAL TRANSACTED ON 24 NOV 2025 CAD / USD EX.RATE 1.4105 WITH HSBC BANK PLC	249,640.090	24 Nov 25				0.00	176,986.95	178,754.85	1,767.90

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

◆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
HSBC BANK PLC									
Cash and Cash Equivalents									
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 24 NOV 2025 USD / CAD EX.RATE 0.7105159 WITH HSBC BANK PLC	-249,096.390	24 Nov 25				0.00	-176,986.95	-181,821.23	-4,834.28
FX DEAL TRANSACTED ON 25 JUN 2025 CAD / USD EX.RATE 1.3746 WITH HSBC BANK PLC	252,127.780	25 Jun 25				0.00	183,419.02	184,634.60	1,215.58
FX DEAL TRANSACTED ON 25 JUN 2025 USD / CAD EX.RATE 0.7287015 WITH HSBC BANK PLC	-251,706.650	25 Jun 25				0.00	-183,419.02	-182,760.32	658.70
FX DEAL TRANSACTED ON 27 MAY 2025 CAD / USD EX.RATE 1.3755 WITH HSBC BANK PLC	252,409.500	27 May 25				0.00	183,503.82	184,240.51	736.69
FX DEAL TRANSACTED ON 27 MAY 2025 USD / CAD EX.RATE 0.7280855 WITH HSBC BANK PLC	-252,036.070	27 May 25				0.00	-183,503.82	-184,567.44	-1,063.62
FX DEAL TRANSACTED ON 30 JAN 2025 CAD / USD EX.RATE 1.4414781 WITH HSBC BANK PLC	667,516.060	30 Jan 25				0.00	463,077.49	458,034.14	-5,043.35
FX DEAL TRANSACTED ON 30 JAN 2025 USD / CAD EX.RATE 0.6945245 WITH HSBC BANK PLC	-666,754.710	30 Jan 25				0.00	-463,077.49	-462,975.88	101.61
FX DEAL TRANSACTED ON 31 JAN 2025 CAD / USD EX.RATE 1.448182 WITH HSBC BANK PLC	19,000.000	31 Jan 25				0.00	13,119.90	13,037.36	-82.54
Euro - EUR									
FX DEAL TRANSACTED ON 07 FEB 2025 EUR / USD EX.RATE 0.9639934 WITH HSBC BANK PLC	91,000.000	7 Feb 25				0.00	94,398.99	94,134.96	-264.03
FX DEAL TRANSACTED ON 07 FEB 2025 USD / EUR EX.RATE 1.0384002 WITH HSBC BANK PLC	-91,000.000	7 Feb 25				0.00	-94,494.42	-95,418.06	-923.64
FX DEAL TRANSACTED ON 08 JAN 2025 EUR / USD EX.RATE 0.9682417 WITH HSBC BANK PLC	1,009,165.000	8 Jan 25				0.00	1,042,265.61	1,038,885.01	-3,380.60
FX DEAL TRANSACTED ON 08 JAN 2025 USD / EUR EX.RATE 1.033601 WITH HSBC BANK PLC	-1,009,165.000	8 Jan 25				0.00	-1,043,073.95	-1,040,903.29	2,170.66

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

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
HSBC BANK PLC									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 18 SEP 2025 EUR / USD EX.RATE 0.8450759 WITH HSBC BANK PLC	647,000.000	18 Sep 25				0.00	765,611.73	761,907.27	-3,704.46
FX DEAL TRANSACTED ON 18 SEP 2025 USD / EUR EX.RATE 1.1842763 WITH HSBC BANK PLC	-647,000.000	18 Sep 25				0.00	-766,226.77	-759,901.54	6,325.23
FX DEAL TRANSACTED ON 24 JAN 2025 EUR / USD EX.RATE 0.9533168 WITH HSBC BANK PLC	155,000.000	24 Jan 25				0.00	162,590.23	163,029.02	438.79
FX DEAL TRANSACTED ON 24 JAN 2025 USD / EUR EX.RATE 1.0493069 WITH HSBC BANK PLC	-155,000.000	24 Jan 25				0.00	-162,642.57	-159,874.76	2,767.81
FX DEAL TRANSACTED ON 31 JAN 2025 EUR / USD EX.RATE 0.9619454 WITH HSBC BANK PLC	10,000.000	31 Jan 25				0.00	10,395.60	10,314.50	-81.10
Japanese yen - JPY									
FX DEAL TRANSACTED ON 12 MAR 2025 JPY / USD EX.RATE 148.60911 WITH HSBC BANK PLC	3,200,000.000	12 Mar 25				0.00	21,533.00	21,575.70	42.70
FX DEAL TRANSACTED ON 12 MAR 2025 USD / JPY EX.RATE 0.0067446 WITH HSBC BANK PLC	-3,200,000.000	12 Mar 25				0.00	-21,582.83	-21,438.38	144.45
FX DEAL TRANSACTED ON 14 MAR 2025 JPY / USD EX.RATE 148.68369 WITH HSBC BANK PLC	98,500,000.000	14 Mar 25				0.00	662,480.20	659,900.18	-2,580.02
FX DEAL TRANSACTED ON 14 MAR 2025 USD / JPY EX.RATE 0.0067131 WITH HSBC BANK PLC	-98,500,000.000	14 Mar 25				0.00	-661,240.33	-663,232.67	-1,992.34
FX DEAL TRANSACTED ON 26 NOV 2025 JPY / USD EX.RATE 155.7595 WITH HSBC BANK PLC	992,655.000	26 Nov 25				0.00	6,373.00	6,339.68	-33.32
FX DEAL TRANSACTED ON 26 NOV 2025 USD / JPY EX.RATE 0.0063918 WITH HSBC BANK PLC	-997,055.000	26 Nov 25				0.00	-6,373.00	-6,428.67	-55.67
FX DEAL TRANSACTED ON 28 APR 2025 JPY / USD EX.RATE 142.8028 WITH HSBC BANK PLC	14,543,893.000	28 Apr 25				0.00	101,846.00	101,958.66	112.66

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

◆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
HSBC BANK PLC									
Cash and Cash Equivalents									
Japanese yen - JPY									
FX DEAL TRANSACTED ON 28 APR 2025 USD / JPY EX.RATE 0.0069774 WITH HSBC BANK PLC	-14,596,568.000	28 Apr 25				0.00	-101,846.00	-100,409.77	1,436.23
FX DEAL TRANSACTED ON 28 MAY 2025 JPY / USD EX.RATE 143.6115 WITH HSBC BANK PLC	8,507,976.000	28 May 25				0.00	59,243.00	59,295.23	52.23
FX DEAL TRANSACTED ON 28 MAY 2025 USD / JPY EX.RATE 0.0069403 WITH HSBC BANK PLC	-8,536,027.000	28 May 25				0.00	-59,243.00	-59,841.05	-598.05
FX DEAL TRANSACTED ON 29 APR 2025 JPY / USD EX.RATE 142.2205 WITH HSBC BANK PLC	13,714,322.000	29 Apr 25				0.00	96,430.00	96,143.03	-286.97
FX DEAL TRANSACTED ON 29 APR 2025 USD / JPY EX.RATE 0.007006 WITH HSBC BANK PLC	-13,763,936.000	29 Apr 25				0.00	-96,430.00	-94,682.09	1,747.91
FX DEAL TRANSACTED ON 29 MAY 2025 JPY / USD EX.RATE 143.8466 WITH HSBC BANK PLC	3,095,003.000	29 May 25				0.00	21,516.00	21,570.22	54.22
FX DEAL TRANSACTED ON 29 MAY 2025 USD / JPY EX.RATE 0.006929 WITH HSBC BANK PLC	-3,105,189.000	29 May 25				0.00	-21,516.00	-21,768.65	-252.65
FX DEAL TRANSACTED ON 29 SEP 2025 JPY / USD EX.RATE 148.2386 WITH HSBC BANK PLC	877,276.000	29 Sep 25				0.00	5,918.00	5,691.98	-226.02
FX DEAL TRANSACTED ON 29 SEP 2025 USD / JPY EX.RATE 0.0067225 WITH HSBC BANK PLC	-880,332.000	29 Sep 25				0.00	-5,918.00	-5,994.16	-76.16
FX DEAL TRANSACTED ON 30 OCT 2025 JPY / USD EX.RATE 153.4534 WITH HSBC BANK PLC	1,884,407.000	30 Oct 25				0.00	12,280.00	12,150.02	-129.98
FX DEAL TRANSACTED ON 30 OCT 2025 USD / JPY EX.RATE 0.0064981 WITH HSBC BANK PLC	-1,889,769.000	30 Oct 25				0.00	-12,280.00	-12,261.28	18.72
FX DEAL TRANSACTED ON 31 JAN 2025 USD / JPY EX.RATE 0.0064579 WITH HSBC BANK PLC	-3,755,000.000	31 Jan 25				0.00	-24,249.51	-24,259.46	-9.95
New Zealand dollar - NZD									

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

◆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
HSBC BANK PLC									
Cash and Cash Equivalents									
New Zealand dollar - NZD									
FX DEAL TRANSACTED ON 28 NOV 2025 NZD / USD EX.RATE 1.7492441 WITH HSBC BANK PLC	280,000.000	28 Nov 25				0.00	160,069.14	161,096.96	1,027.82
FX DEAL TRANSACTED ON 28 NOV 2025 USD / NZD EX.RATE 0.5705946 WITH HSBC BANK PLC	-280,000.000	28 Nov 25				0.00	-159,766.49	-160,734.00	-967.51
South African rand - ZAR									
FX DEAL TRANSACTED ON 12 NOV 2025 USD / ZAR EX.RATE 0.0583431 WITH HSBC BANK PLC	-1,182,060.100	12 Nov 25				0.00	-68,965.00	-68,634.64	330.36
FX DEAL TRANSACTED ON 12 NOV 2025 ZAR / USD EX.RATE 17.157 WITH HSBC BANK PLC	1,183,232.510	12 Nov 25				0.00	68,965.00	69,458.91	493.91
United States dollar - USD									
FX DEAL TRANSACTED ON 07 FEB 2025 EUR / USD EX.RATE 0.9639934 WITH HSBC BANK PLC	-94,398.990	7 Feb 25				0.00	-94,398.99	-94,398.99	0.00
FX DEAL TRANSACTED ON 07 FEB 2025 USD / EUR EX.RATE 1.0384002 WITH HSBC BANK PLC	94,494.420	7 Feb 25				0.00	94,494.42	94,494.42	0.00
FX DEAL TRANSACTED ON 08 JAN 2025 EUR / USD EX.RATE 0.9682417 WITH HSBC BANK PLC	-1,042,265.610	8 Jan 25				0.00	-1,042,265.61	-1,042,265.61	0.00
FX DEAL TRANSACTED ON 08 JAN 2025 USD / EUR EX.RATE 1.033601 WITH HSBC BANK PLC	1,043,073.950	8 Jan 25				0.00	1,043,073.95	1,043,073.95	0.00
FX DEAL TRANSACTED ON 09 DEC 2025 GBP / USD EX.RATE 0.7501022 WITH HSBC BANK PLC	-58,658.670	9 Dec 25				0.00	-58,658.67	-58,658.67	0.00
FX DEAL TRANSACTED ON 09 DEC 2025 USD / GBP EX.RATE 1.3330785 WITH HSBC BANK PLC	58,655.450	9 Dec 25				0.00	58,655.45	58,655.45	0.00
FX DEAL TRANSACTED ON 12 MAR 2025 JPY / USD EX.RATE 148.60911 WITH HSBC BANK PLC	-21,533.000	12 Mar 25				0.00	-21,533.00	-21,533.00	0.00
FX DEAL TRANSACTED ON 12 MAR 2025 USD / JPY EX.RATE 0.0067446 WITH HSBC BANK PLC	21,582.830	12 Mar 25				0.00	21,582.83	21,582.83	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

◆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
HSBC BANK PLC									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 12 NOV 2025 USD / ZAR EX.RATE 0.0583431 WITH HSBC BANK PLC	68,965.000	12 Nov 25				0.00	68,965.00	68,965.00	0.00
FX DEAL TRANSACTED ON 12 NOV 2025 ZAR / USD EX.RATE 17.157 WITH HSBC BANK PLC	-68,965.000	12 Nov 25				0.00	-68,965.00	-68,965.00	0.00
FX DEAL TRANSACTED ON 14 MAR 2025 JPY / USD EX.RATE 148.68369 WITH HSBC BANK PLC	-662,480.200	14 Mar 25				0.00	-662,480.20	-662,480.20	0.00
FX DEAL TRANSACTED ON 14 MAR 2025 USD / JPY EX.RATE 0.0067131 WITH HSBC BANK PLC	661,240.330	14 Mar 25				0.00	661,240.33	661,240.33	0.00
FX DEAL TRANSACTED ON 14 NOV 2025 AUD / USD EX.RATE 1.5360908 WITH HSBC BANK PLC	-22,134.110	14 Nov 25				0.00	-22,134.11	-22,134.11	0.00
FX DEAL TRANSACTED ON 16 SEP 2025 AUD / USD EX.RATE 1.4993956 WITH HSBC BANK PLC	-40,683.060	16 Sep 25				0.00	-40,683.06	-40,683.06	0.00
FX DEAL TRANSACTED ON 16 SEP 2025 USD / AUD EX.RATE 0.6670864 WITH HSBC BANK PLC	40,692.270	16 Sep 25				0.00	40,692.27	40,692.27	0.00
FX DEAL TRANSACTED ON 18 SEP 2025 EUR / USD EX.RATE 0.8450759 WITH HSBC BANK PLC	-765,611.730	18 Sep 25				0.00	-765,611.73	-765,611.73	0.00
FX DEAL TRANSACTED ON 18 SEP 2025 USD / EUR EX.RATE 1.1842763 WITH HSBC BANK PLC	766,226.770	18 Sep 25				0.00	766,226.77	766,226.77	0.00
FX DEAL TRANSACTED ON 20 FEB 2025 CAD / USD EX.RATE 1.4203455 WITH HSBC BANK PLC	-291,478.380	20 Feb 25				0.00	-291,478.38	-291,478.38	0.00
FX DEAL TRANSACTED ON 20 FEB 2025 GBP / USD EX.RATE 0.7925784 WITH HSBC BANK PLC	-369,679.510	20 Feb 25				0.00	-369,679.51	-369,679.51	0.00
FX DEAL TRANSACTED ON 20 FEB 2025 USD / CAD EX.RATE 0.7037347 WITH HSBC BANK PLC	291,346.170	20 Feb 25				0.00	291,346.17	291,346.17	0.00
FX DEAL TRANSACTED ON 20 FEB 2025 USD / GBP EX.RATE 1.2617355 WITH HSBC BANK PLC	369,688.500	20 Feb 25				0.00	369,688.50	369,688.50	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

◆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
HSBC BANK PLC									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 24 JAN 2025 EUR / USD EX.RATE 0.9533168 WITH HSBC BANK PLC	-162,590.230	24 Jan 25				0.00	-162,590.23	-162,590.23	0.00
FX DEAL TRANSACTED ON 24 JAN 2025 USD / EUR EX.RATE 1.0493069 WITH HSBC BANK PLC	162,642.570	24 Jan 25				0.00	162,642.57	162,642.57	0.00
FX DEAL TRANSACTED ON 24 MAR 2025 USD / GBP EX.RATE 1.2966733 WITH HSBC BANK PLC	213,951.090	24 Mar 25				0.00	213,951.09	213,951.09	0.00
FX DEAL TRANSACTED ON 24 NOV 2025 CAD / USD EX.RATE 1.4105 WITH HSBC BANK PLC	-176,986.950	24 Nov 25				0.00	-176,986.95	-176,986.95	0.00
FX DEAL TRANSACTED ON 24 NOV 2025 USD / CAD EX.RATE 0.7105159 WITH HSBC BANK PLC	176,986.950	24 Nov 25				0.00	176,986.95	176,986.95	0.00
FX DEAL TRANSACTED ON 25 JUN 2025 CAD / USD EX.RATE 1.3746 WITH HSBC BANK PLC	-183,419.020	25 Jun 25				0.00	-183,419.02	-183,419.02	0.00
FX DEAL TRANSACTED ON 25 JUN 2025 USD / CAD EX.RATE 0.7287015 WITH HSBC BANK PLC	183,419.020	25 Jun 25				0.00	183,419.02	183,419.02	0.00
FX DEAL TRANSACTED ON 26 NOV 2025 JPY / USD EX.RATE 155.7595 WITH HSBC BANK PLC	-6,373.000	26 Nov 25				0.00	-6,373.00	-6,373.00	0.00
FX DEAL TRANSACTED ON 26 NOV 2025 USD / JPY EX.RATE 0.0063918 WITH HSBC BANK PLC	6,373.000	26 Nov 25				0.00	6,373.00	6,373.00	0.00
FX DEAL TRANSACTED ON 27 MAY 2025 CAD / USD EX.RATE 1.3755 WITH HSBC BANK PLC	-183,503.820	27 May 25				0.00	-183,503.82	-183,503.82	0.00
FX DEAL TRANSACTED ON 27 MAY 2025 USD / CAD EX.RATE 0.7280855 WITH HSBC BANK PLC	183,503.820	27 May 25				0.00	183,503.82	183,503.82	0.00
FX DEAL TRANSACTED ON 28 APR 2025 JPY / USD EX.RATE 142.8028 WITH HSBC BANK PLC	-101,846.000	28 Apr 25				0.00	-101,846.00	-101,846.00	0.00
FX DEAL TRANSACTED ON 28 APR 2025 USD / JPY EX.RATE 0.0069774 WITH HSBC BANK PLC	101,846.000	28 Apr 25				0.00	101,846.00	101,846.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

◆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
HSBC BANK PLC									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 28 MAY 2025 JPY / USD EX.RATE 143.6115 WITH HSBC BANK PLC	-59,243.000	28 May 25				0.00	-59,243.00	-59,243.00	0.00
FX DEAL TRANSACTED ON 28 MAY 2025 USD / JPY EX.RATE 0.0069403 WITH HSBC BANK PLC	59,243.000	28 May 25				0.00	59,243.00	59,243.00	0.00
FX DEAL TRANSACTED ON 28 NOV 2025 NZD / USD EX.RATE 1.7492441 WITH HSBC BANK PLC	-160,069.140	28 Nov 25				0.00	-160,069.14	-160,069.14	0.00
FX DEAL TRANSACTED ON 28 NOV 2025 USD / NZD EX.RATE 0.5705946 WITH HSBC BANK PLC	159,766.490	28 Nov 25				0.00	159,766.49	159,766.49	0.00
FX DEAL TRANSACTED ON 29 APR 2025 JPY / USD EX.RATE 142.2205 WITH HSBC BANK PLC	-96,430.000	29 Apr 25				0.00	-96,430.00	-96,430.00	0.00
FX DEAL TRANSACTED ON 29 APR 2025 USD / JPY EX.RATE 0.007006 WITH HSBC BANK PLC	96,430.000	29 Apr 25				0.00	96,430.00	96,430.00	0.00
FX DEAL TRANSACTED ON 29 MAY 2025 JPY / USD EX.RATE 143.8466 WITH HSBC BANK PLC	-21,516.000	29 May 25				0.00	-21,516.00	-21,516.00	0.00
FX DEAL TRANSACTED ON 29 MAY 2025 USD / JPY EX.RATE 0.006929 WITH HSBC BANK PLC	21,516.000	29 May 25				0.00	21,516.00	21,516.00	0.00
FX DEAL TRANSACTED ON 29 SEP 2025 JPY / USD EX.RATE 148.2386 WITH HSBC BANK PLC	-5,918.000	29 Sep 25				0.00	-5,918.00	-5,918.00	0.00
FX DEAL TRANSACTED ON 29 SEP 2025 USD / JPY EX.RATE 0.0067225 WITH HSBC BANK PLC	5,918.000	29 Sep 25				0.00	5,918.00	5,918.00	0.00
FX DEAL TRANSACTED ON 30 JAN 2025 CAD / USD EX.RATE 1.4414781 WITH HSBC BANK PLC	-463,077.490	30 Jan 25				0.00	-463,077.49	-463,077.49	0.00
FX DEAL TRANSACTED ON 30 JAN 2025 USD / CAD EX.RATE 0.6945245 WITH HSBC BANK PLC	463,077.490	30 Jan 25				0.00	463,077.49	463,077.49	0.00
FX DEAL TRANSACTED ON 30 OCT 2025 JPY / USD EX.RATE 153.4534 WITH HSBC BANK PLC	-12,280.000	30 Oct 25				0.00	-12,280.00	-12,280.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

◆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
HSBC BANK PLC									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 30 OCT 2025 USD / JPY EX.RATE 0.0064981 WITH HSBC BANK PLC	12,280.000	30 Oct 25				0.00	12,280.00	12,280.00	0.00
FX DEAL TRANSACTED ON 31 JAN 2025 CAD / USD EX.RATE 1.448182 WITH HSBC BANK PLC	-13,119.900	31 Jan 25				0.00	-13,119.90	-13,119.90	0.00
FX DEAL TRANSACTED ON 31 JAN 2025 EUR / USD EX.RATE 0.9619454 WITH HSBC BANK PLC	-10,395.600	31 Jan 25				0.00	-10,395.60	-10,395.60	0.00
FX DEAL TRANSACTED ON 31 JAN 2025 USD / JPY EX.RATE 0.0064579 WITH HSBC BANK PLC	24,249.510	31 Jan 25				0.00	24,249.51	24,249.51	0.00
Total HSBC BANK PLC							**0.00**	**-6,993.88**	**-6,993.88**

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

◆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
SOCIETE GENERALE									
Cash and Cash Equivalents									
Brazilian real - BRL									
FX DEAL TRANSACTED ON 19 SEP 2025 BRL / USD EX.RATE 5.4129 WITH SOCIETE GENERALE	3,763,599.170	19 Sep 25				0.00	695,301.81	703,983.09	8,681.28
FX DEAL TRANSACTED ON 19 SEP 2025 USD / BRL EX.RATE 0.1873712 WITH SOCIETE	-3,710,825.760	19 Sep 25				0.00	-695,301.81	-697,451.53	-2,149.72
FX DEAL TRANSACTED ON 23 JUL 2025 BRL / USD EX.RATE 5.61885 WITH SOCIETE	4,290,615.390	23 Jul 25				0.00	763,610.95	786,093.35	22,482.40
FX DEAL TRANSACTED ON 23 JUL 2025 USD / BRL EX.RATE 0.17934 WITH SOCIETE	-4,257,894.660	23 Jul 25				0.00	-763,610.95	-767,326.48	-3,715.53
FX DEAL TRANSACTED ON 28 NOV 2025 USD / BRL EX.RATE 0.1874836 WITH SOCIETE	-3,763,599.170	28 Nov 25				0.00	-705,613.10	-703,983.09	1,630.01
FX DEAL TRANSACTED ON 29 AUG 2025 USD / BRL EX.RATE 0.1842842 WITH SOCIETE	-4,290,615.390	29 Aug 25				0.00	-790,692.80	-786,093.35	4,599.45
FX DEAL TRANSACTED ON 30 SEP 2025 BRL / USD EX.RATE 5.3186 WITH SOCIETE GENERALE	3,710,825.760	30 Sep 25				0.00	697,707.25	697,451.53	-255.72
FX DEAL TRANSACTED ON 31 JUL 2025 BRL / USD EX.RATE 5.6021 WITH SOCIETE GENERALE	4,257,894.660	31 Jul 25				0.00	760,053.31	767,326.48	7,273.17
Euro - EUR									
FX DEAL TRANSACTED ON 25 NOV 2025 EUR / USD EX.RATE 0.8658009 WITH SOCIETE	1,246,587.750	25 Nov 25				0.00	1,439,808.85	1,449,781.60	9,972.75
FX DEAL TRANSACTED ON 25 NOV 2025 USD / EUR EX.RATE 1.15776 WITH SOCIETE	-1,246,587.750	25 Nov 25				0.00	-1,443,249.43	-1,464,886.79	-21,637.36
FX DEAL TRANSACTED ON 25 SEP 2025 EUR / USD EX.RATE 0.8503401 WITH SOCIETE	1,250,587.750	25 Sep 25				0.00	1,470,691.19	1,468,815.38	-1,875.81
FX DEAL TRANSACTED ON 25 SEP 2025 USD / EUR EX.RATE 1.178359 WITH SOCIETE	-1,250,587.750	25 Sep 25				0.00	-1,473,641.33	-1,441,239.86	32,401.47

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

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
SOCIETE GENERALE									
Cash and Cash Equivalents									
Japanese yen - JPY									
FX DEAL TRANSACTED ON 24 NOV 2025 JPY / USD EX.RATE 156.3989 WITH SOCIETE	67,202,886.000	24 Nov 25				0.00	429,689.00	429,197.06	-491.94
FX DEAL TRANSACTED ON 24 NOV 2025 USD / JPY EX.RATE 0.0063654 WITH SOCIETE	-67,504,141.000	24 Nov 25				0.00	-429,689.00	-435,243.83	-5,554.83
FX DEAL TRANSACTED ON 25 SEP 2025 JPY / USD EX.RATE 148.2854 WITH SOCIETE	72,882,422.000	25 Sep 25				0.00	491,501.00	472,878.65	-18,622.35
FX DEAL TRANSACTED ON 25 SEP 2025 USD / JPY EX.RATE 0.0067204 WITH SOCIETE	-73,135,348.000	25 Sep 25				0.00	-491,501.00	-497,976.70	-6,475.70
FX DEAL TRANSACTED ON 26 AUG 2025 JPY / USD EX.RATE 147.0619 WITH SOCIETE	92,423,109.000	26 Aug 25				0.00	628,464.00	629,306.57	842.57
FX DEAL TRANSACTED ON 26 AUG 2025 USD / JPY EX.RATE 0.0067774 WITH SOCIETE	-92,729,863.000	26 Aug 25				0.00	-628,464.00	-629,637.50	-1,173.50
FX DEAL TRANSACTED ON 26 JUN 2025 JPY / USD EX.RATE 143.8203 WITH SOCIETE	83,534,857.000	26 Jun 25				0.00	580,828.00	564,062.64	-16,765.36
FX DEAL TRANSACTED ON 26 JUN 2025 USD / JPY EX.RATE 0.0069276 WITH SOCIETE	-83,842,521.000	26 Jun 25				0.00	-580,828.00	-584,329.52	-3,501.52
FX DEAL TRANSACTED ON 27 OCT 2025 JPY / USD EX.RATE 152.4239 WITH SOCIETE	57,004,099.000	27 Oct 25				0.00	373,984.00	367,543.11	-6,440.89
FX DEAL TRANSACTED ON 27 OCT 2025 USD / JPY EX.RATE 0.0065424 WITH SOCIETE	-57,163,454.000	27 Oct 25				0.00	-373,984.00	-370,890.21	3,093.79
Peruvian nuevo sol - PEN									
FX DEAL TRANSACTED ON 02 DEC 2025 PEN / USD EX.RATE 3.373 WITH SOCIETE GENERALE	1,062.230	2 Dec 25				0.00	314.92	315.06	0.14
FX DEAL TRANSACTED ON 02 DEC 2025 USD / PEN EX.RATE 0.2957093 WITH SOCIETE	-1,064.960	2 Dec 25				0.00	-314.92	-315.79	-0.87

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

◆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
SOCIETE GENERALE									
Cash and Cash Equivalents									
Peruvian nuevo sol - PEN									
FX DEAL TRANSACTED ON 15 DEC 2025 USD / PEN EX.RATE 0.2967183 WITH SOCIETE	-1,062.230	15 Dec 25				0.00	-315.18	-315.06	0.12
South African rand - ZAR									
FX DEAL TRANSACTED ON 10 NOV 2025 USD / ZAR EX.RATE 0.0582072 WITH SOCIETE	-1,584,597.300	10 Nov 25				0.00	-92,235.00	-92,007.39	227.61
FX DEAL TRANSACTED ON 10 NOV 2025 ZAR / USD EX.RATE 17.19715 WITH SOCIETE	1,586,179.130	10 Nov 25				0.00	92,235.00	93,112.95	877.95
United States dollar - USD									
FX DEAL TRANSACTED ON 02 DEC 2025 PEN / USD EX.RATE 3.373 WITH SOCIETE GENERALE	-314.920	2 Dec 25				0.00	-314.92	-314.92	0.00
FX DEAL TRANSACTED ON 02 DEC 2025 USD / PEN EX.RATE 0.2957093 WITH SOCIETE	314.920	2 Dec 25				0.00	314.92	314.92	0.00
FX DEAL TRANSACTED ON 10 NOV 2025 USD / ZAR EX.RATE 0.0582072 WITH SOCIETE	92,235.000	10 Nov 25				0.00	92,235.00	92,235.00	0.00
FX DEAL TRANSACTED ON 10 NOV 2025 ZAR / USD EX.RATE 17.19715 WITH SOCIETE	-92,235.000	10 Nov 25				0.00	-92,235.00	-92,235.00	0.00
FX DEAL TRANSACTED ON 15 DEC 2025 USD / PEN EX.RATE 0.2967183 WITH SOCIETE	315.180	15 Dec 25				0.00	315.18	315.18	0.00
FX DEAL TRANSACTED ON 19 SEP 2025 BRL / USD EX.RATE 5.4129 WITH SOCIETE GENERALE	-695,301.810	19 Sep 25				0.00	-695,301.81	-695,301.81	0.00
FX DEAL TRANSACTED ON 19 SEP 2025 USD / BRL EX.RATE 0.1873712 WITH SOCIETE	695,301.810	19 Sep 25				0.00	695,301.81	695,301.81	0.00
FX DEAL TRANSACTED ON 23 JUL 2025 BRL / USD EX.RATE 5.61885 WITH SOCIETE	-763,610.950	23 Jul 25				0.00	-763,610.95	-763,610.95	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

◆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
SOCIETE GENERALE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 23 JUL 2025 USD / BRL EX.RATE 0.17934 WITH SOCIETE	763,610.950	23 Jul 25				0.00	763,610.95	763,610.95	0.00
FX DEAL TRANSACTED ON 24 NOV 2025 JPY / USD EX.RATE 156.3989 WITH SOCIETE	-429,689.000	24 Nov 25				0.00	-429,689.00	-429,689.00	0.00
FX DEAL TRANSACTED ON 24 NOV 2025 USD / JPY EX.RATE 0.0063654 WITH SOCIETE	429,689.000	24 Nov 25				0.00	429,689.00	429,689.00	0.00
FX DEAL TRANSACTED ON 25 NOV 2025 EUR / USD EX.RATE 0.8658009 WITH SOCIETE	-1,439,808.850	25 Nov 25				0.00	-1,439,808.85	-1,439,808.85	0.00
FX DEAL TRANSACTED ON 25 NOV 2025 USD / EUR EX.RATE 1.15776 WITH SOCIETE	1,443,249.430	25 Nov 25				0.00	1,443,249.43	1,443,249.43	0.00
FX DEAL TRANSACTED ON 25 SEP 2025 EUR / USD EX.RATE 0.8503401 WITH SOCIETE	-1,470,691.190	25 Sep 25				0.00	-1,470,691.19	-1,470,691.19	0.00
FX DEAL TRANSACTED ON 25 SEP 2025 JPY / USD EX.RATE 148.2854 WITH SOCIETE	-491,501.000	25 Sep 25				0.00	-491,501.00	-491,501.00	0.00
FX DEAL TRANSACTED ON 25 SEP 2025 USD / EUR EX.RATE 1.178359 WITH SOCIETE	1,473,641.330	25 Sep 25				0.00	1,473,641.33	1,473,641.33	0.00
FX DEAL TRANSACTED ON 25 SEP 2025 USD / JPY EX.RATE 0.0067204 WITH SOCIETE	491,501.000	25 Sep 25				0.00	491,501.00	491,501.00	0.00
FX DEAL TRANSACTED ON 26 AUG 2025 JPY / USD EX.RATE 147.0619 WITH SOCIETE	-628,464.000	26 Aug 25				0.00	-628,464.00	-628,464.00	0.00
FX DEAL TRANSACTED ON 26 AUG 2025 USD / JPY EX.RATE 0.0067774 WITH SOCIETE	628,464.000	26 Aug 25				0.00	628,464.00	628,464.00	0.00
FX DEAL TRANSACTED ON 26 JUN 2025 JPY / USD EX.RATE 143.8203 WITH SOCIETE	-580,828.000	26 Jun 25				0.00	-580,828.00	-580,828.00	0.00
FX DEAL TRANSACTED ON 26 JUN 2025 USD / JPY EX.RATE 0.0069276 WITH SOCIETE	580,828.000	26 Jun 25				0.00	580,828.00	580,828.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

Reporting

01 JAN 25 - 31 DEC 25

Account ID NCBHP

Account Name NCBH PENSION

◆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
SOCIETE GENERALE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 27 OCT 2025 JPY / USD EX.RATE 152.4239 WITH SOCIETE	-373,984.000	27 Oct 25				0.00	-373,984.00	-373,984.00	0.00
FX DEAL TRANSACTED ON 27 OCT 2025 USD / JPY EX.RATE 0.0065424 WITH SOCIETE	373,984.000	27 Oct 25				0.00	373,984.00	373,984.00	0.00
FX DEAL TRANSACTED ON 28 NOV 2025 USD / BRL EX.RATE 0.1874836 WITH SOCIETE	705,613.100	28 Nov 25				0.00	705,613.10	705,613.10	0.00
FX DEAL TRANSACTED ON 29 AUG 2025 USD / BRL EX.RATE 0.1842842 WITH SOCIETE	790,692.800	29 Aug 25				0.00	790,692.80	790,692.80	0.00
FX DEAL TRANSACTED ON 30 SEP 2025 BRL / USD EX.RATE 5.3186 WITH SOCIETE GENERALE	-697,707.250	30 Sep 25				0.00	-697,707.25	-697,707.25	0.00
FX DEAL TRANSACTED ON 31 JUL 2025 BRL / USD EX.RATE 5.6021 WITH SOCIETE GENERALE	-760,053.310	31 Jul 25				0.00	-760,053.31	-760,053.31	0.00
Total SOCIETE GENERALE							**0.00**	**3,421.61**	**3,421.61**

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

Reporting

01 JAN 25 - 31 DEC 25

Account ID NCBHP

Account Name NCBH PENSION

◆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
STANDARD CHARTERED BANK									
Cash and Cash Equivalents									
British pound sterling - GBP									
FX DEAL TRANSACTED ON 26 SEP 2025 GBP / USD EX.RATE 0.7476077 WITH STANDARD	627,592.810	26 Sep 25				0.00	839,468.14	847,595.56	8,127.42
FX DEAL TRANSACTED ON 26 SEP 2025 USD / GBP EX.RATE 1.337837 WITH STANDARD	-627,592.810	26 Sep 25				0.00	-839,616.88	-825,064.92	14,551.96
FX DEAL TRANSACTED ON 29 OCT 2025 GBP / USD EX.RATE 0.7570596 WITH STANDARD	627,592.810	29 Oct 25				0.00	828,987.34	825,064.92	-3,922.42
FX DEAL TRANSACTED ON 29 OCT 2025 USD / GBP EX.RATE 1.320949 WITH STANDARD	-627,592.810	29 Oct 25				0.00	-829,018.09	-831,717.38	-2,699.29
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 28 OCT 2025 CAD / USD EX.RATE 1.3988 WITH STANDARD	250,095.830	28 Oct 25				0.00	178,793.13	177,770.08	-1,023.05
FX DEAL TRANSACTED ON 28 OCT 2025 USD / CAD EX.RATE 0.715899 WITH STANDARD	-249,746.290	28 Oct 25				0.00	-178,793.13	-178,830.90	-37.77
Japanese yen - JPY									
FX DEAL TRANSACTED ON 06 MAR 2025 JPY / USD EX.RATE 147.52705 WITH STANDARD	102,600,000.000	6 Mar 25				0.00	695,465.68	687,368.10	-8,097.58
FX DEAL TRANSACTED ON 18 SEP 2025 JPY / USD EX.RATE 147.3664 WITH STANDARD	170,500,000.000	18 Sep 25				0.00	1,156,980.15	1,151,832.46	-5,147.69
FX DEAL TRANSACTED ON 18 SEP 2025 USD / JPY EX.RATE 0.0067955 WITH STANDARD	-170,500,000.000	18 Sep 25				0.00	-1,158,629.89	-1,160,930.11	-2,300.22
FX DEAL TRANSACTED ON 19 MAY 2025 JPY / USD EX.RATE 144.9299 WITH STANDARD	195,300,000.000	19 May 25				0.00	1,347,548.02	1,347,965.63	417.61
FX DEAL TRANSACTED ON 19 MAY 2025 USD / JPY EX.RATE 0.0069107 WITH STANDARD	-195,300,000.000	19 May 25				0.00	-1,349,660.84	-1,369,133.16	-19,472.32

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

◆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
STANDARD CHARTERED BANK									
Cash and Cash Equivalents									
Japanese yen - JPY									
FX DEAL TRANSACTED ON 22 DEC 2025 USD / JPY EX.RATE 0.0063708 WITH STANDARD	-37,357,908.000	22 Dec 25				0.00	-238,000.00	-238,876.58	-876.58
FX DEAL TRANSACTED ON 25 NOV 2025 JPY / USD EX.RATE 155.4899 WITH STANDARD	16,923,831.000	25 Nov 25				0.00	108,842.00	108,085.52	-756.48
FX DEAL TRANSACTED ON 25 NOV 2025 USD / JPY EX.RATE 0.0064027 WITH STANDARD	-16,999,476.000	25 Nov 25				0.00	-108,842.00	-109,606.86	-764.86
FX DEAL TRANSACTED ON 26 NOV 2025 JPY / USD EX.RATE 155.9188 WITH STANDARD	1,040,913.000	26 Nov 25				0.00	6,676.00	6,647.88	-28.12
FX DEAL TRANSACTED ON 26 NOV 2025 USD / JPY EX.RATE 0.0063853 WITH STANDARD	-1,045,528.000	26 Nov 25				0.00	-6,676.00	-6,741.21	-65.21
FX DEAL TRANSACTED ON 27 AUG 2025 JPY / USD EX.RATE 147.2215 WITH STANDARD	5,657,280.000	27 Aug 25				0.00	38,427.00	38,520.27	93.27
FX DEAL TRANSACTED ON 27 AUG 2025 USD / JPY EX.RATE 0.00677 WITH STANDARD	-5,676,090.000	27 Aug 25				0.00	-38,427.00	-38,540.76	-113.76
FX DEAL TRANSACTED ON 27 JUN 2025 JPY / USD EX.RATE 143.8921 WITH STANDARD	563,769.000	27 Jun 25				0.00	3,918.00	3,806.81	-111.19
FX DEAL TRANSACTED ON 27 JUN 2025 USD / JPY EX.RATE 0.0069241 WITH STANDARD	-565,853.000	27 Jun 25				0.00	-3,918.00	-3,943.64	-25.64
FX DEAL TRANSACTED ON 28 AUG 2025 JPY / USD EX.RATE 146.83 WITH STANDARD	4,436,027.000	28 Aug 25				0.00	30,212.00	30,204.79	-7.21
FX DEAL TRANSACTED ON 28 AUG 2025 USD / JPY EX.RATE 0.0067879 WITH STANDARD	-4,450,831.000	28 Aug 25				0.00	-30,212.00	-30,221.23	-9.23
FX DEAL TRANSACTED ON 28 JUL 2025 JPY / USD EX.RATE 147.50346 WITH STANDARD	62,712,276.000	28 Jul 25				0.00	425,158.00	425,817.53	659.53
FX DEAL TRANSACTED ON 28 JUL 2025 USD / JPY EX.RATE 0.0067575 WITH STANDARD	-62,916,564.000	28 Jul 25				0.00	-425,158.00	-424,839.22	318.78

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

◆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
STANDARD CHARTERED BANK									
Cash and Cash Equivalents									
Japanese yen - JPY									
FX DEAL TRANSACTED ON 28 MAR 2025 JPY / USD EX.RATE 150.22118 WITH STANDARD	13,452,607.000	28 Mar 25				0.00	89,552.00	92,540.46	2,988.46
FX DEAL TRANSACTED ON 28 MAR 2025 USD / JPY EX.RATE 0.0066345 WITH STANDARD	-13,497,866.000	28 Mar 25				0.00	-89,552.00	-90,428.88	-876.88
FX DEAL TRANSACTED ON 30 OCT 2025 JPY / USD EX.RATE 153.7032 WITH STANDARD	1,076,076.000	30 Oct 25				0.00	7,001.00	6,938.17	-62.83
FX DEAL TRANSACTED ON 30 OCT 2025 USD / JPY EX.RATE 0.0064876 WITH STANDARD	-1,079,134.000	30 Oct 25				0.00	-7,001.00	-7,001.68	-0.68
FX DEAL TRANSACTED ON 31 MAR 2025 JPY / USD EX.RATE 149.0355567 WITH STANDARD	2,895,452.000	31 Mar 25				0.00	19,427.93	19,917.81	489.88
FX DEAL TRANSACTED ON 31 MAR 2025 USD / JPY EX.RATE 0.0066872 WITH STANDARD	-2,905,252.000	31 Mar 25				0.00	-19,427.93	-19,463.72	-35.79
United States dollar - USD									
FX DEAL TRANSACTED ON 06 MAR 2025 JPY / USD EX.RATE 147.52705 WITH STANDARD	-695,465.680	6 Mar 25				0.00	-695,465.68	-695,465.68	0.00
FX DEAL TRANSACTED ON 18 SEP 2025 JPY / USD EX.RATE 147.3664 WITH STANDARD	-1,156,980.150	18 Sep 25				0.00	-1,156,980.15	-1,156,980.15	0.00
FX DEAL TRANSACTED ON 18 SEP 2025 USD / JPY EX.RATE 0.0067955 WITH STANDARD	1,158,629.890	18 Sep 25				0.00	1,158,629.89	1,158,629.89	0.00
FX DEAL TRANSACTED ON 19 MAY 2025 JPY / USD EX.RATE 144.9299 WITH STANDARD	-1,347,548.020	19 May 25				0.00	-1,347,548.02	-1,347,548.02	0.00
FX DEAL TRANSACTED ON 19 MAY 2025 USD / JPY EX.RATE 0.0069107 WITH STANDARD	1,349,660.840	19 May 25				0.00	1,349,660.84	1,349,660.84	0.00
FX DEAL TRANSACTED ON 22 DEC 2025 USD / JPY EX.RATE 0.0063708 WITH STANDARD	238,000.000	22 Dec 25				0.00	238,000.00	238,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

◆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
STANDARD CHARTERED BANK									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 25 NOV 2025 JPY / USD EX.RATE 155.4899 WITH STANDARD	-108,842.000	25 Nov 25				0.00	-108,842.00	-108,842.00	0.00
FX DEAL TRANSACTED ON 25 NOV 2025 USD / JPY EX.RATE 0.0064027 WITH STANDARD	108,842.000	25 Nov 25				0.00	108,842.00	108,842.00	0.00
FX DEAL TRANSACTED ON 26 NOV 2025 JPY / USD EX.RATE 155.9188 WITH STANDARD	-6,676.000	26 Nov 25				0.00	-6,676.00	-6,676.00	0.00
FX DEAL TRANSACTED ON 26 NOV 2025 USD / JPY EX.RATE 0.0063853 WITH STANDARD	6,676.000	26 Nov 25				0.00	6,676.00	6,676.00	0.00
FX DEAL TRANSACTED ON 26 SEP 2025 GBP / USD EX.RATE 0.7476077 WITH STANDARD	-839,468.140	26 Sep 25				0.00	-839,468.14	-839,468.14	0.00
FX DEAL TRANSACTED ON 26 SEP 2025 USD / GBP EX.RATE 1.337837 WITH STANDARD	839,616.880	26 Sep 25				0.00	839,616.88	839,616.88	0.00
FX DEAL TRANSACTED ON 27 AUG 2025 JPY / USD EX.RATE 147.2215 WITH STANDARD	-38,427.000	27 Aug 25				0.00	-38,427.00	-38,427.00	0.00
FX DEAL TRANSACTED ON 27 AUG 2025 USD / JPY EX.RATE 0.00677 WITH STANDARD	38,427.000	27 Aug 25				0.00	38,427.00	38,427.00	0.00
FX DEAL TRANSACTED ON 27 JUN 2025 JPY / USD EX.RATE 143.8921 WITH STANDARD	-3,918.000	27 Jun 25				0.00	-3,918.00	-3,918.00	0.00
FX DEAL TRANSACTED ON 27 JUN 2025 USD / JPY EX.RATE 0.0069241 WITH STANDARD	3,918.000	27 Jun 25				0.00	3,918.00	3,918.00	0.00
FX DEAL TRANSACTED ON 28 AUG 2025 JPY / USD EX.RATE 146.83 WITH STANDARD	-30,212.000	28 Aug 25				0.00	-30,212.00	-30,212.00	0.00
FX DEAL TRANSACTED ON 28 AUG 2025 USD / JPY EX.RATE 0.0067879 WITH STANDARD	30,212.000	28 Aug 25				0.00	30,212.00	30,212.00	0.00
FX DEAL TRANSACTED ON 28 JUL 2025 JPY / USD EX.RATE 147.50346 WITH STANDARD	-425,158.000	28 Jul 25				0.00	-425,158.00	-425,158.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

◆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
STANDARD CHARTERED BANK									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 28 JUL 2025 USD / JPY EX.RATE 0.0067575 WITH STANDARD	425,158.000	28 Jul 25				0.00	425,158.00	425,158.00	0.00
FX DEAL TRANSACTED ON 28 MAR 2025 JPY / USD EX.RATE 150.22118 WITH STANDARD	-89,552.000	28 Mar 25				0.00	-89,552.00	-89,552.00	0.00
FX DEAL TRANSACTED ON 28 MAR 2025 USD / JPY EX.RATE 0.0066345 WITH STANDARD	89,552.000	28 Mar 25				0.00	89,552.00	89,552.00	0.00
FX DEAL TRANSACTED ON 28 OCT 2025 CAD / USD EX.RATE 1.3988 WITH STANDARD	-178,793.130	28 Oct 25				0.00	-178,793.13	-178,793.13	0.00
FX DEAL TRANSACTED ON 28 OCT 2025 USD / CAD EX.RATE 0.715899 WITH STANDARD	178,793.130	28 Oct 25				0.00	178,793.13	178,793.13	0.00
FX DEAL TRANSACTED ON 29 OCT 2025 GBP / USD EX.RATE 0.7570596 WITH STANDARD	-828,987.340	29 Oct 25				0.00	-828,987.34	-828,987.34	0.00
FX DEAL TRANSACTED ON 29 OCT 2025 USD / GBP EX.RATE 1.320949 WITH STANDARD	829,018.090	29 Oct 25				0.00	829,018.09	829,018.09	0.00
FX DEAL TRANSACTED ON 30 OCT 2025 JPY / USD EX.RATE 153.7032 WITH STANDARD	-7,001.000	30 Oct 25				0.00	-7,001.00	-7,001.00	0.00
FX DEAL TRANSACTED ON 30 OCT 2025 USD / JPY EX.RATE 0.0064876 WITH STANDARD	7,001.000	30 Oct 25				0.00	7,001.00	7,001.00	0.00
FX DEAL TRANSACTED ON 31 MAR 2025 JPY / USD EX.RATE 149.0355567 WITH STANDARD	-19,427.930	31 Mar 25				0.00	-19,427.93	-19,427.93	0.00
FX DEAL TRANSACTED ON 31 MAR 2025 USD / JPY EX.RATE 0.0066872 WITH STANDARD	19,427.930	31 Mar 25				0.00	19,427.93	19,427.93	0.00
Total STANDARD CHARTERED BANK							**0.00**	**-18,787.89**	**-18,787.89**

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

◆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
WELLS FARGO BANK NA									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANSACTED ON 26 SEP 2025 AUD / USD EX.RATE 1.5316281 WITH WELLS FARGO	61,000.000	26 Sep 25				0.00	39,826.90	40,321.00	494.10
FX DEAL TRANSACTED ON 26 SEP 2025 USD / AUD EX.RATE 0.65322 WITH WELLS FARGO	-61,000.000	26 Sep 25				0.00	-39,846.42	-39,814.70	31.72
FX DEAL TRANSACTED ON 28 NOV 2025 AUD / USD EX.RATE 1.5304561 WITH WELLS FARGO	386,000.000	28 Nov 25				0.00	252,212.40	253,003.72	791.32
FX DEAL TRANSACTED ON 28 NOV 2025 USD / AUD EX.RATE 0.653618 WITH WELLS FARGO	-386,000.000	28 Nov 25				0.00	-252,296.55	-257,422.33	-5,125.78
FX DEAL TRANSACTED ON 29 OCT 2025 AUD / USD EX.RATE 1.5151515 WITH WELLS FARGO	45,163.000	29 Oct 25				0.00	29,807.58	29,477.89	-329.69
FX DEAL TRANSACTED ON 29 OCT 2025 USD / AUD EX.RATE 0.660197 WITH WELLS FARGO	-45,163.000	29 Oct 25				0.00	-29,816.48	-29,602.09	214.39
Brazilian real - BRL									
FX DEAL TRANSACTED ON 20 JUN 2025 BRL / USD EX.RATE 5.5235 WITH WELLS FARGO BANK	618,382.560	20 Jun 25				0.00	111,954.84	113,443.88	1,489.04
FX DEAL TRANSACTED ON 20 JUN 2025 USD / BRL EX.RATE 0.1783167 WITH WELLS FARGO	-627,842.740	20 Jun 25				0.00	-111,954.84	-115,028.49	-3,073.65
FX DEAL TRANSACTED ON 20 MAY 2025 BRL / USD EX.RATE 5.6795 WITH WELLS FARGO BANK	612,695.710	20 May 25				0.00	107,878.46	107,711.57	-166.89
FX DEAL TRANSACTED ON 20 MAY 2025 USD / BRL EX.RATE 0.1749054 WITH WELLS FARGO	-616,781.610	20 May 25				0.00	-107,878.46	-113,150.18	-5,271.72
FX DEAL TRANSACTED ON 29 AUG 2025 BRL / USD EX.RATE 5.4264 WITH WELLS FARGO BANK	627,842.740	29 Aug 25				0.00	115,701.52	115,028.49	-673.03
FX DEAL TRANSACTED ON 30 JUN 2025 USD / BRL EX.RATE 0.1832475 WITH WELLS FARGO	-1,600.950	30 Jun 25				0.00	-293.37	-293.70	-0.33

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

◆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
WELLS FARGO BANK NA									
Cash and Cash Equivalents									
Brazilian real - BRL									
FX DEAL TRANSACTED ON 30 MAY 2025 USD / BRL EX.RATE 0.1751712 WITH WELLS FARGO	-612,695.710	30 May 25				0.00	-107,326.66	-107,711.57	-384.91
British pound sterling - GBP									
FX DEAL TRANSACTED ON 25 NOV 2025 GBP / USD EX.RATE 0.7614986 WITH WELLS FARGO	627,592.810	25 Nov 25				0.00	824,154.88	831,717.38	7,562.50
FX DEAL TRANSACTED ON 25 NOV 2025 USD / GBP EX.RATE 1.313205 WITH WELLS FARGO	-627,592.810	25 Nov 25				0.00	-824,158.02	-844,130.64	-19,972.62
Euro - EUR									
FX DEAL TRANSACTED ON 24 OCT 2025 EUR / USD EX.RATE 0.861484 WITH WELLS FARGO	18,000.000	24 Oct 25				0.00	20,894.18	20,926.80	32.62
FX DEAL TRANSACTED ON 28 OCT 2025 EUR / USD EX.RATE 0.8576329 WITH WELLS FARGO	1,246,587.750	28 Oct 25				0.00	1,453,521.32	1,436,630.06	-16,891.26
FX DEAL TRANSACTED ON 28 OCT 2025 USD / EUR EX.RATE 1.1678331 WITH WELLS FARGO	-1,246,587.750	28 Oct 25				0.00	-1,455,806.44	-1,449,781.60	6,024.84
Indian rupee - INR									
FX DEAL TRANSACTED ON 17 JUN 2025 INR / USD EX.RATE 86.29 WITH WELLS FARGO BANK	384,939.690	17 Jun 25				0.00	4,461.00	4,502.88	41.88
FX DEAL TRANSACTED ON 17 JUN 2025 USD / INR EX.RATE 0.011563 WITH WELLS FARGO	-385,798.430	17 Jun 25				0.00	-4,461.00	-4,436.50	24.50
FX DEAL TRANSACTED ON 18 AUG 2025 INR / USD EX.RATE 87.4137 WITH WELLS FARGO	385,798.430	18 Aug 25				0.00	4,413.48	4,436.50	23.02
FX DEAL TRANSACTED ON 26 JUN 2025 USD / INR EX.RATE 0.0116614 WITH WELLS FARGO	-384,939.690	26 Jun 25				0.00	-4,488.95	-4,502.88	-13.93
Japanese yen - JPY									

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

Reporting

01 JAN 25 - 31 DEC 25

Account ID NCBHP

Account Name NCBH PENSION

◆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
WELLS FARGO BANK NA									
Cash and Cash Equivalents									
Japanese yen - JPY									
FX DEAL TRANSACTED ON 19 DEC 2025 USD / JPY EX.RATE 0.0063672 WITH WELLS FARGO	-10,993,780.000	19 Dec 25				0.00	-70,000.00	-70,035.23	-35.23
FX DEAL TRANSACTED ON 25 APR 2025 JPY / USD EX.RATE 142.762 WITH WELLS FARGO	274,227,528.000	25 Apr 25				0.00	1,920,872.00	1,922,447.53	1,575.53
FX DEAL TRANSACTED ON 25 APR 2025 USD / JPY EX.RATE 0.0069795 WITH WELLS FARGO	-275,217,353.000	25 Apr 25				0.00	-1,920,872.00	-1,893,219.74	27,652.26
FX DEAL TRANSACTED ON 25 JUN 2025 JPY / USD EX.RATE 145.0247 WITH WELLS FARGO	150,506,923.000	25 Jun 25				0.00	1,037,802.00	1,016,286.32	-21,515.68
FX DEAL TRANSACTED ON 25 JUN 2025 USD / JPY EX.RATE 0.00687 WITH WELLS FARGO	-151,062,459.000	25 Jun 25				0.00	-1,037,802.00	-1,052,810.11	-15,008.11
FX DEAL TRANSACTED ON 26 AUG 2025 JPY / USD EX.RATE 147.0117 WITH WELLS FARGO	177,112,639.000	26 Aug 25				0.00	1,204,752.00	1,205,955.39	1,203.39
FX DEAL TRANSACTED ON 26 AUG 2025 USD / JPY EX.RATE 0.0067797 WITH WELLS FARGO	-177,700,920.000	26 Aug 25				0.00	-1,204,752.00	-1,206,592.57	-1,840.57
FX DEAL TRANSACTED ON 26 MAR 2025 JPY / USD EX.RATE 150.0428 WITH WELLS FARGO	166,612,926.000	26 Mar 25				0.00	1,110,436.00	1,146,130.05	35,694.05
FX DEAL TRANSACTED ON 26 MAR 2025 USD / JPY EX.RATE 0.0066423 WITH WELLS FARGO	-167,176,139.000	26 Mar 25				0.00	-1,110,436.00	-1,119,995.57	-9,559.57
FX DEAL TRANSACTED ON 27 MAY 2025 JPY / USD EX.RATE 143.4075 WITH WELLS FARGO	131,280,674.000	27 May 25				0.00	915,438.00	914,943.54	-494.46
FX DEAL TRANSACTED ON 27 MAY 2025 JPY / USD EX.RATE 143.5076 WITH WELLS FARGO	133,234,895.000	27 May 25				0.00	928,417.00	928,563.23	146.23
FX DEAL TRANSACTED ON 27 MAY 2025 USD / JPY EX.RATE 0.0069454 WITH WELLS FARGO	-133,673,479.000	27 May 25				0.00	-928,417.00	-937,105.96	-8,688.96
FX DEAL TRANSACTED ON 27 MAY 2025 USD / JPY EX.RATE 0.0069502 WITH WELLS FARGO	-131,713,219.000	27 May 25				0.00	-915,438.00	-923,363.73	-7,925.73

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

◆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
WELLS FARGO BANK NA									
Cash and Cash Equivalents									
Japanese yen - JPY									
FX DEAL TRANSACTED ON 28 OCT 2025 JPY / USD EX.RATE 151.4283 WITH WELLS FARGO	35,981,484.000	28 Oct 25				0.00	237,614.00	231,996.42	-5,617.58
FX DEAL TRANSACTED ON 28 OCT 2025 USD / JPY EX.RATE 0.0065854 WITH WELLS FARGO	-36,081,685.000	28 Oct 25				0.00	-237,614.00	-234,106.63	3,507.37
FX DEAL TRANSACTED ON 29 JUL 2025 JPY / USD EX.RATE 148.1385 WITH WELLS FARGO	94,461,403.000	29 Jul 25				0.00	637,656.00	641,394.69	3,738.69
FX DEAL TRANSACTED ON 29 JUL 2025 JPY / USD EX.RATE 148.278 WITH WELLS FARGO	28,365,136.000	29 Jul 25				0.00	191,297.00	192,599.80	1,302.80
FX DEAL TRANSACTED ON 29 JUL 2025 USD / JPY EX.RATE 0.0067222 WITH WELLS FARGO	-28,457,341.000	29 Jul 25				0.00	-191,297.00	-192,155.99	-858.99
FX DEAL TRANSACTED ON 29 JUL 2025 USD / JPY EX.RATE 0.0067286 WITH WELLS FARGO	-94,768,434.000	29 Jul 25				0.00	-637,656.00	-639,916.50	-2,260.50
Peruvian nuevo sol - PEN									
FX DEAL TRANSACTED ON 12 JUN 2025 PEN / USD EX.RATE 3.6265 WITH WELLS FARGO BANK	728.930	12 Jun 25				0.00	201.00	209.22	8.22
FX DEAL TRANSACTED ON 12 JUN 2025 USD / PEN EX.RATE 0.2765716 WITH WELLS FARGO	-394,807.860	12 Jun 25				0.00	-109,192.65	-109,289.37	-96.72
FX DEAL TRANSACTED ON 12 MAY 2025 PEN / USD EX.RATE 3.66 WITH WELLS FARGO BANK	394,807.860	12 May 25				0.00	107,871.00	109,289.37	1,418.37
FX DEAL TRANSACTED ON 12 MAY 2025 USD / PEN EX.RATE 0.272435 WITH WELLS FARGO	-395,951.290	12 May 25				0.00	-107,871.00	-117,807.58	-9,936.58
FX DEAL TRANSACTED ON 12 NOV 2025 PEN / USD EX.RATE 3.3672 WITH WELLS FARGO BANK	395,951.290	12 Nov 25				0.00	117,590.67	117,807.58	216.91
FX DEAL TRANSACTED ON 15 SEP 2025 USD / PEN EX.RATE 0.2862459 WITH WELLS FARGO	-728.930	15 Sep 25				0.00	-208.65	-209.22	-0.57

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

◆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
WELLS FARGO BANK NA									
Cash and Cash Equivalents									
Peruvian nuevo sol - PEN									
FX DEAL TRANSACTED ON 22 DEC 2025 PEN / USD EX.RATE 3.369 WITH WELLS FARGO BANK	524,121.090	22 Dec 25				0.00	155,571.71	155,724.39	152.68
FX DEAL TRANSACTED ON 22 DEC 2025 USD / PEN EX.RATE 0.2951507 WITH WELLS FARGO	-527,092.510	22 Dec 25				0.00	-155,571.71	-155,731.07	-159.36
South African rand - ZAR									
FX DEAL TRANSACTED ON 15 OCT 2025 USD / ZAR EX.RATE 0.0577231 WITH WELLS FARGO	-2,532,956.660	15 Oct 25				0.00	-146,210.00	-145,792.17	417.83
FX DEAL TRANSACTED ON 15 OCT 2025 ZAR / USD EX.RATE 17.3611 WITH WELLS FARGO	2,538,366.430	15 Oct 25				0.00	146,210.00	147,386.64	1,176.64
FX DEAL TRANSACTED ON 16 JUL 2025 USD / ZAR EX.RATE 0.0558114 WITH WELLS FARGO	-2,527,574.600	16 Jul 25				0.00	-141,067.37	-143,744.91	-2,677.54
FX DEAL TRANSACTED ON 16 JUL 2025 ZAR / USD EX.RATE 17.9537 WITH WELLS FARGO	2,532,681.240	16 Jul 25				0.00	141,067.37	143,454.05	2,386.68
FX DEAL TRANSACTED ON 28 NOV 2025 USD / ZAR EX.RATE 0.0583856 WITH WELLS FARGO	-899,399.280	28 Nov 25				0.00	-52,512.00	-52,797.14	-285.14
FX DEAL TRANSACTED ON 28 NOV 2025 ZAR / USD EX.RATE 17.1953 WITH WELLS FARGO	902,959.590	28 Nov 25				0.00	52,512.00	54,401.04	1,889.04
United States dollar - USD									
FX DEAL TRANSACTED ON 12 JUN 2025 PEN / USD EX.RATE 3.6265 WITH WELLS FARGO BANK	-201.000	12 Jun 25				0.00	-201.00	-201.00	0.00
FX DEAL TRANSACTED ON 12 JUN 2025 USD / PEN EX.RATE 0.2765716 WITH WELLS FARGO	109,192.650	12 Jun 25				0.00	109,192.65	109,192.65	0.00
FX DEAL TRANSACTED ON 12 MAY 2025 PEN / USD EX.RATE 3.66 WITH WELLS FARGO BANK	-107,871.000	12 May 25				0.00	-107,871.00	-107,871.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

Reporting

01 JAN 25 - 31 DEC 25

Account ID NCBHP

Account Name NCBH PENSION

◆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
WELLS FARGO BANK NA									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 12 MAY 2025 USD / PEN EX.RATE 0.272435 WITH WELLS FARGO	107,871.000	12 May 25				0.00	107,871.00	107,871.00	0.00
FX DEAL TRANSACTED ON 12 NOV 2025 PEN / USD EX.RATE 3.3672 WITH WELLS FARGO BANK	-117,590.670	12 Nov 25				0.00	-117,590.67	-117,590.67	0.00
FX DEAL TRANSACTED ON 15 OCT 2025 USD / ZAR EX.RATE 0.0577231 WITH WELLS FARGO	146,210.000	15 Oct 25				0.00	146,210.00	146,210.00	0.00
FX DEAL TRANSACTED ON 15 OCT 2025 ZAR / USD EX.RATE 17.3611 WITH WELLS FARGO	-146,210.000	15 Oct 25				0.00	-146,210.00	-146,210.00	0.00
FX DEAL TRANSACTED ON 15 SEP 2025 USD / PEN EX.RATE 0.2862459 WITH WELLS FARGO	208.650	15 Sep 25				0.00	208.65	208.65	0.00
FX DEAL TRANSACTED ON 16 JUL 2025 USD / ZAR EX.RATE 0.0558114 WITH WELLS FARGO	141,067.370	16 Jul 25				0.00	141,067.37	141,067.37	0.00
FX DEAL TRANSACTED ON 16 JUL 2025 ZAR / USD EX.RATE 17.9537 WITH WELLS FARGO	-141,067.370	16 Jul 25				0.00	-141,067.37	-141,067.37	0.00
FX DEAL TRANSACTED ON 17 JUN 2025 INR / USD EX.RATE 86.29 WITH WELLS FARGO BANK	-4,461.000	17 Jun 25				0.00	-4,461.00	-4,461.00	0.00
FX DEAL TRANSACTED ON 17 JUN 2025 USD / INR EX.RATE 0.011563 WITH WELLS FARGO	4,461.000	17 Jun 25				0.00	4,461.00	4,461.00	0.00
FX DEAL TRANSACTED ON 18 AUG 2025 INR / USD EX.RATE 87.4137 WITH WELLS FARGO	-4,413.480	18 Aug 25				0.00	-4,413.48	-4,413.48	0.00
FX DEAL TRANSACTED ON 19 DEC 2025 USD / JPY EX.RATE 0.0063672 WITH WELLS FARGO	70,000.000	19 Dec 25				0.00	70,000.00	70,000.00	0.00
FX DEAL TRANSACTED ON 20 JUN 2025 BRL / USD EX.RATE 5.5235 WITH WELLS FARGO BANK	-111,954.840	20 Jun 25				0.00	-111,954.84	-111,954.84	0.00
FX DEAL TRANSACTED ON 20 JUN 2025 USD / BRL EX.RATE 0.1783167 WITH WELLS FARGO	111,954.840	20 Jun 25				0.00	111,954.84	111,954.84	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

◆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
WELLS FARGO BANK NA									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 20 MAY 2025 BRL / USD EX.RATE 5.6795 WITH WELLS FARGO BANK	-107,878.460	20 May 25				0.00	-107,878.46	-107,878.46	0.00
FX DEAL TRANSACTED ON 20 MAY 2025 USD / BRL EX.RATE 0.1749054 WITH WELLS FARGO	107,878.460	20 May 25				0.00	107,878.46	107,878.46	0.00
FX DEAL TRANSACTED ON 22 DEC 2025 PEN / USD EX.RATE 3.369 WITH WELLS FARGO BANK	-155,571.710	22 Dec 25				0.00	-155,571.71	-155,571.71	0.00
FX DEAL TRANSACTED ON 22 DEC 2025 USD / PEN EX.RATE 0.2951507 WITH WELLS FARGO	155,571.710	22 Dec 25				0.00	155,571.71	155,571.71	0.00
FX DEAL TRANSACTED ON 24 OCT 2025 EUR / USD EX.RATE 0.861484 WITH WELLS FARGO	-20,894.180	24 Oct 25				0.00	-20,894.18	-20,894.18	0.00
FX DEAL TRANSACTED ON 25 APR 2025 JPY / USD EX.RATE 142.762 WITH WELLS FARGO	-1,920,872.000	25 Apr 25				0.00	-1,920,872.00	-1,920,872.00	0.00
FX DEAL TRANSACTED ON 25 APR 2025 USD / JPY EX.RATE 0.0069795 WITH WELLS FARGO	1,920,872.000	25 Apr 25				0.00	1,920,872.00	1,920,872.00	0.00
FX DEAL TRANSACTED ON 25 JUN 2025 JPY / USD EX.RATE 145.0247 WITH WELLS FARGO	-1,037,802.000	25 Jun 25				0.00	-1,037,802.00	-1,037,802.00	0.00
FX DEAL TRANSACTED ON 25 JUN 2025 USD / JPY EX.RATE 0.00687 WITH WELLS FARGO	1,037,802.000	25 Jun 25				0.00	1,037,802.00	1,037,802.00	0.00
FX DEAL TRANSACTED ON 25 NOV 2025 GBP / USD EX.RATE 0.7614986 WITH WELLS FARGO	-824,154.880	25 Nov 25				0.00	-824,154.88	-824,154.88	0.00
FX DEAL TRANSACTED ON 25 NOV 2025 USD / GBP EX.RATE 1.313205 WITH WELLS FARGO	824,158.020	25 Nov 25				0.00	824,158.02	824,158.02	0.00
FX DEAL TRANSACTED ON 26 AUG 2025 JPY / USD EX.RATE 147.0117 WITH WELLS FARGO	-1,204,752.000	26 Aug 25				0.00	-1,204,752.00	-1,204,752.00	0.00
FX DEAL TRANSACTED ON 26 AUG 2025 USD / JPY EX.RATE 0.0067797 WITH WELLS FARGO	1,204,752.000	26 Aug 25				0.00	1,204,752.00	1,204,752.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

◆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
WELLS FARGO BANK NA									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 26 JUN 2025 USD / INR EX.RATE 0.0116614 WITH WELLS FARGO	4,488.950	26 Jun 25				0.00	4,488.95	4,488.95	0.00
FX DEAL TRANSACTED ON 26 MAR 2025 JPY / USD EX.RATE 150.0428 WITH WELLS FARGO	-1,110,436.000	26 Mar 25				0.00	-1,110,436.00	-1,110,436.00	0.00
FX DEAL TRANSACTED ON 26 MAR 2025 USD / JPY EX.RATE 0.0066423 WITH WELLS FARGO	1,110,436.000	26 Mar 25				0.00	1,110,436.00	1,110,436.00	0.00
FX DEAL TRANSACTED ON 26 SEP 2025 AUD / USD EX.RATE 1.5316281 WITH WELLS FARGO	-39,826.900	26 Sep 25				0.00	-39,826.90	-39,826.90	0.00
FX DEAL TRANSACTED ON 26 SEP 2025 USD / AUD EX.RATE 0.65322 WITH WELLS FARGO	39,846.420	26 Sep 25				0.00	39,846.42	39,846.42	0.00
FX DEAL TRANSACTED ON 27 MAY 2025 JPY / USD EX.RATE 143.4075 WITH WELLS FARGO	-915,438.000	27 May 25				0.00	-915,438.00	-915,438.00	0.00
FX DEAL TRANSACTED ON 27 MAY 2025 JPY / USD EX.RATE 143.5076 WITH WELLS FARGO	-928,417.000	27 May 25				0.00	-928,417.00	-928,417.00	0.00
FX DEAL TRANSACTED ON 27 MAY 2025 USD / JPY EX.RATE 0.0069454 WITH WELLS FARGO	928,417.000	27 May 25				0.00	928,417.00	928,417.00	0.00
FX DEAL TRANSACTED ON 27 MAY 2025 USD / JPY EX.RATE 0.0069502 WITH WELLS FARGO	915,438.000	27 May 25				0.00	915,438.00	915,438.00	0.00
FX DEAL TRANSACTED ON 28 NOV 2025 AUD / USD EX.RATE 1.5304561 WITH WELLS FARGO	-252,212.400	28 Nov 25				0.00	-252,212.40	-252,212.40	0.00
FX DEAL TRANSACTED ON 28 NOV 2025 USD / AUD EX.RATE 0.653618 WITH WELLS FARGO	252,296.550	28 Nov 25				0.00	252,296.55	252,296.55	0.00
FX DEAL TRANSACTED ON 28 NOV 2025 USD / ZAR EX.RATE 0.0583856 WITH WELLS FARGO	52,512.000	28 Nov 25				0.00	52,512.00	52,512.00	0.00
FX DEAL TRANSACTED ON 28 NOV 2025 ZAR / USD EX.RATE 17.1953 WITH WELLS FARGO	-52,512.000	28 Nov 25				0.00	-52,512.00	-52,512.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

◆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
WELLS FARGO BANK NA									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 28 OCT 2025 EUR / USD EX.RATE 0.8576329 WITH WELLS FARGO	-1,453,521.320	28 Oct 25				0.00	-1,453,521.32	-1,453,521.32	0.00
FX DEAL TRANSACTED ON 28 OCT 2025 JPY / USD EX.RATE 151.4283 WITH WELLS FARGO	-237,614.000	28 Oct 25				0.00	-237,614.00	-237,614.00	0.00
FX DEAL TRANSACTED ON 28 OCT 2025 USD / EUR EX.RATE 1.1678331 WITH WELLS FARGO	1,455,806.440	28 Oct 25				0.00	1,455,806.44	1,455,806.44	0.00
FX DEAL TRANSACTED ON 28 OCT 2025 USD / JPY EX.RATE 0.0065854 WITH WELLS FARGO	237,614.000	28 Oct 25				0.00	237,614.00	237,614.00	0.00
FX DEAL TRANSACTED ON 29 AUG 2025 BRL / USD EX.RATE 5.4264 WITH WELLS FARGO BANK	-115,701.520	29 Aug 25				0.00	-115,701.52	-115,701.52	0.00
FX DEAL TRANSACTED ON 29 JUL 2025 JPY / USD EX.RATE 148.1385 WITH WELLS FARGO	-637,656.000	29 Jul 25				0.00	-637,656.00	-637,656.00	0.00
FX DEAL TRANSACTED ON 29 JUL 2025 JPY / USD EX.RATE 148.278 WITH WELLS FARGO	-191,297.000	29 Jul 25				0.00	-191,297.00	-191,297.00	0.00
FX DEAL TRANSACTED ON 29 JUL 2025 USD / JPY EX.RATE 0.0067222 WITH WELLS FARGO	191,297.000	29 Jul 25				0.00	191,297.00	191,297.00	0.00
FX DEAL TRANSACTED ON 29 JUL 2025 USD / JPY EX.RATE 0.0067286 WITH WELLS FARGO	637,656.000	29 Jul 25				0.00	637,656.00	637,656.00	0.00
FX DEAL TRANSACTED ON 29 OCT 2025 AUD / USD EX.RATE 1.5151515 WITH WELLS FARGO	-29,807.580	29 Oct 25				0.00	-29,807.58	-29,807.58	0.00
FX DEAL TRANSACTED ON 29 OCT 2025 USD / AUD EX.RATE 0.660197 WITH WELLS FARGO	29,816.480	29 Oct 25				0.00	29,816.48	29,816.48	0.00
FX DEAL TRANSACTED ON 30 JUN 2025 USD / BRL EX.RATE 0.1832475 WITH WELLS FARGO	293.370	30 Jun 25				0.00	293.37	293.37	0.00
FX DEAL TRANSACTED ON 30 MAY 2025 USD / BRL EX.RATE 0.1751712 WITH WELLS FARGO	107,326.660	30 May 25				0.00	107,326.66	107,326.66	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

Reporting

01 JAN 25 - 31 DEC 25

Account ID NCBHP

Account Name NCBH PENSION

◆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
Total WELLS FARGO BANK NA							**0.00**	**-39,648.48**	**-39,648.48**

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

Reporting

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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

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 272,381,001.00

Reporting

01 JAN 25 - 31 DEC 25

Account ID NCBHP

Account Name NCBH PENSION

◆5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate — Acquisition Price	Transaction Aggregate — Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Value of Asset on Transaction
FNMA 30 YEAR PASS THROUGHS 5.5% 30 YEARS SETTLES MAY SEDOL: B1VXM42	Total acquisitions	1	8,461,152.34			0.00	8,461,152.34	8,461,152.34
	Total dispositions	1		8,419,150.39		0.00	8,461,152.34	8,419,150.39
FNMA 30 YEAR PASS-THROUGHS 5.5% 30 YEARS SETTLES MARCH SEDOL: BN4NPK0	Total acquisitions	2	16,786,835.94			0.00	16,786,835.94	16,786,835.94
	Total dispositions	2		16,909,853.52		0.00	16,786,835.94	16,909,853.52
FNMA 30 YEAR PASS-THROUGHS 5.5% 30 YEARS SETTLES FEBRUARY SEDOL: 2337803	Total acquisitions	2	16,827,675.78			0.00	16,827,675.78	16,827,675.78
	Total dispositions	2		16,674,609.38		0.00	16,827,675.78	16,674,609.38
FNMA 30 YEAR PASS-THROUGHS 5.5% 30 YEARS SETTLES JUNE SEDOL: B1XFM91	Total acquisitions	4	16,834,386.73			0.00	16,834,386.73	16,834,386.73
	Total dispositions	4		16,889,250.01		0.00	16,834,386.73	16,889,250.01
FNMA 30 YEARS SINGLE FAMILY MORTGAGE 5.5 % 30 YEARS SETTLES APRIL SEDOL: B07WVZ0	Total acquisitions	2	16,849,257.81			0.00	16,849,257.81	16,849,257.81
	Total dispositions	2		16,931,767.58		0.00	16,849,257.81	16,931,767.58
FNMA 30 YR PASS-THROUGHS 5.5% 30 YEARS SETTLES JAN CUSIP: 01F052615	Total acquisitions	3	16,799,404.30			0.00	16,799,404.30	16,799,404.30
	Total dispositions	3		16,834,814.46		0.00	16,799,404.30	16,834,814.46
UNITED STATES OF AMER TREAS BONDS 2.5% 02-15-2045 SEDOL: BVVT273	Total acquisitions	10	13,367,239.90			0.00	13,367,239.90	13,367,239.90
	Total dispositions	11		14,700,582.03		0.00	14,688,579.02	14,700,582.03

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

Reporting

01 JAN 25 - 31 DEC 25

Account ID NCBHP

Account Name NCBH PENSION

◆5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate — Acquisition Price	Transaction Aggregate — Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Value of Asset on Transaction
UNITED STATES OF AMER TREAS BONDS 2.5% 02-15-2046 SEDOL: BZ56WT0	Total acquisitions	11	36,251,821.82			0.00	36,251,821.82	36,251,821.82
	Total dispositions	12		37,222,360.03		0.00	37,219,375.53	37,222,360.03
UNITED STATES OF AMER TREAS BONDS 3.375% DUE 08-15-2042 REG SEDOL: BJLVKG0	Total acquisitions	12	9,648,652.82			0.00	9,648,652.82	9,648,652.82
	Total dispositions	15		10,890,268.02		0.00	10,900,169.50	10,890,268.02
UNITED STATES OF AMER TREAS BONDS 4.625% 02-15-2055 SEDOL: BRXZ4T7	Total acquisitions	20	10,870,604.08			0.00	10,870,604.08	10,870,604.08
	Total dispositions	27		10,421,962.78		0.00	10,480,738.80	10,421,962.78
UNITED STATES OF AMER TREAS BONDS 4.75% 08-15-2055 SEDOL: BQT2LR2	Total acquisitions	10	14,323,119.03			0.00	14,323,119.03	14,323,119.03
	Total dispositions	7		6,199,343.75		0.00	6,115,880.85	6,199,343.75
UNITED STATES OF AMER TREAS BONDS 4.875% 08-15-2045 SEDOL: BVYLB35	Total acquisitions	16	13,748,795.97			0.00	13,748,795.97	13,748,795.97
	Total dispositions	13		12,876,559.84		0.00	12,874,373.83	12,876,559.84
UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016 2.5% DUE 05-15-2046 REG SEDOL: BYZ2TS9	Total acquisitions	11	56,633,226.20			0.00	56,633,226.20	56,633,226.20
	Total dispositions	11		56,601,483.16		0.00	56,641,457.91	56,601,483.16
UNITED STATES OF AMER TREAS TIPS 04-15-2029 SEDOL: BRJFGX9	Total acquisitions	14	9,834,894.12			0.00	9,834,894.12	9,834,894.12

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Reporting

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Account ID NCBHP

Account Name NCBH PENSION

◆5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate — Acquisition Price	Transaction Aggregate — Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Value of Asset on Transaction
UNITED STATES OF AMER TREAS TIPS 04-15-2029 SEDOL: BRJFGX9	Total dispositions	20		11,297,335.51		0.00	11,264,851.52	11,297,335.51
UNITED STATES TREAS BDS 2.25% DUE 08-15-2046 SEDOL: BZ56WJ0	Total acquisitions	10	13,676,313.76			0.00	13,676,313.76	13,676,313.76
	Total dispositions	10		13,666,612.50		0.00	13,674,706.86	13,666,612.50
UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 SEDOL: BG0D0F5	Total acquisitions	10	22,795,522.18			0.00	22,795,522.18	22,795,522.18
	Total dispositions	10		22,788,284.07		0.00	22,800,022.80	22,788,284.07
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054 SEDOL: BQSB5H8	Total acquisitions	8	7,834,269.49			0.00	7,834,269.49	7,834,269.49
	Total dispositions	8		7,835,312.50		0.00	7,847,354.46	7,835,312.50
UNITED STATES TREAS BDS DTD 2.75% 08-15-2047 SEDOL: BF53YK6	Total acquisitions	9	8,989,011.87			0.00	8,989,011.87	8,989,011.87
	Total dispositions	9		8,984,937.50		0.00	8,988,642.24	8,984,937.50
UNITED STATES TREAS NTS 2.75% 08-15-2032 SEDOL: BQHM4D1	Total acquisitions	17	34,193,416.59			0.00	34,193,416.59	34,193,416.59
	Total dispositions	19		36,964,071.02		0.00	36,885,798.92	36,964,071.02
UNITED STATES TREAS NTS 4.25% 08-15-2035 SEDOL: BQT2LK5	Total acquisitions	16	17,219,491.90			0.00	17,219,491.90	17,219,491.90
	Total dispositions	14		16,201,962.51		0.00	16,193,170.34	16,201,962.51

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

Reporting

01 JAN 25 - 31 DEC 25

Account ID NCBHP

Account Name NCBH PENSION

◆5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate: Acquisition Price	Transaction Aggregate: Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Value of Asset on Transaction
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	Total acquisitions	206	84,515,257.64			0.00	84,515,257.64	84,515,257.64
	Total dispositions	154		75,547,080.63		0.00	75,547,080.63	75,547,080.63
MFO VANGUARD DEVELOPED MARKETS INDEX INSTL CUSIP: 921943882	Total acquisitions	4	908,114.09			0.00	908,114.09	908,114.09
	Total dispositions	3		14,500,000.00		0.00	10,475,646.47	14,500,000.00
BUY TO OPEN REPO W/CITIGROUP 4.38% FROM 09-09-2025 TO 09-10-2025 CUSIP: 77799SEP2	Total acquisitions	1	17,800,000.00			0.00	17,800,000.00	17,800,000.00
	Total dispositions	1		17,800,000.00		0.00	17,800,000.00	17,800,000.00
BUY TO OPEN REPO W/CITIGROUP 4.39% FROM 09-04-2025 TO 09-05-2025 CUSIP: 77799SEP2	Total acquisitions	1	17,500,000.00			0.00	17,500,000.00	17,500,000.00
	Total dispositions	1		17,500,000.00		0.00	17,500,000.00	17,500,000.00
BUY TO OPEN REPO W/CITIGROUP 4.39% FROM 09-08-2025 TO 09-09-2025 CUSIP: 77799SEP2	Total acquisitions	1	17,100,000.00			0.00	17,100,000.00	17,100,000.00
	Total dispositions	1		17,100,000.00		0.00	17,100,000.00	17,100,000.00
BUY TO OPEN REPO W/CITIGROUP 4.44% FROM 09-05-2025 TO 09-08-2025 CUSIP: 77799SEP2	Total acquisitions	1	17,400,000.00			0.00	17,400,000.00	17,400,000.00
	Total dispositions	1		17,400,000.00		0.00	17,400,000.00	17,400,000.00

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Reporting

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Account ID NCBHP

Account Name NCBH PENSION

◆5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate		Lease Rental	Expenses Incurred	Cost of Asset	Value of Asset on Transaction
			Acquisition Price	Disposition Price				
BUY TO OPEN REPO W/DEUTSCHE 4.4% FROM 09-03-2025 TO 09-04-2025 CUSIP: 77799SEP2	Total acquisitions	1	10,600,000.00			0.00	10,600,000.00	10,600,000.00
	Total dispositions	1		10,600,000.00		0.00	10,600,000.00	10,600,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

Reporting

01 JAN 25 - 31 DEC 25

Account ID NCBHP

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◆5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Number of Transactions	Transaction Aggregate — Acquisition Price	Transaction Aggregate — Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Value of Asset on Transaction

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 272,381,001.00

Reporting

01 JAN 25 - 31 DEC 25

Account ID NCBHP

Account Name NCBH PENSION

◆5% Report - Part D

Series of 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
CITIGROUP GLOBAL MARKETS INC.									
U.S. Government Securities									
United States - USD									
UNITED STATES OF AMER TREAS BONDS 1.5% 02-15-2053	-73,000.000	28 Apr 25		85.5562		0.00	62,790.69	62,456.00	-334.69
UNITED STATES OF AMER TREAS BONDS 1.5% 02-15-2053	-71,000.000	28 Apr 25		85.5729		0.00	61,070.40	60,756.78	-313.62
UNITED STATES OF AMER TREAS TIPS 04-15-2029	-60,000.000	9 Jan 25		102.3180		0.00	61,283.89	61,390.81	106.92
Corporate Debt Instruments - Other									
France - USD									
PVTPL BPCE 6.293% 01-14-2036	250,000.000	7 Jan 25	100.0000			0.00	250,000.00	250,000.00	0.00
United States - USD									
BAXTER INTL INC 5.65% 12-15-2035	200,000.000	19 Nov 25	99.8990			0.00	199,798.00	199,798.00	0.00
CITIGROUP INC 6.875% 12-31-2049	200,000.000	16 Jul 25	100.0000			0.00	200,000.00	200,000.00	0.00
CITIGROUP INC 6.95% 12-31-2049	-50,000.000	1 May 25		98.5770		0.00	50,250.00	49,288.50	-961.50
ENTERPRISE PRODS OPER LLC 5.2% 01-15-203 6	200,000.000	17 Jun 25	99.6650			0.00	199,330.00	199,330.00	0.00
EQUITABLE HLDGS INC 6.7% 03-28-2055	100,000.000	12 Mar 25	100.0000			0.00	100,000.00	100,000.00	0.00
FLORIDA PWR & LT CO 5.8% 03-15-2065	200,000.000	18 Feb 25	99.7310			0.00	199,462.00	199,462.00	0.00
MERCK & CO INC NEW 5.7% DUE 12-04-2065	100,000.000	1 Dec 25	99.2670			0.00	99,267.00	99,267.00	0.00
ORACLE CORP 6% 08-03-2055	200,000.000	30 Jan 25	99.8050			0.00	199,610.00	199,610.00	0.00
PVTPL MARS INC 5.7% 05-01-2055	200,000.000	5 Mar 25	99.4590			0.00	198,918.00	198,918.00	0.00
PVTPL NAKILAT INC BD 144A 6.067% DUE 12-31-2033 BEO	-230,979.000	29 Jan 25		103.0000		0.00	215,387.92	237,908.37	22,520.45
PVTPL VENTURE GLOBAL LNG INC 8.375% DUE 06-01-2031	-100,000.000	23 Apr 25		99.5000		0.00	94,156.25	99,500.00	5,343.75

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Reporting

01 JAN 25 - 31 DEC 25

Account ID NCBHP

Account Name NCBH PENSION

◆5% Report - Part D

Series of 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
CITIGROUP GLOBAL MARKETS INC.										
Corporate Debt Instruments - Other										
United States - USD										
PVTPL VENTURE GLOBAL LNG INC 9.0% 12-31-2049	100,000.000		23 Dec 25	78.6250			0.00	78,625.00	78,625.00	0.00
Other										
Peru - PEN										
REPUBLIC OF PERU 144A 7.3% 12/08/2033	400.000		4 Apr 25	29.0898			0.00	116,359.39	116,359.39	0.00
United States - USD										
BUY TO OPEN REPO W/CITIGROUP 3.71% FROM 12-16-2025 TO 12-17-2025	3,800,000.000		16 Dec 25	100.0000			0.00	3,800,000.00	3,800,000.00	0.00
BUY TO OPEN REPO W/CITIGROUP 3.71% FROM 12-16-2025 TO 12-17-2025	-3,800,000.000		17 Dec 25		100.0000		0.00	3,800,000.00	3,800,000.00	0.00
BUY TO OPEN REPO W/CITIGROUP 4.38% FROM 09-09-2025 TO 09-10-2025	17,800,000.000	*	9 Sep 25	100.0000			0.00	17,800,000.00	17,800,000.00	0.00
BUY TO OPEN REPO W/CITIGROUP 4.38% FROM 09-09-2025 TO 09-10-2025	-17,800,000.000	*	10 Sep 25		100.0000		0.00	17,800,000.00	17,800,000.00	0.00
BUY TO OPEN REPO W/CITIGROUP 4.39% FROM 09-04-2025 TO 09-05-2025	17,500,000.000	*	4 Sep 25	100.0000			0.00	17,500,000.00	17,500,000.00	0.00
BUY TO OPEN REPO W/CITIGROUP 4.39% FROM 09-04-2025 TO 09-05-2025	-17,500,000.000	*	5 Sep 25		100.0000		0.00	17,500,000.00	17,500,000.00	0.00
BUY TO OPEN REPO W/CITIGROUP 4.39% FROM 09-08-2025 TO 09-09-2025	17,100,000.000	*	8 Sep 25	100.0000			0.00	17,100,000.00	17,100,000.00	0.00
BUY TO OPEN REPO W/CITIGROUP 4.39% FROM 09-08-2025 TO 09-09-2025	-17,100,000.000	*	9 Sep 25		100.0000		0.00	17,100,000.00	17,100,000.00	0.00
BUY TO OPEN REPO W/CITIGROUP 4.4% FROM 02-03-2025 TO 02-04-2025	2,000,000.000		3 Feb 25	100.0000			0.00	2,000,000.00	2,000,000.00	0.00
BUY TO OPEN REPO W/CITIGROUP 4.4% FROM 02-03-2025 TO 02-04-2025	-2,000,000.000		4 Feb 25		100.0000		0.00	2,000,000.00	2,000,000.00	0.00

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Reporting

01 JAN 25 - 31 DEC 25

Account ID NCBHP

Account Name NCBH PENSION

◆5% Report - Part D

Series of 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
CITIGROUP GLOBAL MARKETS INC.										
Other										
United States - USD										
BUY TO OPEN REPO W/CITIGROUP 4.44% FROM 09-05-2025 TO 09-08-2025	17,400,000.000	*	5 Sep 25	100.0000			0.00	17,400,000.00	17,400,000.00	0.00
BUY TO OPEN REPO W/CITIGROUP 4.44% FROM 09-05-2025 TO 09-08-2025	-17,400,000.000	*	8 Sep 25		100.0000		0.00	17,400,000.00	17,400,000.00	0.00
CALL BONDOPT SBNYUS33 03/06/2025 FNCL 5% 03/13/2025 96.71875 31750PZR5	-100,000.000		8 Jan 25		0.0047		0.00	468.75	468.75	0.00
CALL BONDOPT SBNYUS33 03/06/2025 FNCL 5% 03/13/2025 96.71875 31750PZR5	100,000.000		6 Mar 25				0.00	468.75	0.00	468.75
CALL BONDOPT SBNYUS33 03/06/2025 FNCL 5% 03/13/2025 97.03125 31750Q0N0	-100,000.000		10 Jan 25		0.0025		0.00	250.00	250.00	0.00
CALL BONDOPT SBNYUS33 03/06/2025 FNCL 5% 03/13/2025 97.03125 31750Q0N0	100,000.000		6 Mar 25				0.00	250.00	0.00	250.00
CALL BONDOPT SBNYUS33 07/07/2025 FNCL 4. 5% 07/14/20 96.46875 31750QSK6	-100,000.000		24 Apr 25		0.0047		0.00	468.75	468.75	0.00
CALL BONDOPT SBNYUS33 07/07/2025 FNCL 4. 5% 07/14/20 96.46875 31750QSK6	100,000.000		7 Jul 25				0.00	468.75	0.00	468.75
PUT BONDOPT SBNYUS33 03/06/2025 FNCL 5% 03/13/2025 93.03125 31750Q0O8	-100,000.000		10 Jan 25		0.0028		0.00	281.25	281.25	0.00
PUT BONDOPT SBNYUS33 03/06/2025 FNCL 5% 03/13/2025 93.03125 31750Q0O8	100,000.000		6 Mar 25				0.00	281.25	0.00	281.25
PUT BONDOPT SBNYUS33 03/06/2025 FNCL 5% 03/13/2025 94.71875 31750PZS3	-100,000.000		8 Jan 25		0.0055		0.00	546.88	546.88	0.00
PUT BONDOPT SBNYUS33 03/06/2025 FNCL 5% 03/13/2025 94.71875 31750PZS3	100,000.000		6 Mar 25				0.00	546.88	0.00	546.88
PUT BONDOPT SBNYUS33 07/07/2025 FNCL 4.5 % 07/14/20 92.46875 31750QSL4	-100,000.000		24 Apr 25		0.0055		0.00	546.88	546.88	0.00
PUT BONDOPT SBNYUS33 07/07/2025 FNCL 4.5 % 07/14/20 92.46875 31750QSL4	100,000.000		7 Jul 25				0.00	546.88	0.00	546.88

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Reporting

01 JAN 25 - 31 DEC 25

Account ID NCBHP

Account Name NCBH PENSION

◆5% Report - Part D

Series of 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
Total CITIGROUP GLOBAL MARKETS INC.							**153,591,433.56**	**153,615,232.36**	**28,923.82**

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NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

APPENDIX C

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBSM8V15	#REORG/ENLINK MIDSTREAM EXCHANGE ONEOK INC 4A1QBR1 06-16-2025				
		Acquisitions	100,000.00	-87,401.00	
		Free Delivery	-100,000.00		
SBYP8MR7	ABBVIE INC 4.3% DUE 05-14-2036				
		Dispositions	-100,000.00		94,889.00
		Free Receipt	100,000.00	-99,455.00	
SBSNSFM3	ABBVIE INC 5.4% 03-15-2054				
		Dispositions	-200,000.00		192,972.00
		Free Receipt	200,000.00	-199,314.00	
SBQXV0P6	ABBVIE INC 5.6% 03-15-2055				
		Acquisitions	100,000.00	-99,750.00	
		Dispositions	-100,000.00		99,194.00
SBXDZFY1	ABBVIE INC FIXED 4.5% DUE 05-14-2035				
		Dispositions	-300,000.00		291,042.00
		Free Receipt	300,000.00	-297,927.00	
SBXDZFZ2	ABBVIE INC FIXED 4.7% DUE 05-14-2045				
		Dispositions	-200,000.00		179,778.00
		Free Receipt	200,000.00	-202,169.33	
CLX2294978	ADVANTAGE SALES & MARKETING INC TERM LOANSENIOR SECURED 10-28-2027				
		Dispositions	-970.43		832.48
		Free Receipt	970.43	-951.03	
SB3BQ074	AEP TEX CENT CO 6.65% DUE 02-15-2033				
		Dispositions	-150,000.00		164,071.50
		Free Receipt	500,000.00	-541,645.00	
SBM9STY5	AEP TRANSMISSION CO LLC 2.75% 08-15-2051				
		Dispositions	-200,000.00		122,568.00
		Free Receipt	200,000.00	-199,228.00	
SBP2TQZ6	ALEXANDRIA REAL ESTATE EQUITIES 3.55% 03-15-2052				
		Dispositions	-100,000.00		68,731.00
		Free Receipt	100,000.00	-99,575.00	
SBM8SR08	ALEXANDRIA REAL ESTATE EQUITIES INC 3.0% 05-18-2051				
		Dispositions	-200,000.00		122,606.00
		Free Receipt	200,000.00	-199,176.00	
SB3LVPV8	ALLY FINL INC 8% DUE 11-01-2031				

Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-150,000.00		166,863.00
		Free Receipt	150,000.00	-197,401.50	
SBNKJ1R1	AMERICAN HOMES 4 RENT L P 3.375% DUE 07-15-2051 BEO				
		Dispositions	-200,000.00		131,900.00
		Free Receipt	200,000.00	-168,540.00	
SBQ5J3Z9	AMERICAN TOWER CORP 5.45% 02-15-2034				
		Dispositions	-200,000.00		206,206.00
		Free Receipt	200,000.00	-198,570.00	
SBFXCMM3	AMERN INTL GROUP 4.75% DUE 04-01-2048				
		Dispositions	-100,000.00		88,190.00
		Free Receipt	100,000.00	-99,413.00	
SBMWC4X8	AMERN TOWER CORP 2.95% DUE 01-15-2051				
		Dispositions	-500,000.00		314,540.00
		Free Receipt	500,000.00	-494,650.00	
SBK21TM5	AMERN TOWER CORP 3.7% DUE 10-15-2049				
		Dispositions	-100,000.00		72,793.00
		Free Receipt	100,000.00	-106,294.00	
C031162DC1	AMGEN INC SR NT 3% 01-15-2052				
		Dispositions	-100,000.00		64,471.00
		Free Receipt	100,000.00	-97,954.00	
SBMFF928	AON NORTH AMER INC 5.75% 03-01-2054				
		Dispositions	-100,000.00		98,196.00
		Free Receipt	100,000.00	-99,392.00	
SBHL3SD5	APTIV SWISS HOLDINGS LIMITED 5.4% 03-15-2049				
		Dispositions	-100,000.00		87,962.00
		Free Receipt	100,000.00	-99,558.00	
SBPCPXG4	ARCELORMITTAL 6.8% DUE 11-29-2032				
		Dispositions	-100,000.00		110,647.00
		Free Receipt	100,000.00	-99,371.00	
SBT25M09	ARES MANAGEMENT CORPORATION 5.6% 10-11-2054				
		Dispositions	-200,000.00		188,014.00
		Free Receipt	200,000.00	-198,478.00	
SBMFZR13	ASSURED GTY US HLDGS INC 3.6% 09-15-2051				
		Dispositions	-200,000.00		137,302.00
		Free Receipt	200,000.00	-199,630.00	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMG7M46	ASTRAZENECA FIN LLC 5.0% 02-26-2034				
		Dispositions	-100,000.00		99,866.00
		Free Receipt	100,000.00	-99,634.00	
C00206RLV2	AT&T INC 3.65% DUE 09-15-2059				
		Dispositions	-3,506,000.00		2,330,017.48
		Free Receipt	3,506,000.00	-3,516,300.82	
C05401AAH4	AVOLON HLDGS FDG 2.875% DUE 02-15-2025				
		Dispositions	-100,000.00		100,000.00
		Free Receipt	100,000.00	-99,881.00	
C05401AAK7	AVOLON HLDGS FDG 5.5% DUE 01-15-2026				
		Dispositions	-300,000.00		301,248.00
		Free Receipt	300,000.00	-299,769.00	
SBSLM0D3	BANCO BILBAO VISCAYA ARG 6.033% 03-13-2035				
		Dispositions	-200,000.00		210,038.00
		Free Receipt	200,000.00	-200,000.00	
C06051GKQ1	BANK OF AMERICA CORP 4.571% 04-27-2033				
		Dispositions	-300,000.00		297,450.00
		Free Receipt	300,000.00	-300,000.00	
SBS2CS83	BANK OF AMERICA CORP 5.511% 01-24-2036				
		Acquisitions	200,000.00	-200,000.00	
		Dispositions	-200,000.00		206,430.00
C06051GMA4	BANK OF AMERICA CORPORATION 5.468% 01-23-2035				
		Dispositions	-300,000.00		310,281.00
		Free Receipt	300,000.00	-300,000.00	
SBQMRYS6	BARCLAYS PLC 9.25%-FRN PERP GBP200000				
		Acquisitions	200,000.00	-274,736.41	
		Dispositions	-200,000.00		281,469.69
SBPQW6H3	BIOGEN INC SR NT 3.25% 02-15-2051				
		Dispositions	-112,000.00		71,050.56
		Free Receipt	112,000.00	-110,316.98	
SBL597S5	BLOCK FINANCIAL LLC 2.5% DUE 07-15-2028 BEO				
		Dispositions	-300,000.00		284,391.00
		Free Receipt	300,000.00	-298,624.40	
SBMHXMZ4	BOEING CO 3.625% DUE 02-01-2031				

Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-400,000.00		382,468.00
		Free Receipt	400,000.00	-399,744.00	
SBJGV2H0	BOEING CO 3.75% DUE 02-01-2050				
		Dispositions	-100,000.00		71,463.00
		Free Receipt	100,000.00	-99,155.00	
SBV97X76	BOEING CO 6.858% 05-01-2054				
		Dispositions	-200,000.00		221,114.00
		Free Receipt	200,000.00	-204,373.00	
SBD6TZ17	BRIGHTHOUSE FINL 4.7% DUE 06-22-2047				
		Dispositions	-66,000.00		49,347.54
		Free Receipt	66,000.00	-65,051.91	
SBNRLZ23	BRIGHTHOUSE FINL INC SR NT 3.85% 12-22-2051				
		Dispositions	-100,000.00		62,902.00
		Free Receipt	100,000.00	-99,926.00	
SBPK6XT2	BRISTOL MYERS SQUIBB CO 5.55% 02-22-2054				
		Dispositions	-200,000.00		193,494.00
		Free Receipt	200,000.00	-199,218.00	
SBP961B1	BRISTOL-MYERS SQUIBB CO 3.9% 03-15-2062				
		Dispositions	-500,000.00		356,355.00
		Free Receipt	500,000.00	-497,580.00	
SB23XQ67	BRITISH TELECOMMUNICATIONS P L C NT STEPUP 12-15-2030 12-12-2000				
		Dispositions	-100,000.00		123,026.00
		Free Receipt	100,000.00	-138,197.00	
SBKPVK30	BROADCOM INC 4.3% DUE 11-15-2032 BEO				
		Dispositions	-100,000.00		97,584.00
		Free Receipt	100,000.00	-99,874.00	
SBKPVKP2	BROADCOM INC FIXED 4.15% DUE 11-15-2030				
		Dispositions	-41,000.00		39,482.59
		Free Receipt	41,000.00	-40,954.49	
SBMY54P7	BROOKFIELD FIN INC 3.5% DUE 03-30-2051				
		Dispositions	-300,000.00		206,811.00
		Free Receipt	300,000.00	-297,939.00	
SBSLL988	BROOKFIELD FIN INC 5.968% 03-04-2054				
		Dispositions	-150,000.00		150,912.00
		Free Receipt	425,000.00	-429,356.75	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBZ0WZL6	BROOKFIELD FIN INC FIXED 4.7% 09-20-2047				
		Dispositions	-100,000.00		86,711.00
		Free Receipt	200,000.00	-201,182.00	
SBRBD9B0	BURLINGTON NORTHN SANTA FE LLC 5.2% 04-15-2054				
		Dispositions	-325,000.00		304,297.50
		Free Receipt	576,000.00	-575,975.23	
C77799DEC4	BUY TO OPEN REPO W/BNP PARIB 3.8% FROM 12-15-2025 TO 12-16-2025				
		Acquisitions	3,400,000.00	-3,400,000.00	
		Dispositions	-3,400,000.00		3,400,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP 3.71% FROM 12-16-2025 TO 12-17-2025				
		Acquisitions	3,800,000.00	-3,800,000.00	
		Dispositions	-3,800,000.00		3,800,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP 4.38% FROM 09-09-2025 TO 09-10-2025				
		Acquisitions	17,800,000.00	-17,800,000.00	
		Dispositions	-17,800,000.00		17,800,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP 4.39% FROM 09-04-2025 TO 09-05-2025				
		Acquisitions	17,500,000.00	-17,500,000.00	
		Dispositions	-17,500,000.00		17,500,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP 4.39% FROM 09-08-2025 TO 09-09-2025				
		Acquisitions	17,100,000.00	-17,100,000.00	
		Dispositions	-17,100,000.00		17,100,000.00
C77799FEB1	BUY TO OPEN REPO W/CITIGROUP 4.4% FROM 02-03-2025 TO 02-04-2025				
		Acquisitions	2,000,000.00	-2,000,000.00	
		Dispositions	-2,000,000.00		2,000,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP 4.44% FROM 09-05-2025 TO 09-08-2025				
		Acquisitions	17,400,000.00	-17,400,000.00	
		Dispositions	-17,400,000.00		17,400,000.00
C77799DEC4	BUY TO OPEN REPO W/DBSI/FIXE 3.93% FROM 12-09-2025 TO 12-10-2025				
		Acquisitions	3,500,000.00	-3,500,000.00	
		Dispositions	-3,500,000.00		3,500,000.00
C77799FEB1	BUY TO OPEN REPO W/DEUTSCHE 4.34% FROM 02-04-2025 TO 02-05-2025				
		Acquisitions	1,500,000.00	-1,500,000.00	
		Dispositions	-1,500,000.00		1,500,000.00
C77799JAN1	BUY TO OPEN REPO W/DEUTSCHE 4.37% FROM 01-31-2025 TO 02-03-2025				

Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,600,000.00	-1,600,000.00	
		Dispositions	-1,600,000.00		1,600,000.00
C77799SEP2	BUY TO OPEN REPO W/DEUTSCHE 4.4% FROM 09-03-2025 TO 09-04-2025				
		Acquisitions	10,600,000.00	-10,600,000.00	
		Dispositions	-10,600,000.00		10,600,000.00
S9MZ6KBU	CALL BONDOPT SBNYUS33 03/06/2025 FNCL 5% 03/13/2025 96.71875 31750PZR5				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		468.75
S9MZ7YWU	CALL BONDOPT SBNYUS33 03/06/2025 FNCL 5% 03/13/2025 97.03125 31750Q0N0				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		250.00
S9N27L6U	CALL BONDOPT SBNYUS33 07/07/2025 FNCL 4.5% 07/14/20 96.46875 31750QSK6				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		468.75
S9MZNRLU	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
S9N11VUU	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
S9N2E92U	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
S9MZWNFU	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
S9MZ7J1U	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
S9N1VU2U	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
S9N1PRGU	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

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9N1769U	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
S9N44VLU	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.51% 317UA2XA9 15/09/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		250.50
S9N1961U	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
S9N1C56U	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
S9N4M01U	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.55% 317UAG9A5 17/10/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		462.23
S9N4CVWU	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.61% 317UA9UA7 02/10/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		510.62
S9N17NNU	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.4% 317U8MAA3 07/04/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		201.29
S9N26LGU	CALL SWO EUR BOFAUS6S P 6MEURIB / R 2.32% 317U91UA6 22/05/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		321.96
S9MZ2EQU	CALL SWO EUR CHASUS33 P 6MEURIB / R 1.97% 317U7PVA4 06/01/2025				
		Acquisitions	100,000.00	0.00	
		Free Delivery	-100,000.00		
S9N2KJ0U	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
S9N3REMU	CALL SWO EUR CHASUS33 P 6MEURIB / R 2.54% 317U9VGA6 26/08/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		272.82
S9MZ2DEU	CALL SWO EUR CITIUS33 P 3MEURIB / R 2.05% 317U6VZA8 19/02/2025				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-1,800,000.00		0.00
		Free Receipt	1,800,000.00	-1,696.00	
S9MZ2DFU	CALL SWO EUR CITIUS33 P 6MEURIB / R 2.05% 317U6W0A4 19/02/2025				
		Acquisitions	200,000.00	0.00	
		Free Delivery	-200,000.00		
S9N1KRRU	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
S9N34XSU	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
S9N2RU9U	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
S9N1SMPU	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
S9MZ4VTU	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
S9N49H2U	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.59% 317UA6SA6 26/09/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		504.42
S9N2206U	CALL SWO EUR MSCSUS33 P 6MEURIB / R 2.06% 317U8ZEA0 15/05/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		176.20
S9N13N7U	CALL SWO EUR MSCSUS33 P 6MEURIB / R 2.19% 317U8JNA6 28/03/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		244.71
S9N17PLU	CALL SWO EUR MSCSUS33 P 6MEURIB / R 2.52% 317U8M8A6 07/04/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		376.74
S9N4E87U	CALL SWO EUR MSCSUS33 P 6MEURIB / R 2.55% 317UABYA8 06/10/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		255.97

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9N29RNU	CALL SWO EUR NGFPUS33 P 6MEURIB / R 2.03% 317U94GA6 28/05/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		327.41
S9N3DV6U	CALL SWO EUR NGFPUS33 P 6MEURIB / R 2.44% 317U9ONA4 01/08/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		269.99
S9N1EJLU	CALL SWO EUR NGFPUS33 P 6MEURIB / R 2.53% 317U8QXA9 17/04/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		375.10
S9MZHJCU	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
S9MZRNNU	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
S9MZAU0U	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
S9N24XGU	CALL SWO USD BARCGB33 P 1DSOFR / R 3.532% 317U90ZA3 05/19/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		795.00
S9N3ULXU	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
S9N4KA8U	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
S9N5BCEU	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
S9N5JG5U	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
S9MZ2EEU	CALL SWO USD BNPAFRPP P 1DSOFR / R 3.49% 317U7QBA4 01/06/2025				

Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	100,000.00	0.00	
		Free Delivery	-100,000.00		
S9MZLRMU	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
S9MZBR6U	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
S9N4JC2U	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.325% 317UAEPA2 10/14/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		551.00
S9N51RKU	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.5% 317UAOPA0 11/06/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		495.00
S9N3XN3U	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.523% 317U9ZVA0 09/08/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		290.00
S9N5FLTU	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.535% 317UAYPA8 11/28/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		460.00
S9N4BXSU	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.55% 317UA8WA7 09/29/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		555.00
S9N39W7U	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.555% 317U9N4A7 07/24/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		317.50
S9N4CG2U	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.575% 317UAALA4 10/02/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		607.50
S9N21G5U	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.582% 317U8Z5A0 05/14/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		447.50
S9N47DYU	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.598% 317UA4RA2 09/22/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		650.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9N36N6U	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.637% 317U9M4A9 07/18/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		316.25
S9N2QQDU	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.678% 317U9DSA3 06/27/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		355.00
S9N3K06U	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.699% 317U9SFA4 08/14/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		335.00
S9MZ2FDU	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.7% 317U7SFA6 01/16/2025				
		Acquisitions	100,000.00	0.00	
		Free Delivery	-100,000.00		
S9N38CPU	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.7% 317U9MKA1 07/21/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		317.50
S9N2GRWU	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.738% 317U9A2A7 06/12/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		366.25
S9N2LMLU	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.75% 317U9BOA1 06/20/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		396.25
S9N2XVGU	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.77% 317U9JQA2 07/09/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		320.00
S9MZBC7U	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.955% 317U83JA6 02/18/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		345.00
S9MZ5PTU	CALL SWO USD BOFAUS6S P 1DSOFR / R 4.005% 317U7YFA3 02/07/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		375.00
S9N5ATBU	CALL SWO USD BOFMCAT2 P 1DSOFR / R 3.355% 317UATKA4 11/24/2025				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		877.50
S9N1MSCU	CALL SWO USD BOFMCAT2 P 1DSOFR / R 3.738% 317U8U1A5 04/28/2025				

Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	150,000.00	0.00	
		Dispositions	-300,000.00		1,081.50
S9N56ZSU	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
S9N22K0U	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
S9MZ2ESU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.5% 317U7QDA2 01/06/2025				
		Acquisitions	100,000.00	0.00	
		Free Delivery	-100,000.00		
S9N22J9U	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
S9MZ2EUU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.62% 317U7RWA9 01/13/2025				
		Acquisitions	100,000.00	0.00	
		Free Delivery	-100,000.00		
S9N2SK7U	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
S9N31UYU	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
S9MZWDEU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.93% 317U8FIA0 03/20/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		297.50
S9N39F7U	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
S9N38W2U	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
S9N47U2U	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

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9MZNLFU	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
S9N57A6U	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
S9N3VAZU	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
S9N2PGJU	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
S9MZAH3U	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
S9N1SMRU	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
S9N58RCU	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
S9N4E54U	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
S9N54KZU	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
S9N5TNZU	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
S9N2AHNU	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
S9N26ECU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.463% 317U92GA0 05/22/2025				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,035.00
S9N5JV8U	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
S9MZ2DUU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.496% 317U7PTA7 01/06/2025				
		Acquisitions	100,000.00	0.00	
		Free Delivery	-100,000.00		
S9MZ2DWU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.5% 317U7Q4A2 01/06/2025				
		Acquisitions	100,000.00	0.00	
		Free Delivery	-100,000.00		
S9N52DAU	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
S9N3V81U	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
S9N3BULU	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
S9N1840U	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
S9N3D40U	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
S9N5PASU	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
S9N4TF9U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.55% 317UAM2A9 10/27/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		540.00
S9N43ZHU	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

Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9N3C93U	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
S9N2DUPU	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
S9N28NZU	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
S9N3EUFU	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
S9N3VFQU	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
S9N3866U	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
S9N49H4U	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
S9N1PVJU	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
S9N2CZBU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.605% 317U98BA2 06/05/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		360.00
S9N26EEU	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
S9N3SXWU	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
S9N33F0U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.653% 317U9L4A1 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
S9N3QTVU	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
S9N2WHCU	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
S9N2QKDU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.687% 317U9DVA9 06/27/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		350.50
S9MZ2EAU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.69% 317U7SPA5 01/17/2025				
		Acquisitions	100,000.00	0.00	
		Free Delivery	-100,000.00		
S9N1EFSU	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
S9N35YBU	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
S9N2SEPU	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
S9N1FW5U	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
S9N2KYZU	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
S9N1LHXU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.713% 317U8TPA2 04/28/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		376.50
S9MZ2DYU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.721% 317U7S8A4 01/13/2025				
		Acquisitions	100,000.00	0.00	
		Free Delivery	-100,000.00		

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9N1B49U	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
S9N2JR7U	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
S9N2WU2U	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
S9N2NWVU	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
S9MZ2EFU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.822% 317U7UWA2 01/21/2025				
		Acquisitions	100,000.00	0.00	
		Free Delivery	-100,000.00		
S9MZ2ECU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.875% 317U7UEA2 01/21/2025				
		Acquisitions	200,000.00	0.00	
		Free Delivery	-200,000.00		
S9MZ2EMU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.886% 317U7W0A3 01/27/2025				
		Acquisitions	100,000.00	0.00	
		Free Delivery	-100,000.00		
S9MZGXZU	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
S9MZ2EHU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.9% 317U7UYA0 01/23/2025				
		Acquisitions	100,000.00	0.00	
		Free Delivery	-100,000.00		
S9MZQZNU	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
S9MZHW9U	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
S9MZ2EJU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.908% 317U7VJA5 01/24/2025				

Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	100,000.00	0.00	
		Free Delivery	-100,000.00		
S9MZEU5U	CALL SWO USD GSCMUS33 P 1DSOFR / R 4% 317U84RA5 02/24/2025				
		Acquisitions	50,000.00	0.00	
		Dispositions	-100,000.00		345.00
S9N59R0U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.348% 317UASRA9 11/21/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		565.00
S9N55S4U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.4% 317UAQWA7 11/14/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		620.00
S9N2AZ9U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.44% 317U95WA5 05/30/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		412.50
S9N5L26U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.484% 317UB1TA5 12/12/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		660.00
S9N52P7U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.495% 317UAPEA9 11/10/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		581.00
S9N53TWU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.508% 317UAQ2A0 11/10/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		580.00
S9N5KWPU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.525% 317UB17A9 12/10/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		580.00
S9N5FDVU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.54% 317UAYRA6 11/28/2025				
		Acquisitions	251,000.00	0.00	
		Dispositions	-251,000.00		583.58
S9N1RQVU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.566% 317U8V3A1 05/02/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		456.25
S9N28RSU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.57% 317U93ZA7 05/27/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		387.50

Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9N21Y3U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.578% 317U8Z3A2 05/14/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		452.50
S9N49CQU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.61% 317UA5LA5 09/25/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		580.00
S9N2615U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.646% 317U93IA6 05/23/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		428.00
S9N3HL1U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.65% 317U9RHA4 08/11/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		303.75
S9N33J6U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.664% 317U9L6A9 07/14/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		297.50
S9N3F87U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.665% 317U9QJA4 08/07/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		320.00
S9N2VKPU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.669% 317U9HNA9 07/07/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		375.50
S9N3G03U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.683% 317U9QWA9 08/08/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		318.75
S9N3LX3U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.688% 317U9SPA3 08/15/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		615.00
S9N3LAVU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.695% 317U9SHA2 08/14/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		328.00
S9N34C5U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.697% 317U9LHA7 07/16/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		288.75
S9N1CZ4U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.71% 317U8QTA4 04/14/2025				

◆ 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		440.00
S9N2TC7U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.715% 317U9G7A9 07/02/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		358.00
S9N2UXVU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.725% 317U9GFA0 07/03/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		376.25
S9N2L97U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.737% 317U9BZA9 06/20/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		725.00
S9N2PLYU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.75% 317U9DPA6 06/23/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		355.00
S9MZLVKU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.874% 317U88MA1 03/03/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		348.00
S9MZPV0U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.899% 317U8BMA4 03/07/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		337.50
S9MZWKMU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.93% 317U8FEA4 03/20/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		290.50
S9N2EELU	CALL SWO USD NGFPUS33 P 1DSOFR / R 3.522% 317U99FA6 06/09/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		695.00
S9MZ2EXU	CALL SWO USD NGFPUS33 P 1DSOFR / R 3.53% 317U7QJA6 01/09/2025				
		Acquisitions	100,000.00	0.00	
		Free Delivery	-100,000.00		
S9N3BQRU	CALL SWO USD NGFPUS33 P 1DSOFR / R 3.545% 317U9O3A6 07/28/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		322.50
S9N2275U	CALL SWO USD NGFPUS33 P 1DSOFR / R 3.619% 317U8ZNA0 05/15/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		805.00

Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9MZ2EZU	CALL SWO USD NGFPUS33 P 1DSOFR / R 3.663% 317U7S0A2 01/13/2025				
		Acquisitions	100,000.00	0.00	
		Free Delivery	-100,000.00		
S9N3MG5U	CALL SWO USD NGFPUS33 P 1DSOFR / R 3.72% 317U9TTA7 08/18/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		345.00
S9N2RHJU	CALL SWO USD NGFPUS33 P 1DSOFR / R 3.727% 317U9EJA1 06/30/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		325.00
S9MZECHU	CALL SWO USD NGFPUS33 P 1DSOFR / R 3.932% 317U84GA7 02/24/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		305.00
S9N4WRXU	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
S9MZ2FAU	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.49% 317U7Q5A1 01/06/2025				
		Acquisitions	100,000.00	0.00	
		Free Delivery	-100,000.00		
S9N3WCCU	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
S9N2357U	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.58% 317U90OA5 05/16/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		387.50
S9N1PB4U	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
S9N2FE7U	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
S9N2R26U	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
S9N1JA1U	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.715% 317U8SPA4 04/24/2025				

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		370.50
S9N2URQU	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
S9N2MK0U	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
S9MZNPXU	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
S9N2XZRU	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
S9MZJK3U	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.842% 317U87SA7 02/28/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		392.50
S9MZ3G9U	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
S9MZBM4U	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
S9MZVKVU	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
S9MZ5LUU	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
S9N4HTHU	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
S9N29URU	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

Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9N4EFAU	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
S9N3SA2U	CALL SWO USD UBSWUS33 P 1DSOFR / R 3.645% 317U9W8A3 08/29/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		275.00
S9MZW98U	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
S9N1PW5U	CALL SWO_CDX CHASUS33 07/16/2025 CDX.NA.IG.44 31750QMA4				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		205.00
S9N1UHLU	CALL SWO_CDX CHASUS33 18/06/2025 ITRAXX EUROPE SERIES 4 31750QNV7				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		405.83
S9N1CKUU	CALL SWO_CDX GSILGB2X 05/21/2025 CDX.NA.IG.43 31750QHN2				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		275.00
S9N19GPU	CALL SWO_CDX GSILGB2X 06/18/2025 CDX.NA.IG.43 31750QG86				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		655.00
S9N1CKTU	CALL SWO_CDX GSILGB2X 06/18/2025 CDX.NA.IG.43 31750QHM4				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		380.00
S9N1NVLU	CALL SWO_CDX GSILGB2X 06/18/2025 CDX.NA.IG.44 31750QLW7				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		350.00
S9N1NWYU	CALL SWO_CDX GSILGB2X 07/16/2025 CDX.NA.IG.44 31750QM06				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		452.00
S9N1QK1U	CALL SWO_CDX GSILGB2X 07/16/2025 CDX.NA.IG.44 31750QN05				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		275.00
S9N1QL4U	CALL SWO_CDX ROYCCAT3IMM 06/18/2025 CDX.NA.IG.44 31750QMZ9				

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		301.00
S9N1UJTU	CALL SWO_CDX ROYCCAT3IMM 06/18/2025 CDX.NA.IG.44 31750QO53				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		364.00
S9N1P27U	CALL SWO_CDX ROYCCAT3IMM 07/16/2025 CDX.NA.IG.44 31750QMB2				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		240.00
S9N1RB6U	CALL SWO_CDX ROYCCAT3IMM 07/16/2025 CDX.NA.IG.44 31750QN88				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		244.00
SBFXCMY5	CAMPBELL SOUP CO 4.8% 03-15-2048				
		Dispositions	-100,000.00		86,509.00
		Free Receipt	100,000.00	-94,331.00	
C13648TAG2	CANADIAN PACIFIC RAILWAY COMPANY 3.5% 05-01-2050				
		Dispositions	-100,000.00		71,247.00
		Free Receipt	100,000.00	-75,299.00	
C14040HDA0	CAPITAL ONE FINANCIAL CORP 6.377% 06-08-2034				
		Dispositions	-100,000.00		103,448.00
		Free Receipt	100,000.00	-100,000.00	
CP2121YAW8	CARNIVAL CORPORATION 2024 REPRICING ADVANCE RETIRED TR LN SEN SEC 08-08-2027				
		Free Delivery	-53,434.05		
		Free Receipt	53,434.05	-53,166.88	
CP2121YAM0	CARNIVAL CORPORATION TERM LOAN SENIOR SECURED 08-08-2027				
		Dispositions	-53,434.05		53,434.05
		Free Receipt	53,434.05	53,166.88	
S9B7P13U	CCP DUE FROM MORGAN STANLEY CO LL C				
		Acquisitions	641,000.00	-641,000.00	
		Dispositions	-114,000.00		114,000.00
		Free Receipt	1,337,000.00	-1,337,000.00	
S9D6JACU	CCP RECEIVABLE FROM MORGAN STANLEY & CO INC. NEW YORK				
		Acquisitions	154,000.00	-154,000.00	
		Dispositions	-174,000.00		174,000.00
		Free Receipt	397,000.00	-397,000.00	
SBF1D1V0	CENTERPOINT ENERGY 4.1% DUE 09-01-2047				

Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-100,000.00		80,359.00
		Free Receipt	100,000.00	-99,417.00	
SBKL56J4	CF INDS INC 5.375% DUE 03-15-2044				
		Dispositions	-200,000.00		187,768.00
		Free Receipt	200,000.00	-249,000.00	
C161175AZ7	CHARTER 6.384% DUE 10-23-2035				
		Dispositions	-300,000.00		317,214.00
		Free Receipt	300,000.00	-320,850.00	
C16117LCE7	CHARTER COMMUNICATIONS OPERATING LLC TERM LOAN B5 SENIOR SECURED 12-15-2031				
		Dispositions	-78,409.75		78,311.98
		Free Delivery	-99,740.26		
		Free Receipt	178,150.01	-177,704.64	
SBSLJM38	CHENIERE ENERGY PARTNERS LP 5.95% 06-30-2033				
		Dispositions	-100,000.00		104,774.00
		Free Receipt	100,000.00	-99,774.00	
SB3CDB04	CHICAGO ILL TRAN AUTH SALES & TRF TAX RCPTS REV TAX-PE FDG-SER A 6.899% 12-01-40				
		Dispositions	-9,841.70		9,841.70
		Free Receipt	272,179.31	-272,179.32	
SB58NYY7	CHICAGO ILL TRAN AUTH SALES TAX RCPTS REV 6.2% 12-01-2040 BEO TAXABLE				
		Dispositions	-6,763.46		6,763.46
		Free Receipt	200,000.00	-200,000.00	
C172967NU1	CITIGROUP INC 4.91% 05-24-2033				
		Dispositions	-200,000.00		201,070.00
		Free Receipt	200,000.00	-200,000.00	
C172967PL9	CITIGROUP INC 5.449% 06-11-2035				
		Acquisitions	200,000.00	-206,058.00	
		Dispositions	-100,000.00		98,621.00
		Free Receipt	200,000.00	-200,000.00	
SBJN59J6	CITIGROUP INC 6.27% 11-17-2033				
		Acquisitions	100,000.00	-104,079.00	
		Dispositions	-100,000.00		108,464.00
SBTRFRK9	CITIGROUP INC 6.95% 12-31-2049				
		Acquisitions	50,000.00	-50,250.00	
		Dispositions	-50,000.00		49,288.50
SBPDZKQ2	CITIGROUP INC 7.0% 12-31-2049				

Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-100,000.00		99,335.00
		Free Receipt	100,000.00	-100,000.00	
SBMFLF84	CITIGROUP INC 7.2% 12-31-2049				
		Dispositions	-100,000.00		99,610.00
		Free Receipt	100,000.00	-100,000.00	
SBMC9RY1	CITIGROUP INC DEP SHS REPSTG 1/25TH PFD 3.875% 12-29-2049				
		Dispositions	-300,000.00		291,825.00
		Free Receipt	300,000.00	-300,000.00	
C07384MM82	CMO BEAR STEARNS ARM TR 2004-2 CL II-1-ADUE 05-25-2034 REG				
		Dispositions	-9.54		9.54
		Free Receipt	118.59	-117.82	
C36242DLF8	CMO GS MTG SECS CORP 2004-12 MTG PASS THRU CTF CL 3A6 DUE 12-25-2034 REG				
		Dispositions	-551.61		551.61
		Free Receipt	2,844.01	-2,799.56	
SB1S2ZL0	CMO J P MORGAN MTG TR 2007-A1 MTG PASS THRU CTF CL 3-A-3 DUE 07-25-2035 REG				
		Dispositions	-1,880.39		1,880.39
		Free Receipt	10,407.85	-10,348.53	
C589929W87	CMO MERRILL LYNCH MTG INVS INC III-A DUE 05-25-2033				
		Dispositions	-240.71		240.71
		Free Receipt	1,002.32	-974.82	
C59020UAC9	CMO MERRILL LYNCH MTG INVS INC 2004-A1 DUE 02-25-2034				
		Dispositions	-89.23		89.23
		Free Receipt	856.64	-839.51	
C748940AA1	CMO RALI SER 2006-QS7 TR MTG ASSET BKD PASSTHRU CTF CL A-1 6 DUE 06-25-2036 REG				
		Dispositions	-496.31		496.31
		Free Receipt	10,620.71	-14,505.75	
C863579FW3	CMO STRUCTURED ADJ RATE MTG LN TR DUE 12-25-2034 REG				
		Dispositions	-1,026.96		1,026.96
		Free Receipt	1,896.00	-1,848.15	
C86363LAB9	CMO STRUCTURED ADJ RATE MTG LN TR SER 2007-4 CL 1-A21 05-25-2037 REG				
		Dispositions	-1,834.23		1,834.23
		Free Receipt	15,428.88	-15,424.63	
C86363DAH4	CMO STRUCTURED ASSET MTG INVTS II TR 2007-AR2 CL II-A-1 DUE 03-25-2037 REG				
		Dispositions	-208.17		208.17
		Free Receipt	3,051.73	-3,051.73	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB80ZK88	CMO STRUCTURED AST MTG INVTS II INC 2004-AR5 PASSTHRU I-A-1 VAR 10-19-34 REG				
		Dispositions	-979.69		979.69
		Free Receipt	3,530.15	-3,531.85	
SBG48M27	CMO WAMU MTG PASS THRU CTFS SER 2006 AR9CL 1A VAR RATE DUE 08-25-2046 REG				
		Dispositions	-2,038.47		2,038.47
		Free Receipt	24,841.56	-24,897.85	
SBQPF829	COMCAST CORP 5.5% DUE 05-15-2064				
		Dispositions	-200,000.00		185,112.00
		Free Receipt	200,000.00	-199,060.00	
SBL6D441	COMCAST CORP NEW 2.8% DUE 01-15-2051/05-28-2020 REG				
		Dispositions	-150,000.00		89,211.00
		Free Receipt	150,000.00	-148,963.50	
SBQ7XHB3	COMCAST CORP NEW 2.887% 11-01-2051 BEO				
		Dispositions	-534,000.00		321,489.36
		Free Receipt	534,000.00	-522,089.68	
C20030NCZ2	COMCAST CORP NEW 3.45% DUE 02-01-2050				
		Dispositions	-600,000.00		409,776.00
		Free Receipt	600,000.00	-598,566.00	
SBF2SVM5	CONAGRA BRANDS INC FIXED 5.3% 11-01-2038				
		Dispositions	-400,000.00		377,708.00
		Free Receipt	400,000.00	-398,332.00	
SBZ1JRW1	CONS EDISON CO N Y 4% 11-15-2057				
		Dispositions	-100,000.00		74,344.00
		Free Receipt	100,000.00	-100,694.00	
SBKTGB50	CONSOLIDATED EDISON CO N Y INC 3.7% DUE 11-15-2059				
		Dispositions	-100,000.00		69,345.00
		Free Receipt	100,000.00	-99,111.00	
SBLGXL73	CONSOLIDATED EDISON CO(N.Y) 6.15% DUE 11-15-2052 BEO				
		Dispositions	-200,000.00		209,894.00
		Free Receipt	200,000.00	-198,780.00	
SBGHWB74	CONSTELLATION 5.25% DUE 11-15-2048				
		Dispositions	-100,000.00		90,769.00
		Free Receipt	100,000.00	-99,592.00	
SB8J94N4	COX COMMUNICATIONS INC 144A 4.5 DUE 06-30-2043 BEO				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-400,000.00		317,012.00
		Free Receipt	400,000.00	-360,748.00	
SBSWVLR0	CROWN CASTLE INC 5.2% 09-01-2034				
		Dispositions	-100,000.00		99,981.00
		Free Receipt	100,000.00	-99,332.00	
SBMG11F2	CROWN CASTLE INTL 2.25% DUE 01-15-2031				
		Dispositions	-100,000.00		88,668.00
		Free Receipt	100,000.00	-99,830.00	
SBK9Z6H4	CROWN CASTLE INTL 3.1% DUE 11-15-2029				
		Dispositions	-100,000.00		95,219.00
		Free Receipt	100,000.00	-99,811.00	
SBMGFFV8	CROWN CASTLE INTL FIXED 3.25% DUE 01-15-2051				
		Dispositions	-100,000.00		65,648.00
		Free Receipt	100,000.00	-100,112.00	
SBQ0MLB5	CVS HEALTH CORP 5.875% 06-01-2053				
		Dispositions	-200,000.00		190,198.00
		Free Receipt	200,000.00	-203,112.00	
SB3V46L4	CVS HEALTH CORP PASSTHRU CTF 5.773% DUE 01-10-2033/03-10-2011 BEO SF 06-10-2015				
		Dispositions	-36,211.64		36,211.63
		Free Receipt	362,140.04	-362,147.62	
SBRBW810	DELL INTL L L C / EMC CORP SR NT 3.45% 12-15-2051				
		Dispositions	-145,000.00		98,897.25
		Free Receipt	145,000.00	-132,549.96	
SBMVT184	DELTA AIR LINES 7.375% DUE 01-15-2026				
		Dispositions	-276,000.00		281,939.52
		Free Receipt	276,000.00	-320,712.00	
SBK8VSG6	DELTA AIR LINES INC DEL 3.75% DUE 10-28-2029				
		Dispositions	-100,000.00		92,812.00
		Free Receipt	200,000.00	-199,250.00	
SBP4YNS1	DEUTSCHE BK AG N Y BRANCH 5.403% 09-11-2035				
		Dispositions	-300,000.00		297,795.00
		Free Receipt	300,000.00	-300,000.00	
SBJJJTB4	DISNEY WALT CO 2.75% DUE 09-01-2049				
		Dispositions	-200,000.00		125,378.00
		Free Receipt	200,000.00	-193,550.00	

Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMDHPZ1	DISNEY WALT CO 3.6% DUE 01-13-2051 REG				
		Dispositions	-100,000.00		73,712.00
		Free Receipt	100,000.00	-99,864.00	
SBMDWGW0	DISNEY WALT CO 3.8% DUE 05-13-2060 REG				
		Dispositions	-100,000.00		72,974.00
		Free Receipt	100,000.00	-115,974.00	
S9A3XW7L	DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:BARCLAYS				
		Acquisitions	602,000.00	-602,000.00	
		Dispositions	-602,000.00		602,000.00
S9A3XW7U	DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:BARCLAYS				
		Acquisitions	1,439,000.00	-1,439,000.00	
		Dispositions	-1,439,000.00		1,439,000.00
S9B7GP6L	DOMESTIC MASTER PAYABLE TO TD				
		Acquisitions	630,000.00	-630,000.00	
		Dispositions	-630,000.00		630,000.00
SBPGLSN0	DTE ENERGY CO 5.1% 03-01-2029				
		Dispositions	-100,000.00		101,564.00
		Free Receipt	100,000.00	-99,782.00	
SBYV3C76	DUKE ENERGY 3.75% DUE 06-01-2045				
		Dispositions	-300,000.00		232,833.00
		Free Receipt	300,000.00	-317,502.00	
SBF46ZJ2	DUKE ENERGY CORP 3.95% DUE 08-15-2047				
		Dispositions	-300,000.00		227,637.00
		Free Receipt	300,000.00	-274,554.00	
SBDB6BJ3	DUKE ENERGY CORP 4.8% DUE 12-15-2045				
		Dispositions	-600,000.00		520,320.00
		Free Receipt	600,000.00	-597,984.00	
SBQFN221	EASTERN ENERGY GAS 5.65% 10-15-2054				
		Dispositions	-100,000.00		95,889.00
		Free Receipt	100,000.00	-99,927.00	
SBP9RHS3	EDISON INTL 5.0% 12-31-2049				
		Dispositions	-100,000.00		99,500.00
		Free Receipt	100,000.00	-100,000.00	
SBQB3QT0	ELEVANCE HEALTH INC 5.125% DUE 02-15-2053				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-300,000.00		266,223.00
		Free Receipt	300,000.00	-298,902.00	
SBSLSJZ6	ELI LILLY AND COMPANY 5.2% 08-14-2064				
		Dispositions	-300,000.00		279,525.00
		Free Receipt	300,000.00	-299,898.00	
SBYMVD32	EMERA US FIN LP 4.75% DUE 06-15-2046				
		Dispositions	-200,000.00		167,326.00
		Free Receipt	200,000.00	-204,485.00	
SBN12KN8	ENBRIDGE INC 6.7% 11-15-2053				
		Dispositions	-100,000.00		108,114.00
		Free Receipt	100,000.00	-99,870.00	
SBG48VF3	ENERGY TRANSFER 7.5% DUE 07-01-2038				
		Dispositions	-500,000.00		557,760.00
		Free Receipt	500,000.00	-578,075.00	
SBNG44B5	ENTERGY AR LLC FIXED 3.35% DUE 06-15-2052				
		Dispositions	-100,000.00		67,916.00
		Free Receipt	100,000.00	-67,826.00	
SBK95D95	ENTERGY MISSISSIPPI LLC 3.5% DUE 06-01-2051/05-22-2020 REG				
		Dispositions	-300,000.00		207,636.00
		Free Receipt	300,000.00	-304,131.00	
SBJT1608	ENTERPRISE PRODS 5.1% DUE 02-15-2045				
		Dispositions	-600,000.00		558,738.00
		Free Receipt	600,000.00	-626,776.00	
SBVDD8P3	ENTERPRISE PRODS OPER LLC 5.2% 01-15-2036				
		Acquisitions	200,000.00	-199,330.00	
		Dispositions	-200,000.00		201,634.00
SBT8P849	ENTERPRISE PRODS OPER LLC 5.55% 02-16-2055				
		Dispositions	-100,000.00		95,709.00
		Free Receipt	100,000.00	-99,663.00	
SBRBG3M8	EQT CORP 5.75% 02-01-2034				
		Dispositions	-100,000.00		103,643.00
		Free Receipt	100,000.00	-99,922.00	
SBQ2HTS1	EQUITABLE HLDGS INC 5.594% 01-11-2023				
		Dispositions	-100,000.00		104,244.00
		Free Receipt	100,000.00	-100,000.00	

Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBXQ9SK7	ERP OPER LTD 4.5% DUE 06-01-2045				
		Dispositions	-100,000.00		86,684.00
		Free Receipt	100,000.00	-99,622.00	
SBNGH276	ESSEX PORTFOLIO L P 5.375% 04-01-2035				
		Acquisitions	100,000.00	-99,604.00	
		Dispositions	-100,000.00		102,313.00
SBLTZ2F1	EXPEDIA GROUP INC 3.25% DUE 02-15-2030				
		Dispositions	-200,000.00		184,642.00
		Free Receipt	200,000.00	-204,666.00	
C303901BQ4	FAIRFAX FINL HLDGS LTD USD SR NT 144A 6.1% 03-15-2055				
		Dispositions	-200,000.00		197,942.00
		Free Receipt	200,000.00	-199,170.00	
SBSS9Z09	FEDERAL HOME LN BK DISC NT 05-01-2025				
		Acquisitions	1,800,000.00	-1,799,791.00	
		Dispositions	-1,800,000.00		1,800,000.00
SBN0TLG0	FEDERAL HOME LOAN BANKS 0% 07-23-2025				
		Acquisitions	1,400,000.00	-1,399,835.50	
		Dispositions	-1,400,000.00		1,400,000.00
SBZ6TS90	FEDERAL HOME LOAN BK DISC NTS 01-31-2025				
		Acquisitions	1,700,000.00	-1,699,801.67	
		Dispositions	-1,700,000.00		1,700,000.00
SBN6KXP0	FIDELITY NATL FINL INC NEW SR NT 3.2% 09-17-2051				
		Dispositions	-300,000.00		187,203.00
		Free Receipt	300,000.00	-299,310.00	
SBGBN0F4	FISERV INC 4.4% DUE 07-01-2049				
		Acquisitions	975,000.00	-783,646.50	
		Dispositions	-675,000.00		546,144.50
SBMWM3B9	FLORIDA ST BRD ADMIN FIN CORP REV 1.258%07-01-2025				
		Dispositions	-300,000.00		300,000.00
		Free Receipt	300,000.00	-300,000.00	
S9E3RHSL	FORWARD COLLATERAL PAYABLE TO BNP PARIBAS JERSEY CITY, NJ				
		Acquisitions	280,000.00	-280,000.00	
		Dispositions	-280,000.00		280,000.00
SBMPRYX0	FOX CORP 5.476% DUE 01-25-2039				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-100,000.00		98,840.00
		Free Receipt	100,000.00	-100,000.00	
C999599GH0	FUT 06 JUN 25 EURX EUR-BOBL				
		Free Delivery	-11.00		
		Free Receipt	11.00	-1,361,291.55	
C999599GH0	FUT 06 JUN 25 EURX EUR-BOBL				
		Free Delivery	-11.00		
		Free Receipt	11.00	-1,361,291.55	
C999599GH0	FUT 06 JUN 25 EURX EUR-BUND				
		Free Delivery	-1.00		
		Free Receipt	1.00	-140,468.66	
C999599GH0	FUT 06 JUN 25 EURX EUR-BUND				
		Free Delivery	-1.00		
		Free Receipt	1.00	-140,468.66	
C999599GH0	FUT 06 MAR 25 EURX EUR-BOBL				
		Free Delivery	-12.00		
		Free Receipt	13.00	-1,585,137.23	
C999599GH0	FUT 06 MAR 25 EURX EUR-BOBL				
		Free Delivery	-13.00		
		Free Receipt	12.00	-1,463,093.19	
C999599GH0	FUT 06 MAR 25 EURX EUR-BUND				
		Free Delivery	-2.00		
		Free Receipt	2.00	-278,364.86	
C999599GH0	FUT 06 MAR 25 EURX EUR-BUND				
		Free Delivery	-2.00		
		Free Receipt	2.00	-278,364.86	
C999599GH0	FUT 06 MAR 26 EURX EUR-BUND				
		Free Delivery	-3.00		
		Free Receipt	4.00	-598,155.13	
C999599GH0	FUT 06 MAR 26 EURX EUR-BUND				
		Free Delivery	-4.00		
		Free Receipt	3.00	-449,878.25	
C999599GH0	FUT 08 DEC 25 EURX EUR-BUND				
		Free Delivery	-3.00		
		Free Receipt	3.00	-447,055.53	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT 08 DEC 25 EURX EUR-BUND				
		Free Delivery	-3.00		
		Free Receipt	3.00	-447,055.53	
C999599GH0	FUT 08 SEP 25 EURX EUR-BOBL				
		Free Delivery	-12.00		
		Free Receipt	12.00	-1,622,217.25	
C999599GH0	FUT 08 SEP 25 EURX EUR-BOBL				
		Free Delivery	-12.00		
		Free Receipt	12.00	-1,622,217.25	
C999599GH0	FUT 08 SEP 25 EURX EUR-BUND				
		Free Delivery	-1.00		
		Free Receipt	1.00	-150,010.90	
C999599GH0	FUT 08 SEP 25 EURX EUR-BUND				
		Free Delivery	-1.00		
		Free Receipt	1.00	-150,010.90	
C999599GH0	FUT C 21FEB25 EURX EUR-BO 1 1750				
		Free Delivery	-1.00		
		Free Receipt	1.00	-225.49	
C999599GH0	FUT C 21FEB25 EURX EUR-BO 1 1750				
		Free Delivery	-1.00		
		Free Receipt	1.00	-225.49	
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				

Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-1.00		
		Free Receipt	1.00	-398.26	
C999599GH0	FUT C 21NOV25 EURX EUR-BU 1 3000				
		Free Delivery	-1.00		
		Free Receipt	1.00	-398.26	
C999599GH0	FUT C 21NOV25 EURX EUR-BU 1 3050				
		Free Delivery	-3.00		
		Free Receipt	3.00	-859.14	
C999599GH0	FUT C 21NOV25 EURX EUR-BU 1 3050				
		Free Delivery	-3.00		
		Free Receipt	3.00	-859.14	
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-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	-1.00		
		Free Receipt	1.00	-223.13	
C999599GH0	FUT C 24OCT25 EURX EUR-BU 1 2950				
		Free Delivery	-1.00		
		Free Receipt	1.00	-223.13	
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	

Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT C 25JUL25 EURX EUR-BO 1 1850				
		Free Delivery	-1.00		
		Free Receipt	1.00	-178.72	
C999599GH0	FUT C 25JUL25 EURX EUR-BO 1 1850				
		Free Delivery	-1.00		
		Free Receipt	1.00	-178.72	
C999599GH0	FUT C 26SEP25 EURX EUR-BU 1 2950				
		Free Delivery	-1.00		
		Free Receipt	1.00	-396.54	
C999599GH0	FUT C 26SEP25 EURX EUR-BU 1 2950				
		Free Delivery	-1.00		
		Free Receipt	1.00	-396.54	
C999599GH0	FUT C 26SEP25 EURX EUR-BU 1 3050				
		Free Delivery	-1.00		
		Free Receipt	1.00	-488.15	
C999599GH0	FUT C 26SEP25 EURX EUR-BU 1 3050				
		Free Delivery	-1.00		
		Free Receipt	1.00	-488.15	
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		1,244.05
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				

Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	8.00	0.00	
		Dispositions	-8.00		2,000.35
C999999OA8	FUT CALL OCT 25 T-NOTE OPTION 1140				
		Acquisitions	2.00	0.00	
		Dispositions	-2.00		599.35
C999999OA8	FUT CALL SEP 25 T-NOTE OPTION 1120				
		Acquisitions	2.00	0.00	
		Dispositions	-2.00		528.87
C999599GH0	FUT DEC 25 5 YR T NOTE				
		Free Delivery	-462.00		
		Free Receipt	462.00	-50,509,138.92	
C999599GH0	FUT DEC 25 5 YR T NOTE				
		Free Delivery	-462.00		
		Free Receipt	462.00	-50,509,138.92	
C999599GH0	FUT DEC 25 CBT UL T-BONDS				
		Free Delivery	-129.00		
		Free Receipt	129.00	-15,133,212.16	
C999599GH0	FUT DEC 25 CBT UL T-BONDS				
		Free Delivery	-129.00		
		Free Receipt	129.00	-15,133,212.16	
C999599GH0	FUT DEC 25 CBT ULT TNOTE				
		Free Delivery	-462.00		
		Free Receipt	462.00	-52,842,948.27	
C999599GH0	FUT DEC 25 CBT ULT TNOTE				
		Free Delivery	-462.00		
		Free Receipt	462.00	-52,842,948.27	
C999599GH0	FUT DEC 25 OSE 10Y JGB				
		Free Delivery	-2.00		
		Free Receipt	2.00	-1,781,637.69	
C999599GH0	FUT DEC 25 OSE 10Y JGB				
		Free Delivery	-2.00		
		Free Receipt	2.00	-1,781,637.69	
C999599GH0	FUT DEC 25 U.S. T-BONDS				
		Free Delivery	-19.00		
		Free Receipt	19.00	-2,166,000.00	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT DEC 25 U.S. T-BONDS				
		Free Delivery	-19.00		
		Free Receipt	19.00	-2,166,000.00	
C999599GH0	FUT DEC 25 US 2YR T-NOTE				
		Free Delivery	-61.00		
		Free Receipt	61.00	-12,689,906.23	
C999599GH0	FUT DEC 25 US 2YR T-NOTE				
		Free Delivery	-61.00		
		Free Receipt	61.00	-12,689,906.23	
C999599GH0	FUT JUN 25 10 YR T-NOTES				
		Free Delivery	-11.00		
		Free Receipt	11.00	-1,209,953.36	
C999599GH0	FUT JUN 25 10 YR T-NOTES				
		Free Delivery	-11.00		
		Free Receipt	11.00	-1,209,953.36	
C999599GH0	FUT JUN 25 CBT 5Y T-NOTE				
		Free Delivery	-208.00		
		Free Receipt	208.00	-22,518,292.54	
C999599GH0	FUT JUN 25 CBT 5Y T-NOTE				
		Free Delivery	-208.00		
		Free Receipt	208.00	-22,518,292.54	
C999599GH0	FUT JUN 25 CBT UL T-BONDS				
		Free Delivery	-80.00		
		Free Receipt	80.00	-9,706,326.78	
C999599GH0	FUT JUN 25 CBT UL T-BONDS				
		Free Delivery	-80.00		
		Free Receipt	80.00	-9,706,326.78	
C999599GH0	FUT JUN 25 CBT ULT TNOTE				
		Free Delivery	-39.00		
		Free Receipt	39.00	-4,368,968.89	
C999599GH0	FUT JUN 25 CBT ULT TNOTE				
		Free Delivery	-39.00		
		Free Receipt	39.00	-4,368,968.89	
C999599GH0	FUT JUN 25 OSE 10Y JGB				

Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-1.00		
		Free Receipt	1.00	-940,097.18	
C999599GH0	FUT JUN 25 OSE 10Y JGB				
		Free Delivery	-1.00		
		Free Receipt	1.00	-940,097.18	
C999599GH0	FUT JUN 25 U.S. T-BONDS				
		Free Delivery	-24.00		
		Free Receipt	24.00	-2,746,312.50	
C999599GH0	FUT JUN 25 U.S. T-BONDS				
		Free Delivery	-24.00		
		Free Receipt	24.00	-2,746,312.50	
C999599GH0	FUT JUN 25 US 2YR T-NOTE				
		Free Delivery	-88.00		
		Free Receipt	88.00	-18,294,443.97	
C999599GH0	FUT JUN 25 US 2YR T-NOTE				
		Free Delivery	-88.00		
		Free Receipt	88.00	-18,294,443.97	
C999599GH0	FUT MAR 25 CBT ULT TNOTE				
		Free Delivery	-4.00		
		Free Receipt	27.00	-2,999,859.39	
C999599GH0	FUT MAR 25 CBT ULT TNOTE				
		Free Delivery	-27.00		
		Free Receipt	4.00	-439,671.89	
C999599GH0	FUT MAR 26 CBT ULT TNOTE				
		Free Delivery	-21.00		
		Free Receipt	487.00	-56,346,380.11	
C999599GH0	FUT MAR 26 CBT ULT TNOTE				
		Free Delivery	-487.00		
		Free Receipt	21.00	-2,428,575.92	
C999599GH0	FUT MAR 26 OSE 10Y JGB				
		Free Delivery	-1.00		
		Free Receipt	1.00	-854,746.09	
C999599GH0	FUT MAR 26 OSE 10Y JGB				
		Free Delivery	-1.00		
		Free Receipt	1.00	-854,746.09	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT P 21FEB25 EURX EUR-BO 1 1575				
		Free Delivery	-1.00		
		Free Receipt	1.00	-240.86	
C999599GH0	FUT P 21FEB25 EURX EUR-BO 1 1575				
		Free Delivery	-1.00		
		Free Receipt	1.00	-240.86	
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	
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	-1.00		
		Free Receipt	1.00	-398.26	
C999599GH0	FUT P 21NOV25 EURX EUR-BU 1 2750				
		Free Delivery	-1.00		
		Free Receipt	1.00	-398.26	
C999599GH0	FUT P 21NOV25 EURX EUR-BU 1 2800				
		Free Delivery	-1.00		
		Free Receipt	1.00	-364.77	
C999599GH0	FUT P 21NOV25 EURX EUR-BU 1 2800				
		Free Delivery	-1.00		
		Free Receipt	1.00	-364.77	
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				

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	-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				
		Free Delivery	-2.00		
		Free Receipt	2.00	-819.99	
C999599GH0	FUT P 24OCT25 EURX EUR-BU 1 2750				
		Free Delivery	-2.00		
		Free Receipt	2.00	-739.38	
C999599GH0	FUT P 24OCT25 EURX EUR-BU 1 2750				
		Free Delivery	-2.00		
		Free Receipt	2.00	-739.38	
C999599GH0	FUT P 25JUL25 EURX EUR-BO 1 1725				
		Free Delivery	-1.00		
		Free Receipt	1.00	-219.08	
C999599GH0	FUT P 25JUL25 EURX EUR-BO 1 1725				
		Free Delivery	-1.00		
		Free Receipt	1.00	-219.08	
C999599GH0	FUT P 26SEP25 EURX EUR-BU 1 2700				
		Free Delivery	-1.00		
		Free Receipt	1.00	-431.53	
C999599GH0	FUT P 26SEP25 EURX EUR-BU 1 2700				
		Free Delivery	-1.00		
		Free Receipt	1.00	-431.53	
C999599GH0	FUT P 26SEP25 EURX EUR-BU 1 2750				
		Free Delivery	-1.00		
		Free Receipt	1.00	-406.79	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT P 26SEP25 EURX EUR-BU 1 2750				
		Free Delivery	-1.00		
		Free Receipt	1.00	-406.79	
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		1,556.55
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 T-NOTE OPTION 1095				
		Acquisitions	2.00	0.00	
		Dispositions	-2.00		372.62
C999599GH0	FUT SEP 25 10 YR T-NOTES				

Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-13.00		
		Free Receipt	13.00	-1,435,976.59	
C999599GH0	FUT SEP 25 10 YR T-NOTES				
		Free Delivery	-13.00		
		Free Receipt	13.00	-1,435,976.59	
C999599GH0	FUT SEP 25 5 YR T NOTE				
		Free Delivery	-205.00		
		Free Receipt	205.00	-22,248,831.34	
C999599GH0	FUT SEP 25 5 YR T NOTE				
		Free Delivery	-205.00		
		Free Receipt	205.00	-22,248,831.34	
C999599GH0	FUT SEP 25 CBT UL T-BONDS				
		Free Delivery	-133.00		
		Free Receipt	133.00	-15,461,518.16	
C999599GH0	FUT SEP 25 CBT UL T-BONDS				
		Free Delivery	-133.00		
		Free Receipt	133.00	-15,461,518.16	
C999599GH0	FUT SEP 25 CBT ULT TNOTE				
		Free Delivery	-43.00		
		Free Receipt	43.00	-4,824,966.85	
C999599GH0	FUT SEP 25 CBT ULT TNOTE				
		Free Delivery	-43.00		
		Free Receipt	43.00	-4,824,966.85	
C999599GH0	FUT SEP 25 OSE 10Y JGB				
		Free Delivery	-1.00		
		Free Receipt	1.00	-956,203.68	
C999599GH0	FUT SEP 25 OSE 10Y JGB				
		Free Delivery	-1.00		
		Free Receipt	1.00	-956,203.68	
C999599GH0	FUT SEP 25 U.S. T-BONDS				
		Free Delivery	-24.00		
		Free Receipt	24.00	-2,649,937.50	
C999599GH0	FUT SEP 25 U.S. T-BONDS				
		Free Delivery	-24.00		
		Free Receipt	24.00	-2,649,937.50	

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	-61.00		
		Free Receipt	61.00	-12,640,343.75	
C999599GH0	FUT SEP 25 US 2YR T-NOTE				
		Free Delivery	-61.00		
		Free Receipt	61.00	-12,640,343.75	
SBNYL0L0	GOLDEN ST TOB SECURITIZATION CORP 3.85% 06-01-2050				
		Dispositions	-75,000.00		69,000.00
		Free Receipt	75,000.00	-75,000.00	
SBRC1656	GOLDMAN SACHS GROUP INC 5.33% 07-23-2035				
		Dispositions	-400,000.00		407,156.00
		Free Receipt	500,000.00	-500,000.00	
C39541EAC7	GREENSAIF PLINE NT 144A 6.51% 02-23-2042				
		Dispositions	-200,000.00		219,240.00
		Free Receipt	200,000.00	-200,000.00	
SBQYJVD4	HCA INC 6.2% 03-01-2055				
		Acquisitions	200,000.00	-198,352.00	
		Dispositions	-200,000.00		198,892.00
SBG5GXM7	HSBC HLDGS PLC 7.35% DUE 11-27-2032				
		Dispositions	-100,000.00		114,912.00
		Free Receipt	100,000.00	-105,645.00	
SBRC6GS4	HUMANA INC 5.75% 04-15-2054				
		Dispositions	-100,000.00		89,772.00
		Free Receipt	100,000.00	-99,949.00	
SBP8JTQ2	HUMANA INC 5.875% DUE 03-01-2033				
		Dispositions	-40,000.00		40,354.80
		Free Receipt	40,000.00	-41,526.00	
SBK59KT0	HUMANA INC FIXED 3.95% DUE 08-15-2049				
		Dispositions	-100,000.00		70,748.00
		Free Receipt	100,000.00	-100,417.00	
SBRQN2X8	ING GROEP N V 5.55% 03-19-2035				
		Dispositions	-200,000.00		206,156.00
		Free Receipt	200,000.00	-200,000.00	
SBMTWJ58	INTERCONTINENTAL EXCHANGE INC 5.2% 06-15-2062				

Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-200,000.00		185,084.00
		Free Receipt	200,000.00	-198,656.00	
C47077DAM2	JANE STR GROUP LLC 1ST LIEN TERM LOAN SENIOR SECURED 12-11-2031				
		Dispositions	-99,740.26		98,994.16
		Free Receipt	99,740.26	-99,490.91	
CG5112TAB9	JETBLUE AIRWAYS CORPORATION INITIAL TERMLOAN SENIOR SECURED 08-27-2029				
		Dispositions	-2,000.00		2,000.00
		Free Receipt	199,500.00	-195,510.00	
S4B21SHU	KAISA GROUP HLDGS 5% 30/11/2027 5.0% 30/11/2027				
		Acquisitions	5,023.00	0.00	
		Free Delivery	-993.00		
SBQS8YC7	KENVUE INC 5.1% 03-22-2043				
		Dispositions	-100,000.00		96,054.00
		Free Receipt	100,000.00	-99,739.00	
SBS6RS84	KIMCO RLTY OP LLC 4.85% 03-01-2035				
		Dispositions	-100,000.00		98,747.00
		Free Receipt	100,000.00	-99,815.00	
SBMZLFM8	LABORATORY CORP AMER HLDGS 4.8% 10-01-2034				
		Dispositions	-100,000.00		97,221.00
		Free Receipt	100,000.00	-99,755.00	
SBKV8626	LAS VEGAS SANDS 2.9% DUE 06-25-2025				
		Dispositions	-100,000.00		99,088.00
		Free Receipt	100,000.00	-99,875.00	
SBRJC5M2	LLOYDS BKG GROUP PLC 5.679% 01-05-2035				
		Dispositions	-200,000.00		207,404.00
		Free Receipt	200,000.00	-200,000.00	
C53944YAV5	LLOYDS BKG GROUP PLC 8.0% 12-31-2099				
		Dispositions	-200,000.00		210,500.00
		Free Receipt	200,000.00	-201,480.00	
SBQXQQT7	LOCKHEED MARTIN 5.9% DUE 11-15-2063				
		Dispositions	-400,000.00		411,344.00
		Free Receipt	400,000.00	-396,556.00	
SBQXQQS6	LOCKHEED MARTIN CORP 5.7% DUE 11-15-2054				
		Dispositions	-100,000.00		100,240.00
		Free Receipt	100,000.00	-112,923.00	

Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBN7T9S1	LOCKHEED MARTIN CORP SR NT 4.15% 06-15-2053				
		Dispositions	-300,000.00		236,913.00
		Free Receipt	300,000.00	-297,936.00	
SBPMQ8K6	LOWES COS INC FIXED 5.8% DUE 09-15-2062				
		Dispositions	-300,000.00		290,064.00
		Free Receipt	300,000.00	-297,732.00	
SB6W1ZC9	MARATHON PETE CORP 6.5% DUE 03-01-2041				
		Dispositions	-100,000.00		105,559.00
		Free Receipt	100,000.00	-129,621.00	
SBMDQF92	MARRIOTT INTERNATIONAL INC 5.0% 10-15-2027				
		Dispositions	-300,000.00		300,783.00
		Free Receipt	300,000.00	-297,384.00	
SBMXNHJ7	MARRIOTT INTL INC NEW 4.625% DUE 06-15-2030 REG				
		Dispositions	-100,000.00		100,838.00
		Free Receipt	100,000.00	-107,226.00	
SBT05PH9	MARSH & MCLENNAN COS INC 5.35% 11-15-2044				
		Dispositions	-300,000.00		290,130.00
		Free Receipt	300,000.00	-299,958.00	
SBMW4QC7	MARVELL TECHNOLOGY INC 2.95% 04-15-2031				
		Dispositions	-50,000.00		45,784.00
		Free Receipt	50,000.00	-49,986.50	
SB1TR4G2	MASTR ASSET BACKED SECS TR 2007-WMC1 MTGPASS THRU CTF CL A-2 01-25-2037 REG				
		Dispositions	-819.59		819.59
		Free Receipt	41,233.24	-41,221.24	
SBK0WS12	MCDONALDS CORP MEDIUM TERM NTS BOOK 3.625% DUE 09-01-2049				
		Dispositions	-100,000.00		73,077.00
		Free Receipt	100,000.00	-98,075.00	
C30303M8W5	META PLATFORMS INC 5.55% 08-15-2064				
		Dispositions	-300,000.00		290,961.00
		Free Receipt	300,000.00	-298,704.00	
SBQPF885	META PLATFORMS INC 5.75% 05-15-2063				
		Dispositions	-300,000.00		299,820.00
		Free Receipt	300,000.00	-299,106.00	
SBKVF1P5	MGM RESORTS INTL 6.5% 04-15-2032				

Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-100,000.00		99,750.00
		Free Receipt	100,000.00	-100,000.00	
SBMDWFL2	MICRON TECHNOLOGY INC 3.366% 11-01-2041				
		Dispositions	-300,000.00		225,477.00
		Free Receipt	300,000.00	-300,000.00	
C606822CR3	MITSUBISHI UFJ FIXED 5.472% DUE 09-13-2033				
		Dispositions	-400,000.00		417,208.00
		Free Receipt	400,000.00	-400,000.00	
SBVK9DM6	MIZUHO FINL GROUP FIXED 5.669% DUE 09-13-2033				
		Dispositions	-200,000.00		210,118.00
		Free Receipt	200,000.00	-200,000.00	
SBMGNM11	MORGAN STANLEY 4.889% 07-20-2033				
		Dispositions	-100,000.00		100,939.00
		Free Receipt	100,000.00	-95,346.00	
C55336VAP5	MPLX LP FIXED 4.9% DUE 04-15-2058				
		Dispositions	-100,000.00		80,510.00
		Free Receipt	100,000.00	-99,289.00	
SBPJHGG4	MPLX LP SR NT 4.95% 03-14-2052				
		Dispositions	-300,000.00		247,770.00
		Free Receipt	300,000.00	-296,946.00	
SBP961C2	NASDAQ INC SR NT 3.95% 03-07-2052				
		Acquisitions	600,000.00	-451,440.00	
		Dispositions	-115,000.00		89,398.70
C639057AD0	NATWEST GROUP PLC 4.6% DUE 12-31-2049				
		Dispositions	-200,000.00		173,000.00
		Free Receipt	200,000.00	-200,000.00	
C62886HBE0	NCL CORP LTD SR SECD NT 144A 5.875% 02-15-2027				
		Dispositions	-100,000.00		99,802.00
		Free Receipt	100,000.00	-100,000.00	
SBSNR2S5	NEWMONT CORP/NEWCREST FIN PTY LTD 5.75% 11-15-2041				
		Dispositions	-157,000.00		163,361.64
		Free Receipt	200,000.00	-200,297.00	
SBJYRXM2	NEWMONT GOLDCORP 5.45% DUE 06-09-2044				
		Dispositions	-200,000.00		197,626.00
		Free Receipt	200,000.00	-229,872.00	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBG490N7	NEWMONT MNG CORP 6.25% DUE 10-01-2039				
		Dispositions	-200,000.00		222,628.00
		Free Receipt	200,000.00	-197,616.00	
SBKRWX76	NEXTERA ENERGY CAP HLDGS INC 2.75% DUE 11-01-2029				
		Dispositions	-300,000.00		275,037.00
		Free Receipt	300,000.00	-272,079.00	
C65535HBH1	NOMURA HLDGS INC 5.842% DUE 01-18-2028				
		Dispositions	-500,000.00		517,240.00
		Free Receipt	500,000.00	-500,000.00	
SBKLMSY4	NORTHN STS PWR CO 2.9% DUE 03-01-2050				
		Dispositions	-100,000.00		64,971.00
		Free Receipt	100,000.00	-65,765.00	
SBMM2784	NORTHN STS PWR CO 4.125% DUE 05-15-2044				
		Dispositions	-100,000.00		86,957.00
		Free Receipt	100,000.00	-88,370.00	
SBS2G0M3	NORTHROP GRUMMAN CORP 5.2% 06-01-2054				
		Dispositions	-300,000.00		277,209.00
		Free Receipt	300,000.00	-300,068.00	
C62954HBB3	NXP B V/NXP FDG LLC/NXP USA INC 5.0% 01-15-2033				
		Dispositions	-100,000.00		97,476.00
		Free Receipt	100,000.00	-99,701.00	
SBJCRNM4	OCCIDENTAL PETE 6.2% DUE 03-15-2040				
		Dispositions	-100,000.00		93,178.00
		Free Receipt	140,000.00	-138,046.50	
SBQ5HTS8	OCCIDENTAL PETE CORP 6.05% 10-01-2054				
		Dispositions	-200,000.00		181,292.00
		Free Receipt	200,000.00	-200,219.00	
SBN77TJ6	OGLETHORPE PWR CORP 3.75% 08-01-2050				
		Acquisitions	400,000.00	-291,044.00	
		Dispositions	-400,000.00		283,488.00
SBP4FTD1	ONCOR ELEC FIXED 2.7% DUE 11-15-2051				
		Acquisitions	100,000.00	-61,003.00	
		Dispositions	-100,000.00		59,434.00
SBQTY4J1	ONEOK INC 5.85% 11-01-2064				

Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-600,000.00		545,903.00
		Free Receipt	600,000.00	-598,188.00	
SBDDR194	ONEOK INC NEW 5.2% DUE 07-15-2048				
		Dispositions	-300,000.00		263,010.00
		Free Receipt	300,000.00	-297,603.00	
SB2830T3	ONEOK PARTNERS L P 6.85% DUE 10-15-2037				
		Dispositions	-200,000.00		213,252.00
		Free Receipt	300,000.00	-299,073.00	
SBRXZ1B8	ORACLE CORP 6% 08-03-2055				
		Acquisitions	200,000.00	-199,610.00	
		Dispositions	-200,000.00		195,792.00
SBNSP148	OVINTIV INC 7.1% 07-15-2053				
		Dispositions	-200,000.00		201,278.00
		Free Receipt	200,000.00	-220,478.00	
SBPCPZ91	PACIFICORP 5.35% DUE 12-01-2053				
		Dispositions	-225,000.00		201,516.75
		Free Receipt	400,000.00	-376,984.00	
SBRXGPG4	PACIFICORP 5.8% 01-15-2055				
		Acquisitions	400,000.00	-376,148.00	
		Dispositions	-200,000.00		190,022.00
		Free Receipt	200,000.00	-198,798.00	
SBMWPCX3	PECO ENERGY CO 1ST & REF MTG BD 2.85% 09-15-2051				
		Dispositions	-350,000.00		218,582.00
		Free Receipt	350,000.00	-349,650.00	
SBTFK5B3	PECO ENERGY CO 5.25% 09-15-2054				
		Dispositions	-100,000.00		94,387.00
		Free Receipt	100,000.00	-99,759.00	
SBQ66TB7	PFIZER INVESTMENT ENTER 5.34% 05-19-2063				
		Dispositions	-125,000.00		114,847.50
		Free Receipt	500,000.00	-490,285.00	
SBQXJKM7	PG&E CORP 7.375% 03-15-2055				
		Dispositions	-100,000.00		103,810.00
		Free Receipt	100,000.00	-100,000.00	
SBN4HDP3	PHILLIPS EDISON GROCERY 5.25% 08-15-2032				
		Acquisitions	200,000.00	-199,664.00	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-200,000.00		204,296.00
SBPDYZG4	PROLOGIS L P 5.25% 03-15-2054				
		Dispositions	-100,000.00		93,889.00
		Free Receipt	100,000.00	-96,112.00	
SBSWWTG8	PUBLIC SERVICE ELECTRIC 4.85% 08-01-2034				
		Dispositions	-200,000.00		200,808.00
		Free Receipt	200,000.00	-199,438.00	
S9MZ7YXU	PUT BONDOPT SBNYUS33 03/06/2025 FNCL 5% 03/13/2025 93.03125 31750Q0O8				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		281.25
S9MZ6KAU	PUT BONDOPT SBNYUS33 03/06/2025 FNCL 5% 03/13/2025 94.71875 31750PZS3				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		546.88
S9N27L5U	PUT BONDOPT SBNYUS33 07/07/2025 FNCL 4.5% 07/14/20 92.46875 31750QSL4				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		546.88
S9MZNRMU	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
S9N11VVU	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
S9N2E93U	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
S9MZWNGU	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
S9MZ7J2U	PUT SWO EUR BARCGB33 P 2.68% / R 6MEURIB 317U7ZOA0 10/02/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		267.79
S9N44VKU	PUT SWO EUR BARCGB33 P 2.75% / R 6MEURIB 317UA2WA0 15/09/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		250.50

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9N4M02U	PUT SWO EUR BARCGB33 P 2.75% / R 6MEURIB 317UAGAA3 17/10/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		462.23
S9N1PRHU	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
S9N1VU3U	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
S9N4CVVU	PUT SWO EUR BARCGB33 P 2.85% / R 6MEURIB 317UA9TA9 02/10/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		510.62
S9N1768U	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
S9N1960U	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
S9N1C57U	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
S9N17HMU	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
S9N26LHU	PUT SWO EUR BOFAUS6S P 2.64% / R 6MEURIB 317U91VA5 22/05/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		321.96
S9MZ2EPU	PUT SWO EUR CHASUS33 P 2.22% / R 6MEURIB 317U7PUA5 06/01/2025				
		Acquisitions	100,000.00	0.00	
		Free Delivery	-100,000.00		
S9N2KH9U	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
S9N3RELU	PUT SWO EUR CHASUS33 P 2.79% / R 6MEURIB 317U9VFA7 26/08/2025				

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		272.82
S9N1KRQU	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
S9N34XRU	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
S9N2RU8U	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
S9N1SMNU	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
S9MZ4PAU	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
S9N49H1U	PUT SWO EUR GSCMUS33 P 2.83% / R 6MEURIB 317UA6RA7 26/09/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		504.42
S9N2207U	PUT SWO EUR MSCSUS33 P 2.39% / R 6MEURIB 317U8ZFA9 15/05/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		176.20
S9N13N8U	PUT SWO EUR MSCSUS33 P 2.46% / R 6MEURIB 317U8JOA5 28/03/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		244.71
S9N4E88U	PUT SWO EUR MSCSUS33 P 2.79% / R 6MEURIB 317UABZA7 06/10/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		255.97
S9N17HZU	PUT SWO EUR MSCSUS33 P 2.89% / R 6MEURIB 317U8M7A7 07/04/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		376.74
S9N29RPU	PUT SWO EUR NGFPUS33 P 2.3% / R 6MEURIB 317U94HA5 28/05/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		327.41

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9N3DV5U	PUT SWO EUR NGFPUS33 P 2.7% / R 6MEURIB 317U9OMA5 01/08/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		269.99
S9N1EJKU	PUT SWO EUR NGFPUS33 P 2.89% / R 6MEURIB 317U8QWA0 17/04/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		375.10
S9MZHJDU	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
S9MZRNPU	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
S9MZAU1U	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
S9N3ULWU	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
S9N24XFU	PUT SWO USD BARCGB33 P 3.982% / R 1DSOFR 317U90YA4 05/19/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		795.00
S9N4KA7U	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
S9N5BCFU	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
S9N5JG4U	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
S9MZ2DTU	PUT SWO USD BNPAFRPP P 3.84% / R 1DSOFR 317U7QAA5 01/06/2025				
		Acquisitions	100,000.00	0.00	
		Free Delivery	-100,000.00		
S9MZLRLU	PUT SWO USD BNPAFRPP P 4.22% / R 1DSOFR 317U88NA0 03/03/2025				

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		352.50
S9MZBR5U	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
S9N4JC1U	PUT SWO USD BOFAUS6S P 3.625% / R 1DSOFR 317UAEOA3 10/14/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		551.00
S9N5FLSU	PUT SWO USD BOFAUS6S P 3.785% / R 1DSOFR 317UAYOA9 11/28/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		460.00
S9N51RJU	PUT SWO USD BOFAUS6S P 3.8% / R 1DSOFR 317UAOOA1 11/06/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		495.00
S9N3XN2U	PUT SWO USD BOFAUS6S P 3.873% / R 1DSOFR 317U9ZUA1 09/08/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		290.00
S9N47DXU	PUT SWO USD BOFAUS6S P 3.898% / R 1DSOFR 317UA4QA3 09/22/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		650.00
S9N39W6U	PUT SWO USD BOFAUS6S P 3.905% / R 1DSOFR 317U9N3A8 07/24/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		317.50
S9N36ZPU	PUT SWO USD BOFAUS6S P 4.037% / R 1DSOFR 317U9M3A0 07/18/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		316.25
S9N3KB9U	PUT SWO USD BOFAUS6S P 4.049% / R 1DSOFR 317U9SBA8 08/14/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		335.00
S9N38DUU	PUT SWO USD BOFAUS6S P 4.05% / R 1DSOFR 317U9MJA3 07/21/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		317.50
S9N2QQCU	PUT SWO USD BOFAUS6S P 4.078% / R 1DSOFR 317U9DRA4 06/27/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		355.00

Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9N2154U	PUT SWO USD BOFAUS6S P 4.082% / R 1DSOFR 317U8Z4A1 05/14/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		447.50
S9MZ2FCU	PUT SWO USD BOFAUS6S P 4.1% / R 1DSOFR 317U7SEA7 01/16/2025				
		Acquisitions	100,000.00	0.00	
		Free Delivery	-100,000.00		
S9N2XVHU	PUT SWO USD BOFAUS6S P 4.12% / R 1DSOFR 317U9JRA1 07/09/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		320.00
S9N2GRXU	PUT SWO USD BOFAUS6S P 4.138% / R 1DSOFR 317U9A1A8 06/12/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		366.25
S9N2LMKU	PUT SWO USD BOFAUS6S P 4.15% / R 1DSOFR 317U9BNA2 06/20/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		396.25
S9MZBC6U	PUT SWO USD BOFAUS6S P 4.355% / R 1DSOFR 317U83IA7 02/18/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		345.00
S9MZ5PSU	PUT SWO USD BOFAUS6S P 4.405% / R 1DSOFR 317U7YEA4 02/07/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		375.00
S9N5ATCU	PUT SWO USD BOFMCAT2 P 3.655% / R 1DSOFR 317UATJA6 11/24/2025				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		877.50
S9N1MSBU	PUT SWO USD BOFMCAT2 P 4.088% / R 1DSOFR 317U8U0A6 04/28/2025				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,081.50
S9N56UXU	PUT SWO USD CHASUS33 P 3.725% / R 1DSOFR 317UARGA3 11/17/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		575.00
S9MZ2ERU	PUT SWO USD CHASUS33 P 3.85% / R 1DSOFR 317U7QCA3 01/06/2025				
		Acquisitions	100,000.00	0.00	
		Free Delivery	-100,000.00		
S9N22J8U	PUT SWO USD CHASUS33 P 3.94% / R 1DSOFR 317U8ZSA5 05/15/2025				

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		317.50
S9MZ2ETU	PUT SWO USD CHASUS33 P 3.97% / R 1DSOFR 317U7RVA0 01/13/2025				
		Acquisitions	100,000.00	0.00	
		Free Delivery	-100,000.00		
S9N2SK6U	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
S9N22J7U	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
S9N31UXU	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
S9MZWDDU	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
S9N39F6U	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
S9N47U1U	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
S9N38W1U	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
S9MZNLEU	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
S9N57A5U	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
S9N3VBAU	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

Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9N2PGHU	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
S9MZAH2U	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
S9N58RBU	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
S9N4E53U	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
S9N54KYU	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
S9N5TNYU	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
S9N1SMQU	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
S9N5JV7U	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
S9N52CZU	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
S9N5PARU	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
S9N2AHMU	PUT SWO USD GSCMUS33 P 3.85% / R 1DSOFR 317U95DA6 05/29/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		820.00
S9N4TN3U	PUT SWO USD GSCMUS33 P 3.85% / R 1DSOFR 317UAM1A0 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
S9N43ZGU	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
S9N3V82U	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
S9N3VFPU	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
S9N3BUKU	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
S9N3D39U	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
S9MZ2FEU	PUT SWO USD GSCMUS33 P 3.896% / R 1DSOFR 317U7PSA8 01/06/2025				
		Acquisitions	100,000.00	0.00	
		Free Delivery	-100,000.00		
S9N49H3U	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
S9MZ2DVU	PUT SWO USD GSCMUS33 P 3.9% / R 1DSOFR 317U7Q3A3 01/06/2025				
		Acquisitions	100,000.00	0.00	
		Free Delivery	-100,000.00		
S9N3C92U	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
S9N26EBU	PUT SWO USD GSCMUS33 P 3.913% / R 1DSOFR 317U92FA1 05/22/2025				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,035.00
S9N3EUEU	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

Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9N3865U	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
S9N1PVHU	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
S9N2DUNU	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
S9N28NYU	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
S9N1839U	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
S9N3SXXU	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
S9N2CZAU	PUT SWO USD GSCMUS33 P 4.005% / R 1DSOFR 317U98AA3 06/05/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		360.00
S9N3QTUU	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
S9N2WHBU	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
S9N26EDU	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
S9N1EFRU	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
S9N33E9U	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
S9N1FW2U	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
S9N1LHWU	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
S9MZ2DXU	PUT SWO USD GSCMUS33 P 4.071% / R 1DSOFR 317U7S7A5 01/13/2025				
		Acquisitions	100,000.00	0.00	
		Free Delivery	-100,000.00		
S9N1B48U	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
S9N2QKEU	PUT SWO USD GSCMUS33 P 4.087% / R 1DSOFR 317U9DXA7 06/27/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		350.50
S9MZ2DZU	PUT SWO USD GSCMUS33 P 4.09% / R 1DSOFR 317U7SOA6 01/17/2025				
		Acquisitions	100,000.00	0.00	
		Free Delivery	-100,000.00		
S9N35YAU	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
S9N2SENU	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
S9N2KYYU	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
S9N2WU1U	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
S9N2JR6U	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

Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9N2NWUU	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
S9MZ2EDU	PUT SWO USD GSCMUS33 P 4.222% / R 1DSOFR 317U7UVA3 01/21/2025				
		Acquisitions	100,000.00	0.00	
		Free Delivery	-100,000.00		
S9MZGXYU	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
S9MZQZMU	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
S9MZHW8U	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
S9MZ2EBU	PUT SWO USD GSCMUS33 P 4.275% / R 1DSOFR 317U7UDA3 01/21/2025				
		Acquisitions	200,000.00	0.00	
		Free Delivery	-200,000.00		
S9MZ2ELU	PUT SWO USD GSCMUS33 P 4.286% / R 1DSOFR 317U7VZA7 01/27/2025				
		Acquisitions	100,000.00	0.00	
		Free Delivery	-100,000.00		
S9MZ2EGU	PUT SWO USD GSCMUS33 P 4.3% / R 1DSOFR 317U7UXA1 01/23/2025				
		Acquisitions	100,000.00	0.00	
		Free Delivery	-100,000.00		
S9MZ2EKU	PUT SWO USD GSCMUS33 P 4.308% / R 1DSOFR 317U7VKA3 01/24/2025				
		Acquisitions	100,000.00	0.00	
		Free Delivery	-100,000.00		
S9MZEU6U	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
S9N59Q9U	PUT SWO USD MSCSUS33 P 3.648% / R 1DSOFR 317UASQA0 11/21/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		565.00
S9N55S3U	PUT SWO USD MSCSUS33 P 3.73% / R 1DSOFR 317UAQVA8 11/14/2025				

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		620.00
S9N5L25U	PUT SWO USD MSCSUS33 P 3.784% / R 1DSOFR 317UB1SA6 12/12/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		660.00
S9N5FDUU	PUT SWO USD MSCSUS33 P 3.79% / R 1DSOFR 317UAYQA7 11/28/2025				
		Acquisitions	251,000.00	0.00	
		Dispositions	-251,000.00		583.58
S9N52P6U	PUT SWO USD MSCSUS33 P 3.795% / R 1DSOFR 317UAPDA0 11/10/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		581.00
S9N53TVU	PUT SWO USD MSCSUS33 P 3.807% / R 1DSOFR 317UAQ1A1 11/10/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		580.00
S9N5KWNU	PUT SWO USD MSCSUS33 P 3.825% / R 1DSOFR 317UB16A0 12/10/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		580.00
S9N2AZ8U	PUT SWO USD MSCSUS33 P 3.84% / R 1DSOFR 317U95VA6 05/30/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		412.50
S9N49CPU	PUT SWO USD MSCSUS33 P 3.91% / R 1DSOFR 317UA5KA6 09/25/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		580.00
S9N1RQWU	PUT SWO USD MSCSUS33 P 3.916% / R 1DSOFR 317U8V2A2 05/02/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		456.25
S9N28RRU	PUT SWO USD MSCSUS33 P 3.97% / R 1DSOFR 317U93YA8 05/27/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		387.50
S9N3HL0U	PUT SWO USD MSCSUS33 P 4% / R 1DSOFR 317U9RGA5 08/11/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		303.75
S9N3F88U	PUT SWO USD MSCSUS33 P 4.015% / R 1DSOFR 317U9QKA2 08/07/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		320.00

Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9N2VKNU	PUT SWO USD MSCSUS33 P 4.019% / R 1DSOFR 317U9HMA0 07/07/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		375.50
S9N3G02U	PUT SWO USD MSCSUS33 P 4.033% / R 1DSOFR 317U9QTA3 08/08/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		318.75
S9N3LX2U	PUT SWO USD MSCSUS33 P 4.038% / R 1DSOFR 317U9SOA4 08/15/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		615.00
S9N2614U	PUT SWO USD MSCSUS33 P 4.045% / R 1DSOFR 317U93HA7 05/23/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		428.00
S9N3KK4U	PUT SWO USD MSCSUS33 P 4.045% / R 1DSOFR 317U9SGA3 08/14/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		328.00
S9N1CZ3U	PUT SWO USD MSCSUS33 P 4.06% / R 1DSOFR 317U8QSA5 04/14/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		440.00
S9N33J5U	PUT SWO USD MSCSUS33 P 4.064% / R 1DSOFR 317U9L5A0 07/14/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		297.50
S9N2TC6U	PUT SWO USD MSCSUS33 P 4.065% / R 1DSOFR 317U9G6A0 07/02/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		358.00
S9N2UXUU	PUT SWO USD MSCSUS33 P 4.075% / R 1DSOFR 317U9GEA1 07/03/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		376.25
S9N21Y2U	PUT SWO USD MSCSUS33 P 4.078% / R 1DSOFR 317U8Z2A3 05/14/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		452.50
S9N34C4U	PUT SWO USD MSCSUS33 P 4.097% / R 1DSOFR 317U9LGA8 07/16/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		288.75
S9N2L95U	PUT SWO USD MSCSUS33 P 4.138% / R 1DSOFR 317U9BYA0 06/20/2025				

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		725.00
S9N2PLXU	PUT SWO USD MSCSUS33 P 4.15% / R 1DSOFR 317U9DOA7 06/23/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		355.00
S9MZLVJU	PUT SWO USD MSCSUS33 P 4.224% / R 1DSOFR 317U88LA2 03/03/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		348.00
S9MZPU9U	PUT SWO USD MSCSUS33 P 4.249% / R 1DSOFR 317U8BLA5 03/07/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		337.50
S9MZWKLU	PUT SWO USD MSCSUS33 P 4.28% / R 1DSOFR 317U8FDA5 03/20/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		290.50
S9MZ2EWU	PUT SWO USD NGFPUS33 P 3.88% / R 1DSOFR 317U7QIA7 01/09/2025				
		Acquisitions	100,000.00	0.00	
		Free Delivery	-100,000.00		
S9N3BQQU	PUT SWO USD NGFPUS33 P 3.895% / R 1DSOFR 317U9O2A7 07/28/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		322.50
S9N2EEKU	PUT SWO USD NGFPUS33 P 3.922% / R 1DSOFR 317U99EA7 06/09/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		695.00
S9MZ2EYU	PUT SWO USD NGFPUS33 P 4.013% / R 1DSOFR 317U7RZA6 01/13/2025				
		Acquisitions	100,000.00	0.00	
		Free Delivery	-100,000.00		
S9N3MG6U	PUT SWO USD NGFPUS33 P 4.07% / R 1DSOFR 317U9TUA5 08/18/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		345.00
S9N2274U	PUT SWO USD NGFPUS33 P 4.119% / R 1DSOFR 317U8ZMA1 05/15/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		805.00
S9N2RHHU	PUT SWO USD NGFPUS33 P 4.127% / R 1DSOFR 317U9EIA2 06/30/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		325.00

Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9MZECGU	PUT SWO USD NGFPUS33 P 4.332% / R 1DSOFR 317U84FA8 02/24/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		305.00
S9N4WRWU	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
S9N3WCDU	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
S9MZ2FBU	PUT SWO USD PNBPUS33CHA P 3.89% / R 1DSOFR 317U7Q6A0 01/06/2025				
		Acquisitions	100,000.00	0.00	
		Free Delivery	-100,000.00		
S9N1PB3U	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
S9N2356U	PUT SWO USD PNBPUS33CHA P 4.03% / R 1DSOFR 317U90NA6 05/16/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		387.50
S9N1JA0U	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
S9N2FE8U	PUT SWO USD PNBPUS33CHA P 4.07% / R 1DSOFR 317U99UA9 06/09/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		297.50
S9N2R25U	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
S9N2URPU	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
S9MZNPWU	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
S9N2XZQU	PUT SWO USD PNBPUS33CHA P 4.14% / R 1DSOFR 317U9JKA8 07/09/2025				

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		327.50
S9N2MK1U	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
S9MZJK2U	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
S9MZ3H0U	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
S9MZVKUU	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
S9MZBM3U	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
S9MZ5LTU	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
S9N4HTGU	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
S9N4EEZU	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
S9N29UQU	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
S9N3SA3U	PUT SWO USD UBSWUS33 P 3.995% / R 1DSOFR 317U9W7A4 08/29/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		275.00
S9MZW99U	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

Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C00973RAP8	PVTPL AKER BP ASA 5.8% 10-01-2054				
		Dispositions	-150,000.00		134,451.00
		Free Receipt	150,000.00	-149,535.00	
SBL9YPS2	PVTPL ATHENE GLOBAL FUNDING 5.322% 11-13-2031				
		Dispositions	-100,000.00		102,359.00
		Free Receipt	100,000.00	-100,000.00	
C067316AH2	PVTPL BACARDI LTD 5.3% 05-15-2048				
		Dispositions	-200,000.00		177,524.00
		Free Receipt	200,000.00	-197,255.00	
SBLFDKP5	PVTPL BAYER US FIN LLC 6.875% 11-21-2053				
		Dispositions	-300,000.00		317,724.00
		Free Receipt	300,000.00	-299,886.00	
SBT051H1	PVTPL BEIGNET INV LLC 6.581% 05-30-2049				
		Acquisitions	1,700,000.00	-1,700,000.00	
		Dispositions	-401,000.00		431,306.47
SBWPJFG6	PVTPL BNP PARIBAS 5.738% 02-20-2035				
		Dispositions	-100,000.00		101,588.00
		Free Receipt	100,000.00	-100,000.00	
C05565A5R0	PVTPL BNP PARIBAS NT CONV 8.5% 12-31-2049				
		Dispositions	-300,000.00		313,000.00
		Free Receipt	500,000.00	-506,750.00	
C05571ABA2	PVTPL BPCE 6.293% 01-14-2036				
		Acquisitions	250,000.00	-250,000.00	
		Dispositions	-250,000.00		263,762.50
C05571AAY1	PVTPL BPCE SA 5.936% 05-30-2035				
		Dispositions	-250,000.00		258,570.00
		Free Receipt	250,000.00	-253,297.50	
SBMCGSY9	PVTPL BROADCOM INC 2.6% DUE 02-15-2033/01-19-2021 BEO				
		Dispositions	-100,000.00		86,447.00
		Free Receipt	100,000.00	-94,163.00	
SBMCP6S6	PVTPL BROADCOM INC AVGO 3.187 11/15/36 3.187% DUE 11-15-2036/09-30-2021 BEO				
		Dispositions	-105,000.00		83,869.80
		Free Receipt	105,000.00	-104,878.68	
SBD6CQS0	PVTPL CMO CWMBS INC 2005-1 CHL MTG PASSTHRU CTF 1-A-1 VAR RT 3-25-35 REG				

Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-4,842.44		4,842.43
		Free Receipt	56,097.39	-16,916.87	
SBTFJ3W7	PVTPL COLUMBIA PIPELINES OPER CO LLC 5.695% 10-01-2054				
		Dispositions	-200,000.00		186,224.00
		Free Receipt	200,000.00	-199,990.00	
SBTKHKS1	PVTPL COX COMMUNICATIONS INC NEW NT 4.8% DUE 02-01-2035 BEO				
		Dispositions	-100,000.00		93,895.00
		Free Receipt	300,000.00	-299,892.00	
C22535WAN7	PVTPL CREDIT AGRICOLE SA 5.862% 01-09-2036				
		Acquisitions	250,000.00	-250,000.00	
		Dispositions	-250,000.00		260,147.50
SBR4XZT7	PVTPL DT MIDSTREAM INC 5.8% 12-15-2034				
		Dispositions	-100,000.00		102,191.00
		Free Receipt	100,000.00	-99,945.00	
C268317AK0	PVTPL EDF S A NT 4.875 DUE 01-22-2044				
		Dispositions	-50,000.00		43,563.50
		Free Receipt	50,000.00	-48,363.00	
SBN7J6G8	PVTPL EMBECTA CORP SR SECD NT 5.0% 02-15-2030				
		Dispositions	-200,000.00		182,080.00
		Free Receipt	200,000.00	-200,000.00	
C29278GBE7	PVTPL ENEL FIN INTL N V 5.5% 06-26-2034				
		Dispositions	-200,000.00		205,022.00
		Free Receipt	200,000.00	-196,758.00	
SBP9R1N6	PVTPL GLOBAL ATLANTIC FIN CO 6.75% 03-15-2054				
		Dispositions	-100,000.00		102,351.00
		Free Receipt	100,000.00	-99,326.00	
C423012AE3	PVTPL HEINEKEN N V SR NT 4 DUE 10-01-2042 BEO				
		Dispositions	-100,000.00		82,332.00
		Free Receipt	100,000.00	-98,251.00	
SB3VJFD4	PVTPL HEINZ H J FIN CO GTD NT 144A 7.125% DUE 08-01-2039 BEO				
		Dispositions	-500,000.00		550,840.00
		Free Receipt	500,000.00	-607,372.00	
SBDGTN13	PVTPL HOLCIM US FINANCE (LUXEMBOURG) S.A 6.5% 09-12-2043				
		Dispositions	-200,000.00		500.00
		Free Receipt	200,000.00	-212,830.00	

Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBP6NLS2	PVTPL KKR GROUP FIN CO LLC 3.25% 12-15-2051				
		Dispositions	-590,000.00		385,930.80
		Free Receipt	590,000.00	-588,846.10	
SBMGHHT6	PVTPL MILEAGE PLUS HLDGS LLC/MILEAGE PLUS IN 6.5% DUE 06-20-2027				
		Dispositions	-100,000.00		100,500.00
		Free Receipt	100,000.00	-108,000.00	
CY62014AA6	PVTPL NAKILAT INC BD 144A 6.067% DUE 12-31-2033 BEO				
		Dispositions	-230,979.00		237,908.37
		Free Receipt	230,979.00	-215,387.92	
SBKM1GZ7	PVTPL NETFLIX INC 4.875% DUE 06-15-2030/10-25-2019 BEO				
		Dispositions	-200,000.00		199,418.00
		Free Receipt	200,000.00	-221,000.00	
SBS0FMX7	PVTPL NEW YORK ST ELEC & GAS CORP 5.85% 08-15-2033				
		Dispositions	-400,000.00		423,596.00
		Free Receipt	400,000.00	-399,364.00	
C62954WAV7	PVTPL NTT FIN CORP 5.502% 07-16-2035				
		Acquisitions	200,000.00	-200,000.00	
		Dispositions	-200,000.00		204,788.00
SBSWWLJ5	PVTPL PROLOGIS TARGETED US 5.25% 01-15-2035				
		Dispositions	-200,000.00		202,810.00
		Free Receipt	200,000.00	-198,712.00	
C74365PAE8	PVTPL PROSUS N V 3.832% DUE 02-08-2051/12-08-2020 BEO				
		Dispositions	-200,000.00		125,500.00
		Free Receipt	200,000.00	-199,984.00	
SB9MV4B2	PVTPL SAUDI ELECTRICITY GLOBAL SUKUK CO 2 BD 5.06 DUE 04-08-2043				
		Dispositions	-200,000.00		195,274.00
		Free Receipt	200,000.00	-200,000.00	
C902613BM9	PVTPL UBS GROUP AG 5.379% 09-06-2045				
		Dispositions	-300,000.00		292,173.00
		Free Receipt	300,000.00	-300,000.00	
C902613BF4	PVTPL UBS GROUP AG 9.25% 12-31-2049				
		Dispositions	-100,000.00		107,150.00
		Free Receipt	200,000.00	-200,000.00	
C902613AL2	PVTPL UBS GROUP AG VAR RT DUE 02-11-2043 BEO				

Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-300,000.00		222,147.00
		Free Receipt	300,000.00	-300,000.00	
SBRK4301	PVTPL VENTURE GLOBAL LNG INC 8.375% DUE 06-01-2031				
		Dispositions	-300,000.00		296,375.00
		Free Receipt	400,000.00	-376,625.00	
C92890HAD4	PVTPL WEA FIN LLC / 4.75% DUE 09-17-2044				
		Dispositions	-200,000.00		168,326.00
		Free Receipt	200,000.00	-199,366.00	
SBN936M4	REALTY INCOME CORP 5.125% 04-15-2035				
		Acquisitions	100,000.00	-98,371.00	
		Dispositions	-100,000.00		100,698.00
C76716XAB8	RIO OIL FIN TR 9.75% 01-06-2027				
		Dispositions	-27,521.28		27,521.28
		Free Receipt	65,854.46	-65,854.46	
SBKRRKT2	ROGERS COMMUNICATIONS INC 3.7% DUE 11-15-2049				
		Dispositions	-100,000.00		73,897.00
		Free Receipt	100,000.00	-98,926.00	
C775109CJ8	ROGERS COMMUNICATIONS INC 4.5% 03-15-2042				
		Dispositions	-300,000.00		257,802.00
		Free Receipt	300,000.00	-296,991.00	
C78081BAL7	ROYALTY PHARMA PLC 3.3% 09-02-2040				
		Dispositions	-200,000.00		151,196.00
		Free Receipt	200,000.00	-191,112.00	
C78081BAM5	ROYALTY PHARMA PLC SR NT 3.55% 09-02-2050				
		Dispositions	-200,000.00		135,688.00
		Free Receipt	200,000.00	-139,374.00	
SBPGN632	SABINE PASS LIQUEFACTION LLC SR SECD NT 5.9% 09-15-2037				
		Dispositions	-2,761.00		2,761.00
		Free Receipt	100,000.00	-99,856.00	
SBP0TWJ4	SABRA HEALTH CARE LP 3.2% DUE 12-01-2031				
		Dispositions	-100,000.00		90,393.00
		Free Receipt	100,000.00	-98,940.00	
SBQXS1H6	SANDS CHINA LTD 4.375% SNR NTS 06-18-2030 USD				
		Dispositions	-200,000.00		180,250.00
		Free Receipt	200,000.00	-184,500.00	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB68VD96	SECURITIZED ASSET BACKED RECEIVABLES LLCTR 2007 BR5 CL A-A FLT RT 05-25-2037 BEO				
		Dispositions	-1,085.43		1,085.44
		Free Receipt	13,804.24	-13,812.95	
CLX2326374	SETANTA AIRCRAFT LEASING DESIGNATED ACTIVITY CO TL B SENIOR SECURED 11 MAY 2028				
		Dispositions	-100,000.00		100,125.00
		Free Receipt	100,000.00	-100,402.50	
SBMBJZQ0	SLM CORP FIXED 4.2% DUE 10-29-2025				
		Dispositions	-100,000.00		99,431.00
		Free Receipt	100,000.00	-100,000.00	
SB1XFBZ0	SOUNDVIEW HOME LN TR 2007-OPT1 CTF CL II-A-1 06-25-2037 REG				
		Dispositions	-412.52		412.52
		Free Receipt	7,498.63	-7,498.63	
SBP4Y6K4	SOUTHERN CALIF GAS CO 5.2% 06-01-2033				
		Dispositions	-200,000.00		204,846.00
		Free Receipt	200,000.00	-199,610.00	
SBJQLGX4	SOUTHN CAL GAS CO 3.95% DUE 02-15-2050				
		Dispositions	-200,000.00		151,152.00
		Free Receipt	200,000.00	-199,514.00	
SBP5H0M2	SOUTHWEST GAS CORP 4.05% DUE 03-15-2032				
		Dispositions	-100,000.00		95,655.00
		Free Receipt	100,000.00	-99,627.00	
SBR4MSS4	SOUTHWESTERN PUB SVC CO 6.0% 06-01-2054				
		Dispositions	-100,000.00		100,748.00
		Free Receipt	100,000.00	-107,237.00	
SBWC4XS2	SPECTRA ENERGY 4.5% DUE 03-15-2045				
		Dispositions	-300,000.00		252,600.00
		Free Receipt	300,000.00	-297,702.00	
C85769EBB6	STATION CASINOS LLC TERM B FACILITY SENIOR SECURED TERM LOAN 03-07-2031				
		Dispositions	-99,250.00		98,383.75
		Free Receipt	99,250.00	-98,753.75	
SBRQPL82	STRYKER CORP 4.625% 09-11-2034				
		Dispositions	-100,000.00		98,798.00
		Free Receipt	100,000.00	-99,470.00	
SBR3V7M9	SUMITOMO MITSUI FINL GROUP INC 5.766% 01-13-2033				

Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-400,000.00		424,668.00
		Free Receipt	400,000.00	-400,000.00	
S9F3SGGL	SWAP COLL PAYABLE TO WELLS FARGO BANK, N.A.CHARLOTTE,NC,US				
		Acquisitions	60,000.00	-60,000.00	
		Dispositions	-60,000.00		60,000.00
SBTXWBS0	SYNOPSYS INC 5.15% 04-01-2035				
		Acquisitions	300,000.00	-299,340.00	
		Dispositions	-300,000.00		302,487.00
SBQ3PVG6	TARGA RES CORP 6.5% DUE 02-15-2053				
		Dispositions	-300,000.00		307,671.00
		Free Receipt	300,000.00	-293,529.00	
SBLB7192	TD SYNNEX CORP 2.375% 08-09-2028				
		Dispositions	-100,000.00		94,822.00
		Free Receipt	100,000.00	-100,000.00	
SBTXWXR3	THAMES WATER LTD 0% GTD 22/03/2027 GBP1'144A				
		Dispositions	-631.00		744.29
		Free Receipt	631.00		
SBQFM9R2	THAMES WTR UTL FIN 4.375% GTD 18/01/2033EUR				
		Dispositions	-100,000.00		85,412.14
		Free Receipt	100,000.00	-95,051.26	
C995MN2992	THIRD POINT OFFSHORE FUND LTD				
		Dispositions	-11,249,999.00		11,249,999.00
		Free Receipt	11,250,000.00	11,250,000.00	
C87264ABV6	T-MOBILE USA INC 3.375% 04-15-2029				
		Dispositions	-400,000.00		378,180.00
		Free Receipt	400,000.00	-404,000.00	
C89153VAW9	TOTAL CAP INTL 3.386% DUE 06-29-2060				
		Dispositions	-200,000.00		129,914.00
		Free Receipt	200,000.00	-200,000.00	
SBQYKPN5	TOTALENERGIES CAP 5.425% 09-10-2064				
		Dispositions	-200,000.00		185,812.00
		Free Receipt	200,000.00	-200,000.00	
SBQQ8MN6	TRIMBLE INC FIXED 6.1% DUE 03-15-2033				
		Dispositions	-100,000.00		106,633.00
		Free Receipt	100,000.00	-99,843.00	

Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C91159HJL5	U S BANCORP MEDIUM TERM NTS- BOOK ENTRY 4.839% 02-01-2034				
		Dispositions	-100,000.00		95,908.00
		Free Receipt	100,000.00	-100,000.00	
CH42097ER4	UBS GROUP AG 9.25% 12-31-2049				
		Dispositions	-200,000.00		220,360.00
		Free Receipt	200,000.00	-222,500.00	
SBSWT754	UDR INC 5.125% 09-01-2034				
		Dispositions	-100,000.00		100,554.00
		Free Receipt	100,000.00	-98,977.00	
SBPSNBB3	UK(GOVT OF) 4.375% BDS 31/07/54 GBP0.01				
		Acquisitions	382,000.00	-420,049.53	
		Dispositions	-190,000.00		203,407.13
SBMXHQN6	UNITED STATES OF AMER TREAS BONDS 1.5% 02-15-2053				
		Acquisitions	2,606,000.00	-2,206,617.06	
		Dispositions	-3,569,000.00		3,015,362.19
		Free Receipt	963,000.00	-861,561.02	
SBRJFGX9	UNITED STATES OF AMER TREAS TIPS 04-15-2029				
		Acquisitions	9,400,000.00	-9,834,894.12	
		Dispositions	-10,800,000.00		11,297,335.51
SBPDY809	UNITEDHEALTH GROUP 5.75% DUE 07-15-2064				
		Dispositions	-400,000.00		385,020.00
		Free Receipt	400,000.00	-397,588.00	
SBN7K9P1	UNITEDHEALTH GROUP INC 5.2% 04-15-2063				
		Dispositions	-291,000.00		257,072.31
		Free Receipt	291,000.00	-288,450.84	
SBPDY8C1	UNITEDHEALTH GROUP INC 5.778% 07-15-2044				
		Dispositions	-100,000.00		97,656.00
		Free Receipt	100,000.00	-99,081.00	
SBSLT313	UNUM GROUP 6% 06-15-2054				
		Dispositions	-100,000.00		97,934.00
		Free Receipt	100,000.00	-97,902.00	
SB5B54D9	VALE OVERSEAS LTD 6.875% DUE 11-10-2039				
		Dispositions	-175,000.00		194,435.50
		Free Receipt	175,000.00	-205,785.42	

Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C92343EAM4	VERISIGN INC FIXED 2.7% 06-15-2031				
		Dispositions	-200,000.00		172,792.00
		Free Receipt	200,000.00	-202,348.00	
SBV5PK62	VIPER ENERGY PARTNERS LL 4.9% 08-01-2030				
		Acquisitions	100,000.00	-99,902.00	
		Dispositions	-100,000.00		100,720.00
SBKQNBM1	VMWARE INC 4.7% DUE 05-15-2030 BEO				
		Dispositions	-50,000.00		50,647.00
		Free Receipt	200,000.00	-238,348.00	
SBJQ2JY9	VODAFONE GROUP PLC 5.125% DUE 06-19-2059				
		Dispositions	-300,000.00		259,653.00
		Free Receipt	300,000.00	-295,581.00	
SBNZHZ78	VODAFONE GROUP PLC 5.875% 06-28-2064				
		Dispositions	-100,000.00		96,412.00
		Free Receipt	100,000.00	-99,162.00	
C55903VBE2	WARNERMEDIA HLDGS INC 5.141% 03-15-2052				
		Dispositions	-172,000.00		122,297.07
		Free Receipt	200,000.00	-200,000.00	
SBNQQCY0	WARNERMEDIA HLDGS INC SR NT 5.391% 03-15-2062				
		Dispositions	-200,000.00		139,138.28
		Free Receipt	200,000.00	-181,692.00	
SBMWPCK0	WASTE CONNECTIONS FIXED 2.95% DUE 01-15-2052				
		Dispositions	-100,000.00		63,385.00
		Free Receipt	100,000.00	-66,756.00	
C94876QAA4	WEIR GROUP PLC SUSTAINABILITY LKD NT 144A 2.2% 05-13-2026				
		Dispositions	-200,000.00		195,000.00
		Free Receipt	200,000.00	-199,548.00	
SBL6FQ18	WELLS FARGO & CO 3.068% 04-30-2041				
		Dispositions	-200,000.00		152,252.00
		Free Receipt	200,000.00	-200,000.00	
SBTBN4D1	WELLS FARGO AND COMPANY 5.211% 12-03-2035				
		Dispositions	-100,000.00		101,041.00
		Free Receipt	100,000.00	-100,000.00	
SBP4FCL0	WEYERHAEUSER CO 4.75% 05-15-2026				

Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-100,000.00		100,082.00
		Free Receipt	100,000.00	-99,672.00	
SBG49770	WEYERHAEUSER CO 6.95% DUE 10-01-2027				
		Dispositions	-250,000.00		263,487.50
		Free Receipt	250,000.00	-310,455.00	
SBMZBG14	WILLIAMS COS INC 5.8% 11-15-2054				
		Dispositions	-300,000.00		291,537.00
		Free Receipt	300,000.00	-299,352.00	
SBLB3KC6	WILLIS NORTH AMERICA INC SR NT 5.35% 05-15-2033				
		Dispositions	-100,000.00		102,975.00
		Free Receipt	100,000.00	-99,733.00	
SBRJNH63	WOODSIDE FIN LTD 5.7% 05-19-2032				
		Acquisitions	200,000.00	-198,874.00	
		Dispositions	-100,000.00		103,248.00
C980236AS2	WOODSIDE FIN LTD 5.7% 09-12-2054				
		Dispositions	-300,000.00		276,435.00
		Free Receipt	300,000.00	-298,932.00	
SBP813G6	ZIMMER BIOMET HLDGS INC 5.2% 09-15-2034				
		Dispositions	-100,000.00		101,414.00
		Free Receipt	100,000.00	-99,994.00	
SBYZY714	ZIMMER HLDGS INC 4.45% DUE 08-15-2045				
		Dispositions	-100,000.00		85,750.00
		Free Receipt	100,000.00	-106,995.00	

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 .



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SCHEDULE SB ATTACHMENTS

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

	Attained Years of Credited Service[1]										
Attained Age	Under 1	1-4	5-9	10-14	15-19	20-24	25-29	30-34	35-39	40 & Over	Total
Under 25	0	0	0	0	0	0	0	0	0	0	0
25-29	0	0	0	0	0	0	0	0	0	0	0
30-34	0	0	0	0	0	0	0	0	0	0	0
35-39	0	0	0	9	81	5	0	0	0	0	95
40-44	0	0	0	5	118	86	4	0	0	0	213
45-49	0	0	0	4	71	114	56	0	0	0	245
50-54	0	0	0	7	97	102	130	66	7	0	409
55-59	0	0	0	2	77	103	89	89	84	1	445
60-64	0	0	0	7	73	66	73	65	72	49	405
65-69	0	0	0	0	17	15	7	4	8	15	66
70 & over	0	0	0	0	6	3	2	0	1	1	13
Total	0	0	0	34	540	494	361	224	172	66	1,891

[1] Age and service for purposes of determining category are based on exact (not rounded) values.

Plan Name: Pension Plan of North Carlina Baptist Hospital
EIN / PN: 56-0552787/001
Plan Sponsor: North Carolina Baptist Hospital
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
- Interest rate basis: 3-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	5.33%	5.30%

Administrative expenses Estimated administrative expenses are based on the prior year's actual plan administrative expenses less the prior year PBGC premium plus the expected PBGC premium for the current year rounded to the nearest $10,000, resulting in total plan year estimated administrative expenses of $3,250,000.

As permitted by law, rates reflecting stabilization are used to determine the funding target 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 current market interest rates, and may be inconsistent with other economic assumptions used in the valuation.

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 and Disabled: 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

SCHEDULE SB ATTACHMENTS

generational projection as specified in the regulations under §1.430(h)(3)-1 using the IRS adjusted Scale MP-2021 (i.e., MP-2021 with no mortality improvement for 2020-2023 and future mortality improvement capped at 0.78% for years after 2024).

Termination (not due to disability or retirement) rates

Rates varying by age and gender

Representative Termination Rates

Percentage leaving during the year		
Attained Age	Males	Females
20	10.00%	12.00%
25	10.00%	12.00%
30	10.00%	11.00%
35	10.00%	10.00%
40	8.00%	8.00%
45	6.00%	7.00%
50	6.00%	7.00%
55	10.00%	10.00%
60	15.00%	15.00%
65+	30.00%	30.00%

Disability

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

Representative Disability Rates

Percentage becoming disabled during the year		
Age	Males	Females
25	0.03%	0.03%
30	0.03%	0.04%
35	0.04%	0.07%
40	0.08%	0.13%
45	0.16%	0.24%
50	0.33%	0.40%
55	0.69%	0.64%
60	1.15%	0.90%
65+	0.00%	0.00%

Retirement rates for active participants

Rates varying by age, weighted average age 62.

Percentage retiring during the year			
Age	Rates	Age	Rates
55	5%	63	20%
56	5%	64	35%
57	5%	65	50%
58	5%	66	50%
59	5%	67	30%
60	10%	68	30%
61	20%	69	30%
62	35%	>70	100%

SCHEDULE SB ATTACHMENTS

Benefit commencement date:

• Preretirement death benefit	The later of the death of the active participant or the date the participant would have attained age 55
• Deferred vested benefit	Age 62, if eligible Age 65, if not eligible for early retirement
• Disability benefit	Upon disablement
• Retirement benefit	Upon termination of employment
Form of payment	65% Straight Life Annuity 10% 10 Year Certain and Life Annuity 10% Joint and 50% Survivor Annuity 10% Joint and 100% Survivor Annuity 5% Joint and 75% Survivor Annuity
Percent married	100% of males; 100% of females.
Spouse age	Wife two years younger than husband
Assumptions	For at-risk calculations, all participants eligible to elect benefits during the current and subsequent ten plan years are assumed to commence benefits at the earliest possible date under the plan, but not before the end of the current plan year, except in accordance with the regular valuation assumptions. In addition, all participants (not just those eligible to begin benefits within the next 11 years) are assumed to elect the most valuable form of benefit under the plan, which is usually the lump sum form of payment
Timing of benefit payments	Benefit payments are assumed to be made uniformly throughout the year, and on average at mid-year.

Methods

Valuation date	First day of plan year
Funding target	Present value of accrued benefits as required by regulations under IRC §430.

SCHEDULE SB ATTACHMENTS

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 for determining minimum required contributions	Average of the fair market value of assets on the valuation date and each of the prior two years (12-month periods) 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).
Benefits not valued	The plan pays small benefits (with a present value up to $5,000 in a single lump sum payment). Such lump sums are not explicitly valued; rather such participants' benefits are valued using the benefit choice assumptions described above. Otherwise, all benefits described in the Plan Provisions section of this report were valued. WTW has reviewed the plan provisions with the plan sponsor and based on that review, is not aware of any significant benefits required to be valued that were not.

APPENDIX B

Reporting

01 JAN 25 - 31 DEC 25

Account ID NCBHP

Account Name NCBH PENSION

◆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
Other									
United States - USD									
BUY TO OPEN REPO W/CITIGROUP 4.38% FROM 09-09-2025 TO 09-10-2025	17,800,000.000	09 Sep 25	100.0000			0.00	17,800,000.00	17,800,000.00	0.00
BUY TO OPEN REPO W/CITIGROUP 4.38% FROM 09-09-2025 TO 09-10-2025	-17,800,000.000	10 Sep 25		100.0000		0.00	17,800,000.00	17,800,000.00	0.00
BUY TO OPEN REPO W/CITIGROUP 4.39% FROM 09-04-2025 TO 09-05-2025	17,500,000.000	04 Sep 25	100.0000			0.00	17,500,000.00	17,500,000.00	0.00
BUY TO OPEN REPO W/CITIGROUP 4.39% FROM 09-04-2025 TO 09-05-2025	-17,500,000.000	05 Sep 25		100.0000		0.00	17,500,000.00	17,500,000.00	0.00
BUY TO OPEN REPO W/CITIGROUP 4.39% FROM 09-08-2025 TO 09-09-2025	17,100,000.000	08 Sep 25	100.0000			0.00	17,100,000.00	17,100,000.00	0.00
BUY TO OPEN REPO W/CITIGROUP 4.39% FROM 09-08-2025 TO 09-09-2025	-17,100,000.000	09 Sep 25		100.0000		0.00	17,100,000.00	17,100,000.00	0.00
BUY TO OPEN REPO W/CITIGROUP 4.44% FROM 09-05-2025 TO 09-08-2025	17,400,000.000	05 Sep 25	100.0000			0.00	17,400,000.00	17,400,000.00	0.00
BUY TO OPEN REPO W/CITIGROUP 4.44% FROM 09-05-2025 TO 09-08-2025	-17,400,000.000	08 Sep 25		100.0000		0.00	17,400,000.00	17,400,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 12-31-24 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

Reporting

01 JAN 25 - 31 DEC 25

Account ID NCBHP

Account Name NCBH PENSION

◆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

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NOTE: TRANSACTIONS ARE BASED ON THE 12-31-24 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

Reporting

01 JAN 25 - 31 DEC 25

Account ID NCBHP

Account Name NCBH PENSION

◆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
BANCO SANTANDER S.A. NEW YORK									
Cash and Cash Equivalents									
Japanese yen - JPY									
FX DEAL TRANSACTED ON 25 NOV 2025 JPY / USD EX.RATE 155.645 WITH BANCO SANTANDER	23,158,575.000	25 Nov 25				0.00	148,791.00	147,904.25	-886.75
FX DEAL TRANSACTED ON 25 NOV 2025 USD / JPY EX.RATE 0.0063963 WITH BANCO	-23,261,984.000	25 Nov 25				0.00	-148,791.00	-149,985.39	-1,194.39
FX DEAL TRANSACTED ON 26 MAR 2025 JPY / USD EX.RATE 149.6742 WITH BANCO	232,881,380.000	26 Mar 25				0.00	1,555,922.00	1,601,990.65	46,068.65
FX DEAL TRANSACTED ON 26 MAR 2025 USD / JPY EX.RATE 0.0066587 WITH BANCO	-233,668,365.000	26 Mar 25				0.00	-1,555,922.00	-1,565,459.85	-9,537.85
FX DEAL TRANSACTED ON 28 OCT 2025 JPY / USD EX.RATE 151.617 WITH BANCO SANTANDER	14,190,593.000	28 Oct 25				0.00	93,595.00	91,496.14	-2,098.86
FX DEAL TRANSACTED ON 28 OCT 2025 USD / JPY EX.RATE 0.0065772 WITH BANCO	-14,230,183.000	28 Oct 25				0.00	-93,595.00	-92,328.84	1,266.16
Peruvian nuevo sol - PEN									
FX DEAL TRANSACTED ON 03 NOV 2025 PEN / USD EX.RATE 3.3719 WITH BANCO SANTANDER	110,504.710	3 Nov 25				0.00	32,772.24	32,650.23	-122.01
FX DEAL TRANSACTED ON 06 MAR 2025 USD / PEN EX.RATE 0.2742055 WITH BANCO	-519,581.320	6 Mar 25				0.00	-142,472.05	-142,160.20	311.85
FX DEAL TRANSACTED ON 07 MAY 2025 PEN / USD EX.RATE 3.655 WITH BANCO SANTANDER	1,252,189.730	7 May 25				0.00	342,596.37	347,348.05	4,751.68
FX DEAL TRANSACTED ON 07 MAY 2025 USD / PEN EX.RATE 0.2730003 WITH BANCO	-1,254,930.500	7 May 25				0.00	-342,596.37	-360,187.85	-17,591.48
FX DEAL TRANSACTED ON 12 JUN 2025 PEN / USD EX.RATE 3.628 WITH BANCO SANTANDER	25,022.320	12 Jun 25				0.00	6,897.00	7,181.86	284.86
FX DEAL TRANSACTED ON 14 AUG 2025 PEN / USD EX.RATE 3.552 WITH BANCO SANTANDER	1,188,079.740	14 Aug 25				0.00	334,481.91	341,000.47	6,518.56

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

◆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
BANCO SANTANDER S.A. NEW YORK									
Cash and Cash Equivalents									
Peruvian nuevo sol - PEN									
FX DEAL TRANSACTED ON 14 AUG 2025 USD / PEN EX.RATE 0.2808358 WITH BANCO	-1,191,023.190	14 Aug 25				0.00	-334,481.91	-353,262.11	-18,780.20
FX DEAL TRANSACTED ON 14 JAN 2025 PEN / USD EX.RATE 3.775 WITH BANCO SANTANDER	215,319.980	14 Jan 25				0.00	57,038.41	57,145.89	107.48
FX DEAL TRANSACTED ON 15 APR 2025 PEN / USD EX.RATE 3.7477 WITH BANCO SANTANDER	369,732.440	15 Apr 25				0.00	98,655.83	99,137.27	481.44
FX DEAL TRANSACTED ON 15 DEC 2025 PEN / USD EX.RATE 3.3702 WITH BANCO SANTANDER	1,191,023.190	15 Dec 25				0.00	353,398.37	353,262.11	-136.26
FX DEAL TRANSACTED ON 15 SEP 2025 PEN / USD EX.RATE 3.4935 WITH BANCO SANTANDER	41,828.440	15 Sep 25				0.00	11,973.22	12,005.52	32.30
FX DEAL TRANSACTED ON 16 JUN 2025 USD / PEN EX.RATE 0.2772156 WITH BANCO	-978,041.030	16 Jun 25				0.00	-271,128.28	-271,301.26	-172.98
FX DEAL TRANSACTED ON 16 SEP 2025 PEN / USD EX.RATE 3.484 WITH BANCO SANTANDER	437,115.040	16 Sep 25				0.00	125,463.56	124,925.70	-537.86
FX DEAL TRANSACTED ON 16 SEP 2025 USD / PEN EX.RATE 0.2859921 WITH BANCO	-438,695.880	16 Sep 25				0.00	-125,463.56	-130,235.34	-4,771.78
FX DEAL TRANSACTED ON 17 MAR 2025 USD / PEN EX.RATE 0.2743258 WITH BANCO	-273,754.970	17 Mar 25				0.00	-75,098.06	-75,462.41	-364.35
FX DEAL TRANSACTED ON 20 FEB 2025 PEN / USD EX.RATE 3.685 WITH BANCO SANTANDER	519,581.320	20 Feb 25				0.00	140,999.00	142,160.20	1,161.20
FX DEAL TRANSACTED ON 20 FEB 2025 USD / PEN EX.RATE 0.270658 WITH BANCO	-520,949.010	20 Feb 25				0.00	-140,999.00	-147,661.28	-6,662.28
FX DEAL TRANSACTED ON 21 AUG 2025 PEN / USD EX.RATE 3.5381 WITH BANCO SANTANDER	219.410	21 Aug 25				0.00	62.01	62.19	0.18
FX DEAL TRANSACTED ON 21 JUL 2025 PEN / USD EX.RATE 3.56 WITH BANCO SANTANDER	520,729.600	21 Jul 25				0.00	146,272.36	147,599.09	1,326.73

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

◆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
BANCO SANTANDER S.A. NEW YORK									
Cash and Cash Equivalents									
Peruvian nuevo sol - PEN									
FX DEAL TRANSACTED ON 21 JUL 2025 USD / PEN EX.RATE 0.2794545 WITH BANCO	-523,421.010	21 Jul 25				0.00	-146,272.36	-155,516.39	-9,244.03
FX DEAL TRANSACTED ON 22 MAY 2025 USD / PEN EX.RATE 0.2731643 WITH BANCO	-109,966.540	22 May 25				0.00	-30,038.94	-30,074.67	-35.73
FX DEAL TRANSACTED ON 23 APR 2025 PEN / USD EX.RATE 3.6951 WITH BANCO SANTANDER	393,532.960	23 Apr 25				0.00	106,501.30	106,787.41	286.11
FX DEAL TRANSACTED ON 25 FEB 2025 PEN / USD EX.RATE 3.685 WITH BANCO SANTANDER	273,754.970	25 Feb 25				0.00	74,289.00	75,462.41	1,173.41
FX DEAL TRANSACTED ON 25 FEB 2025 USD / PEN EX.RATE 0.2709807 WITH BANCO	-274,148.700	25 Feb 25				0.00	-74,289.00	-76,046.80	-1,757.80
FX DEAL TRANSACTED ON 25 SEP 2025 USD / PEN EX.RATE 0.2853311 WITH BANCO	-437,115.040	25 Sep 25				0.00	-124,722.53	-124,925.70	-203.17
FX DEAL TRANSACTED ON 30 APR 2025 PEN / USD EX.RATE 3.678 WITH BANCO SANTANDER	109,966.540	30 Apr 25				0.00	29,898.46	30,074.67	176.21
FX DEAL TRANSACTED ON 30 APR 2025 USD / PEN EX.RATE 0.2705628 WITH BANCO	-110,504.710	30 Apr 25				0.00	-29,898.46	-32,650.23	-2,751.77
United States dollar - USD									
FX DEAL TRANSACTED ON 03 NOV 2025 PEN / USD EX.RATE 3.3719 WITH BANCO SANTANDER	-32,772.240	3 Nov 25				0.00	-32,772.24	-32,772.24	0.00
FX DEAL TRANSACTED ON 06 MAR 2025 USD / PEN EX.RATE 0.2742055 WITH BANCO	142,472.050	6 Mar 25				0.00	142,472.05	142,472.05	0.00
FX DEAL TRANSACTED ON 07 MAY 2025 PEN / USD EX.RATE 3.655 WITH BANCO SANTANDER	-342,596.370	7 May 25				0.00	-342,596.37	-342,596.37	0.00
FX DEAL TRANSACTED ON 07 MAY 2025 USD / PEN EX.RATE 0.2730003 WITH BANCO	342,596.370	7 May 25				0.00	342,596.37	342,596.37	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

◆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
BANCO SANTANDER S.A. NEW YORK									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 12 JUN 2025 PEN / USD EX.RATE 3.628 WITH BANCO SANTANDER	-6,897.000	12 Jun 25				0.00	-6,897.00	-6,897.00	0.00
FX DEAL TRANSACTED ON 14 AUG 2025 PEN / USD EX.RATE 3.552 WITH BANCO SANTANDER	-334,481.910	14 Aug 25				0.00	-334,481.91	-334,481.91	0.00
FX DEAL TRANSACTED ON 14 AUG 2025 USD / PEN EX.RATE 0.2808358 WITH BANCO	334,481.910	14 Aug 25				0.00	334,481.91	334,481.91	0.00
FX DEAL TRANSACTED ON 14 JAN 2025 PEN / USD EX.RATE 3.775 WITH BANCO SANTANDER	-57,038.410	14 Jan 25				0.00	-57,038.41	-57,038.41	0.00
FX DEAL TRANSACTED ON 15 APR 2025 PEN / USD EX.RATE 3.7477 WITH BANCO SANTANDER	-98,655.830	15 Apr 25				0.00	-98,655.83	-98,655.83	0.00
FX DEAL TRANSACTED ON 15 DEC 2025 PEN / USD EX.RATE 3.3702 WITH BANCO SANTANDER	-353,398.370	15 Dec 25				0.00	-353,398.37	-353,398.37	0.00
FX DEAL TRANSACTED ON 15 SEP 2025 PEN / USD EX.RATE 3.4935 WITH BANCO SANTANDER	-11,973.220	15 Sep 25				0.00	-11,973.22	-11,973.22	0.00
FX DEAL TRANSACTED ON 16 JUN 2025 USD / PEN EX.RATE 0.2772156 WITH BANCO	271,128.280	16 Jun 25				0.00	271,128.28	271,128.28	0.00
FX DEAL TRANSACTED ON 16 SEP 2025 PEN / USD EX.RATE 3.484 WITH BANCO SANTANDER	-125,463.560	16 Sep 25				0.00	-125,463.56	-125,463.56	0.00
FX DEAL TRANSACTED ON 16 SEP 2025 USD / PEN EX.RATE 0.2859921 WITH BANCO	125,463.560	16 Sep 25				0.00	125,463.56	125,463.56	0.00
FX DEAL TRANSACTED ON 17 MAR 2025 USD / PEN EX.RATE 0.2743258 WITH BANCO	75,098.060	17 Mar 25				0.00	75,098.06	75,098.06	0.00
FX DEAL TRANSACTED ON 20 FEB 2025 PEN / USD EX.RATE 3.685 WITH BANCO SANTANDER	-140,999.000	20 Feb 25				0.00	-140,999.00	-140,999.00	0.00
FX DEAL TRANSACTED ON 20 FEB 2025 USD / PEN EX.RATE 0.270658 WITH BANCO	140,999.000	20 Feb 25				0.00	140,999.00	140,999.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

◆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
BANCO SANTANDER S.A. NEW YORK									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 21 AUG 2025 PEN / USD EX.RATE 3.5381 WITH BANCO SANTANDER	-62.010	21 Aug 25				0.00	-62.01	-62.01	0.00
FX DEAL TRANSACTED ON 21 JUL 2025 PEN / USD EX.RATE 3.56 WITH BANCO SANTANDER	-146,272.360	21 Jul 25				0.00	-146,272.36	-146,272.36	0.00
FX DEAL TRANSACTED ON 21 JUL 2025 USD / PEN EX.RATE 0.2794545 WITH BANCO	146,272.360	21 Jul 25				0.00	146,272.36	146,272.36	0.00
FX DEAL TRANSACTED ON 22 MAY 2025 USD / PEN EX.RATE 0.2731643 WITH BANCO	30,038.940	22 May 25				0.00	30,038.94	30,038.94	0.00
FX DEAL TRANSACTED ON 23 APR 2025 PEN / USD EX.RATE 3.6951 WITH BANCO SANTANDER	-106,501.300	23 Apr 25				0.00	-106,501.30	-106,501.30	0.00
FX DEAL TRANSACTED ON 25 FEB 2025 PEN / USD EX.RATE 3.685 WITH BANCO SANTANDER	-74,289.000	25 Feb 25				0.00	-74,289.00	-74,289.00	0.00
FX DEAL TRANSACTED ON 25 FEB 2025 USD / PEN EX.RATE 0.2709807 WITH BANCO	74,289.000	25 Feb 25				0.00	74,289.00	74,289.00	0.00
FX DEAL TRANSACTED ON 25 NOV 2025 JPY / USD EX.RATE 155.645 WITH BANCO SANTANDER	-148,791.000	25 Nov 25				0.00	-148,791.00	-148,791.00	0.00
FX DEAL TRANSACTED ON 25 NOV 2025 USD / JPY EX.RATE 0.0063963 WITH BANCO	148,791.000	25 Nov 25				0.00	148,791.00	148,791.00	0.00
FX DEAL TRANSACTED ON 25 SEP 2025 USD / PEN EX.RATE 0.2853311 WITH BANCO	124,722.530	25 Sep 25				0.00	124,722.53	124,722.53	0.00
FX DEAL TRANSACTED ON 26 MAR 2025 JPY / USD EX.RATE 149.6742 WITH BANCO	-1,555,922.000	26 Mar 25				0.00	-1,555,922.00	-1,555,922.00	0.00
FX DEAL TRANSACTED ON 26 MAR 2025 USD / JPY EX.RATE 0.0066587 WITH BANCO	1,555,922.000	26 Mar 25				0.00	1,555,922.00	1,555,922.00	0.00
FX DEAL TRANSACTED ON 28 OCT 2025 JPY / USD EX.RATE 151.617 WITH BANCO SANTANDER	-93,595.000	28 Oct 25				0.00	-93,595.00	-93,595.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

Reporting

01 JAN 25 - 31 DEC 25

Account ID NCBHP

Account Name NCBH PENSION

◆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
BANCO SANTANDER S.A. NEW YORK									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 28 OCT 2025 USD / JPY EX.RATE 0.0065772 WITH BANCO	93,595.000	28 Oct 25				0.00	93,595.00	93,595.00	0.00
FX DEAL TRANSACTED ON 30 APR 2025 PEN / USD EX.RATE 3.678 WITH BANCO SANTANDER	-29,898.460	30 Apr 25				0.00	-29,898.46	-29,898.46	0.00
FX DEAL TRANSACTED ON 30 APR 2025 USD / PEN EX.RATE 0.2705628 WITH BANCO	29,898.460	30 Apr 25				0.00	29,898.46	29,898.46	0.00
Total BANCO SANTANDER S.A. NEW YORK							**0.00**	**-12,902.73**	**-12,902.73**

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

Reporting

01 JAN 25 - 31 DEC 25

Account ID NCBHP

Account Name NCBH PENSION

◆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
BARCLAYS BANK PLC WHOLESALE									
Cash and Cash Equivalents									
British pound sterling - GBP									
FX DEAL TRANSACTED ON 09 JAN 2025 GBP / USD EX.RATE 0.8142299 WITH BARCLAYS BANK	32,000.000	9 Jan 25				0.00	39,300.94	39,368.00	67.06
FX DEAL TRANSACTED ON 09 JAN 2025 USD / GBP EX.RATE 1.2280975 WITH BARCLAYS BANK	-32,000.000	9 Jan 25				0.00	-39,299.12	-39,041.60	257.52
FX DEAL TRANSACTED ON 14 APR 2025 GBP / USD EX.RATE 0.7596079 WITH BARCLAYS BANK	37,980.390	14 Apr 25				0.00	50,000.00	50,500.63	500.63
FX DEAL TRANSACTED ON 14 APR 2025 USD / GBP EX.RATE 1.3165163 WITH BARCLAYS BANK	-37,979.020	14 Apr 25				0.00	-50,000.00	-49,591.11	408.89
FX DEAL TRANSACTED ON 19 DEC 2025 USD / GBP EX.RATE 1.33823 WITH BARCLAYS BANK	-21,000.000	19 Dec 25				0.00	-28,102.83	-28,254.45	-151.62
FX DEAL TRANSACTED ON 25 JUN 2025 GBP / USD EX.RATE 0.7349645 WITH BARCLAYS BANK	627,592.810	25 Jun 25				0.00	853,909.05	860,900.45	6,991.40
FX DEAL TRANSACTED ON 25 JUN 2025 USD / GBP EX.RATE 1.360795 WITH BARCLAYS BANK	-627,592.810	25 Jun 25				0.00	-854,025.16	-832,313.68	21,711.48
FX DEAL TRANSACTED ON 27 AUG 2025 GBP / USD EX.RATE 0.7439369 WITH BARCLAYS BANK	627,592.810	27 Aug 25				0.00	843,610.26	850,356.89	6,746.63
FX DEAL TRANSACTED ON 27 AUG 2025 USD / GBP EX.RATE 1.344571 WITH BARCLAYS BANK	-627,592.810	27 Aug 25				0.00	-843,843.09	-847,595.56	-3,752.47
FX DEAL TRANSACTED ON 28 MAR 2025 GBP / USD EX.RATE 0.771724 WITH BARCLAYS BANK	416,000.000	28 Mar 25				0.00	539,052.80	537,638.44	-1,414.36
FX DEAL TRANSACTED ON 28 MAR 2025 USD / GBP EX.RATE 1.295706 WITH BARCLAYS BANK	-416,000.000	28 Mar 25				0.00	-539,013.70	-553,134.41	-14,120.71
Euro - EUR									
FX DEAL TRANSACTED ON 06 MAR 2025 EUR / USD EX.RATE 0.9242828 WITH BARCLAYS BANK	312,000.000	6 Mar 25				0.00	337,559.04	339,144.00	1,584.96

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

◆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
BARCLAYS BANK PLC WHOLESALE									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 15 APR 2025 EUR / USD EX.RATE 0.8818658 WITH BARCLAYS BANK	210,000.000	15 Apr 25				0.00	238,131.47	237,888.02	-243.45
FX DEAL TRANSACTED ON 15 APR 2025 USD / EUR EX.RATE 1.1350042 WITH BARCLAYS BANK	-210,000.000	15 Apr 25				0.00	-238,350.88	-236,911.51	1,439.37
FX DEAL TRANSACTED ON 22 APR 2025 EUR / USD EX.RATE 0.8710953 WITH BARCLAYS BANK	514,000.000	22 Apr 25				0.00	590,061.72	583,390.05	-6,671.67
Indonesian rupiah - IDR									
FX DEAL TRANSACTED ON 14 MAR 2025 IDR / USD EX.RATE 16356.5 WITH BARCLAYS BANK	148,953,519.000	14 Mar 25				0.00	9,106.69	9,068.71	-37.98
FX DEAL TRANSACTED ON 14 MAR 2025 USD / IDR EX.RATE 0.0000611 WITH BARCLAYS BANK	-148,953,519.000	14 Mar 25				0.00	-9,094.45	-8,837.35	257.10
FX DEAL TRANSACTED ON 17 MAR 2025 USD / IDR EX.RATE 0.0000611 WITH BARCLAYS BANK	-148,953,519.000	17 Mar 25				0.00	-9,094.18	-9,068.71	25.47
FX DEAL TRANSACTED ON 21 APR 2025 IDR / USD EX.RATE 16808.0 WITH BARCLAYS BANK	148,953,519.000	21 Apr 25				0.00	8,862.06	8,837.35	-24.71
Japanese yen - JPY									
FX DEAL TRANSACTED ON 07 MAR 2025 JPY / USD EX.RATE 147.08606 WITH BARCLAYS BANK	203,600,000.000	7 Mar 25				0.00	1,384,223.63	1,364,017.02	-20,206.61
FX DEAL TRANSACTED ON 07 MAR 2025 USD / JPY EX.RATE 0.0067808 WITH BARCLAYS BANK	-203,600,000.000	7 Mar 25				0.00	-1,380,569.14	-1,380,432.57	136.57
FX DEAL TRANSACTED ON 30 APR 2025 JPY / USD EX.RATE 142.1267418 WITH BARCLAYS	4,058,501.000	30 Apr 25				0.00	28,555.51	28,451.76	-103.75
FX DEAL TRANSACTED ON 30 APR 2025 USD / JPY EX.RATE 0.0070107 WITH BARCLAYS BANK	-4,073,157.000	30 Apr 25				0.00	-28,555.51	-28,019.24	536.27

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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
BARCLAYS BANK PLC WHOLESALE									
Cash and Cash Equivalents									
Japanese yen - JPY									
FX DEAL TRANSACTED ON 30 MAY 2025 JPY / USD EX.RATE 143.8214955 WITH BARCLAYS	479,500.000	30 May 25				0.00	3,334.00	3,341.81	7.81
FX DEAL TRANSACTED ON 30 MAY 2025 USD / JPY EX.RATE 0.0069302 WITH BARCLAYS BANK	-481,079.000	30 May 25				0.00	-3,334.00	-3,372.56	-38.56
Peruvian nuevo sol - PEN									
FX DEAL TRANSACTED ON 10 JUN 2025 PEN / USD EX.RATE 3.6372 WITH BARCLAYS BANK	64,243.860	10 Jun 25				0.00	17,663.00	17,892.73	229.73
FX DEAL TRANSACTED ON 11 JUN 2025 PEN / USD EX.RATE 3.625 WITH BARCLAYS BANK PLC	732.250	11 Jun 25				0.00	202.00	203.12	1.12
FX DEAL TRANSACTED ON 12 JUN 2025 PEN / USD EX.RATE 3.6165 WITH BARCLAYS BANK	39,427.080	12 Jun 25				0.00	10,902.00	11,316.29	414.29
FX DEAL TRANSACTED ON 15 SEP 2025 USD / PEN EX.RATE 0.2862459 WITH BARCLAYS BANK	-39,427.080	15 Sep 25				0.00	-11,285.84	-11,316.29	-30.45
FX DEAL TRANSACTED ON 16 JUN 2025 USD / PEN EX.RATE 0.2772156 WITH BARCLAYS BANK	-732.250	16 Jun 25				0.00	-202.99	-203.12	-0.13
FX DEAL TRANSACTED ON 18 JUN 2025 USD / PEN EX.RATE 0.278257 WITH BARCLAYS BANK	-64,243.860	18 Jun 25				0.00	-17,876.30	-17,892.73	-16.43
South African rand - ZAR									
FX DEAL TRANSACTED ON 14 AUG 2025 USD / ZAR EX.RATE 0.0568828 WITH BARCLAYS BANK	-2,208,592.980	14 Aug 25				0.00	-125,631.00	-125,097.31	533.69
FX DEAL TRANSACTED ON 14 AUG 2025 ZAR / USD EX.RATE 17.6535 WITH BARCLAYS BANK	2,217,826.860	14 Aug 25				0.00	125,631.00	127,653.90	2,022.90
FX DEAL TRANSACTED ON 14 JUL 2025 USD / ZAR EX.RATE 0.0559651 WITH BARCLAYS BANK	-1,374,624.110	14 Jul 25				0.00	-76,931.00	-78,175.82	-1,244.82
FX DEAL TRANSACTED ON 14 JUL 2025 ZAR / USD EX.RATE 17.904023 WITH BARCLAYS BANK	1,377,374.390	14 Jul 25				0.00	76,931.00	78,016.11	1,085.11

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

◆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
BARCLAYS BANK PLC WHOLESALE									
Cash and Cash Equivalents									
South African rand - ZAR									
FX DEAL TRANSACTED ON 15 AUG 2025 USD / ZAR EX.RATE 0.0569801 WITH BARCLAYS BANK	-1,934,764.650	15 Aug 25				0.00	-110,243.00	-109,587.35	655.65
FX DEAL TRANSACTED ON 15 AUG 2025 ZAR / USD EX.RATE 17.6235 WITH BARCLAYS BANK	1,942,867.510	15 Aug 25				0.00	110,243.00	111,827.76	1,584.76
FX DEAL TRANSACTED ON 16 OCT 2025 USD / ZAR EX.RATE 0.0576967 WITH BARCLAYS BANK	-2,564,145.650	16 Oct 25				0.00	-147,942.86	-147,587.35	355.51
FX DEAL TRANSACTED ON 16 OCT 2025 ZAR / USD EX.RATE 17.369 WITH BARCLAYS BANK	2,569,619.540	16 Oct 25				0.00	147,942.86	149,201.31	1,258.45
FX DEAL TRANSACTED ON 18 JUN 2025 USD / ZAR EX.RATE 0.0551703 WITH BARCLAYS BANK	-169,348.420	18 Jun 25				0.00	-9,343.00	-9,630.96	-287.96
FX DEAL TRANSACTED ON 18 JUN 2025 USD / ZAR EX.RATE 0.0551703 WITH BARCLAYS BANK	-169,348.420	18 Jun 25				0.00	-9,343.00	-9,630.96	-287.96
FX DEAL TRANSACTED ON 18 JUN 2025 USD / ZAR EX.RATE 0.0554687 WITH BARCLAYS BANK	-350,827.510	18 Jun 25				0.00	-19,459.93	-19,951.80	-491.87
FX DEAL TRANSACTED ON 18 JUN 2025 ZAR / USD EX.RATE 17.989 WITH BARCLAYS BANK	350,064.680	18 Jun 25				0.00	19,459.93	19,443.99	-15.94
FX DEAL TRANSACTED ON 18 JUN 2025 ZAR / USD EX.RATE 18.0865 WITH BARCLAYS BANK	168,982.170	18 Jun 25				0.00	9,343.00	9,385.94	42.94
FX DEAL TRANSACTED ON 18 JUN 2025 ZAR / USD EX.RATE 18.0865 WITH BARCLAYS BANK	168,982.170	18 Jun 25				0.00	9,343.00	9,385.94	42.94
FX DEAL TRANSACTED ON 25 NOV 2025 USD / ZAR EX.RATE 0.0579542 WITH BARCLAYS BANK	-727,867.670	25 Nov 25				0.00	-42,183.00	-42,727.78	-544.78
FX DEAL TRANSACTED ON 25 NOV 2025 ZAR / USD EX.RATE 17.3221 WITH BARCLAYS BANK	730,698.140	25 Nov 25				0.00	42,183.00	44,022.72	1,839.72
United States dollar - USD									

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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
BARCLAYS BANK PLC WHOLESALE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 06 MAR 2025 EUR / USD EX.RATE 0.9242828 WITH BARCLAYS BANK	-337,559.040	6 Mar 25				0.00	-337,559.04	-337,559.04	0.00
FX DEAL TRANSACTED ON 07 MAR 2025 JPY / USD EX.RATE 147.08606 WITH BARCLAYS BANK	-1,384,223.630	7 Mar 25				0.00	-1,384,223.63	-1,384,223.63	0.00
FX DEAL TRANSACTED ON 07 MAR 2025 USD / JPY EX.RATE 0.0067808 WITH BARCLAYS BANK	1,380,569.140	7 Mar 25				0.00	1,380,569.14	1,380,569.14	0.00
FX DEAL TRANSACTED ON 09 JAN 2025 GBP / USD EX.RATE 0.8142299 WITH BARCLAYS BANK	-39,300.940	9 Jan 25				0.00	-39,300.94	-39,300.94	0.00
FX DEAL TRANSACTED ON 09 JAN 2025 USD / GBP EX.RATE 1.2280975 WITH BARCLAYS BANK	39,299.120	9 Jan 25				0.00	39,299.12	39,299.12	0.00
FX DEAL TRANSACTED ON 10 JUN 2025 PEN / USD EX.RATE 3.6372 WITH BARCLAYS BANK	-17,663.000	10 Jun 25				0.00	-17,663.00	-17,663.00	0.00
FX DEAL TRANSACTED ON 11 JUN 2025 PEN / USD EX.RATE 3.625 WITH BARCLAYS BANK PLC	-202.000	11 Jun 25				0.00	-202.00	-202.00	0.00
FX DEAL TRANSACTED ON 12 JUN 2025 PEN / USD EX.RATE 3.6165 WITH BARCLAYS BANK	-10,902.000	12 Jun 25				0.00	-10,902.00	-10,902.00	0.00
FX DEAL TRANSACTED ON 14 APR 2025 GBP / USD EX.RATE 0.7596079 WITH BARCLAYS BANK	-50,000.000	14 Apr 25				0.00	-50,000.00	-50,000.00	0.00
FX DEAL TRANSACTED ON 14 APR 2025 USD / GBP EX.RATE 1.3165163 WITH BARCLAYS BANK	50,000.000	14 Apr 25				0.00	50,000.00	50,000.00	0.00
FX DEAL TRANSACTED ON 14 AUG 2025 USD / ZAR EX.RATE 0.0568828 WITH BARCLAYS BANK	125,631.000	14 Aug 25				0.00	125,631.00	125,631.00	0.00
FX DEAL TRANSACTED ON 14 AUG 2025 ZAR / USD EX.RATE 17.6535 WITH BARCLAYS BANK	-125,631.000	14 Aug 25				0.00	-125,631.00	-125,631.00	0.00
FX DEAL TRANSACTED ON 14 JUL 2025 USD / ZAR EX.RATE 0.0559651 WITH BARCLAYS BANK	76,931.000	14 Jul 25				0.00	76,931.00	76,931.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

◆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
BARCLAYS BANK PLC WHOLESALE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 14 JUL 2025 ZAR / USD EX.RATE 17.904023 WITH BARCLAYS BANK	-76,931.000	14 Jul 25				0.00	-76,931.00	-76,931.00	0.00
FX DEAL TRANSACTED ON 14 MAR 2025 IDR / USD EX.RATE 16356.5 WITH BARCLAYS BANK	-9,106.690	14 Mar 25				0.00	-9,106.69	-9,106.69	0.00
FX DEAL TRANSACTED ON 14 MAR 2025 USD / IDR EX.RATE 0.0000611 WITH BARCLAYS BANK	9,094.450	14 Mar 25				0.00	9,094.45	9,094.45	0.00
FX DEAL TRANSACTED ON 15 APR 2025 EUR / USD EX.RATE 0.8818658 WITH BARCLAYS BANK	-238,131.470	15 Apr 25				0.00	-238,131.47	-238,131.47	0.00
FX DEAL TRANSACTED ON 15 APR 2025 USD / EUR EX.RATE 1.1350042 WITH BARCLAYS BANK	238,350.880	15 Apr 25				0.00	238,350.88	238,350.88	0.00
FX DEAL TRANSACTED ON 15 AUG 2025 USD / ZAR EX.RATE 0.0569801 WITH BARCLAYS BANK	110,243.000	15 Aug 25				0.00	110,243.00	110,243.00	0.00
FX DEAL TRANSACTED ON 15 AUG 2025 ZAR / USD EX.RATE 17.6235 WITH BARCLAYS BANK	-110,243.000	15 Aug 25				0.00	-110,243.00	-110,243.00	0.00
FX DEAL TRANSACTED ON 15 SEP 2025 USD / PEN EX.RATE 0.2862459 WITH BARCLAYS BANK	11,285.840	15 Sep 25				0.00	11,285.84	11,285.84	0.00
FX DEAL TRANSACTED ON 16 JUN 2025 USD / PEN EX.RATE 0.2772156 WITH BARCLAYS BANK	202.990	16 Jun 25				0.00	202.99	202.99	0.00
FX DEAL TRANSACTED ON 16 OCT 2025 USD / ZAR EX.RATE 0.0576967 WITH BARCLAYS BANK	147,942.860	16 Oct 25				0.00	147,942.86	147,942.86	0.00
FX DEAL TRANSACTED ON 16 OCT 2025 ZAR / USD EX.RATE 17.369 WITH BARCLAYS BANK	-147,942.860	16 Oct 25				0.00	-147,942.86	-147,942.86	0.00
FX DEAL TRANSACTED ON 17 MAR 2025 USD / IDR EX.RATE 0.0000611 WITH BARCLAYS BANK	9,094.180	17 Mar 25				0.00	9,094.18	9,094.18	0.00
FX DEAL TRANSACTED ON 18 JUN 2025 USD / PEN EX.RATE 0.278257 WITH BARCLAYS BANK	17,876.300	18 Jun 25				0.00	17,876.30	17,876.30	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

◆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
BARCLAYS BANK PLC WHOLESALE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 18 JUN 2025 USD / ZAR EX.RATE 0.0551703 WITH BARCLAYS BANK	9,343.000	18 Jun 25				0.00	9,343.00	9,343.00	0.00
FX DEAL TRANSACTED ON 18 JUN 2025 USD / ZAR EX.RATE 0.0551703 WITH BARCLAYS BANK	9,343.000	18 Jun 25				0.00	9,343.00	9,343.00	0.00
FX DEAL TRANSACTED ON 18 JUN 2025 USD / ZAR EX.RATE 0.0554687 WITH BARCLAYS BANK	19,459.930	18 Jun 25				0.00	19,459.93	19,459.93	0.00
FX DEAL TRANSACTED ON 18 JUN 2025 ZAR / USD EX.RATE 17.989 WITH BARCLAYS BANK	-19,459.930	18 Jun 25				0.00	-19,459.93	-19,459.93	0.00
FX DEAL TRANSACTED ON 18 JUN 2025 ZAR / USD EX.RATE 18.0865 WITH BARCLAYS BANK	-9,343.000	18 Jun 25				0.00	-9,343.00	-9,343.00	0.00
FX DEAL TRANSACTED ON 18 JUN 2025 ZAR / USD EX.RATE 18.0865 WITH BARCLAYS BANK	-9,343.000	18 Jun 25				0.00	-9,343.00	-9,343.00	0.00
FX DEAL TRANSACTED ON 19 DEC 2025 USD / GBP EX.RATE 1.33823 WITH BARCLAYS BANK	28,102.830	19 Dec 25				0.00	28,102.83	28,102.83	0.00
FX DEAL TRANSACTED ON 21 APR 2025 IDR / USD EX.RATE 16808.0 WITH BARCLAYS BANK	-8,862.060	21 Apr 25				0.00	-8,862.06	-8,862.06	0.00
FX DEAL TRANSACTED ON 22 APR 2025 EUR / USD EX.RATE 0.8710953 WITH BARCLAYS BANK	-590,061.720	22 Apr 25				0.00	-590,061.72	-590,061.72	0.00
FX DEAL TRANSACTED ON 25 JUN 2025 GBP / USD EX.RATE 0.7349645 WITH BARCLAYS BANK	-853,909.050	25 Jun 25				0.00	-853,909.05	-853,909.05	0.00
FX DEAL TRANSACTED ON 25 JUN 2025 USD / GBP EX.RATE 1.360795 WITH BARCLAYS BANK	854,025.160	25 Jun 25				0.00	854,025.16	854,025.16	0.00
FX DEAL TRANSACTED ON 25 NOV 2025 USD / ZAR EX.RATE 0.0579542 WITH BARCLAYS BANK	42,183.000	25 Nov 25				0.00	42,183.00	42,183.00	0.00
FX DEAL TRANSACTED ON 25 NOV 2025 ZAR / USD EX.RATE 17.3221 WITH BARCLAYS BANK	-42,183.000	25 Nov 25				0.00	-42,183.00	-42,183.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

◆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
BARCLAYS BANK PLC WHOLESALE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 27 AUG 2025 GBP / USD EX.RATE 0.7439369 WITH BARCLAYS BANK	-843,610.260	27 Aug 25				0.00	-843,610.26	-843,610.26	0.00
FX DEAL TRANSACTED ON 27 AUG 2025 USD / GBP EX.RATE 1.344571 WITH BARCLAYS BANK	843,843.090	27 Aug 25				0.00	843,843.09	843,843.09	0.00
FX DEAL TRANSACTED ON 28 MAR 2025 GBP / USD EX.RATE 0.771724 WITH BARCLAYS BANK	-539,052.800	28 Mar 25				0.00	-539,052.80	-539,052.80	0.00
FX DEAL TRANSACTED ON 28 MAR 2025 USD / GBP EX.RATE 1.295706 WITH BARCLAYS BANK	539,013.700	28 Mar 25				0.00	539,013.70	539,013.70	0.00
FX DEAL TRANSACTED ON 30 APR 2025 JPY / USD EX.RATE 142.1267418 WITH BARCLAYS	-28,555.510	30 Apr 25				0.00	-28,555.51	-28,555.51	0.00
FX DEAL TRANSACTED ON 30 APR 2025 USD / JPY EX.RATE 0.0070107 WITH BARCLAYS BANK	28,555.510	30 Apr 25				0.00	28,555.51	28,555.51	0.00
FX DEAL TRANSACTED ON 30 MAY 2025 JPY / USD EX.RATE 143.8214955 WITH BARCLAYS	-3,334.000	30 May 25				0.00	-3,334.00	-3,334.00	0.00
FX DEAL TRANSACTED ON 30 MAY 2025 USD / JPY EX.RATE 0.0069302 WITH BARCLAYS BANK	3,334.000	30 May 25				0.00	3,334.00	3,334.00	0.00
Total BARCLAYS BANK PLC WHOLESALE							**0.00**	**1,051.74**	**1,051.74**

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

◆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
BNP PARIBAS PARIS									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANSACTED ON 02 DEC 2025 NZD / AUD EX.RATE 1.144973 WITH BNP PARIBAS	-82,309.000	2 Dec 25				0.00	-54,108.80	-54,303.37	-194.57
FX DEAL TRANSACTED ON 03 DEC 2025 AUD / USD EX.RATE 1.5178185 WITH BNP PARIBAS	111,000.000	3 Dec 25				0.00	73,131.27	73,232.25	100.98
FX DEAL TRANSACTED ON 03 DEC 2025 USD / AUD EX.RATE 0.6589581 WITH BNP PARIBAS	-111,000.000	3 Dec 25				0.00	-73,144.35	-74,025.59	-881.24
FX DEAL TRANSACTED ON 26 NOV 2025 NZD / AUD EX.RATE 1.145096 WITH BNP PARIBAS	-152,890.000	26 Nov 25				0.00	-98,172.59	-99,890.69	-1,718.10
FX DEAL TRANSACTED ON 26 NOV 2025 NZD / AUD EX.RATE 1.150673 WITH BNP PARIBAS	-91,475.000	26 Nov 25				0.00	-59,023.32	-59,765.20	-741.88
FX DEAL TRANSACTED ON 27 NOV 2025 AUD / USD EX.RATE 1.5327794 WITH BNP PARIBAS	279,000.000	27 Nov 25				0.00	182,022.28	182,284.66	262.38
FX DEAL TRANSACTED ON 27 NOV 2025 USD / AUD EX.RATE 0.6524237 WITH BNP PARIBAS	-279,000.000	27 Nov 25				0.00	-182,026.21	-182,870.56	-844.35
Brazilian real - BRL									
FX DEAL TRANSACTED ON 10 APR 2025 USD / BRL EX.RATE 0.1695661 WITH BNP PARIBAS	-1,562,812.060	10 Apr 25				0.00	-265,000.00	-277,389.43	-12,389.43
FX DEAL TRANSACTED ON 10 JUL 2025 BRL / USD EX.RATE 5.560035 WITH BNP PARIBAS	2,301,854.490	10 Jul 25				0.00	414,000.00	414,823.30	823.30
FX DEAL TRANSACTED ON 10 JUL 2025 BRL / USD EX.RATE 5.574066 WITH BNP PARIBAS	1,934,200.900	10 Jul 25				0.00	347,000.00	348,567.47	1,567.47
FX DEAL TRANSACTED ON 30 APR 2025 BRL / USD EX.RATE 5.6608 WITH BNP PARIBAS	1,562,812.060	30 Apr 25				0.00	276,076.18	277,389.43	1,313.25
FX DEAL TRANSACTED ON 31 JUL 2025 USD / BRL EX.RATE 0.1785045 WITH BNP PARIBAS	-4,236,055.390	31 Jul 25				0.00	-756,154.90	-763,390.77	-7,235.87

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

◆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
BNP PARIBAS PARIS									
Cash and Cash Equivalents									
British pound sterling - GBP									
FX DEAL TRANSACTED ON 06 MAR 2025 GBP / USD EX.RATE 0.7771045 WITH BNP PARIBAS	48,000.000	6 Mar 25				0.00	61,767.75	61,874.41	106.66
FX DEAL TRANSACTED ON 06 MAR 2025 USD / GBP EX.RATE 1.28675 WITH BNP PARIBAS	-48,000.000	6 Mar 25				0.00	-61,764.00	-62,035.20	-271.20
FX DEAL TRANSACTED ON 07 MAY 2025 GBP / USD EX.RATE 0.7498742 WITH BNP PARIBAS	229,000.000	7 May 25				0.00	305,384.55	310,375.15	4,990.60
FX DEAL TRANSACTED ON 07 MAY 2025 USD / GBP EX.RATE 1.3333823 WITH BNP PARIBAS	-229,000.000	7 May 25				0.00	-305,344.55	-306,092.85	-748.30
FX DEAL TRANSACTED ON 10 JAN 2025 GBP / USD EX.RATE 0.8127511 WITH BNP PARIBAS	340,000.000	10 Jan 25				0.00	418,332.26	414,817.02	-3,515.24
FX DEAL TRANSACTED ON 10 JAN 2025 USD / GBP EX.RATE 1.230163 WITH BNP PARIBAS	-340,000.000	10 Jan 25				0.00	-418,255.42	-421,957.00	-3,701.58
FX DEAL TRANSACTED ON 12 MAY 2025 GBP / USD EX.RATE 0.7579878 WITH BNP PARIBAS	179,000.000	12 May 25				0.00	236,151.55	236,324.75	173.20
FX DEAL TRANSACTED ON 12 MAY 2025 USD / GBP EX.RATE 1.3194124 WITH BNP PARIBAS	-179,000.000	12 May 25				0.00	-236,174.82	-242,607.65	-6,432.83
FX DEAL TRANSACTED ON 15 MAY 2025 GBP / USD EX.RATE 0.7523102 WITH BNP PARIBAS	28,000.000	15 May 25				0.00	37,218.69	37,185.41	-33.28
FX DEAL TRANSACTED ON 15 MAY 2025 USD / GBP EX.RATE 1.3293497 WITH BNP PARIBAS	-28,000.000	15 May 25				0.00	-37,221.79	-37,949.80	-728.01
FX DEAL TRANSACTED ON 19 FEB 2025 GBP / USD EX.RATE 0.7954665 WITH BNP PARIBAS	257,000.000	19 Feb 25				0.00	323,080.87	324,848.02	1,767.15
FX DEAL TRANSACTED ON 30 APR 2025 USD / GBP EX.RATE 1.3357112 WITH BNP PARIBAS	-24,000.000	30 Apr 25				0.00	-32,057.07	-31,911.60	145.47
FX DEAL TRANSACTED ON 31 OCT 2025 USD / GBP EX.RATE 1.3138369 WITH BNP PARIBAS	-42,000.000	31 Oct 25				0.00	-55,181.15	-55,215.30	-34.15

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

◆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
BNP PARIBAS PARIS									
Cash and Cash Equivalents									
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 19 FEB 2025 CAD / USD EX.RATE 1.423498 WITH BNP PARIBAS	595.000	19 Feb 25				0.00	417.98	419.30	1.32
FX DEAL TRANSACTED ON 25 APR 2025 CAD / USD EX.RATE 1.3863 WITH BNP PARIBAS	252,918.060	25 Apr 25				0.00	182,441.07	182,764.07	323.00
FX DEAL TRANSACTED ON 25 APR 2025 USD / CAD EX.RATE 0.7224828 WITH BNP PARIBAS	-252,519.600	25 Apr 25				0.00	-182,441.07	-184,320.88	-1,879.81
Euro - EUR									
FX DEAL TRANSACTED ON 17 OCT 2025 EUR / USD EX.RATE 0.8550538 WITH BNP PARIBAS	21,000.000	17 Oct 25				0.00	24,559.86	24,501.75	-58.11
FX DEAL TRANSACTED ON 17 OCT 2025 USD / EUR EX.RATE 1.1705922 WITH BNP PARIBAS	-21,000.000	17 Oct 25				0.00	-24,582.44	-24,201.45	380.99
FX DEAL TRANSACTED ON 17 SEP 2025 USD / EUR EX.RATE 1.183066 WITH BNP PARIBAS	-324,500.000	17 Sep 25				0.00	-383,904.92	-382,131.24	1,773.68
FX DEAL TRANSACTED ON 17 SEP 2025 USD / EUR EX.RATE 1.183192 WITH BNP PARIBAS	-257,944.000	17 Sep 25				0.00	-305,197.28	-303,754.88	1,442.40
FX DEAL TRANSACTED ON 19 FEB 2025 EUR / USD EX.RATE 0.9608123 WITH BNP PARIBAS	304,000.000	19 Feb 25				0.00	316,398.94	318,424.80	2,025.86
FX DEAL TRANSACTED ON 20 FEB 2025 EUR / USD EX.RATE 0.9574634 WITH BNP PARIBAS	320,000.000	20 Feb 25				0.00	334,216.42	335,536.02	1,319.60
FX DEAL TRANSACTED ON 20 FEB 2025 USD / EUR EX.RATE 1.0438974 WITH BNP PARIBAS	-320,000.000	20 Feb 25				0.00	-334,047.17	-335,184.00	-1,136.83
FX DEAL TRANSACTED ON 23 APR 2025 EUR / USD EX.RATE 0.8763616 WITH BNP PARIBAS	533,000.000	23 Apr 25				0.00	608,196.44	601,303.98	-6,892.46
FX DEAL TRANSACTED ON 23 APR 2025 USD / EUR EX.RATE 1.1405216 WITH BNP PARIBAS	-533,000.000	23 Apr 25				0.00	-607,898.01	-604,955.05	2,942.96

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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
BNP PARIBAS PARIS									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 23 SEP 2025 EUR / USD EX.RATE 0.8473011 WITH BNP PARIBAS	411,000.000	23 Sep 25				0.00	485,069.60	484,815.66	-253.94
FX DEAL TRANSACTED ON 23 SEP 2025 USD / EUR EX.RATE 1.1808115 WITH BNP PARIBAS	-411,000.000	23 Sep 25				0.00	-485,313.53	-482,719.52	2,594.01
FX DEAL TRANSACTED ON 30 JAN 2025 EUR / USD EX.RATE 0.9591029 WITH BNP PARIBAS	1,164,165.000	30 Jan 25				0.00	1,213,806.16	1,200,778.04	-13,028.12
FX DEAL TRANSACTED ON 30 JAN 2025 USD / EUR EX.RATE 1.043969 WITH BNP PARIBAS	-1,164,165.000	30 Jan 25				0.00	-1,215,352.17	-1,220,685.29	-5,333.12
FX DEAL TRANSACTED ON 30 MAY 2025 USD / EUR EX.RATE 1.1352516 WITH BNP PARIBAS	-35,000.000	30 May 25				0.00	-39,733.81	-40,024.25	-290.44
FX DEAL TRANSACTED ON 31 MAR 2025 USD / EUR EX.RATE 1.0802106 WITH BNP PARIBAS	-3,000.000	31 Mar 25				0.00	-3,240.63	-3,243.15	-2.52
Indonesian rupiah - IDR									
FX DEAL TRANSACTED ON 03 JUN 2025 IDR / USD EX.RATE 16322.01 WITH BNP PARIBAS	27,665,807.000	3 Jun 25				0.00	1,695.00	1,699.37	4.37
FX DEAL TRANSACTED ON 03 JUN 2025 USD / IDR EX.RATE 0.0000612 WITH BNP PARIBAS	-27,691,910.000	3 Jun 25				0.00	-1,695.00	-1,703.07	-8.07
FX DEAL TRANSACTED ON 06 MAY 2025 IDR / USD EX.RATE 16468.31 WITH BNP PARIBAS	95,104,490.000	6 May 25				0.00	5,775.00	5,793.76	18.76
FX DEAL TRANSACTED ON 06 MAY 2025 IDR / USD EX.RATE 16468.31 WITH BNP PARIBAS	94,972,744.000	6 May 25				0.00	5,767.00	5,785.73	18.73
FX DEAL TRANSACTED ON 06 MAY 2025 USD / IDR EX.RATE 0.0000607 WITH BNP PARIBAS	-94,975,627.000	6 May 25				0.00	-5,767.00	-5,792.96	-25.96
FX DEAL TRANSACTED ON 06 MAY 2025 USD / IDR EX.RATE 0.0000607 WITH BNP PARIBAS	-95,124,125.000	6 May 25				0.00	-5,775.00	-5,857.40	-82.40

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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
BNP PARIBAS PARIS									
Cash and Cash Equivalents									
Indonesian rupiah - IDR									
FX DEAL TRANSACTED ON 14 JUL 2025 IDR / USD EX.RATE 16247.0 WITH BNP PARIBAS	27,691,910.000	14 Jul 25				0.00	1,704.43	1,703.07	-1.36
FX DEAL TRANSACTED ON 16 JUN 2025 USD / IDR EX.RATE 0.0000614 WITH BNP PARIBAS	-27,665,807.000	16 Jun 25				0.00	-1,697.71	-1,699.37	-1.66
FX DEAL TRANSACTED ON 19 MAY 2025 USD / IDR EX.RATE 0.0000608 WITH BNP PARIBAS	-190,077,234.000	19 May 25				0.00	-11,551.34	-11,579.48	-28.14
FX DEAL TRANSACTED ON 20 MAY 2025 IDR / USD EX.RATE 16406.0 WITH BNP PARIBAS	94,975,627.000	20 May 25				0.00	5,789.08	5,792.96	3.88
FX DEAL TRANSACTED ON 23 MAY 2025 IDR / USD EX.RATE 16289.0 WITH BNP PARIBAS	95,124,125.000	23 May 25				0.00	5,839.78	5,857.40	17.62
Japanese yen - JPY									
FX DEAL TRANSACTED ON 05 MAR 2025 JPY / USD EX.RATE 148.707073 WITH BNP PARIBAS	102,607,880.000	5 Mar 25				0.00	690,000.00	692,244.09	2,244.09
FX DEAL TRANSACTED ON 06 MAR 2025 JPY / USD EX.RATE 147.827405 WITH BNP PARIBAS	203,558,336.000	6 Mar 25				0.00	1,377,000.00	1,380,150.09	3,150.09
FX DEAL TRANSACTED ON 07 MAR 2025 JPY / USD EX.RATE 147.115485 WITH BNP PARIBAS	100,479,876.000	7 Mar 25				0.00	683,000.00	682,816.60	-183.40
FX DEAL TRANSACTED ON 13 MAR 2025 JPY / USD EX.RATE 147.632619 WITH BNP PARIBAS	98,549,000.000	13 Mar 25				0.00	667,528.63	663,562.60	-3,966.03
FX DEAL TRANSACTED ON 17 SEP 2025 USD / JPY EX.RATE 0.0068465 WITH BNP PARIBAS	-172,058,465.000	17 Sep 25				0.00	-1,178,000.00	-1,162,360.85	15,639.15
FX DEAL TRANSACTED ON 22 DEC 2025 JPY / USD EX.RATE 157.41314 WITH BNP PARIBAS	9,300,000.000	22 Dec 25				0.00	59,080.20	59,245.10	164.90
FX DEAL TRANSACTED ON 22 DEC 2025 USD / JPY EX.RATE 0.0063662 WITH BNP PARIBAS	-9,300,000.000	22 Dec 25				0.00	-59,205.42	-59,395.26	-189.84

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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
BNP PARIBAS PARIS									
Cash and Cash Equivalents									
Japanese yen - JPY									
FX DEAL TRANSACTED ON 25 APR 2025 JPY / USD EX.RATE 142.8895 WITH BNP PARIBAS	93,846,680.000	25 Apr 25				0.00	656,778.00	657,903.75	1,125.75
FX DEAL TRANSACTED ON 25 APR 2025 USD / JPY EX.RATE 0.0069732 WITH BNP PARIBAS	-94,185,774.000	25 Apr 25				0.00	-656,778.00	-647,903.79	8,874.21
FX DEAL TRANSACTED ON 28 APR 2025 JPY / USD EX.RATE 143.2255 WITH BNP PARIBAS	92,189,384.000	28 Apr 25				0.00	643,666.00	646,285.42	2,619.42
FX DEAL TRANSACTED ON 28 APR 2025 USD / JPY EX.RATE 0.0069568 WITH BNP PARIBAS	-92,523,125.000	28 Apr 25				0.00	-643,666.00	-636,466.43	7,199.57
FX DEAL TRANSACTED ON 28 JUL 2025 JPY / USD EX.RATE 147.8091 WITH BNP PARIBAS	97,762,269.000	28 Jul 25				0.00	661,409.00	663,807.63	2,398.63
FX DEAL TRANSACTED ON 28 JUL 2025 USD / JPY EX.RATE 0.0067435 WITH BNP PARIBAS	-98,080,340.000	28 Jul 25				0.00	-661,409.00	-662,279.89	-870.89
FX DEAL TRANSACTED ON 28 MAR 2025 JPY / USD EX.RATE 149.8099 WITH BNP PARIBAS	8,715,490.000	28 Mar 25				0.00	58,177.00	59,953.84	1,776.84
FX DEAL TRANSACTED ON 28 MAR 2025 USD / JPY EX.RATE 0.0066528 WITH BNP PARIBAS	-8,744,794.000	28 Mar 25				0.00	-58,177.00	-58,585.70	-408.70
FX DEAL TRANSACTED ON 29 SEP 2025 JPY / USD EX.RATE 148.064 WITH BNP PARIBAS	1,770,105.000	29 Sep 25				0.00	11,955.00	11,484.87	-470.13
FX DEAL TRANSACTED ON 29 SEP 2025 USD / JPY EX.RATE 0.0067304 WITH BNP PARIBAS	-1,776,273.000	29 Sep 25				0.00	-11,955.00	-12,094.60	-139.60
FX DEAL TRANSACTED ON 30 APR 2025 USD / JPY EX.RATE 0.0070107 WITH BNP PARIBAS	-19,170,000.000	30 Apr 25				0.00	-134,395.48	-131,870.40	2,525.08
New Zealand dollar - NZD									
FX DEAL TRANSACTED ON 02 DEC 2025 NZD / AUD EX.RATE 1.144973 WITH BNP PARIBAS	94,241.580	2 Dec 25				0.00	54,108.80	54,311.42	202.62

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

◆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
BNP PARIBAS PARIS									
Cash and Cash Equivalents									
New Zealand dollar - NZD									
FX DEAL TRANSACTED ON 26 NOV 2025 NZD / AUD EX.RATE 1.145096 WITH BNP PARIBAS	175,073.730	26 Nov 25				0.00	98,172.59	100,264.73	2,092.14
FX DEAL TRANSACTED ON 26 NOV 2025 NZD / AUD EX.RATE 1.150673 WITH BNP PARIBAS	105,257.810	26 Nov 25				0.00	59,023.32	60,281.15	1,257.83
South African rand - ZAR									
FX DEAL TRANSACTED ON 11 JUL 2025 ZAR / USD EX.RATE 17.837141 WITH BNP PARIBAS	1,576,874.610	11 Jul 25				0.00	88,404.00	89,677.95	1,273.95
FX DEAL TRANSACTED ON 11 JUL 2025 ZAR / USD EX.RATE 17.841058 WITH BNP PARIBAS	4,381,692.480	11 Jul 25				0.00	245,596.00	249,189.88	3,593.88
FX DEAL TRANSACTED ON 14 APR 2025 USD / ZAR EX.RATE 0.0529686 WITH BNP PARIBAS	-881,000.000	14 Apr 25				0.00	-46,665.38	-46,365.37	300.01
FX DEAL TRANSACTED ON 30 MAY 2025 ZAR / USD EX.RATE 18.011506 WITH BNP PARIBAS	320,000.000	30 May 25				0.00	17,766.42	17,925.92	159.50
South Korean won - KRW									
FX DEAL TRANSACTED ON 17 DEC 2025 USD / KRW EX.RATE 0.0006763 WITH BNP PARIBAS	-78,127,360.000	17 Dec 25				0.00	-52,838.74	-52,845.89	-7.15
FX DEAL TRANSACTED ON 17 NOV 2025 KRW / USD EX.RATE 1457.6 WITH BNP PARIBAS	78,127,360.000	17 Nov 25				0.00	53,600.00	52,845.89	-754.11
Swedish krona - SEK									
FX DEAL TRANSACTED ON 30 MAY 2025 SEK / USD EX.RATE 9.5881184 WITH BNP PARIBAS	8,000.000	30 May 25				0.00	834.37	842.83	8.46
Swiss franc - CHF									
FX DEAL TRANSACTED ON 30 MAY 2025 CHF / USD EX.RATE 0.8215582 WITH BNP PARIBAS	17,000.000	30 May 25				0.00	20,692.39	20,816.75	124.36

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

◆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
BNP PARIBAS PARIS									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 03 DEC 2025 AUD / USD EX.RATE 1.5178185 WITH BNP PARIBAS	-73,131.270	3 Dec 25				0.00	-73,131.27	-73,131.27	0.00
FX DEAL TRANSACTED ON 03 DEC 2025 USD / AUD EX.RATE 0.6589581 WITH BNP PARIBAS	73,144.350	3 Dec 25				0.00	73,144.35	73,144.35	0.00
FX DEAL TRANSACTED ON 03 JUN 2025 IDR / USD EX.RATE 16322.01 WITH BNP PARIBAS	-1,695.000	3 Jun 25				0.00	-1,695.00	-1,695.00	0.00
FX DEAL TRANSACTED ON 03 JUN 2025 USD / IDR EX.RATE 0.0000612 WITH BNP PARIBAS	1,695.000	3 Jun 25				0.00	1,695.00	1,695.00	0.00
FX DEAL TRANSACTED ON 05 MAR 2025 JPY / USD EX.RATE 148.707073 WITH BNP PARIBAS	-690,000.000	5 Mar 25				0.00	-690,000.00	-690,000.00	0.00
FX DEAL TRANSACTED ON 06 MAR 2025 GBP / USD EX.RATE 0.7771045 WITH BNP PARIBAS	-61,767.750	6 Mar 25				0.00	-61,767.75	-61,767.75	0.00
FX DEAL TRANSACTED ON 06 MAR 2025 JPY / USD EX.RATE 147.827405 WITH BNP PARIBAS	-1,377,000.000	6 Mar 25				0.00	-1,377,000.00	-1,377,000.00	0.00
FX DEAL TRANSACTED ON 06 MAR 2025 USD / GBP EX.RATE 1.28675 WITH BNP PARIBAS	61,764.000	6 Mar 25				0.00	61,764.00	61,764.00	0.00
FX DEAL TRANSACTED ON 06 MAY 2025 IDR / USD EX.RATE 16468.31 WITH BNP PARIBAS	-5,775.000	6 May 25				0.00	-5,775.00	-5,775.00	0.00
FX DEAL TRANSACTED ON 06 MAY 2025 IDR / USD EX.RATE 16468.31 WITH BNP PARIBAS	-5,767.000	6 May 25				0.00	-5,767.00	-5,767.00	0.00
FX DEAL TRANSACTED ON 06 MAY 2025 USD / IDR EX.RATE 0.0000607 WITH BNP PARIBAS	5,767.000	6 May 25				0.00	5,767.00	5,767.00	0.00
FX DEAL TRANSACTED ON 06 MAY 2025 USD / IDR EX.RATE 0.0000607 WITH BNP PARIBAS	5,775.000	6 May 25				0.00	5,775.00	5,775.00	0.00
FX DEAL TRANSACTED ON 07 MAR 2025 JPY / USD EX.RATE 147.115485 WITH BNP PARIBAS	-683,000.000	7 Mar 25				0.00	-683,000.00	-683,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

◆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
BNP PARIBAS PARIS									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 07 MAY 2025 GBP / USD EX.RATE 0.7498742 WITH BNP PARIBAS	-305,384.550	7 May 25				0.00	-305,384.55	-305,384.55	0.00
FX DEAL TRANSACTED ON 07 MAY 2025 USD / GBP EX.RATE 1.3333823 WITH BNP PARIBAS	305,344.550	7 May 25				0.00	305,344.55	305,344.55	0.00
FX DEAL TRANSACTED ON 10 APR 2025 USD / BRL EX.RATE 0.1695661 WITH BNP PARIBAS	265,000.000	10 Apr 25				0.00	265,000.00	265,000.00	0.00
FX DEAL TRANSACTED ON 10 JAN 2025 GBP / USD EX.RATE 0.8127511 WITH BNP PARIBAS	-418,332.260	10 Jan 25				0.00	-418,332.26	-418,332.26	0.00
FX DEAL TRANSACTED ON 10 JAN 2025 USD / GBP EX.RATE 1.230163 WITH BNP PARIBAS	418,255.420	10 Jan 25				0.00	418,255.42	418,255.42	0.00
FX DEAL TRANSACTED ON 10 JUL 2025 BRL / USD EX.RATE 5.560035 WITH BNP PARIBAS	-414,000.000	10 Jul 25				0.00	-414,000.00	-414,000.00	0.00
FX DEAL TRANSACTED ON 10 JUL 2025 BRL / USD EX.RATE 5.574066 WITH BNP PARIBAS	-347,000.000	10 Jul 25				0.00	-347,000.00	-347,000.00	0.00
FX DEAL TRANSACTED ON 11 JUL 2025 ZAR / USD EX.RATE 17.837141 WITH BNP PARIBAS	-88,404.000	11 Jul 25				0.00	-88,404.00	-88,404.00	0.00
FX DEAL TRANSACTED ON 11 JUL 2025 ZAR / USD EX.RATE 17.841058 WITH BNP PARIBAS	-245,596.000	11 Jul 25				0.00	-245,596.00	-245,596.00	0.00
FX DEAL TRANSACTED ON 12 MAY 2025 GBP / USD EX.RATE 0.7579878 WITH BNP PARIBAS	-236,151.550	12 May 25				0.00	-236,151.55	-236,151.55	0.00
FX DEAL TRANSACTED ON 12 MAY 2025 USD / GBP EX.RATE 1.3194124 WITH BNP PARIBAS	236,174.820	12 May 25				0.00	236,174.82	236,174.82	0.00
FX DEAL TRANSACTED ON 13 MAR 2025 JPY / USD EX.RATE 147.632619 WITH BNP PARIBAS	-667,528.630	13 Mar 25				0.00	-667,528.63	-667,528.63	0.00
FX DEAL TRANSACTED ON 14 APR 2025 USD / ZAR EX.RATE 0.0529686 WITH BNP PARIBAS	46,665.380	14 Apr 25				0.00	46,665.38	46,665.38	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

◆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
BNP PARIBAS PARIS									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 14 JUL 2025 IDR / USD EX.RATE 16247.0 WITH BNP PARIBAS	-1,704.430	14 Jul 25				0.00	-1,704.43	-1,704.43	0.00
FX DEAL TRANSACTED ON 15 MAY 2025 GBP / USD EX.RATE 0.7523102 WITH BNP PARIBAS	-37,218.690	15 May 25				0.00	-37,218.69	-37,218.69	0.00
FX DEAL TRANSACTED ON 15 MAY 2025 USD / GBP EX.RATE 1.3293497 WITH BNP PARIBAS	37,221.790	15 May 25				0.00	37,221.79	37,221.79	0.00
FX DEAL TRANSACTED ON 16 JUN 2025 USD / IDR EX.RATE 0.0000614 WITH BNP PARIBAS	1,697.710	16 Jun 25				0.00	1,697.71	1,697.71	0.00
FX DEAL TRANSACTED ON 17 DEC 2025 USD / KRW EX.RATE 0.0006763 WITH BNP PARIBAS	52,838.740	17 Dec 25				0.00	52,838.74	52,838.74	0.00
FX DEAL TRANSACTED ON 17 NOV 2025 KRW / USD EX.RATE 1457.6 WITH BNP PARIBAS	-53,600.000	17 Nov 25				0.00	-53,600.00	-53,600.00	0.00
FX DEAL TRANSACTED ON 17 OCT 2025 EUR / USD EX.RATE 0.8550538 WITH BNP PARIBAS	-24,559.860	17 Oct 25				0.00	-24,559.86	-24,559.86	0.00
FX DEAL TRANSACTED ON 17 OCT 2025 USD / EUR EX.RATE 1.1705922 WITH BNP PARIBAS	24,582.440	17 Oct 25				0.00	24,582.44	24,582.44	0.00
FX DEAL TRANSACTED ON 17 SEP 2025 USD / EUR EX.RATE 1.183066 WITH BNP PARIBAS	383,904.920	17 Sep 25				0.00	383,904.92	383,904.92	0.00
FX DEAL TRANSACTED ON 17 SEP 2025 USD / EUR EX.RATE 1.183192 WITH BNP PARIBAS	305,197.280	17 Sep 25				0.00	305,197.28	305,197.28	0.00
FX DEAL TRANSACTED ON 17 SEP 2025 USD / JPY EX.RATE 0.0068465 WITH BNP PARIBAS	1,178,000.000	17 Sep 25				0.00	1,178,000.00	1,178,000.00	0.00
FX DEAL TRANSACTED ON 19 FEB 2025 CAD / USD EX.RATE 1.423498 WITH BNP PARIBAS	-417.980	19 Feb 25				0.00	-417.98	-417.98	0.00
FX DEAL TRANSACTED ON 19 FEB 2025 EUR / USD EX.RATE 0.9608123 WITH BNP PARIBAS	-316,398.940	19 Feb 25				0.00	-316,398.94	-316,398.94	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

◆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
BNP PARIBAS PARIS									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 19 FEB 2025 GBP / USD EX.RATE 0.7954665 WITH BNP PARIBAS	-323,080.870	19 Feb 25				0.00	-323,080.87	-323,080.87	0.00
FX DEAL TRANSACTED ON 19 MAY 2025 USD / IDR EX.RATE 0.0000608 WITH BNP PARIBAS	11,551.340	19 May 25				0.00	11,551.34	11,551.34	0.00
FX DEAL TRANSACTED ON 20 FEB 2025 EUR / USD EX.RATE 0.9574634 WITH BNP PARIBAS	-334,216.420	20 Feb 25				0.00	-334,216.42	-334,216.42	0.00
FX DEAL TRANSACTED ON 20 FEB 2025 USD / EUR EX.RATE 1.0438974 WITH BNP PARIBAS	334,047.170	20 Feb 25				0.00	334,047.17	334,047.17	0.00
FX DEAL TRANSACTED ON 20 MAY 2025 IDR / USD EX.RATE 16406.0 WITH BNP PARIBAS	-5,789.080	20 May 25				0.00	-5,789.08	-5,789.08	0.00
FX DEAL TRANSACTED ON 22 DEC 2025 JPY / USD EX.RATE 157.41314 WITH BNP PARIBAS	-59,080.200	22 Dec 25				0.00	-59,080.20	-59,080.20	0.00
FX DEAL TRANSACTED ON 22 DEC 2025 USD / JPY EX.RATE 0.0063662 WITH BNP PARIBAS	59,205.420	22 Dec 25				0.00	59,205.42	59,205.42	0.00
FX DEAL TRANSACTED ON 23 APR 2025 EUR / USD EX.RATE 0.8763616 WITH BNP PARIBAS	-608,196.440	23 Apr 25				0.00	-608,196.44	-608,196.44	0.00
FX DEAL TRANSACTED ON 23 APR 2025 USD / EUR EX.RATE 1.1405216 WITH BNP PARIBAS	607,898.010	23 Apr 25				0.00	607,898.01	607,898.01	0.00
FX DEAL TRANSACTED ON 23 MAY 2025 IDR / USD EX.RATE 16289.0 WITH BNP PARIBAS	-5,839.780	23 May 25				0.00	-5,839.78	-5,839.78	0.00
FX DEAL TRANSACTED ON 23 SEP 2025 EUR / USD EX.RATE 0.8473011 WITH BNP PARIBAS	-485,069.600	23 Sep 25				0.00	-485,069.60	-485,069.60	0.00
FX DEAL TRANSACTED ON 23 SEP 2025 USD / EUR EX.RATE 1.1808115 WITH BNP PARIBAS	485,313.530	23 Sep 25				0.00	485,313.53	485,313.53	0.00
FX DEAL TRANSACTED ON 25 APR 2025 CAD / USD EX.RATE 1.3863 WITH BNP PARIBAS	-182,441.070	25 Apr 25				0.00	-182,441.07	-182,441.07	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

◆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
BNP PARIBAS PARIS									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 25 APR 2025 JPY / USD EX.RATE 142.8895 WITH BNP PARIBAS	-656,778.000	25 Apr 25				0.00	-656,778.00	-656,778.00	0.00
FX DEAL TRANSACTED ON 25 APR 2025 USD / CAD EX.RATE 0.7224828 WITH BNP PARIBAS	182,441.070	25 Apr 25				0.00	182,441.07	182,441.07	0.00
FX DEAL TRANSACTED ON 25 APR 2025 USD / JPY EX.RATE 0.0069732 WITH BNP PARIBAS	656,778.000	25 Apr 25				0.00	656,778.00	656,778.00	0.00
FX DEAL TRANSACTED ON 27 NOV 2025 AUD / USD EX.RATE 1.5327794 WITH BNP PARIBAS	-182,022.280	27 Nov 25				0.00	-182,022.28	-182,022.28	0.00
FX DEAL TRANSACTED ON 27 NOV 2025 USD / AUD EX.RATE 0.6524237 WITH BNP PARIBAS	182,026.210	27 Nov 25				0.00	182,026.21	182,026.21	0.00
FX DEAL TRANSACTED ON 28 APR 2025 JPY / USD EX.RATE 143.2255 WITH BNP PARIBAS	-643,666.000	28 Apr 25				0.00	-643,666.00	-643,666.00	0.00
FX DEAL TRANSACTED ON 28 APR 2025 USD / JPY EX.RATE 0.0069568 WITH BNP PARIBAS	643,666.000	28 Apr 25				0.00	643,666.00	643,666.00	0.00
FX DEAL TRANSACTED ON 28 JUL 2025 JPY / USD EX.RATE 147.8091 WITH BNP PARIBAS	-661,409.000	28 Jul 25				0.00	-661,409.00	-661,409.00	0.00
FX DEAL TRANSACTED ON 28 JUL 2025 USD / JPY EX.RATE 0.0067435 WITH BNP PARIBAS	661,409.000	28 Jul 25				0.00	661,409.00	661,409.00	0.00
FX DEAL TRANSACTED ON 28 MAR 2025 JPY / USD EX.RATE 149.8099 WITH BNP PARIBAS	-58,177.000	28 Mar 25				0.00	-58,177.00	-58,177.00	0.00
FX DEAL TRANSACTED ON 28 MAR 2025 USD / JPY EX.RATE 0.0066528 WITH BNP PARIBAS	58,177.000	28 Mar 25				0.00	58,177.00	58,177.00	0.00
FX DEAL TRANSACTED ON 29 SEP 2025 JPY / USD EX.RATE 148.064 WITH BNP PARIBAS	-11,955.000	29 Sep 25				0.00	-11,955.00	-11,955.00	0.00
FX DEAL TRANSACTED ON 29 SEP 2025 USD / JPY EX.RATE 0.0067304 WITH BNP PARIBAS	11,955.000	29 Sep 25				0.00	11,955.00	11,955.00	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
BNP PARIBAS PARIS									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 30 APR 2025 BRL / USD EX.RATE 5.6608 WITH BNP PARIBAS	-276,076.180	30 Apr 25				0.00	-276,076.18	-276,076.18	0.00
FX DEAL TRANSACTED ON 30 APR 2025 USD / GBP EX.RATE 1.3357112 WITH BNP PARIBAS	32,057.070	30 Apr 25				0.00	32,057.07	32,057.07	0.00
FX DEAL TRANSACTED ON 30 APR 2025 USD / JPY EX.RATE 0.0070107 WITH BNP PARIBAS	134,395.480	30 Apr 25				0.00	134,395.48	134,395.48	0.00
FX DEAL TRANSACTED ON 30 JAN 2025 EUR / USD EX.RATE 0.9591029 WITH BNP PARIBAS	-1,213,806.160	30 Jan 25				0.00	-1,213,806.16	-1,213,806.16	0.00
FX DEAL TRANSACTED ON 30 JAN 2025 USD / EUR EX.RATE 1.043969 WITH BNP PARIBAS	1,215,352.170	30 Jan 25				0.00	1,215,352.17	1,215,352.17	0.00
FX DEAL TRANSACTED ON 30 MAY 2025 CHF / USD EX.RATE 0.8215582 WITH BNP PARIBAS	-20,692.390	30 May 25				0.00	-20,692.39	-20,692.39	0.00
FX DEAL TRANSACTED ON 30 MAY 2025 SEK / USD EX.RATE 9.5881184 WITH BNP PARIBAS	-834.370	30 May 25				0.00	-834.37	-834.37	0.00
FX DEAL TRANSACTED ON 30 MAY 2025 USD / EUR EX.RATE 1.1352516 WITH BNP PARIBAS	39,733.810	30 May 25				0.00	39,733.81	39,733.81	0.00
FX DEAL TRANSACTED ON 30 MAY 2025 ZAR / USD EX.RATE 18.011506 WITH BNP PARIBAS	-17,766.420	30 May 25				0.00	-17,766.42	-17,766.42	0.00
FX DEAL TRANSACTED ON 31 JUL 2025 USD / BRL EX.RATE 0.1785045 WITH BNP PARIBAS	756,154.900	31 Jul 25				0.00	756,154.90	756,154.90	0.00
FX DEAL TRANSACTED ON 31 MAR 2025 USD / EUR EX.RATE 1.0802106 WITH BNP PARIBAS	3,240.630	31 Mar 25				0.00	3,240.63	3,240.63	0.00
FX DEAL TRANSACTED ON 31 OCT 2025 USD / GBP EX.RATE 1.3138369 WITH BNP PARIBAS	55,181.150	31 Oct 25				0.00	55,181.15	55,181.15	0.00
Total BNP PARIBAS PARIS							**0.00**	**5,365.30**	**5,365.30**

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

◆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 05 DEC 2025 AUD / USD EX.RATE 1.50832 WITH CITIBANK N.A.	43,000.000	5 Dec 25				0.00	28,508.54	28,558.45	49.91
FX DEAL TRANSACTED ON 05 DEC 2025 USD / AUD EX.RATE 0.6630925 WITH CITIBANK N.A.	-43,000.000	5 Dec 25				0.00	-28,512.98	-28,676.58	-163.60
FX DEAL TRANSACTED ON 08 DEC 2025 AUD / USD EX.RATE 1.5070729 WITH CITIBANK N.A.	262,000.000	8 Dec 25				0.00	173,846.93	173,378.51	-468.42
FX DEAL TRANSACTED ON 08 DEC 2025 USD / AUD EX.RATE 0.6636244 WITH CITIBANK N.A.	-262,000.000	8 Dec 25				0.00	-173,869.59	-174,727.08	-857.49
FX DEAL TRANSACTED ON 08 OCT 2025 AUD / USD EX.RATE 1.5233012 WITH CITIBANK N.A.	46,000.000	8 Oct 25				0.00	30,197.57	30,279.50	81.93
FX DEAL TRANSACTED ON 08 OCT 2025 USD / AUD EX.RATE 0.6567202 WITH CITIBANK N.A.	-46,000.000	8 Oct 25				0.00	-30,209.13	-30,024.20	184.93
FX DEAL TRANSACTED ON 11 DEC 2025 AUD / USD EX.RATE 1.5019731 WITH CITIBANK N.A.	42,000.000	11 Dec 25				0.00	27,963.22	28,024.50	61.28
FX DEAL TRANSACTED ON 11 DEC 2025 USD / AUD EX.RATE 0.6658563 WITH CITIBANK N.A.	-42,000.000	11 Dec 25				0.00	-27,965.96	-28,009.68	-43.72
FX DEAL TRANSACTED ON 31 OCT 2025 AUD / USD EX.RATE 1.5267642 WITH CITIBANK N.A.	7,000.000	31 Oct 25				0.00	4,584.86	4,568.90	-15.96
Brazilian real - BRL									
FX DEAL TRANSACTED ON 07 APR 2025 USD / BRL EX.RATE 0.168022 WITH CITIBANK N.A.	-158,000.000	7 Apr 25				0.00	-26,547.48	-28,044.02	-1,496.54
FX DEAL TRANSACTED ON 14 APR 2025 USD / BRL EX.RATE 0.1700912 WITH CITIBANK N.A.	-39,000.000	14 Apr 25				0.00	-6,633.56	-6,922.26	-288.70
FX DEAL TRANSACTED ON 20 AUG 2025 BRL / USD EX.RATE 5.5269 WITH CITIBANK N.A.	3,700,535.290	20 Aug 25				0.00	669,549.89	695,517.44	25,967.55

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

◆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									
Brazilian real - BRL									
FX DEAL TRANSACTED ON 20 AUG 2025 USD / BRL EX.RATE 0.182249 WITH CITIBANK N.A.	-3,673,820.250	20 Aug 25				0.00	-669,549.89	-673,088.91	-3,539.02
FX DEAL TRANSACTED ON 29 AUG 2025 BRL / USD EX.RATE 5.4264 WITH CITIBANK N.A.	3,673,820.250	29 Aug 25				0.00	677,027.17	673,088.91	-3,938.26
FX DEAL TRANSACTED ON 30 APR 2025 BRL / USD EX.RATE 5.6608 WITH CITIBANK N.A.	197,000.000	30 Apr 25				0.00	34,800.73	34,966.28	165.55
FX DEAL TRANSACTED ON 30 SEP 2025 USD / BRL EX.RATE 0.1880194 WITH CITIBANK N.A.	-3,700,535.290	30 Sep 25				0.00	-695,772.44	-695,517.44	255.00
British pound sterling - GBP									
FX DEAL TRANSACTED ON 01 APR 2025 GBP / USD EX.RATE 0.7729746 WITH CITIBANK N.A.	220,000.000	1 Apr 25				0.00	284,614.77	284,328.02	-286.75
FX DEAL TRANSACTED ON 01 APR 2025 USD / GBP EX.RATE 1.2936086 WITH CITIBANK N.A.	-220,000.000	1 Apr 25				0.00	-284,593.89	-292,523.01	-7,929.12
FX DEAL TRANSACTED ON 17 MAR 2025 GBP / USD EX.RATE 0.7717937 WITH CITIBANK N.A.	203,000.000	17 Mar 25				0.00	263,023.65	263,585.36	561.71
FX DEAL TRANSACTED ON 17 MAR 2025 USD / GBP EX.RATE 1.2956379 WITH CITIBANK N.A.	-203,000.000	17 Mar 25				0.00	-263,014.49	-262,357.22	657.27
FX DEAL TRANSACTED ON 25 APR 2025 GBP / USD EX.RATE 0.7512584 WITH CITIBANK N.A.	649,592.810	25 Apr 25				0.00	864,672.99	863,731.10	-941.89
FX DEAL TRANSACTED ON 25 APR 2025 USD / GBP EX.RATE 1.331224 WITH CITIBANK N.A.	-649,592.810	25 Apr 25				0.00	-864,753.54	-880,425.62	-15,672.08
FX DEAL TRANSACTED ON 28 JAN 2025 GBP / USD EX.RATE 0.8040524 WITH CITIBANK N.A.	340,000.000	28 Jan 25				0.00	422,858.00	421,957.00	-901.00
FX DEAL TRANSACTED ON 28 JAN 2025 USD / GBP EX.RATE 1.243581 WITH CITIBANK N.A.	-340,000.000	28 Jan 25				0.00	-422,817.54	-431,817.04	-8,999.50

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

◆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									
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 26 MAR 2025 CAD / USD EX.RATE 1.4244359 WITH CITIBANK N.A.	253,634.360	26 Mar 25				0.00	178,059.51	177,026.25	-1,033.26
FX DEAL TRANSACTED ON 26 MAR 2025 USD / CAD EX.RATE 0.703057 WITH CITIBANK N.A.	-253,264.690	26 Mar 25				0.00	-178,059.51	-183,014.55	-4,955.04
Euro - EUR									
FX DEAL TRANSACTED ON 02 SEP 2025 EUR / USD EX.RATE 0.8579993 WITH CITIBANK N.A.	61,000.000	2 Sep 25				0.00	71,095.63	71,644.50	548.87
FX DEAL TRANSACTED ON 02 SEP 2025 USD / EUR EX.RATE 1.163333 WITH CITIBANK N.A.	-61,000.000	2 Sep 25				0.00	-70,963.31	-71,144.30	-180.99
FX DEAL TRANSACTED ON 07 MAR 2025 EUR / USD EX.RATE 0.9196248 WITH CITIBANK N.A.	358,000.000	7 Mar 25				0.00	389,289.20	387,015.94	-2,273.26
FX DEAL TRANSACTED ON 07 MAR 2025 USD / EUR EX.RATE 1.0861003 WITH CITIBANK N.A.	-358,000.000	7 Mar 25				0.00	-388,823.91	-389,146.00	-322.09
FX DEAL TRANSACTED ON 22 OCT 2025 EUR / USD EX.RATE 0.8621447 WITH CITIBANK N.A.	21,000.000	22 Oct 25				0.00	24,357.86	24,384.15	26.29
FX DEAL TRANSACTED ON 22 OCT 2025 USD / EUR EX.RATE 1.1607454 WITH CITIBANK N.A.	-21,000.000	22 Oct 25				0.00	-24,375.65	-24,201.45	174.20
FX DEAL TRANSACTED ON 28 JUL 2025 EUR / USD EX.RATE 0.8580009 WITH CITIBANK N.A.	254,080.340	28 Jul 25				0.00	296,130.64	293,577.15	-2,553.49
FX DEAL TRANSACTED ON 28 JUL 2025 USD / EUR EX.RATE 1.167764 WITH CITIBANK N.A.	-253,587.750	28 Jul 25				0.00	-296,130.64	-296,989.32	-858.68
Indian rupee - INR									
FX DEAL TRANSACTED ON 05 JUN 2025 INR / USD EX.RATE 85.89 WITH CITIBANK N.A.	268,749.810	5 Jun 25				0.00	3,129.00	3,143.73	14.73

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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 05 JUN 2025 USD / INR EX.RATE 0.0116127 WITH CITIBANK N.A.	-269,446.010	5 Jun 25				0.00	-3,129.00	-3,098.51	30.49
FX DEAL TRANSACTED ON 09 JUL 2025 INR / USD EX.RATE 85.82134 WITH CITIBANK N.A.	3,081,284.620	9 Jul 25				0.00	35,903.48	35,433.36	-470.12
FX DEAL TRANSACTED ON 10 JUN 2025 INR / USD EX.RATE 85.66 WITH CITIBANK N.A.	267,430.520	10 Jun 25				0.00	3,122.00	3,128.30	6.30
FX DEAL TRANSACTED ON 10 JUN 2025 USD / INR EX.RATE 0.0116491 WITH CITIBANK N.A.	-268,003.410	10 Jun 25				0.00	-3,122.00	-3,081.92	40.08
FX DEAL TRANSACTED ON 11 JUN 2025 INR / USD EX.RATE 85.54 WITH CITIBANK N.A.	266,970.340	11 Jun 25				0.00	3,121.00	3,122.92	1.92
FX DEAL TRANSACTED ON 11 JUN 2025 USD / INR EX.RATE 0.0116648 WITH CITIBANK N.A.	-267,557.090	11 Jun 25				0.00	-3,121.00	-3,076.78	44.22
FX DEAL TRANSACTED ON 13 JUN 2025 INR / USD EX.RATE 86.14 WITH CITIBANK N.A.	268,498.380	13 Jun 25				0.00	3,117.00	3,140.79	23.79
FX DEAL TRANSACTED ON 13 JUN 2025 USD / INR EX.RATE 0.0115821 WITH CITIBANK N.A.	-269,121.780	13 Jun 25				0.00	-3,117.00	-3,094.78	22.22
FX DEAL TRANSACTED ON 16 JUN 2025 INR / USD EX.RATE 86.1 WITH CITIBANK N.A.	284,474.400	16 Jun 25				0.00	3,304.00	3,327.67	23.67
FX DEAL TRANSACTED ON 16 JUN 2025 USD / INR EX.RATE 0.0115888 WITH CITIBANK N.A.	-285,103.810	16 Jun 25				0.00	-3,304.00	-3,278.56	25.44
FX DEAL TRANSACTED ON 18 AUG 2025 USD / INR EX.RATE 0.0114399 WITH CITIBANK N.A.	-1,722,052.520	18 Aug 25				0.00	-19,700.03	-19,802.81	-102.78
FX DEAL TRANSACTED ON 26 JUN 2025 USD / INR EX.RATE 0.0116614 WITH CITIBANK N.A.	-1,356,123.450	26 Jun 25				0.00	-15,814.33	-15,863.41	-49.08
Indonesian rupiah - IDR									

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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									
Indonesian rupiah - IDR									
FX DEAL TRANSACTED ON 09 JUL 2025 IDR / USD EX.RATE 16272.198 WITH CITIBANK N.A.	39,057,788.000	9 Jul 25				0.00	2,400.28	2,405.04	4.76
FX DEAL TRANSACTED ON 15 AUG 2025 USD / IDR EX.RATE 0.0000619 WITH CITIBANK N.A.	-39,057,788.000	15 Aug 25				0.00	-2,416.64	-2,405.04	11.60
FX DEAL TRANSACTED ON 16 APR 2025 IDR / USD EX.RATE 16865.0 WITH CITIBANK N.A.	303,789,245.000	16 Apr 25				0.00	18,013.00	18,023.69	10.69
FX DEAL TRANSACTED ON 16 APR 2025 USD / IDR EX.RATE 0.0000592 WITH CITIBANK N.A.	-304,140,499.000	16 Apr 25				0.00	-18,013.00	-18,528.21	-515.21
FX DEAL TRANSACTED ON 17 JAN 2025 IDR / USD EX.RATE 16361.4327 WITH CITIBANK	148,953,519.000	17 Jan 25				0.00	9,103.94	9,118.67	14.73
FX DEAL TRANSACTED ON 17 JAN 2025 USD / IDR EX.RATE 0.0000609 WITH CITIBANK N.A.	-148,953,519.000	17 Jan 25				0.00	-9,069.15	-9,068.71	0.44
FX DEAL TRANSACTED ON 17 MAR 2025 IDR / USD EX.RATE 16379.0 WITH CITIBANK N.A.	148,953,519.000	17 Mar 25				0.00	9,094.18	9,068.71	-25.47
FX DEAL TRANSACTED ON 19 MAY 2025 IDR / USD EX.RATE 16455.0 WITH CITIBANK N.A.	304,140,499.000	19 May 25				0.00	18,483.17	18,528.21	45.04
FX DEAL TRANSACTED ON 20 JAN 2025 USD / IDR EX.RATE 0.0000611 WITH CITIBANK N.A.	-148,953,519.000	20 Jan 25				0.00	-9,098.06	-9,118.67	-20.61
FX DEAL TRANSACTED ON 21 APR 2025 USD / IDR EX.RATE 0.0000595 WITH CITIBANK N.A.	-303,789,245.000	21 Apr 25				0.00	-18,074.09	-18,023.69	50.40
Japanese yen - JPY									
FX DEAL TRANSACTED ON 14 MAY 2025 JPY / USD EX.RATE 145.66223 WITH CITIBANK N.A.	2,200,000.000	14 May 25				0.00	15,103.43	15,035.54	-67.89
New Zealand dollar - NZD									
FX DEAL TRANSACTED ON 08 DEC 2025 NZD / USD EX.RATE 1.7278107 WITH CITIBANK N.A.	422,000.000	8 Dec 25				0.00	244,239.72	242,796.13	-1,443.59

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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 USD / NZD EX.RATE 0.5779135 WITH CITIBANK N.A.	-422,000.000	8 Dec 25				0.00	-243,879.50	-243,114.21	765.29
Peruvian nuevo sol - PEN									
FX DEAL TRANSACTED ON 02 JUL 2025 USD / PEN EX.RATE 0.2814365 WITH CITIBANK N.A.	-71,872.550	2 Jul 25				0.00	-20,227.56	-20,274.34	-46.78
FX DEAL TRANSACTED ON 03 APR 2025 PEN / USD EX.RATE 3.662 WITH CITIBANK N.A.	259,108.470	3 Apr 25				0.00	70,756.00	69,259.97	-1,496.03
FX DEAL TRANSACTED ON 03 APR 2025 USD / PEN EX.RATE 0.2725873 WITH CITIBANK N.A.	-259,571.920	3 Apr 25				0.00	-70,756.00	-71,086.38	-330.38
FX DEAL TRANSACTED ON 04 APR 2025 USD / PEN EX.RATE 0.2703141 WITH CITIBANK N.A.	-434,982.850	4 Apr 25				0.00	-117,582.00	-119,010.36	-1,428.36
FX DEAL TRANSACTED ON 05 JUN 2025 PEN / USD EX.RATE 3.6262 WITH CITIBANK N.A.	71.060	5 Jun 25				0.00	19.60	19.46	-0.14
FX DEAL TRANSACTED ON 05 MAY 2025 PEN / USD EX.RATE 3.652 WITH CITIBANK N.A.	259,500.860	5 May 25				0.00	71,057.19	71,066.92	9.73
FX DEAL TRANSACTED ON 05 MAY 2025 USD / PEN EX.RATE 0.2721014 WITH CITIBANK N.A.	-261,142.280	5 May 25				0.00	-71,057.19	-77,549.55	-6,492.36
FX DEAL TRANSACTED ON 05 NOV 2025 PEN / USD EX.RATE 3.377 WITH CITIBANK N.A.	395,951.290	5 Nov 25				0.00	117,249.42	117,807.58	558.16
FX DEAL TRANSACTED ON 05 NOV 2025 USD / PEN EX.RATE 0.2948722 WITH CITIBANK N.A.	-395,951.290	5 Nov 25				0.00	-116,755.02	-117,411.93	-656.91
FX DEAL TRANSACTED ON 06 MAY 2025 PEN / USD EX.RATE 3.6562 WITH CITIBANK N.A.	58.490	6 May 25				0.00	16.00	16.00	0.00
FX DEAL TRANSACTED ON 08 SEP 2025 USD / PEN EX.RATE 0.2846894 WITH CITIBANK N.A.	-691,493.650	8 Sep 25				0.00	-196,860.91	-197,135.92	-275.01

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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									
Peruvian nuevo sol - PEN									
FX DEAL TRANSACTED ON 09 SEP 2025 PEN / USD EX.RATE 3.503 WITH CITIBANK N.A.	371,112.860	9 Sep 25				0.00	105,941.44	106,421.44	480.00
FX DEAL TRANSACTED ON 09 SEP 2025 USD / PEN EX.RATE 0.2840102 WITH CITIBANK N.A.	-373,019.810	9 Sep 25				0.00	-105,941.44	-110,612.03	-4,670.59
FX DEAL TRANSACTED ON 10 APR 2025 PEN / USD EX.RATE 3.7345 WITH CITIBANK N.A.	393,795.560	10 Apr 25				0.00	105,448.00	106,858.67	1,410.67
FX DEAL TRANSACTED ON 10 APR 2025 USD / PEN EX.RATE 0.2670227 WITH CITIBANK N.A.	-486,850.000	10 Apr 25				0.00	-130,000.00	-135,048.54	-5,048.54
FX DEAL TRANSACTED ON 10 APR 2025 USD / PEN EX.RATE 0.2670512 WITH CITIBANK N.A.	-394,860.580	10 Apr 25				0.00	-105,448.00	-109,303.97	-3,855.97
FX DEAL TRANSACTED ON 10 JUN 2025 PEN / USD EX.RATE 3.6325 WITH CITIBANK N.A.	30,284.150	10 Jun 25				0.00	8,337.00	8,400.60	63.60
FX DEAL TRANSACTED ON 11 JUN 2025 PEN / USD EX.RATE 3.6275 WITH CITIBANK N.A.	58,874.330	11 Jun 25				0.00	16,230.00	16,607.71	377.71
FX DEAL TRANSACTED ON 11 JUN 2025 PEN / USD EX.RATE 3.643 WITH CITIBANK N.A.	12,998.220	11 Jun 25				0.00	3,568.00	3,666.64	98.64
FX DEAL TRANSACTED ON 12 JUN 2025 PEN / USD EX.RATE 3.6157 WITH CITIBANK N.A.	394,860.580	12 Jun 25				0.00	109,207.23	109,303.97	96.74
FX DEAL TRANSACTED ON 12 NOV 2025 USD / PEN EX.RATE 0.2969827 WITH CITIBANK N.A.	-395,951.290	12 Nov 25				0.00	-117,590.67	-117,807.58	-216.91
FX DEAL TRANSACTED ON 14 APR 2025 USD / PEN EX.RATE 0.2667734 WITH CITIBANK N.A.	-205,000.000	14 Apr 25				0.00	-54,688.54	-56,865.47	-2,176.93
FX DEAL TRANSACTED ON 14 APR 2025 USD / PEN EX.RATE 0.2680103 WITH CITIBANK N.A.	-259,108.470	14 Apr 25				0.00	-69,443.74	-69,259.97	183.77
FX DEAL TRANSACTED ON 14 MAR 2025 PEN / USD EX.RATE 3.661 WITH CITIBANK N.A.	369,973.340	14 Mar 25				0.00	101,058.00	99,201.86	-1,856.14

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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									
Peruvian nuevo sol - PEN									
FX DEAL TRANSACTED ON 14 MAR 2025 USD / PEN EX.RATE 0.2722718 WITH CITIBANK N.A.	-371,165.820	14 Mar 25				0.00	-101,058.00	-106,436.63	-5,378.63
FX DEAL TRANSACTED ON 15 APR 2025 USD / PEN EX.RATE 0.2668303 WITH CITIBANK N.A.	-369,973.340	15 Apr 25				0.00	-98,720.11	-99,201.86	-481.75
FX DEAL TRANSACTED ON 15 JAN 2025 PEN / USD EX.RATE 3.7631 WITH CITIBANK N.A.	107,513.950	15 Jan 25				0.00	28,570.58	28,545.55	-25.03
FX DEAL TRANSACTED ON 16 JAN 2025 PEN / USD EX.RATE 3.7666 WITH CITIBANK N.A.	308,468.210	16 Jan 25				0.00	81,895.66	82,577.49	681.83
FX DEAL TRANSACTED ON 16 JUN 2025 PEN / USD EX.RATE 3.6073 WITH CITIBANK N.A.	692,997.700	16 Jun 25				0.00	192,109.81	192,232.37	122.56
FX DEAL TRANSACTED ON 16 SEP 2025 PEN / USD EX.RATE 3.4848 WITH CITIBANK N.A.	52.960	16 Sep 25				0.00	15.20	15.19	-0.01
FX DEAL TRANSACTED ON 17 MAR 2025 USD / PEN EX.RATE 0.2743258 WITH CITIBANK N.A.	-31,388.260	17 Mar 25				0.00	-8,610.61	-8,652.39	-41.78
FX DEAL TRANSACTED ON 20 MAR 2025 PEN / USD EX.RATE 3.623 WITH CITIBANK N.A.	255,287.330	20 Mar 25				0.00	70,462.97	70,223.59	-239.38
FX DEAL TRANSACTED ON 21 FEB 2025 PEN / USD EX.RATE 3.672 WITH CITIBANK N.A.	31,388.260	21 Feb 25				0.00	8,548.00	8,652.39	104.39
FX DEAL TRANSACTED ON 21 FEB 2025 USD / PEN EX.RATE 0.2719534 WITH CITIBANK N.A.	-31,431.850	21 Feb 25				0.00	-8,548.00	-8,718.96	-170.96
FX DEAL TRANSACTED ON 23 APR 2025 USD / PEN EX.RATE 0.2706287 WITH CITIBANK N.A.	-393,795.560	23 Apr 25				0.00	-106,572.37	-106,858.67	-286.30
FX DEAL TRANSACTED ON 24 APR 2025 PEN / USD EX.RATE 3.67 WITH CITIBANK N.A.	434,924.360	24 Apr 25				0.00	118,508.00	118,994.35	486.35
FX DEAL TRANSACTED ON 24 APR 2025 USD / PEN EX.RATE 0.2717539 WITH CITIBANK N.A.	-436,085.740	24 Apr 25				0.00	-118,508.00	-122,822.03	-4,314.03

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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									
Peruvian nuevo sol - PEN									
FX DEAL TRANSACTED ON 24 JUL 2025 USD / PEN EX.RATE 0.281992 WITH CITIBANK N.A.	-85.480	24 Jul 25				0.00	-24.10	-24.08	0.02
FX DEAL TRANSACTED ON 25 JUN 2025 PEN / USD EX.RATE 3.571 WITH CITIBANK N.A.	436,171.220	25 Jun 25				0.00	122,142.60	122,846.10	703.50
FX DEAL TRANSACTED ON 25 JUN 2025 USD / PEN EX.RATE 0.2795092 WITH CITIBANK N.A.	-436,989.580	25 Jun 25				0.00	-122,142.60	-124,889.85	-2,747.25
FX DEAL TRANSACTED ON 25 SEP 2025 PEN / USD EX.RATE 3.5047 WITH CITIBANK N.A.	436,989.580	25 Sep 25				0.00	124,686.73	124,889.85	203.12
FX DEAL TRANSACTED ON 28 AUG 2025 PEN / USD EX.RATE 3.54 WITH CITIBANK N.A.	691,493.650	28 Aug 25				0.00	195,337.19	197,135.92	1,798.73
FX DEAL TRANSACTED ON 28 AUG 2025 USD / PEN EX.RATE 0.2812069 WITH CITIBANK N.A.	-694,638.580	28 Aug 25				0.00	-195,337.19	-206,130.32	-10,793.13
South African rand - ZAR									
FX DEAL TRANSACTED ON 13 NOV 2025 USD / ZAR EX.RATE 0.058957 WITH CITIBANK N.A.	-1,131,971.330	13 Nov 25				0.00	-66,737.69	-65,726.31	1,011.38
FX DEAL TRANSACTED ON 13 NOV 2025 ZAR / USD EX.RATE 16.9783 WITH CITIBANK N.A.	1,133,092.520	13 Nov 25				0.00	66,737.69	66,515.56	-222.13
South Korean won - KRW									
FX DEAL TRANSACTED ON 04 JUN 2025 KRW / USD EX.RATE 1370.0 WITH CITIBANK N.A.	38,238,070.000	4 Jun 25				0.00	27,911.00	27,704.73	-206.27
FX DEAL TRANSACTED ON 04 JUN 2025 USD / KRW EX.RATE 0.0007286 WITH CITIBANK N.A.	-38,307,848.000	4 Jun 25				0.00	-27,911.00	-28,113.79	-202.79
FX DEAL TRANSACTED ON 10 JUL 2025 USD / KRW EX.RATE 0.000728 WITH CITIBANK N.A.	-12,634,175.000	10 Jul 25				0.00	-9,198.04	-9,153.87	44.17

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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									
South Korean won - KRW									
FX DEAL TRANSACTED ON 14 JUL 2025 USD / KRW EX.RATE 0.0007254 WITH CITIBANK N.A.	-25,603,895.000	14 Jul 25				0.00	-18,573.74	-18,550.86	22.88
FX DEAL TRANSACTED ON 16 JUN 2025 KRW / USD EX.RATE 1363.6 WITH CITIBANK N.A.	38,307,848.000	16 Jun 25				0.00	28,093.17	28,113.79	20.62
United States dollar - USD									
FX DEAL TRANSACTED ON 01 APR 2025 GBP / USD EX.RATE 0.7729746 WITH CITIBANK N.A.	-284,614.770	1 Apr 25				0.00	-284,614.77	-284,614.77	0.00
FX DEAL TRANSACTED ON 01 APR 2025 USD / GBP EX.RATE 1.2936086 WITH CITIBANK N.A.	284,593.890	1 Apr 25				0.00	284,593.89	284,593.89	0.00
FX DEAL TRANSACTED ON 02 JUL 2025 USD / PEN EX.RATE 0.2814365 WITH CITIBANK N.A.	20,227.560	2 Jul 25				0.00	20,227.56	20,227.56	0.00
FX DEAL TRANSACTED ON 02 SEP 2025 EUR / USD EX.RATE 0.8579993 WITH CITIBANK N.A.	-71,095.630	2 Sep 25				0.00	-71,095.63	-71,095.63	0.00
FX DEAL TRANSACTED ON 02 SEP 2025 USD / EUR EX.RATE 1.163333 WITH CITIBANK N.A.	70,963.310	2 Sep 25				0.00	70,963.31	70,963.31	0.00
FX DEAL TRANSACTED ON 03 APR 2025 PEN / USD EX.RATE 3.662 WITH CITIBANK N.A.	-70,756.000	3 Apr 25				0.00	-70,756.00	-70,756.00	0.00
FX DEAL TRANSACTED ON 03 APR 2025 USD / PEN EX.RATE 0.2725873 WITH CITIBANK N.A.	70,756.000	3 Apr 25				0.00	70,756.00	70,756.00	0.00
FX DEAL TRANSACTED ON 04 APR 2025 USD / PEN EX.RATE 0.2703141 WITH CITIBANK N.A.	117,582.000	4 Apr 25				0.00	117,582.00	117,582.00	0.00
FX DEAL TRANSACTED ON 04 JUN 2025 KRW / USD EX.RATE 1370.0 WITH CITIBANK N.A.	-27,911.000	4 Jun 25				0.00	-27,911.00	-27,911.00	0.00
FX DEAL TRANSACTED ON 04 JUN 2025 USD / KRW EX.RATE 0.0007286 WITH CITIBANK N.A.	27,911.000	4 Jun 25				0.00	27,911.00	27,911.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

◆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 DEC 2025 AUD / USD EX.RATE 1.50832 WITH CITIBANK N.A.	-28,508.540	5 Dec 25				0.00	-28,508.54	-28,508.54	0.00
FX DEAL TRANSACTED ON 05 DEC 2025 USD / AUD EX.RATE 0.6630925 WITH CITIBANK N.A.	28,512.980	5 Dec 25				0.00	28,512.98	28,512.98	0.00
FX DEAL TRANSACTED ON 05 JUN 2025 INR / USD EX.RATE 85.89 WITH CITIBANK N.A.	-3,129.000	5 Jun 25				0.00	-3,129.00	-3,129.00	0.00
FX DEAL TRANSACTED ON 05 JUN 2025 PEN / USD EX.RATE 3.6262 WITH CITIBANK N.A.	-19.600	5 Jun 25				0.00	-19.60	-19.60	0.00
FX DEAL TRANSACTED ON 05 JUN 2025 USD / INR EX.RATE 0.0116127 WITH CITIBANK N.A.	3,129.000	5 Jun 25				0.00	3,129.00	3,129.00	0.00
FX DEAL TRANSACTED ON 05 MAY 2025 PEN / USD EX.RATE 3.652 WITH CITIBANK N.A.	-71,057.190	5 May 25				0.00	-71,057.19	-71,057.19	0.00
FX DEAL TRANSACTED ON 05 MAY 2025 USD / PEN EX.RATE 0.2721014 WITH CITIBANK N.A.	71,057.190	5 May 25				0.00	71,057.19	71,057.19	0.00
FX DEAL TRANSACTED ON 05 NOV 2025 PEN / USD EX.RATE 3.377 WITH CITIBANK N.A.	-117,249.420	5 Nov 25				0.00	-117,249.42	-117,249.42	0.00
FX DEAL TRANSACTED ON 05 NOV 2025 USD / PEN EX.RATE 0.2948722 WITH CITIBANK N.A.	116,755.020	5 Nov 25				0.00	116,755.02	116,755.02	0.00
FX DEAL TRANSACTED ON 06 MAY 2025 PEN / USD EX.RATE 3.6562 WITH CITIBANK N.A.	-16.000	6 May 25				0.00	-16.00	-16.00	0.00
FX DEAL TRANSACTED ON 07 APR 2025 USD / BRL EX.RATE 0.168022 WITH CITIBANK N.A.	26,547.480	7 Apr 25				0.00	26,547.48	26,547.48	0.00
FX DEAL TRANSACTED ON 07 MAR 2025 EUR / USD EX.RATE 0.9196248 WITH CITIBANK N.A.	-389,289.200	7 Mar 25				0.00	-389,289.20	-389,289.20	0.00
FX DEAL TRANSACTED ON 07 MAR 2025 USD / EUR EX.RATE 1.0861003 WITH CITIBANK N.A.	388,823.910	7 Mar 25				0.00	388,823.91	388,823.91	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

◆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 DEC 2025 AUD / USD EX.RATE 1.5070729 WITH CITIBANK N.A.	-173,846.930	8 Dec 25				0.00	-173,846.93	-173,846.93	0.00
FX DEAL TRANSACTED ON 08 DEC 2025 NZD / USD EX.RATE 1.7278107 WITH CITIBANK N.A.	-244,239.720	8 Dec 25				0.00	-244,239.72	-244,239.72	0.00
FX DEAL TRANSACTED ON 08 DEC 2025 USD / AUD EX.RATE 0.6636244 WITH CITIBANK N.A.	173,869.590	8 Dec 25				0.00	173,869.59	173,869.59	0.00
FX DEAL TRANSACTED ON 08 DEC 2025 USD / NZD EX.RATE 0.5779135 WITH CITIBANK N.A.	243,879.500	8 Dec 25				0.00	243,879.50	243,879.50	0.00
FX DEAL TRANSACTED ON 08 OCT 2025 AUD / USD EX.RATE 1.5233012 WITH CITIBANK N.A.	-30,197.570	8 Oct 25				0.00	-30,197.57	-30,197.57	0.00
FX DEAL TRANSACTED ON 08 OCT 2025 USD / AUD EX.RATE 0.6567202 WITH CITIBANK N.A.	30,209.130	8 Oct 25				0.00	30,209.13	30,209.13	0.00
FX DEAL TRANSACTED ON 08 SEP 2025 USD / PEN EX.RATE 0.2846894 WITH CITIBANK N.A.	196,860.910	8 Sep 25				0.00	196,860.91	196,860.91	0.00
FX DEAL TRANSACTED ON 09 JUL 2025 IDR / USD EX.RATE 16272.198 WITH CITIBANK N.A.	-2,400.280	9 Jul 25				0.00	-2,400.28	-2,400.28	0.00
FX DEAL TRANSACTED ON 09 JUL 2025 INR / USD EX.RATE 85.82134 WITH CITIBANK N.A.	-35,903.480	9 Jul 25				0.00	-35,903.48	-35,903.48	0.00
FX DEAL TRANSACTED ON 09 SEP 2025 PEN / USD EX.RATE 3.503 WITH CITIBANK N.A.	-105,941.440	9 Sep 25				0.00	-105,941.44	-105,941.44	0.00
FX DEAL TRANSACTED ON 09 SEP 2025 USD / PEN EX.RATE 0.2840102 WITH CITIBANK N.A.	105,941.440	9 Sep 25				0.00	105,941.44	105,941.44	0.00
FX DEAL TRANSACTED ON 10 APR 2025 PEN / USD EX.RATE 3.7345 WITH CITIBANK N.A.	-105,448.000	10 Apr 25				0.00	-105,448.00	-105,448.00	0.00
FX DEAL TRANSACTED ON 10 APR 2025 USD / PEN EX.RATE 0.2670227 WITH CITIBANK N.A.	130,000.000	10 Apr 25				0.00	130,000.00	130,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

◆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 APR 2025 USD / PEN EX.RATE 0.2670512 WITH CITIBANK N.A.	105,448.000	10 Apr 25				0.00	105,448.00	105,448.00	0.00
FX DEAL TRANSACTED ON 10 JUL 2025 USD / KRW EX.RATE 0.000728 WITH CITIBANK N.A.	9,198.040	10 Jul 25				0.00	9,198.04	9,198.04	0.00
FX DEAL TRANSACTED ON 10 JUN 2025 INR / USD EX.RATE 85.66 WITH CITIBANK N.A.	-3,122.000	10 Jun 25				0.00	-3,122.00	-3,122.00	0.00
FX DEAL TRANSACTED ON 10 JUN 2025 PEN / USD EX.RATE 3.6325 WITH CITIBANK N.A.	-8,337.000	10 Jun 25				0.00	-8,337.00	-8,337.00	0.00
FX DEAL TRANSACTED ON 10 JUN 2025 USD / INR EX.RATE 0.0116491 WITH CITIBANK N.A.	3,122.000	10 Jun 25				0.00	3,122.00	3,122.00	0.00
FX DEAL TRANSACTED ON 11 DEC 2025 AUD / USD EX.RATE 1.5019731 WITH CITIBANK N.A.	-27,963.220	11 Dec 25				0.00	-27,963.22	-27,963.22	0.00
FX DEAL TRANSACTED ON 11 DEC 2025 USD / AUD EX.RATE 0.6658563 WITH CITIBANK N.A.	27,965.960	11 Dec 25				0.00	27,965.96	27,965.96	0.00
FX DEAL TRANSACTED ON 11 JUN 2025 INR / USD EX.RATE 85.54 WITH CITIBANK N.A.	-3,121.000	11 Jun 25				0.00	-3,121.00	-3,121.00	0.00
FX DEAL TRANSACTED ON 11 JUN 2025 PEN / USD EX.RATE 3.6275 WITH CITIBANK N.A.	-16,230.000	11 Jun 25				0.00	-16,230.00	-16,230.00	0.00
FX DEAL TRANSACTED ON 11 JUN 2025 PEN / USD EX.RATE 3.643 WITH CITIBANK N.A.	-3,568.000	11 Jun 25				0.00	-3,568.00	-3,568.00	0.00
FX DEAL TRANSACTED ON 11 JUN 2025 USD / INR EX.RATE 0.0116648 WITH CITIBANK N.A.	3,121.000	11 Jun 25				0.00	3,121.00	3,121.00	0.00
FX DEAL TRANSACTED ON 12 JUN 2025 PEN / USD EX.RATE 3.6157 WITH CITIBANK N.A.	-109,207.230	12 Jun 25				0.00	-109,207.23	-109,207.23	0.00
FX DEAL TRANSACTED ON 12 NOV 2025 USD / PEN EX.RATE 0.2969827 WITH CITIBANK N.A.	117,590.670	12 Nov 25				0.00	117,590.67	117,590.67	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

Reporting

01 JAN 25 - 31 DEC 25

Account ID NCBHP

Account Name NCBH PENSION

◆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 13 JUN 2025 INR / USD EX.RATE 86.14 WITH CITIBANK N.A.	-3,117.000	13 Jun 25				0.00	-3,117.00	-3,117.00	0.00
FX DEAL TRANSACTED ON 13 JUN 2025 USD / INR EX.RATE 0.0115821 WITH CITIBANK N.A.	3,117.000	13 Jun 25				0.00	3,117.00	3,117.00	0.00
FX DEAL TRANSACTED ON 13 NOV 2025 USD / ZAR EX.RATE 0.058957 WITH CITIBANK N.A.	66,737.690	13 Nov 25				0.00	66,737.69	66,737.69	0.00
FX DEAL TRANSACTED ON 13 NOV 2025 ZAR / USD EX.RATE 16.9783 WITH CITIBANK N.A.	-66,737.690	13 Nov 25				0.00	-66,737.69	-66,737.69	0.00
FX DEAL TRANSACTED ON 14 APR 2025 USD / BRL EX.RATE 0.1700912 WITH CITIBANK N.A.	6,633.560	14 Apr 25				0.00	6,633.56	6,633.56	0.00
FX DEAL TRANSACTED ON 14 APR 2025 USD / PEN EX.RATE 0.2667734 WITH CITIBANK N.A.	54,688.540	14 Apr 25				0.00	54,688.54	54,688.54	0.00
FX DEAL TRANSACTED ON 14 APR 2025 USD / PEN EX.RATE 0.2680103 WITH CITIBANK N.A.	69,443.740	14 Apr 25				0.00	69,443.74	69,443.74	0.00
FX DEAL TRANSACTED ON 14 JUL 2025 USD / KRW EX.RATE 0.0007254 WITH CITIBANK N.A.	18,573.740	14 Jul 25				0.00	18,573.74	18,573.74	0.00
FX DEAL TRANSACTED ON 14 MAR 2025 PEN / USD EX.RATE 3.661 WITH CITIBANK N.A.	-101,058.000	14 Mar 25				0.00	-101,058.00	-101,058.00	0.00
FX DEAL TRANSACTED ON 14 MAR 2025 USD / PEN EX.RATE 0.2722718 WITH CITIBANK N.A.	101,058.000	14 Mar 25				0.00	101,058.00	101,058.00	0.00
FX DEAL TRANSACTED ON 14 MAY 2025 JPY / USD EX.RATE 145.66223 WITH CITIBANK N.A.	-15,103.430	14 May 25				0.00	-15,103.43	-15,103.43	0.00
FX DEAL TRANSACTED ON 15 APR 2025 USD / PEN EX.RATE 0.2668303 WITH CITIBANK N.A.	98,720.110	15 Apr 25				0.00	98,720.11	98,720.11	0.00
FX DEAL TRANSACTED ON 15 AUG 2025 USD / IDR EX.RATE 0.0000619 WITH CITIBANK N.A.	2,416.640	15 Aug 25				0.00	2,416.64	2,416.64	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

◆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 15 JAN 2025 PEN / USD EX.RATE 3.7631 WITH CITIBANK N.A.	-28,570.580	15 Jan 25				0.00	-28,570.58	-28,570.58	0.00
FX DEAL TRANSACTED ON 16 APR 2025 IDR / USD EX.RATE 16865.0 WITH CITIBANK N.A.	-18,013.000	16 Apr 25				0.00	-18,013.00	-18,013.00	0.00
FX DEAL TRANSACTED ON 16 APR 2025 USD / IDR EX.RATE 0.0000592 WITH CITIBANK N.A.	18,013.000	16 Apr 25				0.00	18,013.00	18,013.00	0.00
FX DEAL TRANSACTED ON 16 JAN 2025 PEN / USD EX.RATE 3.7666 WITH CITIBANK N.A.	-81,895.660	16 Jan 25				0.00	-81,895.66	-81,895.66	0.00
FX DEAL TRANSACTED ON 16 JUN 2025 INR / USD EX.RATE 86.1 WITH CITIBANK N.A.	-3,304.000	16 Jun 25				0.00	-3,304.00	-3,304.00	0.00
FX DEAL TRANSACTED ON 16 JUN 2025 KRW / USD EX.RATE 1363.6 WITH CITIBANK N.A.	-28,093.170	16 Jun 25				0.00	-28,093.17	-28,093.17	0.00
FX DEAL TRANSACTED ON 16 JUN 2025 PEN / USD EX.RATE 3.6073 WITH CITIBANK N.A.	-192,109.810	16 Jun 25				0.00	-192,109.81	-192,109.81	0.00
FX DEAL TRANSACTED ON 16 JUN 2025 USD / INR EX.RATE 0.0115888 WITH CITIBANK N.A.	3,304.000	16 Jun 25				0.00	3,304.00	3,304.00	0.00
FX DEAL TRANSACTED ON 16 SEP 2025 PEN / USD EX.RATE 3.4848 WITH CITIBANK N.A.	-15.200	16 Sep 25				0.00	-15.20	-15.20	0.00
FX DEAL TRANSACTED ON 17 JAN 2025 IDR / USD EX.RATE 16361.4327 WITH CITIBANK	-9,103.940	17 Jan 25				0.00	-9,103.94	-9,103.94	0.00
FX DEAL TRANSACTED ON 17 JAN 2025 USD / IDR EX.RATE 0.0000609 WITH CITIBANK N.A.	9,069.150	17 Jan 25				0.00	9,069.15	9,069.15	0.00
FX DEAL TRANSACTED ON 17 MAR 2025 GBP / USD EX.RATE 0.7717937 WITH CITIBANK N.A.	-263,023.650	17 Mar 25				0.00	-263,023.65	-263,023.65	0.00
FX DEAL TRANSACTED ON 17 MAR 2025 IDR / USD EX.RATE 16379.0 WITH CITIBANK N.A.	-9,094.180	17 Mar 25				0.00	-9,094.18	-9,094.18	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

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 17 MAR 2025 USD / GBP EX.RATE 1.2956379 WITH CITIBANK N.A.	263,014.490	17 Mar 25				0.00	263,014.49	263,014.49	0.00
FX DEAL TRANSACTED ON 17 MAR 2025 USD / PEN EX.RATE 0.2743258 WITH CITIBANK N.A.	8,610.610	17 Mar 25				0.00	8,610.61	8,610.61	0.00
FX DEAL TRANSACTED ON 18 AUG 2025 USD / INR EX.RATE 0.0114399 WITH CITIBANK N.A.	19,700.030	18 Aug 25				0.00	19,700.03	19,700.03	0.00
FX DEAL TRANSACTED ON 19 MAY 2025 IDR / USD EX.RATE 16455.0 WITH CITIBANK N.A.	-18,483.170	19 May 25				0.00	-18,483.17	-18,483.17	0.00
FX DEAL TRANSACTED ON 20 AUG 2025 BRL / USD EX.RATE 5.5269 WITH CITIBANK N.A.	-669,549.890	20 Aug 25				0.00	-669,549.89	-669,549.89	0.00
FX DEAL TRANSACTED ON 20 AUG 2025 USD / BRL EX.RATE 0.182249 WITH CITIBANK N.A.	669,549.890	20 Aug 25				0.00	669,549.89	669,549.89	0.00
FX DEAL TRANSACTED ON 20 JAN 2025 USD / IDR EX.RATE 0.0000611 WITH CITIBANK N.A.	9,098.060	20 Jan 25				0.00	9,098.06	9,098.06	0.00
FX DEAL TRANSACTED ON 20 MAR 2025 PEN / USD EX.RATE 3.623 WITH CITIBANK N.A.	-70,462.970	20 Mar 25				0.00	-70,462.97	-70,462.97	0.00
FX DEAL TRANSACTED ON 21 APR 2025 USD / IDR EX.RATE 0.0000595 WITH CITIBANK N.A.	18,074.090	21 Apr 25				0.00	18,074.09	18,074.09	0.00
FX DEAL TRANSACTED ON 21 FEB 2025 PEN / USD EX.RATE 3.672 WITH CITIBANK N.A.	-8,548.000	21 Feb 25				0.00	-8,548.00	-8,548.00	0.00
FX DEAL TRANSACTED ON 21 FEB 2025 USD / PEN EX.RATE 0.2719534 WITH CITIBANK N.A.	8,548.000	21 Feb 25				0.00	8,548.00	8,548.00	0.00
FX DEAL TRANSACTED ON 22 OCT 2025 EUR / USD EX.RATE 0.8621447 WITH CITIBANK N.A.	-24,357.860	22 Oct 25				0.00	-24,357.86	-24,357.86	0.00
FX DEAL TRANSACTED ON 22 OCT 2025 USD / EUR EX.RATE 1.1607454 WITH CITIBANK N.A.	24,375.650	22 Oct 25				0.00	24,375.65	24,375.65	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

◆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 23 APR 2025 USD / PEN EX.RATE 0.2706287 WITH CITIBANK N.A.	106,572.370	23 Apr 25				0.00	106,572.37	106,572.37	0.00
FX DEAL TRANSACTED ON 24 APR 2025 PEN / USD EX.RATE 3.67 WITH CITIBANK N.A.	-118,508.000	24 Apr 25				0.00	-118,508.00	-118,508.00	0.00
FX DEAL TRANSACTED ON 24 APR 2025 USD / PEN EX.RATE 0.2717539 WITH CITIBANK N.A.	118,508.000	24 Apr 25				0.00	118,508.00	118,508.00	0.00
FX DEAL TRANSACTED ON 24 JUL 2025 USD / PEN EX.RATE 0.281992 WITH CITIBANK N.A.	24.100	24 Jul 25				0.00	24.10	24.10	0.00
FX DEAL TRANSACTED ON 25 APR 2025 GBP / USD EX.RATE 0.7512584 WITH CITIBANK N.A.	-864,672.990	25 Apr 25				0.00	-864,672.99	-864,672.99	0.00
FX DEAL TRANSACTED ON 25 APR 2025 USD / GBP EX.RATE 1.331224 WITH CITIBANK N.A.	864,753.540	25 Apr 25				0.00	864,753.54	864,753.54	0.00
FX DEAL TRANSACTED ON 25 JUN 2025 PEN / USD EX.RATE 3.571 WITH CITIBANK N.A.	-122,142.600	25 Jun 25				0.00	-122,142.60	-122,142.60	0.00
FX DEAL TRANSACTED ON 25 JUN 2025 USD / PEN EX.RATE 0.2795092 WITH CITIBANK N.A.	122,142.600	25 Jun 25				0.00	122,142.60	122,142.60	0.00
FX DEAL TRANSACTED ON 25 SEP 2025 PEN / USD EX.RATE 3.5047 WITH CITIBANK N.A.	-124,686.730	25 Sep 25				0.00	-124,686.73	-124,686.73	0.00
FX DEAL TRANSACTED ON 26 JUN 2025 USD / INR EX.RATE 0.0116614 WITH CITIBANK N.A.	15,814.330	26 Jun 25				0.00	15,814.33	15,814.33	0.00
FX DEAL TRANSACTED ON 26 MAR 2025 CAD / USD EX.RATE 1.4244359 WITH CITIBANK N.A.	-178,059.510	26 Mar 25				0.00	-178,059.51	-178,059.51	0.00
FX DEAL TRANSACTED ON 26 MAR 2025 USD / CAD EX.RATE 0.703057 WITH CITIBANK N.A.	178,059.510	26 Mar 25				0.00	178,059.51	178,059.51	0.00
FX DEAL TRANSACTED ON 28 AUG 2025 PEN / USD EX.RATE 3.54 WITH CITIBANK N.A.	-195,337.190	28 Aug 25				0.00	-195,337.19	-195,337.19	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

Reporting

01 JAN 25 - 31 DEC 25

Account ID NCBHP

Account Name NCBH PENSION

◆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 USD / PEN EX.RATE 0.2812069 WITH CITIBANK N.A.	195,337.190	28 Aug 25				0.00	195,337.19	195,337.19	0.00
FX DEAL TRANSACTED ON 28 JAN 2025 GBP / USD EX.RATE 0.8040524 WITH CITIBANK N.A.	-422,858.000	28 Jan 25				0.00	-422,858.00	-422,858.00	0.00
FX DEAL TRANSACTED ON 28 JAN 2025 USD / GBP EX.RATE 1.243581 WITH CITIBANK N.A.	422,817.540	28 Jan 25				0.00	422,817.54	422,817.54	0.00
FX DEAL TRANSACTED ON 28 JUL 2025 EUR / USD EX.RATE 0.8580009 WITH CITIBANK N.A.	-296,130.640	28 Jul 25				0.00	-296,130.64	-296,130.64	0.00
FX DEAL TRANSACTED ON 28 JUL 2025 USD / EUR EX.RATE 1.167764 WITH CITIBANK N.A.	296,130.640	28 Jul 25				0.00	296,130.64	296,130.64	0.00
FX DEAL TRANSACTED ON 29 AUG 2025 BRL / USD EX.RATE 5.4264 WITH CITIBANK N.A.	-677,027.170	29 Aug 25				0.00	-677,027.17	-677,027.17	0.00
FX DEAL TRANSACTED ON 30 APR 2025 BRL / USD EX.RATE 5.6608 WITH CITIBANK N.A.	-34,800.730	30 Apr 25				0.00	-34,800.73	-34,800.73	0.00
FX DEAL TRANSACTED ON 30 SEP 2025 USD / BRL EX.RATE 0.1880194 WITH CITIBANK N.A.	695,772.440	30 Sep 25				0.00	695,772.44	695,772.44	0.00
FX DEAL TRANSACTED ON 31 OCT 2025 AUD / USD EX.RATE 1.5267642 WITH CITIBANK N.A.	-4,584.860	31 Oct 25				0.00	-4,584.86	-4,584.86	0.00
Total CITIBANK N.A.							**0.00**	**-75,725.23**	**-75,725.23**

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

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
HSBC BANK PLC									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANSACTED ON 14 NOV 2025 AUD / USD EX.RATE 1.5360908 WITH HSBC BANK PLC	34,000.000	14 Nov 25				0.00	22,134.11	22,259.80	125.69
FX DEAL TRANSACTED ON 16 SEP 2025 AUD / USD EX.RATE 1.4993956 WITH HSBC BANK PLC	61,000.000	16 Sep 25				0.00	40,683.06	40,729.70	46.64
FX DEAL TRANSACTED ON 16 SEP 2025 USD / AUD EX.RATE 0.6670864 WITH HSBC BANK PLC	-61,000.000	16 Sep 25				0.00	-40,692.27	-40,321.00	371.27
British pound sterling - GBP									
FX DEAL TRANSACTED ON 09 DEC 2025 GBP / USD EX.RATE 0.7501022 WITH HSBC BANK PLC	44,000.000	9 Dec 25				0.00	58,658.67	58,509.00	-149.67
FX DEAL TRANSACTED ON 09 DEC 2025 USD / GBP EX.RATE 1.3330785 WITH HSBC BANK PLC	-44,000.000	9 Dec 25				0.00	-58,655.45	-59,181.28	-525.83
FX DEAL TRANSACTED ON 20 FEB 2025 GBP / USD EX.RATE 0.7925784 WITH HSBC BANK PLC	293,000.000	20 Feb 25				0.00	369,679.51	372,124.69	2,445.18
FX DEAL TRANSACTED ON 20 FEB 2025 USD / GBP EX.RATE 1.2617355 WITH HSBC BANK PLC	-293,000.000	20 Feb 25				0.00	-369,688.50	-370,352.02	-663.52
FX DEAL TRANSACTED ON 24 MAR 2025 USD / GBP EX.RATE 1.2966733 WITH HSBC BANK PLC	-165,000.000	24 Mar 25				0.00	-213,951.09	-213,246.02	705.07
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 20 FEB 2025 CAD / USD EX.RATE 1.4203455 WITH HSBC BANK PLC	414,000.000	20 Feb 25				0.00	291,478.38	287,470.06	-4,008.32
FX DEAL TRANSACTED ON 20 FEB 2025 USD / CAD EX.RATE 0.7037347 WITH HSBC BANK PLC	-414,000.000	20 Feb 25				0.00	-291,346.17	-291,744.48	-398.31
FX DEAL TRANSACTED ON 24 NOV 2025 CAD / USD EX.RATE 1.4105 WITH HSBC BANK PLC	249,640.090	24 Nov 25				0.00	176,986.95	178,754.85	1,767.90

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

◆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
HSBC BANK PLC									
Cash and Cash Equivalents									
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 24 NOV 2025 USD / CAD EX.RATE 0.7105159 WITH HSBC BANK PLC	-249,096.390	24 Nov 25				0.00	-176,986.95	-181,821.23	-4,834.28
FX DEAL TRANSACTED ON 25 JUN 2025 CAD / USD EX.RATE 1.3746 WITH HSBC BANK PLC	252,127.780	25 Jun 25				0.00	183,419.02	184,634.60	1,215.58
FX DEAL TRANSACTED ON 25 JUN 2025 USD / CAD EX.RATE 0.7287015 WITH HSBC BANK PLC	-251,706.650	25 Jun 25				0.00	-183,419.02	-182,760.32	658.70
FX DEAL TRANSACTED ON 27 MAY 2025 CAD / USD EX.RATE 1.3755 WITH HSBC BANK PLC	252,409.500	27 May 25				0.00	183,503.82	184,240.51	736.69
FX DEAL TRANSACTED ON 27 MAY 2025 USD / CAD EX.RATE 0.7280855 WITH HSBC BANK PLC	-252,036.070	27 May 25				0.00	-183,503.82	-184,567.44	-1,063.62
FX DEAL TRANSACTED ON 30 JAN 2025 CAD / USD EX.RATE 1.4414781 WITH HSBC BANK PLC	667,516.060	30 Jan 25				0.00	463,077.49	458,034.14	-5,043.35
FX DEAL TRANSACTED ON 30 JAN 2025 USD / CAD EX.RATE 0.6945245 WITH HSBC BANK PLC	-666,754.710	30 Jan 25				0.00	-463,077.49	-462,975.88	101.61
FX DEAL TRANSACTED ON 31 JAN 2025 CAD / USD EX.RATE 1.448182 WITH HSBC BANK PLC	19,000.000	31 Jan 25				0.00	13,119.90	13,037.36	-82.54
Euro - EUR									
FX DEAL TRANSACTED ON 07 FEB 2025 EUR / USD EX.RATE 0.9639934 WITH HSBC BANK PLC	91,000.000	7 Feb 25				0.00	94,398.99	94,134.96	-264.03
FX DEAL TRANSACTED ON 07 FEB 2025 USD / EUR EX.RATE 1.0384002 WITH HSBC BANK PLC	-91,000.000	7 Feb 25				0.00	-94,494.42	-95,418.06	-923.64
FX DEAL TRANSACTED ON 08 JAN 2025 EUR / USD EX.RATE 0.9682417 WITH HSBC BANK PLC	1,009,165.000	8 Jan 25				0.00	1,042,265.61	1,038,885.01	-3,380.60
FX DEAL TRANSACTED ON 08 JAN 2025 USD / EUR EX.RATE 1.033601 WITH HSBC BANK PLC	-1,009,165.000	8 Jan 25				0.00	-1,043,073.95	-1,040,903.29	2,170.66

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

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
HSBC BANK PLC									
Cash and Cash Equivalents									
Euro - EUR									
FX DEAL TRANSACTED ON 18 SEP 2025 EUR / USD EX.RATE 0.8450759 WITH HSBC BANK PLC	647,000.000	18 Sep 25				0.00	765,611.73	761,907.27	-3,704.46
FX DEAL TRANSACTED ON 18 SEP 2025 USD / EUR EX.RATE 1.1842763 WITH HSBC BANK PLC	-647,000.000	18 Sep 25				0.00	-766,226.77	-759,901.54	6,325.23
FX DEAL TRANSACTED ON 24 JAN 2025 EUR / USD EX.RATE 0.9533168 WITH HSBC BANK PLC	155,000.000	24 Jan 25				0.00	162,590.23	163,029.02	438.79
FX DEAL TRANSACTED ON 24 JAN 2025 USD / EUR EX.RATE 1.0493069 WITH HSBC BANK PLC	-155,000.000	24 Jan 25				0.00	-162,642.57	-159,874.76	2,767.81
FX DEAL TRANSACTED ON 31 JAN 2025 EUR / USD EX.RATE 0.9619454 WITH HSBC BANK PLC	10,000.000	31 Jan 25				0.00	10,395.60	10,314.50	-81.10
Japanese yen - JPY									
FX DEAL TRANSACTED ON 12 MAR 2025 JPY / USD EX.RATE 148.60911 WITH HSBC BANK PLC	3,200,000.000	12 Mar 25				0.00	21,533.00	21,575.70	42.70
FX DEAL TRANSACTED ON 12 MAR 2025 USD / JPY EX.RATE 0.0067446 WITH HSBC BANK PLC	-3,200,000.000	12 Mar 25				0.00	-21,582.83	-21,438.38	144.45
FX DEAL TRANSACTED ON 14 MAR 2025 JPY / USD EX.RATE 148.68369 WITH HSBC BANK PLC	98,500,000.000	14 Mar 25				0.00	662,480.20	659,900.18	-2,580.02
FX DEAL TRANSACTED ON 14 MAR 2025 USD / JPY EX.RATE 0.0067131 WITH HSBC BANK PLC	-98,500,000.000	14 Mar 25				0.00	-661,240.33	-663,232.67	-1,992.34
FX DEAL TRANSACTED ON 26 NOV 2025 JPY / USD EX.RATE 155.7595 WITH HSBC BANK PLC	992,655.000	26 Nov 25				0.00	6,373.00	6,339.68	-33.32
FX DEAL TRANSACTED ON 26 NOV 2025 USD / JPY EX.RATE 0.0063918 WITH HSBC BANK PLC	-997,055.000	26 Nov 25				0.00	-6,373.00	-6,428.67	-55.67
FX DEAL TRANSACTED ON 28 APR 2025 JPY / USD EX.RATE 142.8028 WITH HSBC BANK PLC	14,543,893.000	28 Apr 25				0.00	101,846.00	101,958.66	112.66

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

◆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
HSBC BANK PLC									
Cash and Cash Equivalents									
Japanese yen - JPY									
FX DEAL TRANSACTED ON 28 APR 2025 USD / JPY EX.RATE 0.0069774 WITH HSBC BANK PLC	-14,596,568.000	28 Apr 25				0.00	-101,846.00	-100,409.77	1,436.23
FX DEAL TRANSACTED ON 28 MAY 2025 JPY / USD EX.RATE 143.6115 WITH HSBC BANK PLC	8,507,976.000	28 May 25				0.00	59,243.00	59,295.23	52.23
FX DEAL TRANSACTED ON 28 MAY 2025 USD / JPY EX.RATE 0.0069403 WITH HSBC BANK PLC	-8,536,027.000	28 May 25				0.00	-59,243.00	-59,841.05	-598.05
FX DEAL TRANSACTED ON 29 APR 2025 JPY / USD EX.RATE 142.2205 WITH HSBC BANK PLC	13,714,322.000	29 Apr 25				0.00	96,430.00	96,143.03	-286.97
FX DEAL TRANSACTED ON 29 APR 2025 USD / JPY EX.RATE 0.007006 WITH HSBC BANK PLC	-13,763,936.000	29 Apr 25				0.00	-96,430.00	-94,682.09	1,747.91
FX DEAL TRANSACTED ON 29 MAY 2025 JPY / USD EX.RATE 143.8466 WITH HSBC BANK PLC	3,095,003.000	29 May 25				0.00	21,516.00	21,570.22	54.22
FX DEAL TRANSACTED ON 29 MAY 2025 USD / JPY EX.RATE 0.006929 WITH HSBC BANK PLC	-3,105,189.000	29 May 25				0.00	-21,516.00	-21,768.65	-252.65
FX DEAL TRANSACTED ON 29 SEP 2025 JPY / USD EX.RATE 148.2386 WITH HSBC BANK PLC	877,276.000	29 Sep 25				0.00	5,918.00	5,691.98	-226.02
FX DEAL TRANSACTED ON 29 SEP 2025 USD / JPY EX.RATE 0.0067225 WITH HSBC BANK PLC	-880,332.000	29 Sep 25				0.00	-5,918.00	-5,994.16	-76.16
FX DEAL TRANSACTED ON 30 OCT 2025 JPY / USD EX.RATE 153.4534 WITH HSBC BANK PLC	1,884,407.000	30 Oct 25				0.00	12,280.00	12,150.02	-129.98
FX DEAL TRANSACTED ON 30 OCT 2025 USD / JPY EX.RATE 0.0064981 WITH HSBC BANK PLC	-1,889,769.000	30 Oct 25				0.00	-12,280.00	-12,261.28	18.72
FX DEAL TRANSACTED ON 31 JAN 2025 USD / JPY EX.RATE 0.0064579 WITH HSBC BANK PLC	-3,755,000.000	31 Jan 25				0.00	-24,249.51	-24,259.46	-9.95
New Zealand dollar - NZD									

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

◆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
HSBC BANK PLC									
Cash and Cash Equivalents									
New Zealand dollar - NZD									
FX DEAL TRANSACTED ON 28 NOV 2025 NZD / USD EX.RATE 1.7492441 WITH HSBC BANK PLC	280,000.000	28 Nov 25				0.00	160,069.14	161,096.96	1,027.82
FX DEAL TRANSACTED ON 28 NOV 2025 USD / NZD EX.RATE 0.5705946 WITH HSBC BANK PLC	-280,000.000	28 Nov 25				0.00	-159,766.49	-160,734.00	-967.51
South African rand - ZAR									
FX DEAL TRANSACTED ON 12 NOV 2025 USD / ZAR EX.RATE 0.0583431 WITH HSBC BANK PLC	-1,182,060.100	12 Nov 25				0.00	-68,965.00	-68,634.64	330.36
FX DEAL TRANSACTED ON 12 NOV 2025 ZAR / USD EX.RATE 17.157 WITH HSBC BANK PLC	1,183,232.510	12 Nov 25				0.00	68,965.00	69,458.91	493.91
United States dollar - USD									
FX DEAL TRANSACTED ON 07 FEB 2025 EUR / USD EX.RATE 0.9639934 WITH HSBC BANK PLC	-94,398.990	7 Feb 25				0.00	-94,398.99	-94,398.99	0.00
FX DEAL TRANSACTED ON 07 FEB 2025 USD / EUR EX.RATE 1.0384002 WITH HSBC BANK PLC	94,494.420	7 Feb 25				0.00	94,494.42	94,494.42	0.00
FX DEAL TRANSACTED ON 08 JAN 2025 EUR / USD EX.RATE 0.9682417 WITH HSBC BANK PLC	-1,042,265.610	8 Jan 25				0.00	-1,042,265.61	-1,042,265.61	0.00
FX DEAL TRANSACTED ON 08 JAN 2025 USD / EUR EX.RATE 1.033601 WITH HSBC BANK PLC	1,043,073.950	8 Jan 25				0.00	1,043,073.95	1,043,073.95	0.00
FX DEAL TRANSACTED ON 09 DEC 2025 GBP / USD EX.RATE 0.7501022 WITH HSBC BANK PLC	-58,658.670	9 Dec 25				0.00	-58,658.67	-58,658.67	0.00
FX DEAL TRANSACTED ON 09 DEC 2025 USD / GBP EX.RATE 1.3330785 WITH HSBC BANK PLC	58,655.450	9 Dec 25				0.00	58,655.45	58,655.45	0.00
FX DEAL TRANSACTED ON 12 MAR 2025 JPY / USD EX.RATE 148.60911 WITH HSBC BANK PLC	-21,533.000	12 Mar 25				0.00	-21,533.00	-21,533.00	0.00
FX DEAL TRANSACTED ON 12 MAR 2025 USD / JPY EX.RATE 0.0067446 WITH HSBC BANK PLC	21,582.830	12 Mar 25				0.00	21,582.83	21,582.83	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

◆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
HSBC BANK PLC									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 12 NOV 2025 USD / ZAR EX.RATE 0.0583431 WITH HSBC BANK PLC	68,965.000	12 Nov 25				0.00	68,965.00	68,965.00	0.00
FX DEAL TRANSACTED ON 12 NOV 2025 ZAR / USD EX.RATE 17.157 WITH HSBC BANK PLC	-68,965.000	12 Nov 25				0.00	-68,965.00	-68,965.00	0.00
FX DEAL TRANSACTED ON 14 MAR 2025 JPY / USD EX.RATE 148.68369 WITH HSBC BANK PLC	-662,480.200	14 Mar 25				0.00	-662,480.20	-662,480.20	0.00
FX DEAL TRANSACTED ON 14 MAR 2025 USD / JPY EX.RATE 0.0067131 WITH HSBC BANK PLC	661,240.330	14 Mar 25				0.00	661,240.33	661,240.33	0.00
FX DEAL TRANSACTED ON 14 NOV 2025 AUD / USD EX.RATE 1.5360908 WITH HSBC BANK PLC	-22,134.110	14 Nov 25				0.00	-22,134.11	-22,134.11	0.00
FX DEAL TRANSACTED ON 16 SEP 2025 AUD / USD EX.RATE 1.4993956 WITH HSBC BANK PLC	-40,683.060	16 Sep 25				0.00	-40,683.06	-40,683.06	0.00
FX DEAL TRANSACTED ON 16 SEP 2025 USD / AUD EX.RATE 0.6670864 WITH HSBC BANK PLC	40,692.270	16 Sep 25				0.00	40,692.27	40,692.27	0.00
FX DEAL TRANSACTED ON 18 SEP 2025 EUR / USD EX.RATE 0.8450759 WITH HSBC BANK PLC	-765,611.730	18 Sep 25				0.00	-765,611.73	-765,611.73	0.00
FX DEAL TRANSACTED ON 18 SEP 2025 USD / EUR EX.RATE 1.1842763 WITH HSBC BANK PLC	766,226.770	18 Sep 25				0.00	766,226.77	766,226.77	0.00
FX DEAL TRANSACTED ON 20 FEB 2025 CAD / USD EX.RATE 1.4203455 WITH HSBC BANK PLC	-291,478.380	20 Feb 25				0.00	-291,478.38	-291,478.38	0.00
FX DEAL TRANSACTED ON 20 FEB 2025 GBP / USD EX.RATE 0.7925784 WITH HSBC BANK PLC	-369,679.510	20 Feb 25				0.00	-369,679.51	-369,679.51	0.00
FX DEAL TRANSACTED ON 20 FEB 2025 USD / CAD EX.RATE 0.7037347 WITH HSBC BANK PLC	291,346.170	20 Feb 25				0.00	291,346.17	291,346.17	0.00
FX DEAL TRANSACTED ON 20 FEB 2025 USD / GBP EX.RATE 1.2617355 WITH HSBC BANK PLC	369,688.500	20 Feb 25				0.00	369,688.50	369,688.50	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

◆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
HSBC BANK PLC									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 24 JAN 2025 EUR / USD EX.RATE 0.9533168 WITH HSBC BANK PLC	-162,590.230	24 Jan 25				0.00	-162,590.23	-162,590.23	0.00
FX DEAL TRANSACTED ON 24 JAN 2025 USD / EUR EX.RATE 1.0493069 WITH HSBC BANK PLC	162,642.570	24 Jan 25				0.00	162,642.57	162,642.57	0.00
FX DEAL TRANSACTED ON 24 MAR 2025 USD / GBP EX.RATE 1.2966733 WITH HSBC BANK PLC	213,951.090	24 Mar 25				0.00	213,951.09	213,951.09	0.00
FX DEAL TRANSACTED ON 24 NOV 2025 CAD / USD EX.RATE 1.4105 WITH HSBC BANK PLC	-176,986.950	24 Nov 25				0.00	-176,986.95	-176,986.95	0.00
FX DEAL TRANSACTED ON 24 NOV 2025 USD / CAD EX.RATE 0.7105159 WITH HSBC BANK PLC	176,986.950	24 Nov 25				0.00	176,986.95	176,986.95	0.00
FX DEAL TRANSACTED ON 25 JUN 2025 CAD / USD EX.RATE 1.3746 WITH HSBC BANK PLC	-183,419.020	25 Jun 25				0.00	-183,419.02	-183,419.02	0.00
FX DEAL TRANSACTED ON 25 JUN 2025 USD / CAD EX.RATE 0.7287015 WITH HSBC BANK PLC	183,419.020	25 Jun 25				0.00	183,419.02	183,419.02	0.00
FX DEAL TRANSACTED ON 26 NOV 2025 JPY / USD EX.RATE 155.7595 WITH HSBC BANK PLC	-6,373.000	26 Nov 25				0.00	-6,373.00	-6,373.00	0.00
FX DEAL TRANSACTED ON 26 NOV 2025 USD / JPY EX.RATE 0.0063918 WITH HSBC BANK PLC	6,373.000	26 Nov 25				0.00	6,373.00	6,373.00	0.00
FX DEAL TRANSACTED ON 27 MAY 2025 CAD / USD EX.RATE 1.3755 WITH HSBC BANK PLC	-183,503.820	27 May 25				0.00	-183,503.82	-183,503.82	0.00
FX DEAL TRANSACTED ON 27 MAY 2025 USD / CAD EX.RATE 0.7280855 WITH HSBC BANK PLC	183,503.820	27 May 25				0.00	183,503.82	183,503.82	0.00
FX DEAL TRANSACTED ON 28 APR 2025 JPY / USD EX.RATE 142.8028 WITH HSBC BANK PLC	-101,846.000	28 Apr 25				0.00	-101,846.00	-101,846.00	0.00
FX DEAL TRANSACTED ON 28 APR 2025 USD / JPY EX.RATE 0.0069774 WITH HSBC BANK PLC	101,846.000	28 Apr 25				0.00	101,846.00	101,846.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

◆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
HSBC BANK PLC									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 28 MAY 2025 JPY / USD EX.RATE 143.6115 WITH HSBC BANK PLC	-59,243.000	28 May 25				0.00	-59,243.00	-59,243.00	0.00
FX DEAL TRANSACTED ON 28 MAY 2025 USD / JPY EX.RATE 0.0069403 WITH HSBC BANK PLC	59,243.000	28 May 25				0.00	59,243.00	59,243.00	0.00
FX DEAL TRANSACTED ON 28 NOV 2025 NZD / USD EX.RATE 1.7492441 WITH HSBC BANK PLC	-160,069.140	28 Nov 25				0.00	-160,069.14	-160,069.14	0.00
FX DEAL TRANSACTED ON 28 NOV 2025 USD / NZD EX.RATE 0.5705946 WITH HSBC BANK PLC	159,766.490	28 Nov 25				0.00	159,766.49	159,766.49	0.00
FX DEAL TRANSACTED ON 29 APR 2025 JPY / USD EX.RATE 142.2205 WITH HSBC BANK PLC	-96,430.000	29 Apr 25				0.00	-96,430.00	-96,430.00	0.00
FX DEAL TRANSACTED ON 29 APR 2025 USD / JPY EX.RATE 0.007006 WITH HSBC BANK PLC	96,430.000	29 Apr 25				0.00	96,430.00	96,430.00	0.00
FX DEAL TRANSACTED ON 29 MAY 2025 JPY / USD EX.RATE 143.8466 WITH HSBC BANK PLC	-21,516.000	29 May 25				0.00	-21,516.00	-21,516.00	0.00
FX DEAL TRANSACTED ON 29 MAY 2025 USD / JPY EX.RATE 0.006929 WITH HSBC BANK PLC	21,516.000	29 May 25				0.00	21,516.00	21,516.00	0.00
FX DEAL TRANSACTED ON 29 SEP 2025 JPY / USD EX.RATE 148.2386 WITH HSBC BANK PLC	-5,918.000	29 Sep 25				0.00	-5,918.00	-5,918.00	0.00
FX DEAL TRANSACTED ON 29 SEP 2025 USD / JPY EX.RATE 0.0067225 WITH HSBC BANK PLC	5,918.000	29 Sep 25				0.00	5,918.00	5,918.00	0.00
FX DEAL TRANSACTED ON 30 JAN 2025 CAD / USD EX.RATE 1.4414781 WITH HSBC BANK PLC	-463,077.490	30 Jan 25				0.00	-463,077.49	-463,077.49	0.00
FX DEAL TRANSACTED ON 30 JAN 2025 USD / CAD EX.RATE 0.6945245 WITH HSBC BANK PLC	463,077.490	30 Jan 25				0.00	463,077.49	463,077.49	0.00
FX DEAL TRANSACTED ON 30 OCT 2025 JPY / USD EX.RATE 153.4534 WITH HSBC BANK PLC	-12,280.000	30 Oct 25				0.00	-12,280.00	-12,280.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

◆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
HSBC BANK PLC									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 30 OCT 2025 USD / JPY EX.RATE 0.0064981 WITH HSBC BANK PLC	12,280.000	30 Oct 25				0.00	12,280.00	12,280.00	0.00
FX DEAL TRANSACTED ON 31 JAN 2025 CAD / USD EX.RATE 1.448182 WITH HSBC BANK PLC	-13,119.900	31 Jan 25				0.00	-13,119.90	-13,119.90	0.00
FX DEAL TRANSACTED ON 31 JAN 2025 EUR / USD EX.RATE 0.9619454 WITH HSBC BANK PLC	-10,395.600	31 Jan 25				0.00	-10,395.60	-10,395.60	0.00
FX DEAL TRANSACTED ON 31 JAN 2025 USD / JPY EX.RATE 0.0064579 WITH HSBC BANK PLC	24,249.510	31 Jan 25				0.00	24,249.51	24,249.51	0.00
Total HSBC BANK PLC							**0.00**	**-6,993.88**	**-6,993.88**

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

◆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
SOCIETE GENERALE									
Cash and Cash Equivalents									
Brazilian real - BRL									
FX DEAL TRANSACTED ON 19 SEP 2025 BRL / USD EX.RATE 5.4129 WITH SOCIETE GENERALE	3,763,599.170	19 Sep 25				0.00	695,301.81	703,983.09	8,681.28
FX DEAL TRANSACTED ON 19 SEP 2025 USD / BRL EX.RATE 0.1873712 WITH SOCIETE	-3,710,825.760	19 Sep 25				0.00	-695,301.81	-697,451.53	-2,149.72
FX DEAL TRANSACTED ON 23 JUL 2025 BRL / USD EX.RATE 5.61885 WITH SOCIETE	4,290,615.390	23 Jul 25				0.00	763,610.95	786,093.35	22,482.40
FX DEAL TRANSACTED ON 23 JUL 2025 USD / BRL EX.RATE 0.17934 WITH SOCIETE	-4,257,894.660	23 Jul 25				0.00	-763,610.95	-767,326.48	-3,715.53
FX DEAL TRANSACTED ON 28 NOV 2025 USD / BRL EX.RATE 0.1874836 WITH SOCIETE	-3,763,599.170	28 Nov 25				0.00	-705,613.10	-703,983.09	1,630.01
FX DEAL TRANSACTED ON 29 AUG 2025 USD / BRL EX.RATE 0.1842842 WITH SOCIETE	-4,290,615.390	29 Aug 25				0.00	-790,692.80	-786,093.35	4,599.45
FX DEAL TRANSACTED ON 30 SEP 2025 BRL / USD EX.RATE 5.3186 WITH SOCIETE GENERALE	3,710,825.760	30 Sep 25				0.00	697,707.25	697,451.53	-255.72
FX DEAL TRANSACTED ON 31 JUL 2025 BRL / USD EX.RATE 5.6021 WITH SOCIETE GENERALE	4,257,894.660	31 Jul 25				0.00	760,053.31	767,326.48	7,273.17
Euro - EUR									
FX DEAL TRANSACTED ON 25 NOV 2025 EUR / USD EX.RATE 0.8658009 WITH SOCIETE	1,246,587.750	25 Nov 25				0.00	1,439,808.85	1,449,781.60	9,972.75
FX DEAL TRANSACTED ON 25 NOV 2025 USD / EUR EX.RATE 1.15776 WITH SOCIETE	-1,246,587.750	25 Nov 25				0.00	-1,443,249.43	-1,464,886.79	-21,637.36
FX DEAL TRANSACTED ON 25 SEP 2025 EUR / USD EX.RATE 0.8503401 WITH SOCIETE	1,250,587.750	25 Sep 25				0.00	1,470,691.19	1,468,815.38	-1,875.81
FX DEAL TRANSACTED ON 25 SEP 2025 USD / EUR EX.RATE 1.178359 WITH SOCIETE	-1,250,587.750	25 Sep 25				0.00	-1,473,641.33	-1,441,239.86	32,401.47

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

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
SOCIETE GENERALE									
Cash and Cash Equivalents									
Japanese yen - JPY									
FX DEAL TRANSACTED ON 24 NOV 2025 JPY / USD EX.RATE 156.3989 WITH SOCIETE	67,202,886.000	24 Nov 25				0.00	429,689.00	429,197.06	-491.94
FX DEAL TRANSACTED ON 24 NOV 2025 USD / JPY EX.RATE 0.0063654 WITH SOCIETE	-67,504,141.000	24 Nov 25				0.00	-429,689.00	-435,243.83	-5,554.83
FX DEAL TRANSACTED ON 25 SEP 2025 JPY / USD EX.RATE 148.2854 WITH SOCIETE	72,882,422.000	25 Sep 25				0.00	491,501.00	472,878.65	-18,622.35
FX DEAL TRANSACTED ON 25 SEP 2025 USD / JPY EX.RATE 0.0067204 WITH SOCIETE	-73,135,348.000	25 Sep 25				0.00	-491,501.00	-497,976.70	-6,475.70
FX DEAL TRANSACTED ON 26 AUG 2025 JPY / USD EX.RATE 147.0619 WITH SOCIETE	92,423,109.000	26 Aug 25				0.00	628,464.00	629,306.57	842.57
FX DEAL TRANSACTED ON 26 AUG 2025 USD / JPY EX.RATE 0.0067774 WITH SOCIETE	-92,729,863.000	26 Aug 25				0.00	-628,464.00	-629,637.50	-1,173.50
FX DEAL TRANSACTED ON 26 JUN 2025 JPY / USD EX.RATE 143.8203 WITH SOCIETE	83,534,857.000	26 Jun 25				0.00	580,828.00	564,062.64	-16,765.36
FX DEAL TRANSACTED ON 26 JUN 2025 USD / JPY EX.RATE 0.0069276 WITH SOCIETE	-83,842,521.000	26 Jun 25				0.00	-580,828.00	-584,329.52	-3,501.52
FX DEAL TRANSACTED ON 27 OCT 2025 JPY / USD EX.RATE 152.4239 WITH SOCIETE	57,004,099.000	27 Oct 25				0.00	373,984.00	367,543.11	-6,440.89
FX DEAL TRANSACTED ON 27 OCT 2025 USD / JPY EX.RATE 0.0065424 WITH SOCIETE	-57,163,454.000	27 Oct 25				0.00	-373,984.00	-370,890.21	3,093.79
Peruvian nuevo sol - PEN									
FX DEAL TRANSACTED ON 02 DEC 2025 PEN / USD EX.RATE 3.373 WITH SOCIETE GENERALE	1,062.230	2 Dec 25				0.00	314.92	315.06	0.14
FX DEAL TRANSACTED ON 02 DEC 2025 USD / PEN EX.RATE 0.2957093 WITH SOCIETE	-1,064.960	2 Dec 25				0.00	-314.92	-315.79	-0.87

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

◆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
SOCIETE GENERALE									
Cash and Cash Equivalents									
Peruvian nuevo sol - PEN									
FX DEAL TRANSACTED ON 15 DEC 2025 USD / PEN EX.RATE 0.2967183 WITH SOCIETE	-1,062.230	15 Dec 25				0.00	-315.18	-315.06	0.12
South African rand - ZAR									
FX DEAL TRANSACTED ON 10 NOV 2025 USD / ZAR EX.RATE 0.0582072 WITH SOCIETE	-1,584,597.300	10 Nov 25				0.00	-92,235.00	-92,007.39	227.61
FX DEAL TRANSACTED ON 10 NOV 2025 ZAR / USD EX.RATE 17.19715 WITH SOCIETE	1,586,179.130	10 Nov 25				0.00	92,235.00	93,112.95	877.95
United States dollar - USD									
FX DEAL TRANSACTED ON 02 DEC 2025 PEN / USD EX.RATE 3.373 WITH SOCIETE GENERALE	-314.920	2 Dec 25				0.00	-314.92	-314.92	0.00
FX DEAL TRANSACTED ON 02 DEC 2025 USD / PEN EX.RATE 0.2957093 WITH SOCIETE	314.920	2 Dec 25				0.00	314.92	314.92	0.00
FX DEAL TRANSACTED ON 10 NOV 2025 USD / ZAR EX.RATE 0.0582072 WITH SOCIETE	92,235.000	10 Nov 25				0.00	92,235.00	92,235.00	0.00
FX DEAL TRANSACTED ON 10 NOV 2025 ZAR / USD EX.RATE 17.19715 WITH SOCIETE	-92,235.000	10 Nov 25				0.00	-92,235.00	-92,235.00	0.00
FX DEAL TRANSACTED ON 15 DEC 2025 USD / PEN EX.RATE 0.2967183 WITH SOCIETE	315.180	15 Dec 25				0.00	315.18	315.18	0.00
FX DEAL TRANSACTED ON 19 SEP 2025 BRL / USD EX.RATE 5.4129 WITH SOCIETE GENERALE	-695,301.810	19 Sep 25				0.00	-695,301.81	-695,301.81	0.00
FX DEAL TRANSACTED ON 19 SEP 2025 USD / BRL EX.RATE 0.1873712 WITH SOCIETE	695,301.810	19 Sep 25				0.00	695,301.81	695,301.81	0.00
FX DEAL TRANSACTED ON 23 JUL 2025 BRL / USD EX.RATE 5.61885 WITH SOCIETE	-763,610.950	23 Jul 25				0.00	-763,610.95	-763,610.95	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

◆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
SOCIETE GENERALE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 23 JUL 2025 USD / BRL EX.RATE 0.17934 WITH SOCIETE	763,610.950	23 Jul 25				0.00	763,610.95	763,610.95	0.00
FX DEAL TRANSACTED ON 24 NOV 2025 JPY / USD EX.RATE 156.3989 WITH SOCIETE	-429,689.000	24 Nov 25				0.00	-429,689.00	-429,689.00	0.00
FX DEAL TRANSACTED ON 24 NOV 2025 USD / JPY EX.RATE 0.0063654 WITH SOCIETE	429,689.000	24 Nov 25				0.00	429,689.00	429,689.00	0.00
FX DEAL TRANSACTED ON 25 NOV 2025 EUR / USD EX.RATE 0.8658009 WITH SOCIETE	-1,439,808.850	25 Nov 25				0.00	-1,439,808.85	-1,439,808.85	0.00
FX DEAL TRANSACTED ON 25 NOV 2025 USD / EUR EX.RATE 1.15776 WITH SOCIETE	1,443,249.430	25 Nov 25				0.00	1,443,249.43	1,443,249.43	0.00
FX DEAL TRANSACTED ON 25 SEP 2025 EUR / USD EX.RATE 0.8503401 WITH SOCIETE	-1,470,691.190	25 Sep 25				0.00	-1,470,691.19	-1,470,691.19	0.00
FX DEAL TRANSACTED ON 25 SEP 2025 JPY / USD EX.RATE 148.2854 WITH SOCIETE	-491,501.000	25 Sep 25				0.00	-491,501.00	-491,501.00	0.00
FX DEAL TRANSACTED ON 25 SEP 2025 USD / EUR EX.RATE 1.178359 WITH SOCIETE	1,473,641.330	25 Sep 25				0.00	1,473,641.33	1,473,641.33	0.00
FX DEAL TRANSACTED ON 25 SEP 2025 USD / JPY EX.RATE 0.0067204 WITH SOCIETE	491,501.000	25 Sep 25				0.00	491,501.00	491,501.00	0.00
FX DEAL TRANSACTED ON 26 AUG 2025 JPY / USD EX.RATE 147.0619 WITH SOCIETE	-628,464.000	26 Aug 25				0.00	-628,464.00	-628,464.00	0.00
FX DEAL TRANSACTED ON 26 AUG 2025 USD / JPY EX.RATE 0.0067774 WITH SOCIETE	628,464.000	26 Aug 25				0.00	628,464.00	628,464.00	0.00
FX DEAL TRANSACTED ON 26 JUN 2025 JPY / USD EX.RATE 143.8203 WITH SOCIETE	-580,828.000	26 Jun 25				0.00	-580,828.00	-580,828.00	0.00
FX DEAL TRANSACTED ON 26 JUN 2025 USD / JPY EX.RATE 0.0069276 WITH SOCIETE	580,828.000	26 Jun 25				0.00	580,828.00	580,828.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

Reporting

01 JAN 25 - 31 DEC 25

Account ID NCBHP

Account Name NCBH PENSION

◆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
SOCIETE GENERALE									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 27 OCT 2025 JPY / USD EX.RATE 152.4239 WITH SOCIETE	-373,984.000	27 Oct 25				0.00	-373,984.00	-373,984.00	0.00
FX DEAL TRANSACTED ON 27 OCT 2025 USD / JPY EX.RATE 0.0065424 WITH SOCIETE	373,984.000	27 Oct 25				0.00	373,984.00	373,984.00	0.00
FX DEAL TRANSACTED ON 28 NOV 2025 USD / BRL EX.RATE 0.1874836 WITH SOCIETE	705,613.100	28 Nov 25				0.00	705,613.10	705,613.10	0.00
FX DEAL TRANSACTED ON 29 AUG 2025 USD / BRL EX.RATE 0.1842842 WITH SOCIETE	790,692.800	29 Aug 25				0.00	790,692.80	790,692.80	0.00
FX DEAL TRANSACTED ON 30 SEP 2025 BRL / USD EX.RATE 5.3186 WITH SOCIETE GENERALE	-697,707.250	30 Sep 25				0.00	-697,707.25	-697,707.25	0.00
FX DEAL TRANSACTED ON 31 JUL 2025 BRL / USD EX.RATE 5.6021 WITH SOCIETE GENERALE	-760,053.310	31 Jul 25				0.00	-760,053.31	-760,053.31	0.00
Total SOCIETE GENERALE							**0.00**	**3,421.61**	**3,421.61**

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

Reporting

01 JAN 25 - 31 DEC 25

Account ID NCBHP

Account Name NCBH PENSION

◆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
STANDARD CHARTERED BANK									
Cash and Cash Equivalents									
British pound sterling - GBP									
FX DEAL TRANSACTED ON 26 SEP 2025 GBP / USD EX.RATE 0.7476077 WITH STANDARD	627,592.810	26 Sep 25				0.00	839,468.14	847,595.56	8,127.42
FX DEAL TRANSACTED ON 26 SEP 2025 USD / GBP EX.RATE 1.337837 WITH STANDARD	-627,592.810	26 Sep 25				0.00	-839,616.88	-825,064.92	14,551.96
FX DEAL TRANSACTED ON 29 OCT 2025 GBP / USD EX.RATE 0.7570596 WITH STANDARD	627,592.810	29 Oct 25				0.00	828,987.34	825,064.92	-3,922.42
FX DEAL TRANSACTED ON 29 OCT 2025 USD / GBP EX.RATE 1.320949 WITH STANDARD	-627,592.810	29 Oct 25				0.00	-829,018.09	-831,717.38	-2,699.29
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 28 OCT 2025 CAD / USD EX.RATE 1.3988 WITH STANDARD	250,095.830	28 Oct 25				0.00	178,793.13	177,770.08	-1,023.05
FX DEAL TRANSACTED ON 28 OCT 2025 USD / CAD EX.RATE 0.715899 WITH STANDARD	-249,746.290	28 Oct 25				0.00	-178,793.13	-178,830.90	-37.77
Japanese yen - JPY									
FX DEAL TRANSACTED ON 06 MAR 2025 JPY / USD EX.RATE 147.52705 WITH STANDARD	102,600,000.000	6 Mar 25				0.00	695,465.68	687,368.10	-8,097.58
FX DEAL TRANSACTED ON 18 SEP 2025 JPY / USD EX.RATE 147.3664 WITH STANDARD	170,500,000.000	18 Sep 25				0.00	1,156,980.15	1,151,832.46	-5,147.69
FX DEAL TRANSACTED ON 18 SEP 2025 USD / JPY EX.RATE 0.0067955 WITH STANDARD	-170,500,000.000	18 Sep 25				0.00	-1,158,629.89	-1,160,930.11	-2,300.22
FX DEAL TRANSACTED ON 19 MAY 2025 JPY / USD EX.RATE 144.9299 WITH STANDARD	195,300,000.000	19 May 25				0.00	1,347,548.02	1,347,965.63	417.61
FX DEAL TRANSACTED ON 19 MAY 2025 USD / JPY EX.RATE 0.0069107 WITH STANDARD	-195,300,000.000	19 May 25				0.00	-1,349,660.84	-1,369,133.16	-19,472.32

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

◆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
STANDARD CHARTERED BANK									
Cash and Cash Equivalents									
Japanese yen - JPY									
FX DEAL TRANSACTED ON 22 DEC 2025 USD / JPY EX.RATE 0.0063708 WITH STANDARD	-37,357,908.000	22 Dec 25				0.00	-238,000.00	-238,876.58	-876.58
FX DEAL TRANSACTED ON 25 NOV 2025 JPY / USD EX.RATE 155.4899 WITH STANDARD	16,923,831.000	25 Nov 25				0.00	108,842.00	108,085.52	-756.48
FX DEAL TRANSACTED ON 25 NOV 2025 USD / JPY EX.RATE 0.0064027 WITH STANDARD	-16,999,476.000	25 Nov 25				0.00	-108,842.00	-109,606.86	-764.86
FX DEAL TRANSACTED ON 26 NOV 2025 JPY / USD EX.RATE 155.9188 WITH STANDARD	1,040,913.000	26 Nov 25				0.00	6,676.00	6,647.88	-28.12
FX DEAL TRANSACTED ON 26 NOV 2025 USD / JPY EX.RATE 0.0063853 WITH STANDARD	-1,045,528.000	26 Nov 25				0.00	-6,676.00	-6,741.21	-65.21
FX DEAL TRANSACTED ON 27 AUG 2025 JPY / USD EX.RATE 147.2215 WITH STANDARD	5,657,280.000	27 Aug 25				0.00	38,427.00	38,520.27	93.27
FX DEAL TRANSACTED ON 27 AUG 2025 USD / JPY EX.RATE 0.00677 WITH STANDARD	-5,676,090.000	27 Aug 25				0.00	-38,427.00	-38,540.76	-113.76
FX DEAL TRANSACTED ON 27 JUN 2025 JPY / USD EX.RATE 143.8921 WITH STANDARD	563,769.000	27 Jun 25				0.00	3,918.00	3,806.81	-111.19
FX DEAL TRANSACTED ON 27 JUN 2025 USD / JPY EX.RATE 0.0069241 WITH STANDARD	-565,853.000	27 Jun 25				0.00	-3,918.00	-3,943.64	-25.64
FX DEAL TRANSACTED ON 28 AUG 2025 JPY / USD EX.RATE 146.83 WITH STANDARD	4,436,027.000	28 Aug 25				0.00	30,212.00	30,204.79	-7.21
FX DEAL TRANSACTED ON 28 AUG 2025 USD / JPY EX.RATE 0.0067879 WITH STANDARD	-4,450,831.000	28 Aug 25				0.00	-30,212.00	-30,221.23	-9.23
FX DEAL TRANSACTED ON 28 JUL 2025 JPY / USD EX.RATE 147.50346 WITH STANDARD	62,712,276.000	28 Jul 25				0.00	425,158.00	425,817.53	659.53
FX DEAL TRANSACTED ON 28 JUL 2025 USD / JPY EX.RATE 0.0067575 WITH STANDARD	-62,916,564.000	28 Jul 25				0.00	-425,158.00	-424,839.22	318.78

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

◆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
STANDARD CHARTERED BANK									
Cash and Cash Equivalents									
Japanese yen - JPY									
FX DEAL TRANSACTED ON 28 MAR 2025 JPY / USD EX.RATE 150.22118 WITH STANDARD	13,452,607.000	28 Mar 25				0.00	89,552.00	92,540.46	2,988.46
FX DEAL TRANSACTED ON 28 MAR 2025 USD / JPY EX.RATE 0.0066345 WITH STANDARD	-13,497,866.000	28 Mar 25				0.00	-89,552.00	-90,428.88	-876.88
FX DEAL TRANSACTED ON 30 OCT 2025 JPY / USD EX.RATE 153.7032 WITH STANDARD	1,076,076.000	30 Oct 25				0.00	7,001.00	6,938.17	-62.83
FX DEAL TRANSACTED ON 30 OCT 2025 USD / JPY EX.RATE 0.0064876 WITH STANDARD	-1,079,134.000	30 Oct 25				0.00	-7,001.00	-7,001.68	-0.68
FX DEAL TRANSACTED ON 31 MAR 2025 JPY / USD EX.RATE 149.0355567 WITH STANDARD	2,895,452.000	31 Mar 25				0.00	19,427.93	19,917.81	489.88
FX DEAL TRANSACTED ON 31 MAR 2025 USD / JPY EX.RATE 0.0066872 WITH STANDARD	-2,905,252.000	31 Mar 25				0.00	-19,427.93	-19,463.72	-35.79
United States dollar - USD									
FX DEAL TRANSACTED ON 06 MAR 2025 JPY / USD EX.RATE 147.52705 WITH STANDARD	-695,465.680	6 Mar 25				0.00	-695,465.68	-695,465.68	0.00
FX DEAL TRANSACTED ON 18 SEP 2025 JPY / USD EX.RATE 147.3664 WITH STANDARD	-1,156,980.150	18 Sep 25				0.00	-1,156,980.15	-1,156,980.15	0.00
FX DEAL TRANSACTED ON 18 SEP 2025 USD / JPY EX.RATE 0.0067955 WITH STANDARD	1,158,629.890	18 Sep 25				0.00	1,158,629.89	1,158,629.89	0.00
FX DEAL TRANSACTED ON 19 MAY 2025 JPY / USD EX.RATE 144.9299 WITH STANDARD	-1,347,548.020	19 May 25				0.00	-1,347,548.02	-1,347,548.02	0.00
FX DEAL TRANSACTED ON 19 MAY 2025 USD / JPY EX.RATE 0.0069107 WITH STANDARD	1,349,660.840	19 May 25				0.00	1,349,660.84	1,349,660.84	0.00
FX DEAL TRANSACTED ON 22 DEC 2025 USD / JPY EX.RATE 0.0063708 WITH STANDARD	238,000.000	22 Dec 25				0.00	238,000.00	238,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

◆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
STANDARD CHARTERED BANK									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 25 NOV 2025 JPY / USD EX.RATE 155.4899 WITH STANDARD	-108,842.000	25 Nov 25				0.00	-108,842.00	-108,842.00	0.00
FX DEAL TRANSACTED ON 25 NOV 2025 USD / JPY EX.RATE 0.0064027 WITH STANDARD	108,842.000	25 Nov 25				0.00	108,842.00	108,842.00	0.00
FX DEAL TRANSACTED ON 26 NOV 2025 JPY / USD EX.RATE 155.9188 WITH STANDARD	-6,676.000	26 Nov 25				0.00	-6,676.00	-6,676.00	0.00
FX DEAL TRANSACTED ON 26 NOV 2025 USD / JPY EX.RATE 0.0063853 WITH STANDARD	6,676.000	26 Nov 25				0.00	6,676.00	6,676.00	0.00
FX DEAL TRANSACTED ON 26 SEP 2025 GBP / USD EX.RATE 0.7476077 WITH STANDARD	-839,468.140	26 Sep 25				0.00	-839,468.14	-839,468.14	0.00
FX DEAL TRANSACTED ON 26 SEP 2025 USD / GBP EX.RATE 1.337837 WITH STANDARD	839,616.880	26 Sep 25				0.00	839,616.88	839,616.88	0.00
FX DEAL TRANSACTED ON 27 AUG 2025 JPY / USD EX.RATE 147.2215 WITH STANDARD	-38,427.000	27 Aug 25				0.00	-38,427.00	-38,427.00	0.00
FX DEAL TRANSACTED ON 27 AUG 2025 USD / JPY EX.RATE 0.00677 WITH STANDARD	38,427.000	27 Aug 25				0.00	38,427.00	38,427.00	0.00
FX DEAL TRANSACTED ON 27 JUN 2025 JPY / USD EX.RATE 143.8921 WITH STANDARD	-3,918.000	27 Jun 25				0.00	-3,918.00	-3,918.00	0.00
FX DEAL TRANSACTED ON 27 JUN 2025 USD / JPY EX.RATE 0.0069241 WITH STANDARD	3,918.000	27 Jun 25				0.00	3,918.00	3,918.00	0.00
FX DEAL TRANSACTED ON 28 AUG 2025 JPY / USD EX.RATE 146.83 WITH STANDARD	-30,212.000	28 Aug 25				0.00	-30,212.00	-30,212.00	0.00
FX DEAL TRANSACTED ON 28 AUG 2025 USD / JPY EX.RATE 0.0067879 WITH STANDARD	30,212.000	28 Aug 25				0.00	30,212.00	30,212.00	0.00
FX DEAL TRANSACTED ON 28 JUL 2025 JPY / USD EX.RATE 147.50346 WITH STANDARD	-425,158.000	28 Jul 25				0.00	-425,158.00	-425,158.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

◆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
STANDARD CHARTERED BANK									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 28 JUL 2025 USD / JPY EX.RATE 0.0067575 WITH STANDARD	425,158.000	28 Jul 25				0.00	425,158.00	425,158.00	0.00
FX DEAL TRANSACTED ON 28 MAR 2025 JPY / USD EX.RATE 150.22118 WITH STANDARD	-89,552.000	28 Mar 25				0.00	-89,552.00	-89,552.00	0.00
FX DEAL TRANSACTED ON 28 MAR 2025 USD / JPY EX.RATE 0.0066345 WITH STANDARD	89,552.000	28 Mar 25				0.00	89,552.00	89,552.00	0.00
FX DEAL TRANSACTED ON 28 OCT 2025 CAD / USD EX.RATE 1.3988 WITH STANDARD	-178,793.130	28 Oct 25				0.00	-178,793.13	-178,793.13	0.00
FX DEAL TRANSACTED ON 28 OCT 2025 USD / CAD EX.RATE 0.715899 WITH STANDARD	178,793.130	28 Oct 25				0.00	178,793.13	178,793.13	0.00
FX DEAL TRANSACTED ON 29 OCT 2025 GBP / USD EX.RATE 0.7570596 WITH STANDARD	-828,987.340	29 Oct 25				0.00	-828,987.34	-828,987.34	0.00
FX DEAL TRANSACTED ON 29 OCT 2025 USD / GBP EX.RATE 1.320949 WITH STANDARD	829,018.090	29 Oct 25				0.00	829,018.09	829,018.09	0.00
FX DEAL TRANSACTED ON 30 OCT 2025 JPY / USD EX.RATE 153.7032 WITH STANDARD	-7,001.000	30 Oct 25				0.00	-7,001.00	-7,001.00	0.00
FX DEAL TRANSACTED ON 30 OCT 2025 USD / JPY EX.RATE 0.0064876 WITH STANDARD	7,001.000	30 Oct 25				0.00	7,001.00	7,001.00	0.00
FX DEAL TRANSACTED ON 31 MAR 2025 JPY / USD EX.RATE 149.0355567 WITH STANDARD	-19,427.930	31 Mar 25				0.00	-19,427.93	-19,427.93	0.00
FX DEAL TRANSACTED ON 31 MAR 2025 USD / JPY EX.RATE 0.0066872 WITH STANDARD	19,427.930	31 Mar 25				0.00	19,427.93	19,427.93	0.00
Total STANDARD CHARTERED BANK							**0.00**	**-18,787.89**	**-18,787.89**

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

◆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
WELLS FARGO BANK NA									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANSACTED ON 26 SEP 2025 AUD / USD EX.RATE 1.5316281 WITH WELLS FARGO	61,000.000	26 Sep 25				0.00	39,826.90	40,321.00	494.10
FX DEAL TRANSACTED ON 26 SEP 2025 USD / AUD EX.RATE 0.65322 WITH WELLS FARGO	-61,000.000	26 Sep 25				0.00	-39,846.42	-39,814.70	31.72
FX DEAL TRANSACTED ON 28 NOV 2025 AUD / USD EX.RATE 1.5304561 WITH WELLS FARGO	386,000.000	28 Nov 25				0.00	252,212.40	253,003.72	791.32
FX DEAL TRANSACTED ON 28 NOV 2025 USD / AUD EX.RATE 0.653618 WITH WELLS FARGO	-386,000.000	28 Nov 25				0.00	-252,296.55	-257,422.33	-5,125.78
FX DEAL TRANSACTED ON 29 OCT 2025 AUD / USD EX.RATE 1.5151515 WITH WELLS FARGO	45,163.000	29 Oct 25				0.00	29,807.58	29,477.89	-329.69
FX DEAL TRANSACTED ON 29 OCT 2025 USD / AUD EX.RATE 0.660197 WITH WELLS FARGO	-45,163.000	29 Oct 25				0.00	-29,816.48	-29,602.09	214.39
Brazilian real - BRL									
FX DEAL TRANSACTED ON 20 JUN 2025 BRL / USD EX.RATE 5.5235 WITH WELLS FARGO BANK	618,382.560	20 Jun 25				0.00	111,954.84	113,443.88	1,489.04
FX DEAL TRANSACTED ON 20 JUN 2025 USD / BRL EX.RATE 0.1783167 WITH WELLS FARGO	-627,842.740	20 Jun 25				0.00	-111,954.84	-115,028.49	-3,073.65
FX DEAL TRANSACTED ON 20 MAY 2025 BRL / USD EX.RATE 5.6795 WITH WELLS FARGO BANK	612,695.710	20 May 25				0.00	107,878.46	107,711.57	-166.89
FX DEAL TRANSACTED ON 20 MAY 2025 USD / BRL EX.RATE 0.1749054 WITH WELLS FARGO	-616,781.610	20 May 25				0.00	-107,878.46	-113,150.18	-5,271.72
FX DEAL TRANSACTED ON 29 AUG 2025 BRL / USD EX.RATE 5.4264 WITH WELLS FARGO BANK	627,842.740	29 Aug 25				0.00	115,701.52	115,028.49	-673.03
FX DEAL TRANSACTED ON 30 JUN 2025 USD / BRL EX.RATE 0.1832475 WITH WELLS FARGO	-1,600.950	30 Jun 25				0.00	-293.37	-293.70	-0.33

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

◆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
WELLS FARGO BANK NA									
Cash and Cash Equivalents									
Brazilian real - BRL									
FX DEAL TRANSACTED ON 30 MAY 2025 USD / BRL EX.RATE 0.1751712 WITH WELLS FARGO	-612,695.710	30 May 25				0.00	-107,326.66	-107,711.57	-384.91
British pound sterling - GBP									
FX DEAL TRANSACTED ON 25 NOV 2025 GBP / USD EX.RATE 0.7614986 WITH WELLS FARGO	627,592.810	25 Nov 25				0.00	824,154.88	831,717.38	7,562.50
FX DEAL TRANSACTED ON 25 NOV 2025 USD / GBP EX.RATE 1.313205 WITH WELLS FARGO	-627,592.810	25 Nov 25				0.00	-824,158.02	-844,130.64	-19,972.62
Euro - EUR									
FX DEAL TRANSACTED ON 24 OCT 2025 EUR / USD EX.RATE 0.861484 WITH WELLS FARGO	18,000.000	24 Oct 25				0.00	20,894.18	20,926.80	32.62
FX DEAL TRANSACTED ON 28 OCT 2025 EUR / USD EX.RATE 0.8576329 WITH WELLS FARGO	1,246,587.750	28 Oct 25				0.00	1,453,521.32	1,436,630.06	-16,891.26
FX DEAL TRANSACTED ON 28 OCT 2025 USD / EUR EX.RATE 1.1678331 WITH WELLS FARGO	-1,246,587.750	28 Oct 25				0.00	-1,455,806.44	-1,449,781.60	6,024.84
Indian rupee - INR									
FX DEAL TRANSACTED ON 17 JUN 2025 INR / USD EX.RATE 86.29 WITH WELLS FARGO BANK	384,939.690	17 Jun 25				0.00	4,461.00	4,502.88	41.88
FX DEAL TRANSACTED ON 17 JUN 2025 USD / INR EX.RATE 0.011563 WITH WELLS FARGO	-385,798.430	17 Jun 25				0.00	-4,461.00	-4,436.50	24.50
FX DEAL TRANSACTED ON 18 AUG 2025 INR / USD EX.RATE 87.4137 WITH WELLS FARGO	385,798.430	18 Aug 25				0.00	4,413.48	4,436.50	23.02
FX DEAL TRANSACTED ON 26 JUN 2025 USD / INR EX.RATE 0.0116614 WITH WELLS FARGO	-384,939.690	26 Jun 25				0.00	-4,488.95	-4,502.88	-13.93
Japanese yen - JPY									

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

Reporting

01 JAN 25 - 31 DEC 25

Account ID NCBHP

Account Name NCBH PENSION

◆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
WELLS FARGO BANK NA									
Cash and Cash Equivalents									
Japanese yen - JPY									
FX DEAL TRANSACTED ON 19 DEC 2025 USD / JPY EX.RATE 0.0063672 WITH WELLS FARGO	-10,993,780.000	19 Dec 25				0.00	-70,000.00	-70,035.23	-35.23
FX DEAL TRANSACTED ON 25 APR 2025 JPY / USD EX.RATE 142.762 WITH WELLS FARGO	274,227,528.000	25 Apr 25				0.00	1,920,872.00	1,922,447.53	1,575.53
FX DEAL TRANSACTED ON 25 APR 2025 USD / JPY EX.RATE 0.0069795 WITH WELLS FARGO	-275,217,353.000	25 Apr 25				0.00	-1,920,872.00	-1,893,219.74	27,652.26
FX DEAL TRANSACTED ON 25 JUN 2025 JPY / USD EX.RATE 145.0247 WITH WELLS FARGO	150,506,923.000	25 Jun 25				0.00	1,037,802.00	1,016,286.32	-21,515.68
FX DEAL TRANSACTED ON 25 JUN 2025 USD / JPY EX.RATE 0.00687 WITH WELLS FARGO	-151,062,459.000	25 Jun 25				0.00	-1,037,802.00	-1,052,810.11	-15,008.11
FX DEAL TRANSACTED ON 26 AUG 2025 JPY / USD EX.RATE 147.0117 WITH WELLS FARGO	177,112,639.000	26 Aug 25				0.00	1,204,752.00	1,205,955.39	1,203.39
FX DEAL TRANSACTED ON 26 AUG 2025 USD / JPY EX.RATE 0.0067797 WITH WELLS FARGO	-177,700,920.000	26 Aug 25				0.00	-1,204,752.00	-1,206,592.57	-1,840.57
FX DEAL TRANSACTED ON 26 MAR 2025 JPY / USD EX.RATE 150.0428 WITH WELLS FARGO	166,612,926.000	26 Mar 25				0.00	1,110,436.00	1,146,130.05	35,694.05
FX DEAL TRANSACTED ON 26 MAR 2025 USD / JPY EX.RATE 0.0066423 WITH WELLS FARGO	-167,176,139.000	26 Mar 25				0.00	-1,110,436.00	-1,119,995.57	-9,559.57
FX DEAL TRANSACTED ON 27 MAY 2025 JPY / USD EX.RATE 143.4075 WITH WELLS FARGO	131,280,674.000	27 May 25				0.00	915,438.00	914,943.54	-494.46
FX DEAL TRANSACTED ON 27 MAY 2025 JPY / USD EX.RATE 143.5076 WITH WELLS FARGO	133,234,895.000	27 May 25				0.00	928,417.00	928,563.23	146.23
FX DEAL TRANSACTED ON 27 MAY 2025 USD / JPY EX.RATE 0.0069454 WITH WELLS FARGO	-133,673,479.000	27 May 25				0.00	-928,417.00	-937,105.96	-8,688.96
FX DEAL TRANSACTED ON 27 MAY 2025 USD / JPY EX.RATE 0.0069502 WITH WELLS FARGO	-131,713,219.000	27 May 25				0.00	-915,438.00	-923,363.73	-7,925.73

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

◆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
WELLS FARGO BANK NA									
Cash and Cash Equivalents									
Japanese yen - JPY									
FX DEAL TRANSACTED ON 28 OCT 2025 JPY / USD EX.RATE 151.4283 WITH WELLS FARGO	35,981,484.000	28 Oct 25				0.00	237,614.00	231,996.42	-5,617.58
FX DEAL TRANSACTED ON 28 OCT 2025 USD / JPY EX.RATE 0.0065854 WITH WELLS FARGO	-36,081,685.000	28 Oct 25				0.00	-237,614.00	-234,106.63	3,507.37
FX DEAL TRANSACTED ON 29 JUL 2025 JPY / USD EX.RATE 148.1385 WITH WELLS FARGO	94,461,403.000	29 Jul 25				0.00	637,656.00	641,394.69	3,738.69
FX DEAL TRANSACTED ON 29 JUL 2025 JPY / USD EX.RATE 148.278 WITH WELLS FARGO	28,365,136.000	29 Jul 25				0.00	191,297.00	192,599.80	1,302.80
FX DEAL TRANSACTED ON 29 JUL 2025 USD / JPY EX.RATE 0.0067222 WITH WELLS FARGO	-28,457,341.000	29 Jul 25				0.00	-191,297.00	-192,155.99	-858.99
FX DEAL TRANSACTED ON 29 JUL 2025 USD / JPY EX.RATE 0.0067286 WITH WELLS FARGO	-94,768,434.000	29 Jul 25				0.00	-637,656.00	-639,916.50	-2,260.50
Peruvian nuevo sol - PEN									
FX DEAL TRANSACTED ON 12 JUN 2025 PEN / USD EX.RATE 3.6265 WITH WELLS FARGO BANK	728.930	12 Jun 25				0.00	201.00	209.22	8.22
FX DEAL TRANSACTED ON 12 JUN 2025 USD / PEN EX.RATE 0.2765716 WITH WELLS FARGO	-394,807.860	12 Jun 25				0.00	-109,192.65	-109,289.37	-96.72
FX DEAL TRANSACTED ON 12 MAY 2025 PEN / USD EX.RATE 3.66 WITH WELLS FARGO BANK	394,807.860	12 May 25				0.00	107,871.00	109,289.37	1,418.37
FX DEAL TRANSACTED ON 12 MAY 2025 USD / PEN EX.RATE 0.272435 WITH WELLS FARGO	-395,951.290	12 May 25				0.00	-107,871.00	-117,807.58	-9,936.58
FX DEAL TRANSACTED ON 12 NOV 2025 PEN / USD EX.RATE 3.3672 WITH WELLS FARGO BANK	395,951.290	12 Nov 25				0.00	117,590.67	117,807.58	216.91
FX DEAL TRANSACTED ON 15 SEP 2025 USD / PEN EX.RATE 0.2862459 WITH WELLS FARGO	-728.930	15 Sep 25				0.00	-208.65	-209.22	-0.57

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

◆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
WELLS FARGO BANK NA									
Cash and Cash Equivalents									
Peruvian nuevo sol - PEN									
FX DEAL TRANSACTED ON 22 DEC 2025 PEN / USD EX.RATE 3.369 WITH WELLS FARGO BANK	524,121.090	22 Dec 25				0.00	155,571.71	155,724.39	152.68
FX DEAL TRANSACTED ON 22 DEC 2025 USD / PEN EX.RATE 0.2951507 WITH WELLS FARGO	-527,092.510	22 Dec 25				0.00	-155,571.71	-155,731.07	-159.36
South African rand - ZAR									
FX DEAL TRANSACTED ON 15 OCT 2025 USD / ZAR EX.RATE 0.0577231 WITH WELLS FARGO	-2,532,956.660	15 Oct 25				0.00	-146,210.00	-145,792.17	417.83
FX DEAL TRANSACTED ON 15 OCT 2025 ZAR / USD EX.RATE 17.3611 WITH WELLS FARGO	2,538,366.430	15 Oct 25				0.00	146,210.00	147,386.64	1,176.64
FX DEAL TRANSACTED ON 16 JUL 2025 USD / ZAR EX.RATE 0.0558114 WITH WELLS FARGO	-2,527,574.600	16 Jul 25				0.00	-141,067.37	-143,744.91	-2,677.54
FX DEAL TRANSACTED ON 16 JUL 2025 ZAR / USD EX.RATE 17.9537 WITH WELLS FARGO	2,532,681.240	16 Jul 25				0.00	141,067.37	143,454.05	2,386.68
FX DEAL TRANSACTED ON 28 NOV 2025 USD / ZAR EX.RATE 0.0583856 WITH WELLS FARGO	-899,399.280	28 Nov 25				0.00	-52,512.00	-52,797.14	-285.14
FX DEAL TRANSACTED ON 28 NOV 2025 ZAR / USD EX.RATE 17.1953 WITH WELLS FARGO	902,959.590	28 Nov 25				0.00	52,512.00	54,401.04	1,889.04
United States dollar - USD									
FX DEAL TRANSACTED ON 12 JUN 2025 PEN / USD EX.RATE 3.6265 WITH WELLS FARGO BANK	-201.000	12 Jun 25				0.00	-201.00	-201.00	0.00
FX DEAL TRANSACTED ON 12 JUN 2025 USD / PEN EX.RATE 0.2765716 WITH WELLS FARGO	109,192.650	12 Jun 25				0.00	109,192.65	109,192.65	0.00
FX DEAL TRANSACTED ON 12 MAY 2025 PEN / USD EX.RATE 3.66 WITH WELLS FARGO BANK	-107,871.000	12 May 25				0.00	-107,871.00	-107,871.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

Reporting

01 JAN 25 - 31 DEC 25

Account ID NCBHP

Account Name NCBH PENSION

◆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
WELLS FARGO BANK NA									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 12 MAY 2025 USD / PEN EX.RATE 0.272435 WITH WELLS FARGO	107,871.000	12 May 25				0.00	107,871.00	107,871.00	0.00
FX DEAL TRANSACTED ON 12 NOV 2025 PEN / USD EX.RATE 3.3672 WITH WELLS FARGO BANK	-117,590.670	12 Nov 25				0.00	-117,590.67	-117,590.67	0.00
FX DEAL TRANSACTED ON 15 OCT 2025 USD / ZAR EX.RATE 0.0577231 WITH WELLS FARGO	146,210.000	15 Oct 25				0.00	146,210.00	146,210.00	0.00
FX DEAL TRANSACTED ON 15 OCT 2025 ZAR / USD EX.RATE 17.3611 WITH WELLS FARGO	-146,210.000	15 Oct 25				0.00	-146,210.00	-146,210.00	0.00
FX DEAL TRANSACTED ON 15 SEP 2025 USD / PEN EX.RATE 0.2862459 WITH WELLS FARGO	208.650	15 Sep 25				0.00	208.65	208.65	0.00
FX DEAL TRANSACTED ON 16 JUL 2025 USD / ZAR EX.RATE 0.0558114 WITH WELLS FARGO	141,067.370	16 Jul 25				0.00	141,067.37	141,067.37	0.00
FX DEAL TRANSACTED ON 16 JUL 2025 ZAR / USD EX.RATE 17.9537 WITH WELLS FARGO	-141,067.370	16 Jul 25				0.00	-141,067.37	-141,067.37	0.00
FX DEAL TRANSACTED ON 17 JUN 2025 INR / USD EX.RATE 86.29 WITH WELLS FARGO BANK	-4,461.000	17 Jun 25				0.00	-4,461.00	-4,461.00	0.00
FX DEAL TRANSACTED ON 17 JUN 2025 USD / INR EX.RATE 0.011563 WITH WELLS FARGO	4,461.000	17 Jun 25				0.00	4,461.00	4,461.00	0.00
FX DEAL TRANSACTED ON 18 AUG 2025 INR / USD EX.RATE 87.4137 WITH WELLS FARGO	-4,413.480	18 Aug 25				0.00	-4,413.48	-4,413.48	0.00
FX DEAL TRANSACTED ON 19 DEC 2025 USD / JPY EX.RATE 0.0063672 WITH WELLS FARGO	70,000.000	19 Dec 25				0.00	70,000.00	70,000.00	0.00
FX DEAL TRANSACTED ON 20 JUN 2025 BRL / USD EX.RATE 5.5235 WITH WELLS FARGO BANK	-111,954.840	20 Jun 25				0.00	-111,954.84	-111,954.84	0.00
FX DEAL TRANSACTED ON 20 JUN 2025 USD / BRL EX.RATE 0.1783167 WITH WELLS FARGO	111,954.840	20 Jun 25				0.00	111,954.84	111,954.84	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

◆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
WELLS FARGO BANK NA									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 20 MAY 2025 BRL / USD EX.RATE 5.6795 WITH WELLS FARGO BANK	-107,878.460	20 May 25				0.00	-107,878.46	-107,878.46	0.00
FX DEAL TRANSACTED ON 20 MAY 2025 USD / BRL EX.RATE 0.1749054 WITH WELLS FARGO	107,878.460	20 May 25				0.00	107,878.46	107,878.46	0.00
FX DEAL TRANSACTED ON 22 DEC 2025 PEN / USD EX.RATE 3.369 WITH WELLS FARGO BANK	-155,571.710	22 Dec 25				0.00	-155,571.71	-155,571.71	0.00
FX DEAL TRANSACTED ON 22 DEC 2025 USD / PEN EX.RATE 0.2951507 WITH WELLS FARGO	155,571.710	22 Dec 25				0.00	155,571.71	155,571.71	0.00
FX DEAL TRANSACTED ON 24 OCT 2025 EUR / USD EX.RATE 0.861484 WITH WELLS FARGO	-20,894.180	24 Oct 25				0.00	-20,894.18	-20,894.18	0.00
FX DEAL TRANSACTED ON 25 APR 2025 JPY / USD EX.RATE 142.762 WITH WELLS FARGO	-1,920,872.000	25 Apr 25				0.00	-1,920,872.00	-1,920,872.00	0.00
FX DEAL TRANSACTED ON 25 APR 2025 USD / JPY EX.RATE 0.0069795 WITH WELLS FARGO	1,920,872.000	25 Apr 25				0.00	1,920,872.00	1,920,872.00	0.00
FX DEAL TRANSACTED ON 25 JUN 2025 JPY / USD EX.RATE 145.0247 WITH WELLS FARGO	-1,037,802.000	25 Jun 25				0.00	-1,037,802.00	-1,037,802.00	0.00
FX DEAL TRANSACTED ON 25 JUN 2025 USD / JPY EX.RATE 0.00687 WITH WELLS FARGO	1,037,802.000	25 Jun 25				0.00	1,037,802.00	1,037,802.00	0.00
FX DEAL TRANSACTED ON 25 NOV 2025 GBP / USD EX.RATE 0.7614986 WITH WELLS FARGO	-824,154.880	25 Nov 25				0.00	-824,154.88	-824,154.88	0.00
FX DEAL TRANSACTED ON 25 NOV 2025 USD / GBP EX.RATE 1.313205 WITH WELLS FARGO	824,158.020	25 Nov 25				0.00	824,158.02	824,158.02	0.00
FX DEAL TRANSACTED ON 26 AUG 2025 JPY / USD EX.RATE 147.0117 WITH WELLS FARGO	-1,204,752.000	26 Aug 25				0.00	-1,204,752.00	-1,204,752.00	0.00
FX DEAL TRANSACTED ON 26 AUG 2025 USD / JPY EX.RATE 0.0067797 WITH WELLS FARGO	1,204,752.000	26 Aug 25				0.00	1,204,752.00	1,204,752.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

◆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
WELLS FARGO BANK NA									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 26 JUN 2025 USD / INR EX.RATE 0.0116614 WITH WELLS FARGO	4,488.950	26 Jun 25				0.00	4,488.95	4,488.95	0.00
FX DEAL TRANSACTED ON 26 MAR 2025 JPY / USD EX.RATE 150.0428 WITH WELLS FARGO	-1,110,436.000	26 Mar 25				0.00	-1,110,436.00	-1,110,436.00	0.00
FX DEAL TRANSACTED ON 26 MAR 2025 USD / JPY EX.RATE 0.0066423 WITH WELLS FARGO	1,110,436.000	26 Mar 25				0.00	1,110,436.00	1,110,436.00	0.00
FX DEAL TRANSACTED ON 26 SEP 2025 AUD / USD EX.RATE 1.5316281 WITH WELLS FARGO	-39,826.900	26 Sep 25				0.00	-39,826.90	-39,826.90	0.00
FX DEAL TRANSACTED ON 26 SEP 2025 USD / AUD EX.RATE 0.65322 WITH WELLS FARGO	39,846.420	26 Sep 25				0.00	39,846.42	39,846.42	0.00
FX DEAL TRANSACTED ON 27 MAY 2025 JPY / USD EX.RATE 143.4075 WITH WELLS FARGO	-915,438.000	27 May 25				0.00	-915,438.00	-915,438.00	0.00
FX DEAL TRANSACTED ON 27 MAY 2025 JPY / USD EX.RATE 143.5076 WITH WELLS FARGO	-928,417.000	27 May 25				0.00	-928,417.00	-928,417.00	0.00
FX DEAL TRANSACTED ON 27 MAY 2025 USD / JPY EX.RATE 0.0069454 WITH WELLS FARGO	928,417.000	27 May 25				0.00	928,417.00	928,417.00	0.00
FX DEAL TRANSACTED ON 27 MAY 2025 USD / JPY EX.RATE 0.0069502 WITH WELLS FARGO	915,438.000	27 May 25				0.00	915,438.00	915,438.00	0.00
FX DEAL TRANSACTED ON 28 NOV 2025 AUD / USD EX.RATE 1.5304561 WITH WELLS FARGO	-252,212.400	28 Nov 25				0.00	-252,212.40	-252,212.40	0.00
FX DEAL TRANSACTED ON 28 NOV 2025 USD / AUD EX.RATE 0.653618 WITH WELLS FARGO	252,296.550	28 Nov 25				0.00	252,296.55	252,296.55	0.00
FX DEAL TRANSACTED ON 28 NOV 2025 USD / ZAR EX.RATE 0.0583856 WITH WELLS FARGO	52,512.000	28 Nov 25				0.00	52,512.00	52,512.00	0.00
FX DEAL TRANSACTED ON 28 NOV 2025 ZAR / USD EX.RATE 17.1953 WITH WELLS FARGO	-52,512.000	28 Nov 25				0.00	-52,512.00	-52,512.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

◆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
WELLS FARGO BANK NA									
Cash and Cash Equivalents									
United States dollar - USD									
FX DEAL TRANSACTED ON 28 OCT 2025 EUR / USD EX.RATE 0.8576329 WITH WELLS FARGO	-1,453,521.320	28 Oct 25				0.00	-1,453,521.32	-1,453,521.32	0.00
FX DEAL TRANSACTED ON 28 OCT 2025 JPY / USD EX.RATE 151.4283 WITH WELLS FARGO	-237,614.000	28 Oct 25				0.00	-237,614.00	-237,614.00	0.00
FX DEAL TRANSACTED ON 28 OCT 2025 USD / EUR EX.RATE 1.1678331 WITH WELLS FARGO	1,455,806.440	28 Oct 25				0.00	1,455,806.44	1,455,806.44	0.00
FX DEAL TRANSACTED ON 28 OCT 2025 USD / JPY EX.RATE 0.0065854 WITH WELLS FARGO	237,614.000	28 Oct 25				0.00	237,614.00	237,614.00	0.00
FX DEAL TRANSACTED ON 29 AUG 2025 BRL / USD EX.RATE 5.4264 WITH WELLS FARGO BANK	-115,701.520	29 Aug 25				0.00	-115,701.52	-115,701.52	0.00
FX DEAL TRANSACTED ON 29 JUL 2025 JPY / USD EX.RATE 148.1385 WITH WELLS FARGO	-637,656.000	29 Jul 25				0.00	-637,656.00	-637,656.00	0.00
FX DEAL TRANSACTED ON 29 JUL 2025 JPY / USD EX.RATE 148.278 WITH WELLS FARGO	-191,297.000	29 Jul 25				0.00	-191,297.00	-191,297.00	0.00
FX DEAL TRANSACTED ON 29 JUL 2025 USD / JPY EX.RATE 0.0067222 WITH WELLS FARGO	191,297.000	29 Jul 25				0.00	191,297.00	191,297.00	0.00
FX DEAL TRANSACTED ON 29 JUL 2025 USD / JPY EX.RATE 0.0067286 WITH WELLS FARGO	637,656.000	29 Jul 25				0.00	637,656.00	637,656.00	0.00
FX DEAL TRANSACTED ON 29 OCT 2025 AUD / USD EX.RATE 1.5151515 WITH WELLS FARGO	-29,807.580	29 Oct 25				0.00	-29,807.58	-29,807.58	0.00
FX DEAL TRANSACTED ON 29 OCT 2025 USD / AUD EX.RATE 0.660197 WITH WELLS FARGO	29,816.480	29 Oct 25				0.00	29,816.48	29,816.48	0.00
FX DEAL TRANSACTED ON 30 JUN 2025 USD / BRL EX.RATE 0.1832475 WITH WELLS FARGO	293.370	30 Jun 25				0.00	293.37	293.37	0.00
FX DEAL TRANSACTED ON 30 MAY 2025 USD / BRL EX.RATE 0.1751712 WITH WELLS FARGO	107,326.660	30 May 25				0.00	107,326.66	107,326.66	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

Reporting

01 JAN 25 - 31 DEC 25

Account ID NCBHP

Account Name NCBH PENSION

◆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
Total WELLS FARGO BANK NA							**0.00**	**-39,648.48**	**-39,648.48**

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

Reporting

01 JAN 25 - 31 DEC 25

Account ID NCBHP

Account Name NCBH PENSION

◆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

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NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

Reporting

01 JAN 25 - 31 DEC 25

Account ID NCBHP

Account Name NCBH PENSION

◆5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate — Acquisition Price	Transaction Aggregate — Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Value of Asset on Transaction
FNMA 30 YEAR PASS THROUGHS 5.5% 30 YEARS SETTLES MAY SEDOL: B1VXM42	Total acquisitions	1	8,461,152.34			0.00	8,461,152.34	8,461,152.34
	Total dispositions	1		8,419,150.39		0.00	8,461,152.34	8,419,150.39
FNMA 30 YEAR PASS-THROUGHS 5.5% 30 YEARS SETTLES MARCH SEDOL: BN4NPK0	Total acquisitions	2	16,786,835.94			0.00	16,786,835.94	16,786,835.94
	Total dispositions	2		16,909,853.52		0.00	16,786,835.94	16,909,853.52
FNMA 30 YEAR PASS-THROUGHS 5.5% 30 YEARS SETTLES FEBRUARY SEDOL: 2337803	Total acquisitions	2	16,827,675.78			0.00	16,827,675.78	16,827,675.78
	Total dispositions	2		16,674,609.38		0.00	16,827,675.78	16,674,609.38
FNMA 30 YEAR PASS-THROUGHS 5.5% 30 YEARS SETTLES JUNE SEDOL: B1XFM91	Total acquisitions	4	16,834,386.73			0.00	16,834,386.73	16,834,386.73
	Total dispositions	4		16,889,250.01		0.00	16,834,386.73	16,889,250.01
FNMA 30 YEARS SINGLE FAMILY MORTGAGE 5.5 % 30 YEARS SETTLES APRIL SEDOL: B07WVZ0	Total acquisitions	2	16,849,257.81			0.00	16,849,257.81	16,849,257.81
	Total dispositions	2		16,931,767.58		0.00	16,849,257.81	16,931,767.58
FNMA 30 YR PASS-THROUGHS 5.5% 30 YEARS SETTLES JAN CUSIP: 01F052615	Total acquisitions	3	16,799,404.30			0.00	16,799,404.30	16,799,404.30
	Total dispositions	3		16,834,814.46		0.00	16,799,404.30	16,834,814.46
UNITED STATES OF AMER TREAS BONDS 2.5% 02-15-2045 SEDOL: BVVT273	Total acquisitions	10	13,367,239.90			0.00	13,367,239.90	13,367,239.90
	Total dispositions	11		14,700,582.03		0.00	14,688,579.02	14,700,582.03

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

Reporting

01 JAN 25 - 31 DEC 25

Account ID NCBHP

Account Name NCBH PENSION

◆5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate — Acquisition Price	Transaction Aggregate — Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Value of Asset on Transaction
UNITED STATES OF AMER TREAS BONDS 2.5% 02-15-2046 SEDOL: BZ56WT0	Total acquisitions	11	36,251,821.82			0.00	36,251,821.82	36,251,821.82
	Total dispositions	12		37,222,360.03		0.00	37,219,375.53	37,222,360.03
UNITED STATES OF AMER TREAS BONDS 3.375% DUE 08-15-2042 REG SEDOL: BJLVKG0	Total acquisitions	12	9,648,652.82			0.00	9,648,652.82	9,648,652.82
	Total dispositions	15		10,890,268.02		0.00	10,900,169.50	10,890,268.02
UNITED STATES OF AMER TREAS BONDS 4.625% 02-15-2055 SEDOL: BRXZ4T7	Total acquisitions	20	10,870,604.08			0.00	10,870,604.08	10,870,604.08
	Total dispositions	27		10,421,962.78		0.00	10,480,738.80	10,421,962.78
UNITED STATES OF AMER TREAS BONDS 4.75% 08-15-2055 SEDOL: BQT2LR2	Total acquisitions	10	14,323,119.03			0.00	14,323,119.03	14,323,119.03
	Total dispositions	7		6,199,343.75		0.00	6,115,880.85	6,199,343.75
UNITED STATES OF AMER TREAS BONDS 4.875% 08-15-2045 SEDOL: BVYLB35	Total acquisitions	16	13,748,795.97			0.00	13,748,795.97	13,748,795.97
	Total dispositions	13		12,876,559.84		0.00	12,874,373.83	12,876,559.84
UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016 2.5% DUE 05-15-2046 REG SEDOL: BYZ2TS9	Total acquisitions	11	56,633,226.20			0.00	56,633,226.20	56,633,226.20
	Total dispositions	11		56,601,483.16		0.00	56,641,457.91	56,601,483.16
UNITED STATES OF AMER TREAS TIPS 04-15-2029 SEDOL: BRJFGX9	Total acquisitions	14	9,834,894.12			0.00	9,834,894.12	9,834,894.12

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

Reporting

01 JAN 25 - 31 DEC 25

Account ID NCBHP

Account Name NCBH PENSION

◆5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate — Acquisition Price	Transaction Aggregate — Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Value of Asset on Transaction
UNITED STATES OF AMER TREAS TIPS 04-15-2029 SEDOL: BRJFGX9	Total dispositions	20		11,297,335.51		0.00	11,264,851.52	11,297,335.51
UNITED STATES TREAS BDS 2.25% DUE 08-15-2046 SEDOL: BZ56WJ0	Total acquisitions	10	13,676,313.76			0.00	13,676,313.76	13,676,313.76
	Total dispositions	10		13,666,612.50		0.00	13,674,706.86	13,666,612.50
UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 SEDOL: BG0D0F5	Total acquisitions	10	22,795,522.18			0.00	22,795,522.18	22,795,522.18
	Total dispositions	10		22,788,284.07		0.00	22,800,022.80	22,788,284.07
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054 SEDOL: BQSB5H8	Total acquisitions	8	7,834,269.49			0.00	7,834,269.49	7,834,269.49
	Total dispositions	8		7,835,312.50		0.00	7,847,354.46	7,835,312.50
UNITED STATES TREAS BDS DTD 2.75% 08-15-2047 SEDOL: BF53YK6	Total acquisitions	9	8,989,011.87			0.00	8,989,011.87	8,989,011.87
	Total dispositions	9		8,984,937.50		0.00	8,988,642.24	8,984,937.50
UNITED STATES TREAS NTS 2.75% 08-15-2032 SEDOL: BQHM4D1	Total acquisitions	17	34,193,416.59			0.00	34,193,416.59	34,193,416.59
	Total dispositions	19		36,964,071.02		0.00	36,885,798.92	36,964,071.02
UNITED STATES TREAS NTS 4.25% 08-15-2035 SEDOL: BQT2LK5	Total acquisitions	16	17,219,491.90			0.00	17,219,491.90	17,219,491.90
	Total dispositions	14		16,201,962.51		0.00	16,193,170.34	16,201,962.51

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

Reporting

01 JAN 25 - 31 DEC 25

Account ID NCBHP

Account Name NCBH PENSION

◆5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate: Acquisition Price	Transaction Aggregate: Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Value of Asset on Transaction
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	Total acquisitions	206	84,515,257.64			0.00	84,515,257.64	84,515,257.64
	Total dispositions	154		75,547,080.63		0.00	75,547,080.63	75,547,080.63
MFO VANGUARD DEVELOPED MARKETS INDEX INSTL CUSIP: 921943882	Total acquisitions	4	908,114.09			0.00	908,114.09	908,114.09
	Total dispositions	3		14,500,000.00		0.00	10,475,646.47	14,500,000.00
BUY TO OPEN REPO W/CITIGROUP 4.38% FROM 09-09-2025 TO 09-10-2025 CUSIP: 77799SEP2	Total acquisitions	1	17,800,000.00			0.00	17,800,000.00	17,800,000.00
	Total dispositions	1		17,800,000.00		0.00	17,800,000.00	17,800,000.00
BUY TO OPEN REPO W/CITIGROUP 4.39% FROM 09-04-2025 TO 09-05-2025 CUSIP: 77799SEP2	Total acquisitions	1	17,500,000.00			0.00	17,500,000.00	17,500,000.00
	Total dispositions	1		17,500,000.00		0.00	17,500,000.00	17,500,000.00
BUY TO OPEN REPO W/CITIGROUP 4.39% FROM 09-08-2025 TO 09-09-2025 CUSIP: 77799SEP2	Total acquisitions	1	17,100,000.00			0.00	17,100,000.00	17,100,000.00
	Total dispositions	1		17,100,000.00		0.00	17,100,000.00	17,100,000.00
BUY TO OPEN REPO W/CITIGROUP 4.44% FROM 09-05-2025 TO 09-08-2025 CUSIP: 77799SEP2	Total acquisitions	1	17,400,000.00			0.00	17,400,000.00	17,400,000.00
	Total dispositions	1		17,400,000.00		0.00	17,400,000.00	17,400,000.00

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Reporting

01 JAN 25 - 31 DEC 25

Account ID NCBHP

Account Name NCBH PENSION

◆5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate		Lease Rental	Expenses Incurred	Cost of Asset	Value of Asset on Transaction
			Acquisition Price	Disposition Price				
BUY TO OPEN REPO W/DEUTSCHE 4.4% FROM 09-03-2025 TO 09-04-2025 CUSIP: 77799SEP2	Total acquisitions	1	10,600,000.00			0.00	10,600,000.00	10,600,000.00
	Total dispositions	1		10,600,000.00		0.00	10,600,000.00	10,600,000.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

Reporting

01 JAN 25 - 31 DEC 25

Account ID NCBHP

Account Name NCBH PENSION

◆5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Number of Transactions	Transaction Aggregate — Acquisition Price	Transaction Aggregate — Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Value of Asset on Transaction

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Reporting

01 JAN 25 - 31 DEC 25

Account ID NCBHP

Account Name NCBH PENSION

◆5% Report - Part D

Series of 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
CITIGROUP GLOBAL MARKETS INC.									
U.S. Government Securities									
United States - USD									
UNITED STATES OF AMER TREAS BONDS 1.5% 02-15-2053	-73,000.000	28 Apr 25		85.5562		0.00	62,790.69	62,456.00	-334.69
UNITED STATES OF AMER TREAS BONDS 1.5% 02-15-2053	-71,000.000	28 Apr 25		85.5729		0.00	61,070.40	60,756.78	-313.62
UNITED STATES OF AMER TREAS TIPS 04-15-2029	-60,000.000	9 Jan 25		102.3180		0.00	61,283.89	61,390.81	106.92
Corporate Debt Instruments - Other									
France - USD									
PVTPL BPCE 6.293% 01-14-2036	250,000.000	7 Jan 25	100.0000			0.00	250,000.00	250,000.00	0.00
United States - USD									
BAXTER INTL INC 5.65% 12-15-2035	200,000.000	19 Nov 25	99.8990			0.00	199,798.00	199,798.00	0.00
CITIGROUP INC 6.875% 12-31-2049	200,000.000	16 Jul 25	100.0000			0.00	200,000.00	200,000.00	0.00
CITIGROUP INC 6.95% 12-31-2049	-50,000.000	1 May 25		98.5770		0.00	50,250.00	49,288.50	-961.50
ENTERPRISE PRODS OPER LLC 5.2% 01-15-203 6	200,000.000	17 Jun 25	99.6650			0.00	199,330.00	199,330.00	0.00
EQUITABLE HLDGS INC 6.7% 03-28-2055	100,000.000	12 Mar 25	100.0000			0.00	100,000.00	100,000.00	0.00
FLORIDA PWR & LT CO 5.8% 03-15-2065	200,000.000	18 Feb 25	99.7310			0.00	199,462.00	199,462.00	0.00
MERCK & CO INC NEW 5.7% DUE 12-04-2065	100,000.000	1 Dec 25	99.2670			0.00	99,267.00	99,267.00	0.00
ORACLE CORP 6% 08-03-2055	200,000.000	30 Jan 25	99.8050			0.00	199,610.00	199,610.00	0.00
PVTPL MARS INC 5.7% 05-01-2055	200,000.000	5 Mar 25	99.4590			0.00	198,918.00	198,918.00	0.00
PVTPL NAKILAT INC BD 144A 6.067% DUE 12-31-2033 BEO	-230,979.000	29 Jan 25		103.0000		0.00	215,387.92	237,908.37	22,520.45
PVTPL VENTURE GLOBAL LNG INC 8.375% DUE 06-01-2031	-100,000.000	23 Apr 25		99.5000		0.00	94,156.25	99,500.00	5,343.75

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Reporting

01 JAN 25 - 31 DEC 25

Account ID NCBHP

Account Name NCBH PENSION

◆5% Report - Part D

Series of 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
CITIGROUP GLOBAL MARKETS INC.										
Corporate Debt Instruments - Other										
United States - USD										
PVTPL VENTURE GLOBAL LNG INC 9.0% 12-31-2049	100,000.000		23 Dec 25	78.6250			0.00	78,625.00	78,625.00	0.00
Other										
Peru - PEN										
REPUBLIC OF PERU 144A 7.3% 12/08/2033	400.000		4 Apr 25	29.0898			0.00	116,359.39	116,359.39	0.00
United States - USD										
BUY TO OPEN REPO W/CITIGROUP 3.71% FROM 12-16-2025 TO 12-17-2025	3,800,000.000		16 Dec 25	100.0000			0.00	3,800,000.00	3,800,000.00	0.00
BUY TO OPEN REPO W/CITIGROUP 3.71% FROM 12-16-2025 TO 12-17-2025	-3,800,000.000		17 Dec 25		100.0000		0.00	3,800,000.00	3,800,000.00	0.00
BUY TO OPEN REPO W/CITIGROUP 4.38% FROM 09-09-2025 TO 09-10-2025	17,800,000.000	*	9 Sep 25	100.0000			0.00	17,800,000.00	17,800,000.00	0.00
BUY TO OPEN REPO W/CITIGROUP 4.38% FROM 09-09-2025 TO 09-10-2025	-17,800,000.000	*	10 Sep 25		100.0000		0.00	17,800,000.00	17,800,000.00	0.00
BUY TO OPEN REPO W/CITIGROUP 4.39% FROM 09-04-2025 TO 09-05-2025	17,500,000.000	*	4 Sep 25	100.0000			0.00	17,500,000.00	17,500,000.00	0.00
BUY TO OPEN REPO W/CITIGROUP 4.39% FROM 09-04-2025 TO 09-05-2025	-17,500,000.000	*	5 Sep 25		100.0000		0.00	17,500,000.00	17,500,000.00	0.00
BUY TO OPEN REPO W/CITIGROUP 4.39% FROM 09-08-2025 TO 09-09-2025	17,100,000.000	*	8 Sep 25	100.0000			0.00	17,100,000.00	17,100,000.00	0.00
BUY TO OPEN REPO W/CITIGROUP 4.39% FROM 09-08-2025 TO 09-09-2025	-17,100,000.000	*	9 Sep 25		100.0000		0.00	17,100,000.00	17,100,000.00	0.00
BUY TO OPEN REPO W/CITIGROUP 4.4% FROM 02-03-2025 TO 02-04-2025	2,000,000.000		3 Feb 25	100.0000			0.00	2,000,000.00	2,000,000.00	0.00
BUY TO OPEN REPO W/CITIGROUP 4.4% FROM 02-03-2025 TO 02-04-2025	-2,000,000.000		4 Feb 25		100.0000		0.00	2,000,000.00	2,000,000.00	0.00

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Reporting

01 JAN 25 - 31 DEC 25

Account ID NCBHP

Account Name NCBH PENSION

◆5% Report - Part D

Series of 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
CITIGROUP GLOBAL MARKETS INC.										
Other										
United States - USD										
BUY TO OPEN REPO W/CITIGROUP 4.44% FROM 09-05-2025 TO 09-08-2025	17,400,000.000	*	5 Sep 25	100.0000			0.00	17,400,000.00	17,400,000.00	0.00
BUY TO OPEN REPO W/CITIGROUP 4.44% FROM 09-05-2025 TO 09-08-2025	-17,400,000.000	*	8 Sep 25		100.0000		0.00	17,400,000.00	17,400,000.00	0.00
CALL BONDOPT SBNYUS33 03/06/2025 FNCL 5% 03/13/2025 96.71875 31750PZR5	-100,000.000		8 Jan 25		0.0047		0.00	468.75	468.75	0.00
CALL BONDOPT SBNYUS33 03/06/2025 FNCL 5% 03/13/2025 96.71875 31750PZR5	100,000.000		6 Mar 25				0.00	468.75	0.00	468.75
CALL BONDOPT SBNYUS33 03/06/2025 FNCL 5% 03/13/2025 97.03125 31750Q0N0	-100,000.000		10 Jan 25		0.0025		0.00	250.00	250.00	0.00
CALL BONDOPT SBNYUS33 03/06/2025 FNCL 5% 03/13/2025 97.03125 31750Q0N0	100,000.000		6 Mar 25				0.00	250.00	0.00	250.00
CALL BONDOPT SBNYUS33 07/07/2025 FNCL 4. 5% 07/14/20 96.46875 31750QSK6	-100,000.000		24 Apr 25		0.0047		0.00	468.75	468.75	0.00
CALL BONDOPT SBNYUS33 07/07/2025 FNCL 4. 5% 07/14/20 96.46875 31750QSK6	100,000.000		7 Jul 25				0.00	468.75	0.00	468.75
PUT BONDOPT SBNYUS33 03/06/2025 FNCL 5% 03/13/2025 93.03125 31750Q0O8	-100,000.000		10 Jan 25		0.0028		0.00	281.25	281.25	0.00
PUT BONDOPT SBNYUS33 03/06/2025 FNCL 5% 03/13/2025 93.03125 31750Q0O8	100,000.000		6 Mar 25				0.00	281.25	0.00	281.25
PUT BONDOPT SBNYUS33 03/06/2025 FNCL 5% 03/13/2025 94.71875 31750PZS3	-100,000.000		8 Jan 25		0.0055		0.00	546.88	546.88	0.00
PUT BONDOPT SBNYUS33 03/06/2025 FNCL 5% 03/13/2025 94.71875 31750PZS3	100,000.000		6 Mar 25				0.00	546.88	0.00	546.88
PUT BONDOPT SBNYUS33 07/07/2025 FNCL 4.5 % 07/14/20 92.46875 31750QSL4	-100,000.000		24 Apr 25		0.0055		0.00	546.88	546.88	0.00
PUT BONDOPT SBNYUS33 07/07/2025 FNCL 4.5 % 07/14/20 92.46875 31750QSL4	100,000.000		7 Jul 25				0.00	546.88	0.00	546.88

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 272,381,001.00

Reporting

01 JAN 25 - 31 DEC 25

Account ID NCBHP

Account Name NCBH PENSION

◆5% Report - Part D

Series of 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
Total CITIGROUP GLOBAL MARKETS INC.							**153,591,433.56**	**153,615,232.36**	**28,923.82**

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 272,381,001.00

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
PENSION PLAN OF NORTH CAROLINA BAPTIST HOSPITAL

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF
NORTH CAROLINA BAPTIST HOSPITAL

D Employer Identification Number (EIN)
56-0552787

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**	276,717,446
b Actuarial value	**2b**	266,288,032

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	2,831	188,123,718	188,123,718
b For terminated vested participants	1,960	55,346,632	55,346,632
c For active participants	1,891	75,037,782	75,042,383
d Total	6,682	318,508,132	318,512,733

4 If the plan is in at-risk status, check the box and complete lines (a) and (b) [ ]

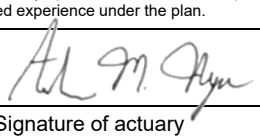
a Funding target disregarding prescribed at-risk assumptions	**4a**	
b Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor	**4b**	

5 Effective interest rate	**5**	5.33%
6 Target normal cost		
a Present value of current plan year accruals	**6a**	0
b Expected plan-related expenses	**6b**	3,250,000
c Target normal cost	**6c**	3,250,000

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

10/05/2026
Date

Andrew Nyce
Type or print name of actuary

2606981
Most recent enrollment number

Willis Towers Watson US LLC
Firm name

704-620-6480
Telephone number (including area code)

PX 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	4,519,132
8	Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	0	4,519,132
9	Amount remaining (line 7 minus line 8)	0	0
10	Interest on line 9 using prior year's actual return of 8.08 %	0	0
11	Prior year's excess contributions to be added to prefunding balance:		
	a Present value of excess contributions (line 38a from prior year)		1,606,623
	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 5.18 %		0
	b(2) Interest on line 38b from prior year Schedule SB, using prior year's actual return		129,815
	c Total available at beginning of current plan year to add to prefunding balance		1,736,438
	d Portion of (c) to be added to prefunding balance		1,736,438
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	1,736,438

Part III Funding Percentages

14	Funding target attainment percentage	14	83.05 %
15	Adjusted funding target attainment percentage	15	83.05 %
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	90.30 %
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
04/11/2025	1,739,000	0			
07/11/2025	1,739,000	0			
01/14/2026	1,666,832	0			
08/03/2026	3,739,546	0			
			Totals ► 18(b)	8,884,378	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	8,428,993

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**	62

23 Mortality table(s) (see instructions) ☐ Prescribed - combined ☒ Prescribed - separate ☐ Substitute

Part VI Miscellaneous Items

24 Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment. ☒ Yes ☐ No

25 Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment. ☐ Yes ☒ No

26 Demographic and benefit information

a Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment. ☒ Yes ☐ No

b Is the plan required to provide a projection of expected benefit payments? If "Yes," see instructions regarding required attachment ☒ Yes ☐ No

27 If the plan is subject to alternative funding rules, enter applicable code and see instructions regarding attachment	**27**	

Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years

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

Part VIII Minimum Required Contribution For Current Year

31 Target normal cost and excess assets (see instructions):

a Target normal cost (line 6c)	**31a**	3,250,000
b Excess assets, if applicable, but not greater than line 31a	**31b**	0

32 Amortization installments:

	Outstanding Balance	Installment
a Net shortfall amortization installment	53,961,139	5,376,474
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**	8,626,474

	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement	0	1,736,438	1,736,438

36 Additional cash requirement (line 34 minus line 35)	**36**	6,890,036
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	**37**	8,428,993

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

a Total (excess, if any, of line 37 over line 36)	**38a**	1,538,957
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	**38b**	1,538,957
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

The average retirement age for Line 22 was calculated by creating a hypothetical life table with retirement as the only decrement, and then computing the average retirement age for the table.

x	q_x^r	l_x	${}_{x-55}p_{55} = l_x / l_{55}$	$q_x^r * l_x / l_{55}$	$x * q_x * l_x / l_{55}$
55	0.05	1,000	1.000000	0.050000	2.750000
56	0.05	950	0.950000	0.047500	2.660000
57	0.05	903	0.902500	0.045125	2.572125
58	0.05	857	0.857375	0.042869	2.486388
59	0.05	815	0.814506	0.040725	2.402793
60	0.10	774	0.773781	0.077378	4.642686
61	0.20	696	0.696403	0.139281	8.496115
62	0.35	557	0.557122	0.194993	12.089553
63	0.20	362	0.362129	0.072426	4.562831
64	0.35	290	0.289704	0.101396	6.489360
65	0.50	188	0.188307	0.094154	6.119988
66	0.50	94	0.094154	0.047077	3.107071
67	0.30	47	0.047077	0.014123	0.946244
68	0.30	33	0.032954	0.009886	0.672257
69	0.30	23	0.023068	0.006920	0.477500
70	1.00	16	0.016147	0.016147	1.130315
Average age at retirement					61.605227
Rounded for Schedule SB item 22					62

Plan Name: Pension Plan of North Carolina Baptist Hospital
EIN / PN: 56-0552787/001
Plan Sponsor: North Carolina Baptist Hospital
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	583,553	1,035,241	18,925,939	20,544,733
2026	1,613,972	2,178,469	18,202,374	21,994,815
2027	2,460,501	2,416,555	17,551,142	22,428,198
2028	3,176,240	2,661,823	16,995,562	22,833,625
2029	3,753,099	2,927,941	16,475,106	23,156,146
2030	4,239,779	3,153,178	15,923,228	23,316,185
2031	4,666,413	3,351,508	15,337,671	23,355,592
2032	5,032,229	3,556,592	14,740,760	23,329,581
2033	5,347,272	3,735,511	14,148,668	23,231,451
2034	5,622,846	3,872,109	13,526,325	23,021,280
2035	5,841,370	3,989,931	12,886,783	22,718,084
2036	6,011,650	4,085,174	12,241,559	22,338,383
2037	6,144,954	4,153,536	11,579,899	21,878,389
2038	6,233,575	4,203,673	10,904,781	21,342,029
2039	6,286,479	4,250,663	10,219,552	20,756,694
2040	6,310,642	4,291,876	9,527,907	20,130,425
2041	6,303,138	4,307,880	8,833,880	19,444,898
2042	6,264,172	4,300,848	8,141,738	18,706,758
2043	6,209,766	4,296,279	7,455,884	17,961,929
2044	6,135,420	4,273,748	6,780,790	17,189,958
2045	6,031,916	4,203,679	6,121,008	16,356,603
2046	5,903,692	4,127,383	5,481,168	15,512,243
2047	5,749,870	4,037,634	4,865,904	14,653,408
2048	5,573,044	3,921,605	4,279,747	13,774,396
2049	5,375,342	3,790,096	3,727,013	12,892,451
2050	5,158,789	3,641,605	3,211,635	12,012,029
2051	4,927,005	3,485,678	2,736,904	11,149,587
2052	4,680,326	3,320,714	2,305,255	10,306,295
2053	4,421,962	3,144,108	1,918,158	9,484,228
2054	4,155,327	2,961,014	1,575,996	8,692,337
2055	3,882,965	2,775,797	1,278,053	7,936,815
2056	3,607,554	2,590,046	1,022,610	7,220,210
2057	3,331,874	2,405,020	807,073	6,543,967
2058	3,058,680	2,222,962	628,148	5,909,790
2059	2,790,651	2,045,188	482,069	5,317,908
2060	2,530,293	1,873,006	364,802	4,768,101
2061	2,279,886	1,707,420	272,253	4,259,559
2062	2,041,417	1,549,341	200,459	3,791,217
2063	1,816,488	1,399,490	145,704	3,361,682
2064	1,606,323	1,258,296	104,633	2,969,252
2065	1,411,777	1,126,018	74,320	2,612,115
2066	1,233,290	1,002,749	52,284	2,288,323
2067	1,070,922	888,446	36,488	1,995,856
2068	924,397	782,948	25,305	1,732,650
2069	793,160	686,028	17,470	1,496,658
2070	676,453	597,413	12,025	1,285,891
2071	573,366	516,793	8,263	1,098,422
2072	482,888	443,849	5,675	932,412
2073	403,978	378,249	3,897	786,124
2074	335,588	319,644	2,677	657,909

Plan Name: Pension Plan of North Carlina Baptist Hospital
EIN / PN: 56-0552787/001
Plan Sponsor: North Carolina Baptist Hospital
Valuation Date: January 1, 2025

SCHEDULE SB ATTACHMENTS

Plan Name:	Pension Plan of North Carlina Baptist Hospital
EIN / PN:	56-0552787/001
Plan Sponsor:	North Carolina Baptist Hospital
Valuation Date:	January 1, 2025

APPENDIX C

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBSM8V15	#REORG/ENLINK MIDSTREAM EXCHANGE ONEOK INC 4A1QBR1 06-16-2025				
		Acquisitions	100,000.00	-87,401.00	
		Free Delivery	-100,000.00		
SBYP8MR7	ABBVIE INC 4.3% DUE 05-14-2036				
		Dispositions	-100,000.00		94,889.00
		Free Receipt	100,000.00	-99,455.00	
SBSNSFM3	ABBVIE INC 5.4% 03-15-2054				
		Dispositions	-200,000.00		192,972.00
		Free Receipt	200,000.00	-199,314.00	
SBQXV0P6	ABBVIE INC 5.6% 03-15-2055				
		Acquisitions	100,000.00	-99,750.00	
		Dispositions	-100,000.00		99,194.00
SBXDZFY1	ABBVIE INC FIXED 4.5% DUE 05-14-2035				
		Dispositions	-300,000.00		291,042.00
		Free Receipt	300,000.00	-297,927.00	
SBXDZFZ2	ABBVIE INC FIXED 4.7% DUE 05-14-2045				
		Dispositions	-200,000.00		179,778.00
		Free Receipt	200,000.00	-202,169.33	
CLX2294978	ADVANTAGE SALES & MARKETING INC TERM LOANSENIOR SECURED 10-28-2027				
		Dispositions	-970.43		832.48
		Free Receipt	970.43	-951.03	
SB3BQ074	AEP TEX CENT CO 6.65% DUE 02-15-2033				
		Dispositions	-150,000.00		164,071.50
		Free Receipt	500,000.00	-541,645.00	
SBM9STY5	AEP TRANSMISSION CO LLC 2.75% 08-15-2051				
		Dispositions	-200,000.00		122,568.00
		Free Receipt	200,000.00	-199,228.00	
SBP2TQZ6	ALEXANDRIA REAL ESTATE EQUITIES 3.55% 03-15-2052				
		Dispositions	-100,000.00		68,731.00
		Free Receipt	100,000.00	-99,575.00	
SBM8SR08	ALEXANDRIA REAL ESTATE EQUITIES INC 3.0% 05-18-2051				
		Dispositions	-200,000.00		122,606.00
		Free Receipt	200,000.00	-199,176.00	
SB3LVPV8	ALLY FINL INC 8% DUE 11-01-2031				

Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-150,000.00		166,863.00
		Free Receipt	150,000.00	-197,401.50	
SBNKJ1R1	AMERICAN HOMES 4 RENT L P 3.375% DUE 07-15-2051 BEO				
		Dispositions	-200,000.00		131,900.00
		Free Receipt	200,000.00	-168,540.00	
SBQ5J3Z9	AMERICAN TOWER CORP 5.45% 02-15-2034				
		Dispositions	-200,000.00		206,206.00
		Free Receipt	200,000.00	-198,570.00	
SBFXCMM3	AMERN INTL GROUP 4.75% DUE 04-01-2048				
		Dispositions	-100,000.00		88,190.00
		Free Receipt	100,000.00	-99,413.00	
SBMWC4X8	AMERN TOWER CORP 2.95% DUE 01-15-2051				
		Dispositions	-500,000.00		314,540.00
		Free Receipt	500,000.00	-494,650.00	
SBK21TM5	AMERN TOWER CORP 3.7% DUE 10-15-2049				
		Dispositions	-100,000.00		72,793.00
		Free Receipt	100,000.00	-106,294.00	
C031162DC1	AMGEN INC SR NT 3% 01-15-2052				
		Dispositions	-100,000.00		64,471.00
		Free Receipt	100,000.00	-97,954.00	
SBMFF928	AON NORTH AMER INC 5.75% 03-01-2054				
		Dispositions	-100,000.00		98,196.00
		Free Receipt	100,000.00	-99,392.00	
SBHL3SD5	APTIV SWISS HOLDINGS LIMITED 5.4% 03-15-2049				
		Dispositions	-100,000.00		87,962.00
		Free Receipt	100,000.00	-99,558.00	
SBPCPXG4	ARCELORMITTAL 6.8% DUE 11-29-2032				
		Dispositions	-100,000.00		110,647.00
		Free Receipt	100,000.00	-99,371.00	
SBT25M09	ARES MANAGEMENT CORPORATION 5.6% 10-11-2054				
		Dispositions	-200,000.00		188,014.00
		Free Receipt	200,000.00	-198,478.00	
SBMFZR13	ASSURED GTY US HLDGS INC 3.6% 09-15-2051				
		Dispositions	-200,000.00		137,302.00
		Free Receipt	200,000.00	-199,630.00	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMG7M46	ASTRAZENECA FIN LLC 5.0% 02-26-2034				
		Dispositions	-100,000.00		99,866.00
		Free Receipt	100,000.00	-99,634.00	
C00206RLV2	AT&T INC 3.65% DUE 09-15-2059				
		Dispositions	-3,506,000.00		2,330,017.48
		Free Receipt	3,506,000.00	-3,516,300.82	
C05401AAH4	AVOLON HLDGS FDG 2.875% DUE 02-15-2025				
		Dispositions	-100,000.00		100,000.00
		Free Receipt	100,000.00	-99,881.00	
C05401AAK7	AVOLON HLDGS FDG 5.5% DUE 01-15-2026				
		Dispositions	-300,000.00		301,248.00
		Free Receipt	300,000.00	-299,769.00	
SBSLM0D3	BANCO BILBAO VISCAYA ARG 6.033% 03-13-2035				
		Dispositions	-200,000.00		210,038.00
		Free Receipt	200,000.00	-200,000.00	
C06051GKQ1	BANK OF AMERICA CORP 4.571% 04-27-2033				
		Dispositions	-300,000.00		297,450.00
		Free Receipt	300,000.00	-300,000.00	
SBS2CS83	BANK OF AMERICA CORP 5.511% 01-24-2036				
		Acquisitions	200,000.00	-200,000.00	
		Dispositions	-200,000.00		206,430.00
C06051GMA4	BANK OF AMERICA CORPORATION 5.468% 01-23-2035				
		Dispositions	-300,000.00		310,281.00
		Free Receipt	300,000.00	-300,000.00	
SBQMRYS6	BARCLAYS PLC 9.25%-FRN PERP GBP200000				
		Acquisitions	200,000.00	-274,736.41	
		Dispositions	-200,000.00		281,469.69
SBPQW6H3	BIOGEN INC SR NT 3.25% 02-15-2051				
		Dispositions	-112,000.00		71,050.56
		Free Receipt	112,000.00	-110,316.98	
SBL597S5	BLOCK FINANCIAL LLC 2.5% DUE 07-15-2028 BEO				
		Dispositions	-300,000.00		284,391.00
		Free Receipt	300,000.00	-298,624.40	
SBMHXMZ4	BOEING CO 3.625% DUE 02-01-2031				

Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-400,000.00		382,468.00
		Free Receipt	400,000.00	-399,744.00	
SBJGV2H0	BOEING CO 3.75% DUE 02-01-2050				
		Dispositions	-100,000.00		71,463.00
		Free Receipt	100,000.00	-99,155.00	
SBV97X76	BOEING CO 6.858% 05-01-2054				
		Dispositions	-200,000.00		221,114.00
		Free Receipt	200,000.00	-204,373.00	
SBD6TZ17	BRIGHTHOUSE FINL 4.7% DUE 06-22-2047				
		Dispositions	-66,000.00		49,347.54
		Free Receipt	66,000.00	-65,051.91	
SBNRLZ23	BRIGHTHOUSE FINL INC SR NT 3.85% 12-22-2051				
		Dispositions	-100,000.00		62,902.00
		Free Receipt	100,000.00	-99,926.00	
SBPK6XT2	BRISTOL MYERS SQUIBB CO 5.55% 02-22-2054				
		Dispositions	-200,000.00		193,494.00
		Free Receipt	200,000.00	-199,218.00	
SBP961B1	BRISTOL-MYERS SQUIBB CO 3.9% 03-15-2062				
		Dispositions	-500,000.00		356,355.00
		Free Receipt	500,000.00	-497,580.00	
SB23XQ67	BRITISH TELECOMMUNICATIONS P L C NT STEPUP 12-15-2030 12-12-2000				
		Dispositions	-100,000.00		123,026.00
		Free Receipt	100,000.00	-138,197.00	
SBKPVK30	BROADCOM INC 4.3% DUE 11-15-2032 BEO				
		Dispositions	-100,000.00		97,584.00
		Free Receipt	100,000.00	-99,874.00	
SBKPVKP2	BROADCOM INC FIXED 4.15% DUE 11-15-2030				
		Dispositions	-41,000.00		39,482.59
		Free Receipt	41,000.00	-40,954.49	
SBMY54P7	BROOKFIELD FIN INC 3.5% DUE 03-30-2051				
		Dispositions	-300,000.00		206,811.00
		Free Receipt	300,000.00	-297,939.00	
SBSLL988	BROOKFIELD FIN INC 5.968% 03-04-2054				
		Dispositions	-150,000.00		150,912.00
		Free Receipt	425,000.00	-429,356.75	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBZ0WZL6	BROOKFIELD FIN INC FIXED 4.7% 09-20-2047				
		Dispositions	-100,000.00		86,711.00
		Free Receipt	200,000.00	-201,182.00	
SBRBD9B0	BURLINGTON NORTHN SANTA FE LLC 5.2% 04-15-2054				
		Dispositions	-325,000.00		304,297.50
		Free Receipt	576,000.00	-575,975.23	
C77799DEC4	BUY TO OPEN REPO W/BNP PARIB 3.8% FROM 12-15-2025 TO 12-16-2025				
		Acquisitions	3,400,000.00	-3,400,000.00	
		Dispositions	-3,400,000.00		3,400,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP 3.71% FROM 12-16-2025 TO 12-17-2025				
		Acquisitions	3,800,000.00	-3,800,000.00	
		Dispositions	-3,800,000.00		3,800,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP 4.38% FROM 09-09-2025 TO 09-10-2025				
		Acquisitions	17,800,000.00	-17,800,000.00	
		Dispositions	-17,800,000.00		17,800,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP 4.39% FROM 09-04-2025 TO 09-05-2025				
		Acquisitions	17,500,000.00	-17,500,000.00	
		Dispositions	-17,500,000.00		17,500,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP 4.39% FROM 09-08-2025 TO 09-09-2025				
		Acquisitions	17,100,000.00	-17,100,000.00	
		Dispositions	-17,100,000.00		17,100,000.00
C77799FEB1	BUY TO OPEN REPO W/CITIGROUP 4.4% FROM 02-03-2025 TO 02-04-2025				
		Acquisitions	2,000,000.00	-2,000,000.00	
		Dispositions	-2,000,000.00		2,000,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP 4.44% FROM 09-05-2025 TO 09-08-2025				
		Acquisitions	17,400,000.00	-17,400,000.00	
		Dispositions	-17,400,000.00		17,400,000.00
C77799DEC4	BUY TO OPEN REPO W/DBSI/FIXE 3.93% FROM 12-09-2025 TO 12-10-2025				
		Acquisitions	3,500,000.00	-3,500,000.00	
		Dispositions	-3,500,000.00		3,500,000.00
C77799FEB1	BUY TO OPEN REPO W/DEUTSCHE 4.34% FROM 02-04-2025 TO 02-05-2025				
		Acquisitions	1,500,000.00	-1,500,000.00	
		Dispositions	-1,500,000.00		1,500,000.00
C77799JAN1	BUY TO OPEN REPO W/DEUTSCHE 4.37% FROM 01-31-2025 TO 02-03-2025				

Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,600,000.00	-1,600,000.00	
		Dispositions	-1,600,000.00		1,600,000.00
C77799SEP2	BUY TO OPEN REPO W/DEUTSCHE 4.4% FROM 09-03-2025 TO 09-04-2025				
		Acquisitions	10,600,000.00	-10,600,000.00	
		Dispositions	-10,600,000.00		10,600,000.00
S9MZ6KBU	CALL BONDOPT SBNYUS33 03/06/2025 FNCL 5% 03/13/2025 96.71875 31750PZR5				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		468.75
S9MZ7YWU	CALL BONDOPT SBNYUS33 03/06/2025 FNCL 5% 03/13/2025 97.03125 31750Q0N0				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		250.00
S9N27L6U	CALL BONDOPT SBNYUS33 07/07/2025 FNCL 4.5% 07/14/20 96.46875 31750QSK6				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		468.75
S9MZNRLU	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
S9N11VUU	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
S9N2E92U	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
S9MZWNFU	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
S9MZ7J1U	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
S9N1VU2U	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
S9N1PRGU	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

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9N1769U	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
S9N44VLU	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.51% 317UA2XA9 15/09/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		250.50
S9N1961U	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
S9N1C56U	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
S9N4M01U	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.55% 317UAG9A5 17/10/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		462.23
S9N4CVWU	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.61% 317UA9UA7 02/10/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		510.62
S9N17NNU	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.4% 317U8MAA3 07/04/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		201.29
S9N26LGU	CALL SWO EUR BOFAUS6S P 6MEURIB / R 2.32% 317U91UA6 22/05/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		321.96
S9MZ2EQU	CALL SWO EUR CHASUS33 P 6MEURIB / R 1.97% 317U7PVA4 06/01/2025				
		Acquisitions	100,000.00	0.00	
		Free Delivery	-100,000.00		
S9N2KJ0U	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
S9N3REMU	CALL SWO EUR CHASUS33 P 6MEURIB / R 2.54% 317U9VGA6 26/08/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		272.82
S9MZ2DEU	CALL SWO EUR CITIUS33 P 3MEURIB / R 2.05% 317U6VZA8 19/02/2025				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-1,800,000.00		0.00
		Free Receipt	1,800,000.00	-1,696.00	
S9MZ2DFU	CALL SWO EUR CITIUS33 P 6MEURIB / R 2.05% 317U6W0A4 19/02/2025				
		Acquisitions	200,000.00	0.00	
		Free Delivery	-200,000.00		
S9N1KRRU	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
S9N34XSU	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
S9N2RU9U	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
S9N1SMPU	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
S9MZ4VTU	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
S9N49H2U	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.59% 317UA6SA6 26/09/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		504.42
S9N2206U	CALL SWO EUR MSCSUS33 P 6MEURIB / R 2.06% 317U8ZEA0 15/05/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		176.20
S9N13N7U	CALL SWO EUR MSCSUS33 P 6MEURIB / R 2.19% 317U8JNA6 28/03/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		244.71
S9N17PLU	CALL SWO EUR MSCSUS33 P 6MEURIB / R 2.52% 317U8M8A6 07/04/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		376.74
S9N4E87U	CALL SWO EUR MSCSUS33 P 6MEURIB / R 2.55% 317UABYA8 06/10/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		255.97

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9N29RNU	CALL SWO EUR NGFPUS33 P 6MEURIB / R 2.03% 317U94GA6 28/05/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		327.41
S9N3DV6U	CALL SWO EUR NGFPUS33 P 6MEURIB / R 2.44% 317U9ONA4 01/08/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		269.99
S9N1EJLU	CALL SWO EUR NGFPUS33 P 6MEURIB / R 2.53% 317U8QXA9 17/04/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		375.10
S9MZHJCU	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
S9MZRNNU	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
S9MZAU0U	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
S9N24XGU	CALL SWO USD BARCGB33 P 1DSOFR / R 3.532% 317U90ZA3 05/19/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		795.00
S9N3ULXU	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
S9N4KA8U	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
S9N5BCEU	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
S9N5JG5U	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
S9MZ2EEU	CALL SWO USD BNPAFRPP P 1DSOFR / R 3.49% 317U7QBA4 01/06/2025				

Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	100,000.00	0.00	
		Free Delivery	-100,000.00		
S9MZLRMU	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
S9MZBR6U	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
S9N4JC2U	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.325% 317UAEPA2 10/14/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		551.00
S9N51RKU	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.5% 317UAOPA0 11/06/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		495.00
S9N3XN3U	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.523% 317U9ZVA0 09/08/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		290.00
S9N5FLTU	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.535% 317UAYPA8 11/28/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		460.00
S9N4BXSU	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.55% 317UA8WA7 09/29/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		555.00
S9N39W7U	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.555% 317U9N4A7 07/24/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		317.50
S9N4CG2U	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.575% 317UAALA4 10/02/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		607.50
S9N21G5U	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.582% 317U8Z5A0 05/14/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		447.50
S9N47DYU	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.598% 317UA4RA2 09/22/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		650.00

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9N36N6U	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.637% 317U9M4A9 07/18/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		316.25
S9N2QQDU	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.678% 317U9DSA3 06/27/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		355.00
S9N3K06U	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.699% 317U9SFA4 08/14/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		335.00
S9MZ2FDU	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.7% 317U7SFA6 01/16/2025				
		Acquisitions	100,000.00	0.00	
		Free Delivery	-100,000.00		
S9N38CPU	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.7% 317U9MKA1 07/21/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		317.50
S9N2GRWU	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.738% 317U9A2A7 06/12/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		366.25
S9N2LMLU	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.75% 317U9BOA1 06/20/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		396.25
S9N2XVGU	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.77% 317U9JQA2 07/09/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		320.00
S9MZBC7U	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.955% 317U83JA6 02/18/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		345.00
S9MZ5PTU	CALL SWO USD BOFAUS6S P 1DSOFR / R 4.005% 317U7YFA3 02/07/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		375.00
S9N5ATBU	CALL SWO USD BOFMCAT2 P 1DSOFR / R 3.355% 317UATKA4 11/24/2025				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		877.50
S9N1MSCU	CALL SWO USD BOFMCAT2 P 1DSOFR / R 3.738% 317U8U1A5 04/28/2025				

Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	150,000.00	0.00	
		Dispositions	-300,000.00		1,081.50
S9N56ZSU	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
S9N22K0U	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
S9MZ2ESU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.5% 317U7QDA2 01/06/2025				
		Acquisitions	100,000.00	0.00	
		Free Delivery	-100,000.00		
S9N22J9U	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
S9MZ2EUU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.62% 317U7RWA9 01/13/2025				
		Acquisitions	100,000.00	0.00	
		Free Delivery	-100,000.00		
S9N2SK7U	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
S9N31UYU	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
S9MZWDEU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.93% 317U8FIA0 03/20/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		297.50
S9N39F7U	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
S9N38W2U	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
S9N47U2U	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

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9MZNLFU	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
S9N57A6U	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
S9N3VAZU	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
S9N2PGJU	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
S9MZAH3U	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
S9N1SMRU	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
S9N58RCU	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
S9N4E54U	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
S9N54KZU	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
S9N5TNZU	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
S9N2AHNU	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
S9N26ECU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.463% 317U92GA0 05/22/2025				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,035.00
S9N5JV8U	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
S9MZ2DUU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.496% 317U7PTA7 01/06/2025				
		Acquisitions	100,000.00	0.00	
		Free Delivery	-100,000.00		
S9MZ2DWU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.5% 317U7Q4A2 01/06/2025				
		Acquisitions	100,000.00	0.00	
		Free Delivery	-100,000.00		
S9N52DAU	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
S9N3V81U	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
S9N3BULU	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
S9N1840U	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
S9N3D40U	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
S9N5PASU	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
S9N4TF9U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.55% 317UAM2A9 10/27/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		540.00
S9N43ZHU	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

Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9N3C93U	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
S9N2DUPU	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
S9N28NZU	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
S9N3EUFU	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
S9N3VFQU	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
S9N3866U	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
S9N49H4U	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
S9N1PVJU	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
S9N2CZBU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.605% 317U98BA2 06/05/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		360.00
S9N26EEU	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
S9N3SXWU	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
S9N33F0U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.653% 317U9L4A1 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
S9N3QTVU	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
S9N2WHCU	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
S9N2QKDU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.687% 317U9DVA9 06/27/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		350.50
S9MZ2EAU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.69% 317U7SPA5 01/17/2025				
		Acquisitions	100,000.00	0.00	
		Free Delivery	-100,000.00		
S9N1EFSU	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
S9N35YBU	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
S9N2SEPU	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
S9N1FW5U	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
S9N2KYZU	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
S9N1LHXU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.713% 317U8TPA2 04/28/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		376.50
S9MZ2DYU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.721% 317U7S8A4 01/13/2025				
		Acquisitions	100,000.00	0.00	
		Free Delivery	-100,000.00		

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9N1B49U	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
S9N2JR7U	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
S9N2WU2U	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
S9N2NWVU	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
S9MZ2EFU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.822% 317U7UWA2 01/21/2025				
		Acquisitions	100,000.00	0.00	
		Free Delivery	-100,000.00		
S9MZ2ECU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.875% 317U7UEA2 01/21/2025				
		Acquisitions	200,000.00	0.00	
		Free Delivery	-200,000.00		
S9MZ2EMU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.886% 317U7W0A3 01/27/2025				
		Acquisitions	100,000.00	0.00	
		Free Delivery	-100,000.00		
S9MZGXZU	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
S9MZ2EHU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.9% 317U7UYA0 01/23/2025				
		Acquisitions	100,000.00	0.00	
		Free Delivery	-100,000.00		
S9MZQZNU	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
S9MZHW9U	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
S9MZ2EJU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.908% 317U7VJA5 01/24/2025				

Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	100,000.00	0.00	
		Free Delivery	-100,000.00		
S9MZEU5U	CALL SWO USD GSCMUS33 P 1DSOFR / R 4% 317U84RA5 02/24/2025				
		Acquisitions	50,000.00	0.00	
		Dispositions	-100,000.00		345.00
S9N59R0U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.348% 317UASRA9 11/21/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		565.00
S9N55S4U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.4% 317UAQWA7 11/14/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		620.00
S9N2AZ9U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.44% 317U95WA5 05/30/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		412.50
S9N5L26U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.484% 317UB1TA5 12/12/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		660.00
S9N52P7U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.495% 317UAPEA9 11/10/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		581.00
S9N53TWU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.508% 317UAQ2A0 11/10/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		580.00
S9N5KWPU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.525% 317UB17A9 12/10/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		580.00
S9N5FDVU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.54% 317UAYRA6 11/28/2025				
		Acquisitions	251,000.00	0.00	
		Dispositions	-251,000.00		583.58
S9N1RQVU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.566% 317U8V3A1 05/02/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		456.25
S9N28RSU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.57% 317U93ZA7 05/27/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		387.50

Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9N21Y3U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.578% 317U8Z3A2 05/14/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		452.50
S9N49CQU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.61% 317UA5LA5 09/25/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		580.00
S9N2615U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.646% 317U93IA6 05/23/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		428.00
S9N3HL1U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.65% 317U9RHA4 08/11/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		303.75
S9N33J6U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.664% 317U9L6A9 07/14/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		297.50
S9N3F87U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.665% 317U9QJA4 08/07/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		320.00
S9N2VKPU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.669% 317U9HNA9 07/07/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		375.50
S9N3G03U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.683% 317U9QWA9 08/08/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		318.75
S9N3LX3U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.688% 317U9SPA3 08/15/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		615.00
S9N3LAVU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.695% 317U9SHA2 08/14/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		328.00
S9N34C5U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.697% 317U9LHA7 07/16/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		288.75
S9N1CZ4U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.71% 317U8QTA4 04/14/2025				

◆ 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		440.00
S9N2TC7U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.715% 317U9G7A9 07/02/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		358.00
S9N2UXVU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.725% 317U9GFA0 07/03/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		376.25
S9N2L97U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.737% 317U9BZA9 06/20/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		725.00
S9N2PLYU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.75% 317U9DPA6 06/23/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		355.00
S9MZLVKU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.874% 317U88MA1 03/03/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		348.00
S9MZPV0U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.899% 317U8BMA4 03/07/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		337.50
S9MZWKMU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.93% 317U8FEA4 03/20/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		290.50
S9N2EELU	CALL SWO USD NGFPUS33 P 1DSOFR / R 3.522% 317U99FA6 06/09/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		695.00
S9MZ2EXU	CALL SWO USD NGFPUS33 P 1DSOFR / R 3.53% 317U7QJA6 01/09/2025				
		Acquisitions	100,000.00	0.00	
		Free Delivery	-100,000.00		
S9N3BQRU	CALL SWO USD NGFPUS33 P 1DSOFR / R 3.545% 317U9O3A6 07/28/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		322.50
S9N2275U	CALL SWO USD NGFPUS33 P 1DSOFR / R 3.619% 317U8ZNA0 05/15/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		805.00

Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9MZ2EZU	CALL SWO USD NGFPUS33 P 1DSOFR / R 3.663% 317U7S0A2 01/13/2025				
		Acquisitions	100,000.00	0.00	
		Free Delivery	-100,000.00		
S9N3MG5U	CALL SWO USD NGFPUS33 P 1DSOFR / R 3.72% 317U9TTA7 08/18/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		345.00
S9N2RHJU	CALL SWO USD NGFPUS33 P 1DSOFR / R 3.727% 317U9EJA1 06/30/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		325.00
S9MZECHU	CALL SWO USD NGFPUS33 P 1DSOFR / R 3.932% 317U84GA7 02/24/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		305.00
S9N4WRXU	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
S9MZ2FAU	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.49% 317U7Q5A1 01/06/2025				
		Acquisitions	100,000.00	0.00	
		Free Delivery	-100,000.00		
S9N3WCCU	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
S9N2357U	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.58% 317U90OA5 05/16/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		387.50
S9N1PB4U	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
S9N2FE7U	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
S9N2R26U	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
S9N1JA1U	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.715% 317U8SPA4 04/24/2025				

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		370.50
S9N2URQU	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
S9N2MK0U	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
S9MZNPXU	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
S9N2XZRU	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
S9MZJK3U	CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.842% 317U87SA7 02/28/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		392.50
S9MZ3G9U	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
S9MZBM4U	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
S9MZVKVU	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
S9MZ5LUU	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
S9N4HTHU	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
S9N29URU	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

Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9N4EFAU	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
S9N3SA2U	CALL SWO USD UBSWUS33 P 1DSOFR / R 3.645% 317U9W8A3 08/29/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		275.00
S9MZW98U	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
S9N1PW5U	CALL SWO_CDX CHASUS33 07/16/2025 CDX.NA.IG.44 31750QMA4				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		205.00
S9N1UHLU	CALL SWO_CDX CHASUS33 18/06/2025 ITRAXX EUROPE SERIES 4 31750QNV7				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		405.83
S9N1CKUU	CALL SWO_CDX GSILGB2X 05/21/2025 CDX.NA.IG.43 31750QHN2				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		275.00
S9N19GPU	CALL SWO_CDX GSILGB2X 06/18/2025 CDX.NA.IG.43 31750QG86				
		Acquisitions	500,000.00	0.00	
		Dispositions	-500,000.00		655.00
S9N1CKTU	CALL SWO_CDX GSILGB2X 06/18/2025 CDX.NA.IG.43 31750QHM4				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		380.00
S9N1NVLU	CALL SWO_CDX GSILGB2X 06/18/2025 CDX.NA.IG.44 31750QLW7				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		350.00
S9N1NWYU	CALL SWO_CDX GSILGB2X 07/16/2025 CDX.NA.IG.44 31750QM06				
		Acquisitions	400,000.00	0.00	
		Dispositions	-400,000.00		452.00
S9N1QK1U	CALL SWO_CDX GSILGB2X 07/16/2025 CDX.NA.IG.44 31750QN05				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		275.00
S9N1QL4U	CALL SWO_CDX ROYCCAT3IMM 06/18/2025 CDX.NA.IG.44 31750QMZ9				

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		301.00
S9N1UJTU	CALL SWO_CDX ROYCCAT3IMM 06/18/2025 CDX.NA.IG.44 31750QO53				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		364.00
S9N1P27U	CALL SWO_CDX ROYCCAT3IMM 07/16/2025 CDX.NA.IG.44 31750QMB2				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		240.00
S9N1RB6U	CALL SWO_CDX ROYCCAT3IMM 07/16/2025 CDX.NA.IG.44 31750QN88				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		244.00
SBFXCMY5	CAMPBELL SOUP CO 4.8% 03-15-2048				
		Dispositions	-100,000.00		86,509.00
		Free Receipt	100,000.00	-94,331.00	
C13648TAG2	CANADIAN PACIFIC RAILWAY COMPANY 3.5% 05-01-2050				
		Dispositions	-100,000.00		71,247.00
		Free Receipt	100,000.00	-75,299.00	
C14040HDA0	CAPITAL ONE FINANCIAL CORP 6.377% 06-08-2034				
		Dispositions	-100,000.00		103,448.00
		Free Receipt	100,000.00	-100,000.00	
CP2121YAW8	CARNIVAL CORPORATION 2024 REPRICING ADVANCE RETIRED TR LN SEN SEC 08-08-2027				
		Free Delivery	-53,434.05		
		Free Receipt	53,434.05	-53,166.88	
CP2121YAM0	CARNIVAL CORPORATION TERM LOAN SENIOR SECURED 08-08-2027				
		Dispositions	-53,434.05		53,434.05
		Free Receipt	53,434.05	53,166.88	
S9B7P13U	CCP DUE FROM MORGAN STANLEY CO LL C				
		Acquisitions	641,000.00	-641,000.00	
		Dispositions	-114,000.00		114,000.00
		Free Receipt	1,337,000.00	-1,337,000.00	
S9D6JACU	CCP RECEIVABLE FROM MORGAN STANLEY & CO INC. NEW YORK				
		Acquisitions	154,000.00	-154,000.00	
		Dispositions	-174,000.00		174,000.00
		Free Receipt	397,000.00	-397,000.00	
SBF1D1V0	CENTERPOINT ENERGY 4.1% DUE 09-01-2047				

Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-100,000.00		80,359.00
		Free Receipt	100,000.00	-99,417.00	
SBKL56J4	CF INDS INC 5.375% DUE 03-15-2044				
		Dispositions	-200,000.00		187,768.00
		Free Receipt	200,000.00	-249,000.00	
C161175AZ7	CHARTER 6.384% DUE 10-23-2035				
		Dispositions	-300,000.00		317,214.00
		Free Receipt	300,000.00	-320,850.00	
C16117LCE7	CHARTER COMMUNICATIONS OPERATING LLC TERM LOAN B5 SENIOR SECURED 12-15-2031				
		Dispositions	-78,409.75		78,311.98
		Free Delivery	-99,740.26		
		Free Receipt	178,150.01	-177,704.64	
SBSLJM38	CHENIERE ENERGY PARTNERS LP 5.95% 06-30-2033				
		Dispositions	-100,000.00		104,774.00
		Free Receipt	100,000.00	-99,774.00	
SB3CDB04	CHICAGO ILL TRAN AUTH SALES & TRF TAX RCPTS REV TAX-PE FDG-SER A 6.899% 12-01-40				
		Dispositions	-9,841.70		9,841.70
		Free Receipt	272,179.31	-272,179.32	
SB58NYY7	CHICAGO ILL TRAN AUTH SALES TAX RCPTS REV 6.2% 12-01-2040 BEO TAXABLE				
		Dispositions	-6,763.46		6,763.46
		Free Receipt	200,000.00	-200,000.00	
C172967NU1	CITIGROUP INC 4.91% 05-24-2033				
		Dispositions	-200,000.00		201,070.00
		Free Receipt	200,000.00	-200,000.00	
C172967PL9	CITIGROUP INC 5.449% 06-11-2035				
		Acquisitions	200,000.00	-206,058.00	
		Dispositions	-100,000.00		98,621.00
		Free Receipt	200,000.00	-200,000.00	
SBJN59J6	CITIGROUP INC 6.27% 11-17-2033				
		Acquisitions	100,000.00	-104,079.00	
		Dispositions	-100,000.00		108,464.00
SBTRFRK9	CITIGROUP INC 6.95% 12-31-2049				
		Acquisitions	50,000.00	-50,250.00	
		Dispositions	-50,000.00		49,288.50
SBPDZKQ2	CITIGROUP INC 7.0% 12-31-2049				

Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-100,000.00		99,335.00
		Free Receipt	100,000.00	-100,000.00	
SBMFLF84	CITIGROUP INC 7.2% 12-31-2049				
		Dispositions	-100,000.00		99,610.00
		Free Receipt	100,000.00	-100,000.00	
SBMC9RY1	CITIGROUP INC DEP SHS REPSTG 1/25TH PFD 3.875% 12-29-2049				
		Dispositions	-300,000.00		291,825.00
		Free Receipt	300,000.00	-300,000.00	
C07384MM82	CMO BEAR STEARNS ARM TR 2004-2 CL II-1-ADUE 05-25-2034 REG				
		Dispositions	-9.54		9.54
		Free Receipt	118.59	-117.82	
C36242DLF8	CMO GS MTG SECS CORP 2004-12 MTG PASS THRU CTF CL 3A6 DUE 12-25-2034 REG				
		Dispositions	-551.61		551.61
		Free Receipt	2,844.01	-2,799.56	
SB1S2ZL0	CMO J P MORGAN MTG TR 2007-A1 MTG PASS THRU CTF CL 3-A-3 DUE 07-25-2035 REG				
		Dispositions	-1,880.39		1,880.39
		Free Receipt	10,407.85	-10,348.53	
C589929W87	CMO MERRILL LYNCH MTG INVS INC III-A DUE 05-25-2033				
		Dispositions	-240.71		240.71
		Free Receipt	1,002.32	-974.82	
C59020UAC9	CMO MERRILL LYNCH MTG INVS INC 2004-A1 DUE 02-25-2034				
		Dispositions	-89.23		89.23
		Free Receipt	856.64	-839.51	
C748940AA1	CMO RALI SER 2006-QS7 TR MTG ASSET BKD PASSTHRU CTF CL A-1 6 DUE 06-25-2036 REG				
		Dispositions	-496.31		496.31
		Free Receipt	10,620.71	-14,505.75	
C863579FW3	CMO STRUCTURED ADJ RATE MTG LN TR DUE 12-25-2034 REG				
		Dispositions	-1,026.96		1,026.96
		Free Receipt	1,896.00	-1,848.15	
C86363LAB9	CMO STRUCTURED ADJ RATE MTG LN TR SER 2007-4 CL 1-A21 05-25-2037 REG				
		Dispositions	-1,834.23		1,834.23
		Free Receipt	15,428.88	-15,424.63	
C86363DAH4	CMO STRUCTURED ASSET MTG INVTS II TR 2007-AR2 CL II-A-1 DUE 03-25-2037 REG				
		Dispositions	-208.17		208.17
		Free Receipt	3,051.73	-3,051.73	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB80ZK88	CMO STRUCTURED AST MTG INVTS II INC 2004-AR5 PASSTHRU I-A-1 VAR 10-19-34 REG				
		Dispositions	-979.69		979.69
		Free Receipt	3,530.15	-3,531.85	
SBG48M27	CMO WAMU MTG PASS THRU CTFS SER 2006 AR9CL 1A VAR RATE DUE 08-25-2046 REG				
		Dispositions	-2,038.47		2,038.47
		Free Receipt	24,841.56	-24,897.85	
SBQPF829	COMCAST CORP 5.5% DUE 05-15-2064				
		Dispositions	-200,000.00		185,112.00
		Free Receipt	200,000.00	-199,060.00	
SBL6D441	COMCAST CORP NEW 2.8% DUE 01-15-2051/05-28-2020 REG				
		Dispositions	-150,000.00		89,211.00
		Free Receipt	150,000.00	-148,963.50	
SBQ7XHB3	COMCAST CORP NEW 2.887% 11-01-2051 BEO				
		Dispositions	-534,000.00		321,489.36
		Free Receipt	534,000.00	-522,089.68	
C20030NCZ2	COMCAST CORP NEW 3.45% DUE 02-01-2050				
		Dispositions	-600,000.00		409,776.00
		Free Receipt	600,000.00	-598,566.00	
SBF2SVM5	CONAGRA BRANDS INC FIXED 5.3% 11-01-2038				
		Dispositions	-400,000.00		377,708.00
		Free Receipt	400,000.00	-398,332.00	
SBZ1JRW1	CONS EDISON CO N Y 4% 11-15-2057				
		Dispositions	-100,000.00		74,344.00
		Free Receipt	100,000.00	-100,694.00	
SBKTGB50	CONSOLIDATED EDISON CO N Y INC 3.7% DUE 11-15-2059				
		Dispositions	-100,000.00		69,345.00
		Free Receipt	100,000.00	-99,111.00	
SBLGXL73	CONSOLIDATED EDISON CO(N.Y) 6.15% DUE 11-15-2052 BEO				
		Dispositions	-200,000.00		209,894.00
		Free Receipt	200,000.00	-198,780.00	
SBGHWB74	CONSTELLATION 5.25% DUE 11-15-2048				
		Dispositions	-100,000.00		90,769.00
		Free Receipt	100,000.00	-99,592.00	
SB8J94N4	COX COMMUNICATIONS INC 144A 4.5 DUE 06-30-2043 BEO				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-400,000.00		317,012.00
		Free Receipt	400,000.00	-360,748.00	
SBSWVLR0	CROWN CASTLE INC 5.2% 09-01-2034				
		Dispositions	-100,000.00		99,981.00
		Free Receipt	100,000.00	-99,332.00	
SBMG11F2	CROWN CASTLE INTL 2.25% DUE 01-15-2031				
		Dispositions	-100,000.00		88,668.00
		Free Receipt	100,000.00	-99,830.00	
SBK9Z6H4	CROWN CASTLE INTL 3.1% DUE 11-15-2029				
		Dispositions	-100,000.00		95,219.00
		Free Receipt	100,000.00	-99,811.00	
SBMGFFV8	CROWN CASTLE INTL FIXED 3.25% DUE 01-15-2051				
		Dispositions	-100,000.00		65,648.00
		Free Receipt	100,000.00	-100,112.00	
SBQ0MLB5	CVS HEALTH CORP 5.875% 06-01-2053				
		Dispositions	-200,000.00		190,198.00
		Free Receipt	200,000.00	-203,112.00	
SB3V46L4	CVS HEALTH CORP PASSTHRU CTF 5.773% DUE 01-10-2033/03-10-2011 BEO SF 06-10-2015				
		Dispositions	-36,211.64		36,211.63
		Free Receipt	362,140.04	-362,147.62	
SBRBW810	DELL INTL L L C / EMC CORP SR NT 3.45% 12-15-2051				
		Dispositions	-145,000.00		98,897.25
		Free Receipt	145,000.00	-132,549.96	
SBMVT184	DELTA AIR LINES 7.375% DUE 01-15-2026				
		Dispositions	-276,000.00		281,939.52
		Free Receipt	276,000.00	-320,712.00	
SBK8VSG6	DELTA AIR LINES INC DEL 3.75% DUE 10-28-2029				
		Dispositions	-100,000.00		92,812.00
		Free Receipt	200,000.00	-199,250.00	
SBP4YNS1	DEUTSCHE BK AG N Y BRANCH 5.403% 09-11-2035				
		Dispositions	-300,000.00		297,795.00
		Free Receipt	300,000.00	-300,000.00	
SBJJJTB4	DISNEY WALT CO 2.75% DUE 09-01-2049				
		Dispositions	-200,000.00		125,378.00
		Free Receipt	200,000.00	-193,550.00	

Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMDHPZ1	DISNEY WALT CO 3.6% DUE 01-13-2051 REG				
		Dispositions	-100,000.00		73,712.00
		Free Receipt	100,000.00	-99,864.00	
SBMDWGW0	DISNEY WALT CO 3.8% DUE 05-13-2060 REG				
		Dispositions	-100,000.00		72,974.00
		Free Receipt	100,000.00	-115,974.00	
S9A3XW7L	DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:BARCLAYS				
		Acquisitions	602,000.00	-602,000.00	
		Dispositions	-602,000.00		602,000.00
S9A3XW7U	DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:BARCLAYS				
		Acquisitions	1,439,000.00	-1,439,000.00	
		Dispositions	-1,439,000.00		1,439,000.00
S9B7GP6L	DOMESTIC MASTER PAYABLE TO TD				
		Acquisitions	630,000.00	-630,000.00	
		Dispositions	-630,000.00		630,000.00
SBPGLSN0	DTE ENERGY CO 5.1% 03-01-2029				
		Dispositions	-100,000.00		101,564.00
		Free Receipt	100,000.00	-99,782.00	
SBYV3C76	DUKE ENERGY 3.75% DUE 06-01-2045				
		Dispositions	-300,000.00		232,833.00
		Free Receipt	300,000.00	-317,502.00	
SBF46ZJ2	DUKE ENERGY CORP 3.95% DUE 08-15-2047				
		Dispositions	-300,000.00		227,637.00
		Free Receipt	300,000.00	-274,554.00	
SBDB6BJ3	DUKE ENERGY CORP 4.8% DUE 12-15-2045				
		Dispositions	-600,000.00		520,320.00
		Free Receipt	600,000.00	-597,984.00	
SBQFN221	EASTERN ENERGY GAS 5.65% 10-15-2054				
		Dispositions	-100,000.00		95,889.00
		Free Receipt	100,000.00	-99,927.00	
SBP9RHS3	EDISON INTL 5.0% 12-31-2049				
		Dispositions	-100,000.00		99,500.00
		Free Receipt	100,000.00	-100,000.00	
SBQB3QT0	ELEVANCE HEALTH INC 5.125% DUE 02-15-2053				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-300,000.00		266,223.00
		Free Receipt	300,000.00	-298,902.00	
SBSLSJZ6	ELI LILLY AND COMPANY 5.2% 08-14-2064				
		Dispositions	-300,000.00		279,525.00
		Free Receipt	300,000.00	-299,898.00	
SBYMVD32	EMERA US FIN LP 4.75% DUE 06-15-2046				
		Dispositions	-200,000.00		167,326.00
		Free Receipt	200,000.00	-204,485.00	
SBN12KN8	ENBRIDGE INC 6.7% 11-15-2053				
		Dispositions	-100,000.00		108,114.00
		Free Receipt	100,000.00	-99,870.00	
SBG48VF3	ENERGY TRANSFER 7.5% DUE 07-01-2038				
		Dispositions	-500,000.00		557,760.00
		Free Receipt	500,000.00	-578,075.00	
SBNG44B5	ENTERGY AR LLC FIXED 3.35% DUE 06-15-2052				
		Dispositions	-100,000.00		67,916.00
		Free Receipt	100,000.00	-67,826.00	
SBK95D95	ENTERGY MISSISSIPPI LLC 3.5% DUE 06-01-2051/05-22-2020 REG				
		Dispositions	-300,000.00		207,636.00
		Free Receipt	300,000.00	-304,131.00	
SBJT1608	ENTERPRISE PRODS 5.1% DUE 02-15-2045				
		Dispositions	-600,000.00		558,738.00
		Free Receipt	600,000.00	-626,776.00	
SBVDD8P3	ENTERPRISE PRODS OPER LLC 5.2% 01-15-2036				
		Acquisitions	200,000.00	-199,330.00	
		Dispositions	-200,000.00		201,634.00
SBT8P849	ENTERPRISE PRODS OPER LLC 5.55% 02-16-2055				
		Dispositions	-100,000.00		95,709.00
		Free Receipt	100,000.00	-99,663.00	
SBRBG3M8	EQT CORP 5.75% 02-01-2034				
		Dispositions	-100,000.00		103,643.00
		Free Receipt	100,000.00	-99,922.00	
SBQ2HTS1	EQUITABLE HLDGS INC 5.594% 01-11-2023				
		Dispositions	-100,000.00		104,244.00
		Free Receipt	100,000.00	-100,000.00	

Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBXQ9SK7	ERP OPER LTD 4.5% DUE 06-01-2045				
		Dispositions	-100,000.00		86,684.00
		Free Receipt	100,000.00	-99,622.00	
SBNGH276	ESSEX PORTFOLIO L P 5.375% 04-01-2035				
		Acquisitions	100,000.00	-99,604.00	
		Dispositions	-100,000.00		102,313.00
SBLTZ2F1	EXPEDIA GROUP INC 3.25% DUE 02-15-2030				
		Dispositions	-200,000.00		184,642.00
		Free Receipt	200,000.00	-204,666.00	
C303901BQ4	FAIRFAX FINL HLDGS LTD USD SR NT 144A 6.1% 03-15-2055				
		Dispositions	-200,000.00		197,942.00
		Free Receipt	200,000.00	-199,170.00	
SBSS9Z09	FEDERAL HOME LN BK DISC NT 05-01-2025				
		Acquisitions	1,800,000.00	-1,799,791.00	
		Dispositions	-1,800,000.00		1,800,000.00
SBN0TLG0	FEDERAL HOME LOAN BANKS 0% 07-23-2025				
		Acquisitions	1,400,000.00	-1,399,835.50	
		Dispositions	-1,400,000.00		1,400,000.00
SBZ6TS90	FEDERAL HOME LOAN BK DISC NTS 01-31-2025				
		Acquisitions	1,700,000.00	-1,699,801.67	
		Dispositions	-1,700,000.00		1,700,000.00
SBN6KXP0	FIDELITY NATL FINL INC NEW SR NT 3.2% 09-17-2051				
		Dispositions	-300,000.00		187,203.00
		Free Receipt	300,000.00	-299,310.00	
SBGBN0F4	FISERV INC 4.4% DUE 07-01-2049				
		Acquisitions	975,000.00	-783,646.50	
		Dispositions	-675,000.00		546,144.50
SBMWM3B9	FLORIDA ST BRD ADMIN FIN CORP REV 1.258%07-01-2025				
		Dispositions	-300,000.00		300,000.00
		Free Receipt	300,000.00	-300,000.00	
S9E3RHSL	FORWARD COLLATERAL PAYABLE TO BNP PARIBAS JERSEY CITY, NJ				
		Acquisitions	280,000.00	-280,000.00	
		Dispositions	-280,000.00		280,000.00
SBMPRYX0	FOX CORP 5.476% DUE 01-25-2039				

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-100,000.00		98,840.00
		Free Receipt	100,000.00	-100,000.00	
C999599GH0	FUT 06 JUN 25 EURX EUR-BOBL				
		Free Delivery	-11.00		
		Free Receipt	11.00	-1,361,291.55	
C999599GH0	FUT 06 JUN 25 EURX EUR-BOBL				
		Free Delivery	-11.00		
		Free Receipt	11.00	-1,361,291.55	
C999599GH0	FUT 06 JUN 25 EURX EUR-BUND				
		Free Delivery	-1.00		
		Free Receipt	1.00	-140,468.66	
C999599GH0	FUT 06 JUN 25 EURX EUR-BUND				
		Free Delivery	-1.00		
		Free Receipt	1.00	-140,468.66	
C999599GH0	FUT 06 MAR 25 EURX EUR-BOBL				
		Free Delivery	-12.00		
		Free Receipt	13.00	-1,585,137.23	
C999599GH0	FUT 06 MAR 25 EURX EUR-BOBL				
		Free Delivery	-13.00		
		Free Receipt	12.00	-1,463,093.19	
C999599GH0	FUT 06 MAR 25 EURX EUR-BUND				
		Free Delivery	-2.00		
		Free Receipt	2.00	-278,364.86	
C999599GH0	FUT 06 MAR 25 EURX EUR-BUND				
		Free Delivery	-2.00		
		Free Receipt	2.00	-278,364.86	
C999599GH0	FUT 06 MAR 26 EURX EUR-BUND				
		Free Delivery	-3.00		
		Free Receipt	4.00	-598,155.13	
C999599GH0	FUT 06 MAR 26 EURX EUR-BUND				
		Free Delivery	-4.00		
		Free Receipt	3.00	-449,878.25	
C999599GH0	FUT 08 DEC 25 EURX EUR-BUND				
		Free Delivery	-3.00		
		Free Receipt	3.00	-447,055.53	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT 08 DEC 25 EURX EUR-BUND				
		Free Delivery	-3.00		
		Free Receipt	3.00	-447,055.53	
C999599GH0	FUT 08 SEP 25 EURX EUR-BOBL				
		Free Delivery	-12.00		
		Free Receipt	12.00	-1,622,217.25	
C999599GH0	FUT 08 SEP 25 EURX EUR-BOBL				
		Free Delivery	-12.00		
		Free Receipt	12.00	-1,622,217.25	
C999599GH0	FUT 08 SEP 25 EURX EUR-BUND				
		Free Delivery	-1.00		
		Free Receipt	1.00	-150,010.90	
C999599GH0	FUT 08 SEP 25 EURX EUR-BUND				
		Free Delivery	-1.00		
		Free Receipt	1.00	-150,010.90	
C999599GH0	FUT C 21FEB25 EURX EUR-BO 1 1750				
		Free Delivery	-1.00		
		Free Receipt	1.00	-225.49	
C999599GH0	FUT C 21FEB25 EURX EUR-BO 1 1750				
		Free Delivery	-1.00		
		Free Receipt	1.00	-225.49	
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				

Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-1.00		
		Free Receipt	1.00	-398.26	
C999599GH0	FUT C 21NOV25 EURX EUR-BU 1 3000				
		Free Delivery	-1.00		
		Free Receipt	1.00	-398.26	
C999599GH0	FUT C 21NOV25 EURX EUR-BU 1 3050				
		Free Delivery	-3.00		
		Free Receipt	3.00	-859.14	
C999599GH0	FUT C 21NOV25 EURX EUR-BU 1 3050				
		Free Delivery	-3.00		
		Free Receipt	3.00	-859.14	
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-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	-1.00		
		Free Receipt	1.00	-223.13	
C999599GH0	FUT C 24OCT25 EURX EUR-BU 1 2950				
		Free Delivery	-1.00		
		Free Receipt	1.00	-223.13	
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	

Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT C 25JUL25 EURX EUR-BO 1 1850				
		Free Delivery	-1.00		
		Free Receipt	1.00	-178.72	
C999599GH0	FUT C 25JUL25 EURX EUR-BO 1 1850				
		Free Delivery	-1.00		
		Free Receipt	1.00	-178.72	
C999599GH0	FUT C 26SEP25 EURX EUR-BU 1 2950				
		Free Delivery	-1.00		
		Free Receipt	1.00	-396.54	
C999599GH0	FUT C 26SEP25 EURX EUR-BU 1 2950				
		Free Delivery	-1.00		
		Free Receipt	1.00	-396.54	
C999599GH0	FUT C 26SEP25 EURX EUR-BU 1 3050				
		Free Delivery	-1.00		
		Free Receipt	1.00	-488.15	
C999599GH0	FUT C 26SEP25 EURX EUR-BU 1 3050				
		Free Delivery	-1.00		
		Free Receipt	1.00	-488.15	
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		1,244.05
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				

Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	8.00	0.00	
		Dispositions	-8.00		2,000.35
C999999OA8	FUT CALL OCT 25 T-NOTE OPTION 1140				
		Acquisitions	2.00	0.00	
		Dispositions	-2.00		599.35
C999999OA8	FUT CALL SEP 25 T-NOTE OPTION 1120				
		Acquisitions	2.00	0.00	
		Dispositions	-2.00		528.87
C999599GH0	FUT DEC 25 5 YR T NOTE				
		Free Delivery	-462.00		
		Free Receipt	462.00	-50,509,138.92	
C999599GH0	FUT DEC 25 5 YR T NOTE				
		Free Delivery	-462.00		
		Free Receipt	462.00	-50,509,138.92	
C999599GH0	FUT DEC 25 CBT UL T-BONDS				
		Free Delivery	-129.00		
		Free Receipt	129.00	-15,133,212.16	
C999599GH0	FUT DEC 25 CBT UL T-BONDS				
		Free Delivery	-129.00		
		Free Receipt	129.00	-15,133,212.16	
C999599GH0	FUT DEC 25 CBT ULT TNOTE				
		Free Delivery	-462.00		
		Free Receipt	462.00	-52,842,948.27	
C999599GH0	FUT DEC 25 CBT ULT TNOTE				
		Free Delivery	-462.00		
		Free Receipt	462.00	-52,842,948.27	
C999599GH0	FUT DEC 25 OSE 10Y JGB				
		Free Delivery	-2.00		
		Free Receipt	2.00	-1,781,637.69	
C999599GH0	FUT DEC 25 OSE 10Y JGB				
		Free Delivery	-2.00		
		Free Receipt	2.00	-1,781,637.69	
C999599GH0	FUT DEC 25 U.S. T-BONDS				
		Free Delivery	-19.00		
		Free Receipt	19.00	-2,166,000.00	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT DEC 25 U.S. T-BONDS				
		Free Delivery	-19.00		
		Free Receipt	19.00	-2,166,000.00	
C999599GH0	FUT DEC 25 US 2YR T-NOTE				
		Free Delivery	-61.00		
		Free Receipt	61.00	-12,689,906.23	
C999599GH0	FUT DEC 25 US 2YR T-NOTE				
		Free Delivery	-61.00		
		Free Receipt	61.00	-12,689,906.23	
C999599GH0	FUT JUN 25 10 YR T-NOTES				
		Free Delivery	-11.00		
		Free Receipt	11.00	-1,209,953.36	
C999599GH0	FUT JUN 25 10 YR T-NOTES				
		Free Delivery	-11.00		
		Free Receipt	11.00	-1,209,953.36	
C999599GH0	FUT JUN 25 CBT 5Y T-NOTE				
		Free Delivery	-208.00		
		Free Receipt	208.00	-22,518,292.54	
C999599GH0	FUT JUN 25 CBT 5Y T-NOTE				
		Free Delivery	-208.00		
		Free Receipt	208.00	-22,518,292.54	
C999599GH0	FUT JUN 25 CBT UL T-BONDS				
		Free Delivery	-80.00		
		Free Receipt	80.00	-9,706,326.78	
C999599GH0	FUT JUN 25 CBT UL T-BONDS				
		Free Delivery	-80.00		
		Free Receipt	80.00	-9,706,326.78	
C999599GH0	FUT JUN 25 CBT ULT TNOTE				
		Free Delivery	-39.00		
		Free Receipt	39.00	-4,368,968.89	
C999599GH0	FUT JUN 25 CBT ULT TNOTE				
		Free Delivery	-39.00		
		Free Receipt	39.00	-4,368,968.89	
C999599GH0	FUT JUN 25 OSE 10Y JGB				

Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-1.00		
		Free Receipt	1.00	-940,097.18	
C999599GH0	FUT JUN 25 OSE 10Y JGB				
		Free Delivery	-1.00		
		Free Receipt	1.00	-940,097.18	
C999599GH0	FUT JUN 25 U.S. T-BONDS				
		Free Delivery	-24.00		
		Free Receipt	24.00	-2,746,312.50	
C999599GH0	FUT JUN 25 U.S. T-BONDS				
		Free Delivery	-24.00		
		Free Receipt	24.00	-2,746,312.50	
C999599GH0	FUT JUN 25 US 2YR T-NOTE				
		Free Delivery	-88.00		
		Free Receipt	88.00	-18,294,443.97	
C999599GH0	FUT JUN 25 US 2YR T-NOTE				
		Free Delivery	-88.00		
		Free Receipt	88.00	-18,294,443.97	
C999599GH0	FUT MAR 25 CBT ULT TNOTE				
		Free Delivery	-4.00		
		Free Receipt	27.00	-2,999,859.39	
C999599GH0	FUT MAR 25 CBT ULT TNOTE				
		Free Delivery	-27.00		
		Free Receipt	4.00	-439,671.89	
C999599GH0	FUT MAR 26 CBT ULT TNOTE				
		Free Delivery	-21.00		
		Free Receipt	487.00	-56,346,380.11	
C999599GH0	FUT MAR 26 CBT ULT TNOTE				
		Free Delivery	-487.00		
		Free Receipt	21.00	-2,428,575.92	
C999599GH0	FUT MAR 26 OSE 10Y JGB				
		Free Delivery	-1.00		
		Free Receipt	1.00	-854,746.09	
C999599GH0	FUT MAR 26 OSE 10Y JGB				
		Free Delivery	-1.00		
		Free Receipt	1.00	-854,746.09	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT P 21FEB25 EURX EUR-BO 1 1575				
		Free Delivery	-1.00		
		Free Receipt	1.00	-240.86	
C999599GH0	FUT P 21FEB25 EURX EUR-BO 1 1575				
		Free Delivery	-1.00		
		Free Receipt	1.00	-240.86	
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	
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	-1.00		
		Free Receipt	1.00	-398.26	
C999599GH0	FUT P 21NOV25 EURX EUR-BU 1 2750				
		Free Delivery	-1.00		
		Free Receipt	1.00	-398.26	
C999599GH0	FUT P 21NOV25 EURX EUR-BU 1 2800				
		Free Delivery	-1.00		
		Free Receipt	1.00	-364.77	
C999599GH0	FUT P 21NOV25 EURX EUR-BU 1 2800				
		Free Delivery	-1.00		
		Free Receipt	1.00	-364.77	
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				

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	-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				
		Free Delivery	-2.00		
		Free Receipt	2.00	-819.99	
C999599GH0	FUT P 24OCT25 EURX EUR-BU 1 2750				
		Free Delivery	-2.00		
		Free Receipt	2.00	-739.38	
C999599GH0	FUT P 24OCT25 EURX EUR-BU 1 2750				
		Free Delivery	-2.00		
		Free Receipt	2.00	-739.38	
C999599GH0	FUT P 25JUL25 EURX EUR-BO 1 1725				
		Free Delivery	-1.00		
		Free Receipt	1.00	-219.08	
C999599GH0	FUT P 25JUL25 EURX EUR-BO 1 1725				
		Free Delivery	-1.00		
		Free Receipt	1.00	-219.08	
C999599GH0	FUT P 26SEP25 EURX EUR-BU 1 2700				
		Free Delivery	-1.00		
		Free Receipt	1.00	-431.53	
C999599GH0	FUT P 26SEP25 EURX EUR-BU 1 2700				
		Free Delivery	-1.00		
		Free Receipt	1.00	-431.53	
C999599GH0	FUT P 26SEP25 EURX EUR-BU 1 2750				
		Free Delivery	-1.00		
		Free Receipt	1.00	-406.79	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT P 26SEP25 EURX EUR-BU 1 2750				
		Free Delivery	-1.00		
		Free Receipt	1.00	-406.79	
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		1,556.55
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 T-NOTE OPTION 1095				
		Acquisitions	2.00	0.00	
		Dispositions	-2.00		372.62
C999599GH0	FUT SEP 25 10 YR T-NOTES				

Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-13.00		
		Free Receipt	13.00	-1,435,976.59	
C999599GH0	FUT SEP 25 10 YR T-NOTES				
		Free Delivery	-13.00		
		Free Receipt	13.00	-1,435,976.59	
C999599GH0	FUT SEP 25 5 YR T NOTE				
		Free Delivery	-205.00		
		Free Receipt	205.00	-22,248,831.34	
C999599GH0	FUT SEP 25 5 YR T NOTE				
		Free Delivery	-205.00		
		Free Receipt	205.00	-22,248,831.34	
C999599GH0	FUT SEP 25 CBT UL T-BONDS				
		Free Delivery	-133.00		
		Free Receipt	133.00	-15,461,518.16	
C999599GH0	FUT SEP 25 CBT UL T-BONDS				
		Free Delivery	-133.00		
		Free Receipt	133.00	-15,461,518.16	
C999599GH0	FUT SEP 25 CBT ULT TNOTE				
		Free Delivery	-43.00		
		Free Receipt	43.00	-4,824,966.85	
C999599GH0	FUT SEP 25 CBT ULT TNOTE				
		Free Delivery	-43.00		
		Free Receipt	43.00	-4,824,966.85	
C999599GH0	FUT SEP 25 OSE 10Y JGB				
		Free Delivery	-1.00		
		Free Receipt	1.00	-956,203.68	
C999599GH0	FUT SEP 25 OSE 10Y JGB				
		Free Delivery	-1.00		
		Free Receipt	1.00	-956,203.68	
C999599GH0	FUT SEP 25 U.S. T-BONDS				
		Free Delivery	-24.00		
		Free Receipt	24.00	-2,649,937.50	
C999599GH0	FUT SEP 25 U.S. T-BONDS				
		Free Delivery	-24.00		
		Free Receipt	24.00	-2,649,937.50	

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	-61.00		
		Free Receipt	61.00	-12,640,343.75	
C999599GH0	FUT SEP 25 US 2YR T-NOTE				
		Free Delivery	-61.00		
		Free Receipt	61.00	-12,640,343.75	
SBNYL0L0	GOLDEN ST TOB SECURITIZATION CORP 3.85% 06-01-2050				
		Dispositions	-75,000.00		69,000.00
		Free Receipt	75,000.00	-75,000.00	
SBRC1656	GOLDMAN SACHS GROUP INC 5.33% 07-23-2035				
		Dispositions	-400,000.00		407,156.00
		Free Receipt	500,000.00	-500,000.00	
C39541EAC7	GREENSAIF PLINE NT 144A 6.51% 02-23-2042				
		Dispositions	-200,000.00		219,240.00
		Free Receipt	200,000.00	-200,000.00	
SBQYJVD4	HCA INC 6.2% 03-01-2055				
		Acquisitions	200,000.00	-198,352.00	
		Dispositions	-200,000.00		198,892.00
SBG5GXM7	HSBC HLDGS PLC 7.35% DUE 11-27-2032				
		Dispositions	-100,000.00		114,912.00
		Free Receipt	100,000.00	-105,645.00	
SBRC6GS4	HUMANA INC 5.75% 04-15-2054				
		Dispositions	-100,000.00		89,772.00
		Free Receipt	100,000.00	-99,949.00	
SBP8JTQ2	HUMANA INC 5.875% DUE 03-01-2033				
		Dispositions	-40,000.00		40,354.80
		Free Receipt	40,000.00	-41,526.00	
SBK59KT0	HUMANA INC FIXED 3.95% DUE 08-15-2049				
		Dispositions	-100,000.00		70,748.00
		Free Receipt	100,000.00	-100,417.00	
SBRQN2X8	ING GROEP N V 5.55% 03-19-2035				
		Dispositions	-200,000.00		206,156.00
		Free Receipt	200,000.00	-200,000.00	
SBMTWJ58	INTERCONTINENTAL EXCHANGE INC 5.2% 06-15-2062				

Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-200,000.00		185,084.00
		Free Receipt	200,000.00	-198,656.00	
C47077DAM2	JANE STR GROUP LLC 1ST LIEN TERM LOAN SENIOR SECURED 12-11-2031				
		Dispositions	-99,740.26		98,994.16
		Free Receipt	99,740.26	-99,490.91	
CG5112TAB9	JETBLUE AIRWAYS CORPORATION INITIAL TERMLOAN SENIOR SECURED 08-27-2029				
		Dispositions	-2,000.00		2,000.00
		Free Receipt	199,500.00	-195,510.00	
S4B21SHU	KAISA GROUP HLDGS 5% 30/11/2027 5.0% 30/11/2027				
		Acquisitions	5,023.00	0.00	
		Free Delivery	-993.00		
SBQS8YC7	KENVUE INC 5.1% 03-22-2043				
		Dispositions	-100,000.00		96,054.00
		Free Receipt	100,000.00	-99,739.00	
SBS6RS84	KIMCO RLTY OP LLC 4.85% 03-01-2035				
		Dispositions	-100,000.00		98,747.00
		Free Receipt	100,000.00	-99,815.00	
SBMZLFM8	LABORATORY CORP AMER HLDGS 4.8% 10-01-2034				
		Dispositions	-100,000.00		97,221.00
		Free Receipt	100,000.00	-99,755.00	
SBKV8626	LAS VEGAS SANDS 2.9% DUE 06-25-2025				
		Dispositions	-100,000.00		99,088.00
		Free Receipt	100,000.00	-99,875.00	
SBRJC5M2	LLOYDS BKG GROUP PLC 5.679% 01-05-2035				
		Dispositions	-200,000.00		207,404.00
		Free Receipt	200,000.00	-200,000.00	
C53944YAV5	LLOYDS BKG GROUP PLC 8.0% 12-31-2099				
		Dispositions	-200,000.00		210,500.00
		Free Receipt	200,000.00	-201,480.00	
SBQXQQT7	LOCKHEED MARTIN 5.9% DUE 11-15-2063				
		Dispositions	-400,000.00		411,344.00
		Free Receipt	400,000.00	-396,556.00	
SBQXQQS6	LOCKHEED MARTIN CORP 5.7% DUE 11-15-2054				
		Dispositions	-100,000.00		100,240.00
		Free Receipt	100,000.00	-112,923.00	

Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBN7T9S1	LOCKHEED MARTIN CORP SR NT 4.15% 06-15-2053				
		Dispositions	-300,000.00		236,913.00
		Free Receipt	300,000.00	-297,936.00	
SBPMQ8K6	LOWES COS INC FIXED 5.8% DUE 09-15-2062				
		Dispositions	-300,000.00		290,064.00
		Free Receipt	300,000.00	-297,732.00	
SB6W1ZC9	MARATHON PETE CORP 6.5% DUE 03-01-2041				
		Dispositions	-100,000.00		105,559.00
		Free Receipt	100,000.00	-129,621.00	
SBMDQF92	MARRIOTT INTERNATIONAL INC 5.0% 10-15-2027				
		Dispositions	-300,000.00		300,783.00
		Free Receipt	300,000.00	-297,384.00	
SBMXNHJ7	MARRIOTT INTL INC NEW 4.625% DUE 06-15-2030 REG				
		Dispositions	-100,000.00		100,838.00
		Free Receipt	100,000.00	-107,226.00	
SBT05PH9	MARSH & MCLENNAN COS INC 5.35% 11-15-2044				
		Dispositions	-300,000.00		290,130.00
		Free Receipt	300,000.00	-299,958.00	
SBMW4QC7	MARVELL TECHNOLOGY INC 2.95% 04-15-2031				
		Dispositions	-50,000.00		45,784.00
		Free Receipt	50,000.00	-49,986.50	
SB1TR4G2	MASTR ASSET BACKED SECS TR 2007-WMC1 MTGPASS THRU CTF CL A-2 01-25-2037 REG				
		Dispositions	-819.59		819.59
		Free Receipt	41,233.24	-41,221.24	
SBK0WS12	MCDONALDS CORP MEDIUM TERM NTS BOOK 3.625% DUE 09-01-2049				
		Dispositions	-100,000.00		73,077.00
		Free Receipt	100,000.00	-98,075.00	
C30303M8W5	META PLATFORMS INC 5.55% 08-15-2064				
		Dispositions	-300,000.00		290,961.00
		Free Receipt	300,000.00	-298,704.00	
SBQPF885	META PLATFORMS INC 5.75% 05-15-2063				
		Dispositions	-300,000.00		299,820.00
		Free Receipt	300,000.00	-299,106.00	
SBKVF1P5	MGM RESORTS INTL 6.5% 04-15-2032				

Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-100,000.00		99,750.00
		Free Receipt	100,000.00	-100,000.00	
SBMDWFL2	MICRON TECHNOLOGY INC 3.366% 11-01-2041				
		Dispositions	-300,000.00		225,477.00
		Free Receipt	300,000.00	-300,000.00	
C606822CR3	MITSUBISHI UFJ FIXED 5.472% DUE 09-13-2033				
		Dispositions	-400,000.00		417,208.00
		Free Receipt	400,000.00	-400,000.00	
SBVK9DM6	MIZUHO FINL GROUP FIXED 5.669% DUE 09-13-2033				
		Dispositions	-200,000.00		210,118.00
		Free Receipt	200,000.00	-200,000.00	
SBMGNM11	MORGAN STANLEY 4.889% 07-20-2033				
		Dispositions	-100,000.00		100,939.00
		Free Receipt	100,000.00	-95,346.00	
C55336VAP5	MPLX LP FIXED 4.9% DUE 04-15-2058				
		Dispositions	-100,000.00		80,510.00
		Free Receipt	100,000.00	-99,289.00	
SBPJHGG4	MPLX LP SR NT 4.95% 03-14-2052				
		Dispositions	-300,000.00		247,770.00
		Free Receipt	300,000.00	-296,946.00	
SBP961C2	NASDAQ INC SR NT 3.95% 03-07-2052				
		Acquisitions	600,000.00	-451,440.00	
		Dispositions	-115,000.00		89,398.70
C639057AD0	NATWEST GROUP PLC 4.6% DUE 12-31-2049				
		Dispositions	-200,000.00		173,000.00
		Free Receipt	200,000.00	-200,000.00	
C62886HBE0	NCL CORP LTD SR SECD NT 144A 5.875% 02-15-2027				
		Dispositions	-100,000.00		99,802.00
		Free Receipt	100,000.00	-100,000.00	
SBSNR2S5	NEWMONT CORP/NEWCREST FIN PTY LTD 5.75% 11-15-2041				
		Dispositions	-157,000.00		163,361.64
		Free Receipt	200,000.00	-200,297.00	
SBJYRXM2	NEWMONT GOLDCORP 5.45% DUE 06-09-2044				
		Dispositions	-200,000.00		197,626.00
		Free Receipt	200,000.00	-229,872.00	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBG490N7	NEWMONT MNG CORP 6.25% DUE 10-01-2039				
		Dispositions	-200,000.00		222,628.00
		Free Receipt	200,000.00	-197,616.00	
SBKRWX76	NEXTERA ENERGY CAP HLDGS INC 2.75% DUE 11-01-2029				
		Dispositions	-300,000.00		275,037.00
		Free Receipt	300,000.00	-272,079.00	
C65535HBH1	NOMURA HLDGS INC 5.842% DUE 01-18-2028				
		Dispositions	-500,000.00		517,240.00
		Free Receipt	500,000.00	-500,000.00	
SBKLMSY4	NORTHN STS PWR CO 2.9% DUE 03-01-2050				
		Dispositions	-100,000.00		64,971.00
		Free Receipt	100,000.00	-65,765.00	
SBMM2784	NORTHN STS PWR CO 4.125% DUE 05-15-2044				
		Dispositions	-100,000.00		86,957.00
		Free Receipt	100,000.00	-88,370.00	
SBS2G0M3	NORTHROP GRUMMAN CORP 5.2% 06-01-2054				
		Dispositions	-300,000.00		277,209.00
		Free Receipt	300,000.00	-300,068.00	
C62954HBB3	NXP B V/NXP FDG LLC/NXP USA INC 5.0% 01-15-2033				
		Dispositions	-100,000.00		97,476.00
		Free Receipt	100,000.00	-99,701.00	
SBJCRNM4	OCCIDENTAL PETE 6.2% DUE 03-15-2040				
		Dispositions	-100,000.00		93,178.00
		Free Receipt	140,000.00	-138,046.50	
SBQ5HTS8	OCCIDENTAL PETE CORP 6.05% 10-01-2054				
		Dispositions	-200,000.00		181,292.00
		Free Receipt	200,000.00	-200,219.00	
SBN77TJ6	OGLETHORPE PWR CORP 3.75% 08-01-2050				
		Acquisitions	400,000.00	-291,044.00	
		Dispositions	-400,000.00		283,488.00
SBP4FTD1	ONCOR ELEC FIXED 2.7% DUE 11-15-2051				
		Acquisitions	100,000.00	-61,003.00	
		Dispositions	-100,000.00		59,434.00
SBQTY4J1	ONEOK INC 5.85% 11-01-2064				

Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-600,000.00		545,903.00
		Free Receipt	600,000.00	-598,188.00	
SBDDR194	ONEOK INC NEW 5.2% DUE 07-15-2048				
		Dispositions	-300,000.00		263,010.00
		Free Receipt	300,000.00	-297,603.00	
SB2830T3	ONEOK PARTNERS L P 6.85% DUE 10-15-2037				
		Dispositions	-200,000.00		213,252.00
		Free Receipt	300,000.00	-299,073.00	
SBRXZ1B8	ORACLE CORP 6% 08-03-2055				
		Acquisitions	200,000.00	-199,610.00	
		Dispositions	-200,000.00		195,792.00
SBNSP148	OVINTIV INC 7.1% 07-15-2053				
		Dispositions	-200,000.00		201,278.00
		Free Receipt	200,000.00	-220,478.00	
SBPCPZ91	PACIFICORP 5.35% DUE 12-01-2053				
		Dispositions	-225,000.00		201,516.75
		Free Receipt	400,000.00	-376,984.00	
SBRXGPG4	PACIFICORP 5.8% 01-15-2055				
		Acquisitions	400,000.00	-376,148.00	
		Dispositions	-200,000.00		190,022.00
		Free Receipt	200,000.00	-198,798.00	
SBMWPCX3	PECO ENERGY CO 1ST & REF MTG BD 2.85% 09-15-2051				
		Dispositions	-350,000.00		218,582.00
		Free Receipt	350,000.00	-349,650.00	
SBTFK5B3	PECO ENERGY CO 5.25% 09-15-2054				
		Dispositions	-100,000.00		94,387.00
		Free Receipt	100,000.00	-99,759.00	
SBQ66TB7	PFIZER INVESTMENT ENTER 5.34% 05-19-2063				
		Dispositions	-125,000.00		114,847.50
		Free Receipt	500,000.00	-490,285.00	
SBQXJKM7	PG&E CORP 7.375% 03-15-2055				
		Dispositions	-100,000.00		103,810.00
		Free Receipt	100,000.00	-100,000.00	
SBN4HDP3	PHILLIPS EDISON GROCERY 5.25% 08-15-2032				
		Acquisitions	200,000.00	-199,664.00	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-200,000.00		204,296.00
SBPDYZG4	PROLOGIS L P 5.25% 03-15-2054				
		Dispositions	-100,000.00		93,889.00
		Free Receipt	100,000.00	-96,112.00	
SBSWWTG8	PUBLIC SERVICE ELECTRIC 4.85% 08-01-2034				
		Dispositions	-200,000.00		200,808.00
		Free Receipt	200,000.00	-199,438.00	
S9MZ7YXU	PUT BONDOPT SBNYUS33 03/06/2025 FNCL 5% 03/13/2025 93.03125 31750Q0O8				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		281.25
S9MZ6KAU	PUT BONDOPT SBNYUS33 03/06/2025 FNCL 5% 03/13/2025 94.71875 31750PZS3				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		546.88
S9N27L5U	PUT BONDOPT SBNYUS33 07/07/2025 FNCL 4.5% 07/14/20 92.46875 31750QSL4				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		546.88
S9MZNRMU	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
S9N11VVU	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
S9N2E93U	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
S9MZWNGU	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
S9MZ7J2U	PUT SWO EUR BARCGB33 P 2.68% / R 6MEURIB 317U7ZOA0 10/02/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		267.79
S9N44VKU	PUT SWO EUR BARCGB33 P 2.75% / R 6MEURIB 317UA2WA0 15/09/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		250.50

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9N4M02U	PUT SWO EUR BARCGB33 P 2.75% / R 6MEURIB 317UAGAA3 17/10/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		462.23
S9N1PRHU	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
S9N1VU3U	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
S9N4CVVU	PUT SWO EUR BARCGB33 P 2.85% / R 6MEURIB 317UA9TA9 02/10/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		510.62
S9N1768U	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
S9N1960U	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
S9N1C57U	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
S9N17HMU	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
S9N26LHU	PUT SWO EUR BOFAUS6S P 2.64% / R 6MEURIB 317U91VA5 22/05/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		321.96
S9MZ2EPU	PUT SWO EUR CHASUS33 P 2.22% / R 6MEURIB 317U7PUA5 06/01/2025				
		Acquisitions	100,000.00	0.00	
		Free Delivery	-100,000.00		
S9N2KH9U	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
S9N3RELU	PUT SWO EUR CHASUS33 P 2.79% / R 6MEURIB 317U9VFA7 26/08/2025				

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		272.82
S9N1KRQU	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
S9N34XRU	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
S9N2RU8U	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
S9N1SMNU	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
S9MZ4PAU	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
S9N49H1U	PUT SWO EUR GSCMUS33 P 2.83% / R 6MEURIB 317UA6RA7 26/09/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		504.42
S9N2207U	PUT SWO EUR MSCSUS33 P 2.39% / R 6MEURIB 317U8ZFA9 15/05/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		176.20
S9N13N8U	PUT SWO EUR MSCSUS33 P 2.46% / R 6MEURIB 317U8JOA5 28/03/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		244.71
S9N4E88U	PUT SWO EUR MSCSUS33 P 2.79% / R 6MEURIB 317UABZA7 06/10/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		255.97
S9N17HZU	PUT SWO EUR MSCSUS33 P 2.89% / R 6MEURIB 317U8M7A7 07/04/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		376.74
S9N29RPU	PUT SWO EUR NGFPUS33 P 2.3% / R 6MEURIB 317U94HA5 28/05/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		327.41

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9N3DV5U	PUT SWO EUR NGFPUS33 P 2.7% / R 6MEURIB 317U9OMA5 01/08/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		269.99
S9N1EJKU	PUT SWO EUR NGFPUS33 P 2.89% / R 6MEURIB 317U8QWA0 17/04/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		375.10
S9MZHJDU	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
S9MZRNPU	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
S9MZAU1U	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
S9N3ULWU	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
S9N24XFU	PUT SWO USD BARCGB33 P 3.982% / R 1DSOFR 317U90YA4 05/19/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		795.00
S9N4KA7U	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
S9N5BCFU	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
S9N5JG4U	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
S9MZ2DTU	PUT SWO USD BNPAFRPP P 3.84% / R 1DSOFR 317U7QAA5 01/06/2025				
		Acquisitions	100,000.00	0.00	
		Free Delivery	-100,000.00		
S9MZLRLU	PUT SWO USD BNPAFRPP P 4.22% / R 1DSOFR 317U88NA0 03/03/2025				

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		352.50
S9MZBR5U	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
S9N4JC1U	PUT SWO USD BOFAUS6S P 3.625% / R 1DSOFR 317UAEOA3 10/14/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		551.00
S9N5FLSU	PUT SWO USD BOFAUS6S P 3.785% / R 1DSOFR 317UAYOA9 11/28/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		460.00
S9N51RJU	PUT SWO USD BOFAUS6S P 3.8% / R 1DSOFR 317UAOOA1 11/06/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		495.00
S9N3XN2U	PUT SWO USD BOFAUS6S P 3.873% / R 1DSOFR 317U9ZUA1 09/08/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		290.00
S9N47DXU	PUT SWO USD BOFAUS6S P 3.898% / R 1DSOFR 317UA4QA3 09/22/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		650.00
S9N39W6U	PUT SWO USD BOFAUS6S P 3.905% / R 1DSOFR 317U9N3A8 07/24/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		317.50
S9N36ZPU	PUT SWO USD BOFAUS6S P 4.037% / R 1DSOFR 317U9M3A0 07/18/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		316.25
S9N3KB9U	PUT SWO USD BOFAUS6S P 4.049% / R 1DSOFR 317U9SBA8 08/14/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		335.00
S9N38DUU	PUT SWO USD BOFAUS6S P 4.05% / R 1DSOFR 317U9MJA3 07/21/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		317.50
S9N2QQCU	PUT SWO USD BOFAUS6S P 4.078% / R 1DSOFR 317U9DRA4 06/27/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		355.00

Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9N2154U	PUT SWO USD BOFAUS6S P 4.082% / R 1DSOFR 317U8Z4A1 05/14/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		447.50
S9MZ2FCU	PUT SWO USD BOFAUS6S P 4.1% / R 1DSOFR 317U7SEA7 01/16/2025				
		Acquisitions	100,000.00	0.00	
		Free Delivery	-100,000.00		
S9N2XVHU	PUT SWO USD BOFAUS6S P 4.12% / R 1DSOFR 317U9JRA1 07/09/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		320.00
S9N2GRXU	PUT SWO USD BOFAUS6S P 4.138% / R 1DSOFR 317U9A1A8 06/12/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		366.25
S9N2LMKU	PUT SWO USD BOFAUS6S P 4.15% / R 1DSOFR 317U9BNA2 06/20/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		396.25
S9MZBC6U	PUT SWO USD BOFAUS6S P 4.355% / R 1DSOFR 317U83IA7 02/18/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		345.00
S9MZ5PSU	PUT SWO USD BOFAUS6S P 4.405% / R 1DSOFR 317U7YEA4 02/07/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		375.00
S9N5ATCU	PUT SWO USD BOFMCAT2 P 3.655% / R 1DSOFR 317UATJA6 11/24/2025				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		877.50
S9N1MSBU	PUT SWO USD BOFMCAT2 P 4.088% / R 1DSOFR 317U8U0A6 04/28/2025				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,081.50
S9N56UXU	PUT SWO USD CHASUS33 P 3.725% / R 1DSOFR 317UARGA3 11/17/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		575.00
S9MZ2ERU	PUT SWO USD CHASUS33 P 3.85% / R 1DSOFR 317U7QCA3 01/06/2025				
		Acquisitions	100,000.00	0.00	
		Free Delivery	-100,000.00		
S9N22J8U	PUT SWO USD CHASUS33 P 3.94% / R 1DSOFR 317U8ZSA5 05/15/2025				

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		317.50
S9MZ2ETU	PUT SWO USD CHASUS33 P 3.97% / R 1DSOFR 317U7RVA0 01/13/2025				
		Acquisitions	100,000.00	0.00	
		Free Delivery	-100,000.00		
S9N2SK6U	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
S9N22J7U	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
S9N31UXU	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
S9MZWDDU	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
S9N39F6U	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
S9N47U1U	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
S9N38W1U	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
S9MZNLEU	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
S9N57A5U	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
S9N3VBAU	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

Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9N2PGHU	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
S9MZAH2U	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
S9N58RBU	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
S9N4E53U	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
S9N54KYU	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
S9N5TNYU	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
S9N1SMQU	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
S9N5JV7U	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
S9N52CZU	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
S9N5PARU	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
S9N2AHMU	PUT SWO USD GSCMUS33 P 3.85% / R 1DSOFR 317U95DA6 05/29/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		820.00
S9N4TN3U	PUT SWO USD GSCMUS33 P 3.85% / R 1DSOFR 317UAM1A0 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
S9N43ZGU	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
S9N3V82U	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
S9N3VFPU	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
S9N3BUKU	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
S9N3D39U	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
S9MZ2FEU	PUT SWO USD GSCMUS33 P 3.896% / R 1DSOFR 317U7PSA8 01/06/2025				
		Acquisitions	100,000.00	0.00	
		Free Delivery	-100,000.00		
S9N49H3U	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
S9MZ2DVU	PUT SWO USD GSCMUS33 P 3.9% / R 1DSOFR 317U7Q3A3 01/06/2025				
		Acquisitions	100,000.00	0.00	
		Free Delivery	-100,000.00		
S9N3C92U	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
S9N26EBU	PUT SWO USD GSCMUS33 P 3.913% / R 1DSOFR 317U92FA1 05/22/2025				
		Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,035.00
S9N3EUEU	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

Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9N3865U	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
S9N1PVHU	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
S9N2DUNU	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
S9N28NYU	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
S9N1839U	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
S9N3SXXU	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
S9N2CZAU	PUT SWO USD GSCMUS33 P 4.005% / R 1DSOFR 317U98AA3 06/05/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		360.00
S9N3QTUU	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
S9N2WHBU	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
S9N26EDU	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
S9N1EFRU	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
S9N33E9U	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
S9N1FW2U	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
S9N1LHWU	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
S9MZ2DXU	PUT SWO USD GSCMUS33 P 4.071% / R 1DSOFR 317U7S7A5 01/13/2025				
		Acquisitions	100,000.00	0.00	
		Free Delivery	-100,000.00		
S9N1B48U	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
S9N2QKEU	PUT SWO USD GSCMUS33 P 4.087% / R 1DSOFR 317U9DXA7 06/27/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		350.50
S9MZ2DZU	PUT SWO USD GSCMUS33 P 4.09% / R 1DSOFR 317U7SOA6 01/17/2025				
		Acquisitions	100,000.00	0.00	
		Free Delivery	-100,000.00		
S9N35YAU	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
S9N2SENU	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
S9N2KYYU	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
S9N2WU1U	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
S9N2JR6U	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

Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9N2NWUU	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
S9MZ2EDU	PUT SWO USD GSCMUS33 P 4.222% / R 1DSOFR 317U7UVA3 01/21/2025				
		Acquisitions	100,000.00	0.00	
		Free Delivery	-100,000.00		
S9MZGXYU	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
S9MZQZMU	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
S9MZHW8U	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
S9MZ2EBU	PUT SWO USD GSCMUS33 P 4.275% / R 1DSOFR 317U7UDA3 01/21/2025				
		Acquisitions	200,000.00	0.00	
		Free Delivery	-200,000.00		
S9MZ2ELU	PUT SWO USD GSCMUS33 P 4.286% / R 1DSOFR 317U7VZA7 01/27/2025				
		Acquisitions	100,000.00	0.00	
		Free Delivery	-100,000.00		
S9MZ2EGU	PUT SWO USD GSCMUS33 P 4.3% / R 1DSOFR 317U7UXA1 01/23/2025				
		Acquisitions	100,000.00	0.00	
		Free Delivery	-100,000.00		
S9MZ2EKU	PUT SWO USD GSCMUS33 P 4.308% / R 1DSOFR 317U7VKA3 01/24/2025				
		Acquisitions	100,000.00	0.00	
		Free Delivery	-100,000.00		
S9MZEU6U	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
S9N59Q9U	PUT SWO USD MSCSUS33 P 3.648% / R 1DSOFR 317UASQA0 11/21/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		565.00
S9N55S3U	PUT SWO USD MSCSUS33 P 3.73% / R 1DSOFR 317UAQVA8 11/14/2025				

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		620.00
S9N5L25U	PUT SWO USD MSCSUS33 P 3.784% / R 1DSOFR 317UB1SA6 12/12/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		660.00
S9N5FDUU	PUT SWO USD MSCSUS33 P 3.79% / R 1DSOFR 317UAYQA7 11/28/2025				
		Acquisitions	251,000.00	0.00	
		Dispositions	-251,000.00		583.58
S9N52P6U	PUT SWO USD MSCSUS33 P 3.795% / R 1DSOFR 317UAPDA0 11/10/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		581.00
S9N53TVU	PUT SWO USD MSCSUS33 P 3.807% / R 1DSOFR 317UAQ1A1 11/10/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		580.00
S9N5KWNU	PUT SWO USD MSCSUS33 P 3.825% / R 1DSOFR 317UB16A0 12/10/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		580.00
S9N2AZ8U	PUT SWO USD MSCSUS33 P 3.84% / R 1DSOFR 317U95VA6 05/30/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		412.50
S9N49CPU	PUT SWO USD MSCSUS33 P 3.91% / R 1DSOFR 317UA5KA6 09/25/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		580.00
S9N1RQWU	PUT SWO USD MSCSUS33 P 3.916% / R 1DSOFR 317U8V2A2 05/02/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		456.25
S9N28RRU	PUT SWO USD MSCSUS33 P 3.97% / R 1DSOFR 317U93YA8 05/27/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		387.50
S9N3HL0U	PUT SWO USD MSCSUS33 P 4% / R 1DSOFR 317U9RGA5 08/11/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		303.75
S9N3F88U	PUT SWO USD MSCSUS33 P 4.015% / R 1DSOFR 317U9QKA2 08/07/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		320.00

Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9N2VKNU	PUT SWO USD MSCSUS33 P 4.019% / R 1DSOFR 317U9HMA0 07/07/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		375.50
S9N3G02U	PUT SWO USD MSCSUS33 P 4.033% / R 1DSOFR 317U9QTA3 08/08/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		318.75
S9N3LX2U	PUT SWO USD MSCSUS33 P 4.038% / R 1DSOFR 317U9SOA4 08/15/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		615.00
S9N2614U	PUT SWO USD MSCSUS33 P 4.045% / R 1DSOFR 317U93HA7 05/23/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		428.00
S9N3KK4U	PUT SWO USD MSCSUS33 P 4.045% / R 1DSOFR 317U9SGA3 08/14/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		328.00
S9N1CZ3U	PUT SWO USD MSCSUS33 P 4.06% / R 1DSOFR 317U8QSA5 04/14/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		440.00
S9N33J5U	PUT SWO USD MSCSUS33 P 4.064% / R 1DSOFR 317U9L5A0 07/14/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		297.50
S9N2TC6U	PUT SWO USD MSCSUS33 P 4.065% / R 1DSOFR 317U9G6A0 07/02/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		358.00
S9N2UXUU	PUT SWO USD MSCSUS33 P 4.075% / R 1DSOFR 317U9GEA1 07/03/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		376.25
S9N21Y2U	PUT SWO USD MSCSUS33 P 4.078% / R 1DSOFR 317U8Z2A3 05/14/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		452.50
S9N34C4U	PUT SWO USD MSCSUS33 P 4.097% / R 1DSOFR 317U9LGA8 07/16/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		288.75
S9N2L95U	PUT SWO USD MSCSUS33 P 4.138% / R 1DSOFR 317U9BYA0 06/20/2025				

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		725.00
S9N2PLXU	PUT SWO USD MSCSUS33 P 4.15% / R 1DSOFR 317U9DOA7 06/23/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		355.00
S9MZLVJU	PUT SWO USD MSCSUS33 P 4.224% / R 1DSOFR 317U88LA2 03/03/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		348.00
S9MZPU9U	PUT SWO USD MSCSUS33 P 4.249% / R 1DSOFR 317U8BLA5 03/07/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		337.50
S9MZWKLU	PUT SWO USD MSCSUS33 P 4.28% / R 1DSOFR 317U8FDA5 03/20/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		290.50
S9MZ2EWU	PUT SWO USD NGFPUS33 P 3.88% / R 1DSOFR 317U7QIA7 01/09/2025				
		Acquisitions	100,000.00	0.00	
		Free Delivery	-100,000.00		
S9N3BQQU	PUT SWO USD NGFPUS33 P 3.895% / R 1DSOFR 317U9O2A7 07/28/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		322.50
S9N2EEKU	PUT SWO USD NGFPUS33 P 3.922% / R 1DSOFR 317U99EA7 06/09/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		695.00
S9MZ2EYU	PUT SWO USD NGFPUS33 P 4.013% / R 1DSOFR 317U7RZA6 01/13/2025				
		Acquisitions	100,000.00	0.00	
		Free Delivery	-100,000.00		
S9N3MG6U	PUT SWO USD NGFPUS33 P 4.07% / R 1DSOFR 317U9TUA5 08/18/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		345.00
S9N2274U	PUT SWO USD NGFPUS33 P 4.119% / R 1DSOFR 317U8ZMA1 05/15/2025				
		Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		805.00
S9N2RHHU	PUT SWO USD NGFPUS33 P 4.127% / R 1DSOFR 317U9EIA2 06/30/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		325.00

Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9MZECGU	PUT SWO USD NGFPUS33 P 4.332% / R 1DSOFR 317U84FA8 02/24/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		305.00
S9N4WRWU	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
S9N3WCDU	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
S9MZ2FBU	PUT SWO USD PNBPUS33CHA P 3.89% / R 1DSOFR 317U7Q6A0 01/06/2025				
		Acquisitions	100,000.00	0.00	
		Free Delivery	-100,000.00		
S9N1PB3U	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
S9N2356U	PUT SWO USD PNBPUS33CHA P 4.03% / R 1DSOFR 317U90NA6 05/16/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		387.50
S9N1JA0U	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
S9N2FE8U	PUT SWO USD PNBPUS33CHA P 4.07% / R 1DSOFR 317U99UA9 06/09/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		297.50
S9N2R25U	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
S9N2URPU	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
S9MZNPWU	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
S9N2XZQU	PUT SWO USD PNBPUS33CHA P 4.14% / R 1DSOFR 317U9JKA8 07/09/2025				

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		327.50
S9N2MK1U	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
S9MZJK2U	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
S9MZ3H0U	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
S9MZVKUU	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
S9MZBM3U	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
S9MZ5LTU	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
S9N4HTGU	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
S9N4EEZU	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
S9N29UQU	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
S9N3SA3U	PUT SWO USD UBSWUS33 P 3.995% / R 1DSOFR 317U9W7A4 08/29/2025				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		275.00
S9MZW99U	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

Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C00973RAP8	PVTPL AKER BP ASA 5.8% 10-01-2054				
		Dispositions	-150,000.00		134,451.00
		Free Receipt	150,000.00	-149,535.00	
SBL9YPS2	PVTPL ATHENE GLOBAL FUNDING 5.322% 11-13-2031				
		Dispositions	-100,000.00		102,359.00
		Free Receipt	100,000.00	-100,000.00	
C067316AH2	PVTPL BACARDI LTD 5.3% 05-15-2048				
		Dispositions	-200,000.00		177,524.00
		Free Receipt	200,000.00	-197,255.00	
SBLFDKP5	PVTPL BAYER US FIN LLC 6.875% 11-21-2053				
		Dispositions	-300,000.00		317,724.00
		Free Receipt	300,000.00	-299,886.00	
SBT051H1	PVTPL BEIGNET INV LLC 6.581% 05-30-2049				
		Acquisitions	1,700,000.00	-1,700,000.00	
		Dispositions	-401,000.00		431,306.47
SBWPJFG6	PVTPL BNP PARIBAS 5.738% 02-20-2035				
		Dispositions	-100,000.00		101,588.00
		Free Receipt	100,000.00	-100,000.00	
C05565A5R0	PVTPL BNP PARIBAS NT CONV 8.5% 12-31-2049				
		Dispositions	-300,000.00		313,000.00
		Free Receipt	500,000.00	-506,750.00	
C05571ABA2	PVTPL BPCE 6.293% 01-14-2036				
		Acquisitions	250,000.00	-250,000.00	
		Dispositions	-250,000.00		263,762.50
C05571AAY1	PVTPL BPCE SA 5.936% 05-30-2035				
		Dispositions	-250,000.00		258,570.00
		Free Receipt	250,000.00	-253,297.50	
SBMCGSY9	PVTPL BROADCOM INC 2.6% DUE 02-15-2033/01-19-2021 BEO				
		Dispositions	-100,000.00		86,447.00
		Free Receipt	100,000.00	-94,163.00	
SBMCP6S6	PVTPL BROADCOM INC AVGO 3.187 11/15/36 3.187% DUE 11-15-2036/09-30-2021 BEO				
		Dispositions	-105,000.00		83,869.80
		Free Receipt	105,000.00	-104,878.68	
SBD6CQS0	PVTPL CMO CWMBS INC 2005-1 CHL MTG PASSTHRU CTF 1-A-1 VAR RT 3-25-35 REG				

Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-4,842.44		4,842.43
		Free Receipt	56,097.39	-16,916.87	
SBTFJ3W7	PVTPL COLUMBIA PIPELINES OPER CO LLC 5.695% 10-01-2054				
		Dispositions	-200,000.00		186,224.00
		Free Receipt	200,000.00	-199,990.00	
SBTKHKS1	PVTPL COX COMMUNICATIONS INC NEW NT 4.8% DUE 02-01-2035 BEO				
		Dispositions	-100,000.00		93,895.00
		Free Receipt	300,000.00	-299,892.00	
C22535WAN7	PVTPL CREDIT AGRICOLE SA 5.862% 01-09-2036				
		Acquisitions	250,000.00	-250,000.00	
		Dispositions	-250,000.00		260,147.50
SBR4XZT7	PVTPL DT MIDSTREAM INC 5.8% 12-15-2034				
		Dispositions	-100,000.00		102,191.00
		Free Receipt	100,000.00	-99,945.00	
C268317AK0	PVTPL EDF S A NT 4.875 DUE 01-22-2044				
		Dispositions	-50,000.00		43,563.50
		Free Receipt	50,000.00	-48,363.00	
SBN7J6G8	PVTPL EMBECTA CORP SR SECD NT 5.0% 02-15-2030				
		Dispositions	-200,000.00		182,080.00
		Free Receipt	200,000.00	-200,000.00	
C29278GBE7	PVTPL ENEL FIN INTL N V 5.5% 06-26-2034				
		Dispositions	-200,000.00		205,022.00
		Free Receipt	200,000.00	-196,758.00	
SBP9R1N6	PVTPL GLOBAL ATLANTIC FIN CO 6.75% 03-15-2054				
		Dispositions	-100,000.00		102,351.00
		Free Receipt	100,000.00	-99,326.00	
C423012AE3	PVTPL HEINEKEN N V SR NT 4 DUE 10-01-2042 BEO				
		Dispositions	-100,000.00		82,332.00
		Free Receipt	100,000.00	-98,251.00	
SB3VJFD4	PVTPL HEINZ H J FIN CO GTD NT 144A 7.125% DUE 08-01-2039 BEO				
		Dispositions	-500,000.00		550,840.00
		Free Receipt	500,000.00	-607,372.00	
SBDGTN13	PVTPL HOLCIM US FINANCE (LUXEMBOURG) S.A 6.5% 09-12-2043				
		Dispositions	-200,000.00		500.00
		Free Receipt	200,000.00	-212,830.00	

Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBP6NLS2	PVTPL KKR GROUP FIN CO LLC 3.25% 12-15-2051				
		Dispositions	-590,000.00		385,930.80
		Free Receipt	590,000.00	-588,846.10	
SBMGHHT6	PVTPL MILEAGE PLUS HLDGS LLC/MILEAGE PLUS IN 6.5% DUE 06-20-2027				
		Dispositions	-100,000.00		100,500.00
		Free Receipt	100,000.00	-108,000.00	
CY62014AA6	PVTPL NAKILAT INC BD 144A 6.067% DUE 12-31-2033 BEO				
		Dispositions	-230,979.00		237,908.37
		Free Receipt	230,979.00	-215,387.92	
SBKM1GZ7	PVTPL NETFLIX INC 4.875% DUE 06-15-2030/10-25-2019 BEO				
		Dispositions	-200,000.00		199,418.00
		Free Receipt	200,000.00	-221,000.00	
SBS0FMX7	PVTPL NEW YORK ST ELEC & GAS CORP 5.85% 08-15-2033				
		Dispositions	-400,000.00		423,596.00
		Free Receipt	400,000.00	-399,364.00	
C62954WAV7	PVTPL NTT FIN CORP 5.502% 07-16-2035				
		Acquisitions	200,000.00	-200,000.00	
		Dispositions	-200,000.00		204,788.00
SBSWWLJ5	PVTPL PROLOGIS TARGETED US 5.25% 01-15-2035				
		Dispositions	-200,000.00		202,810.00
		Free Receipt	200,000.00	-198,712.00	
C74365PAE8	PVTPL PROSUS N V 3.832% DUE 02-08-2051/12-08-2020 BEO				
		Dispositions	-200,000.00		125,500.00
		Free Receipt	200,000.00	-199,984.00	
SB9MV4B2	PVTPL SAUDI ELECTRICITY GLOBAL SUKUK CO 2 BD 5.06 DUE 04-08-2043				
		Dispositions	-200,000.00		195,274.00
		Free Receipt	200,000.00	-200,000.00	
C902613BM9	PVTPL UBS GROUP AG 5.379% 09-06-2045				
		Dispositions	-300,000.00		292,173.00
		Free Receipt	300,000.00	-300,000.00	
C902613BF4	PVTPL UBS GROUP AG 9.25% 12-31-2049				
		Dispositions	-100,000.00		107,150.00
		Free Receipt	200,000.00	-200,000.00	
C902613AL2	PVTPL UBS GROUP AG VAR RT DUE 02-11-2043 BEO				

Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-300,000.00		222,147.00
		Free Receipt	300,000.00	-300,000.00	
SBRK4301	PVTPL VENTURE GLOBAL LNG INC 8.375% DUE 06-01-2031				
		Dispositions	-300,000.00		296,375.00
		Free Receipt	400,000.00	-376,625.00	
C92890HAD4	PVTPL WEA FIN LLC / 4.75% DUE 09-17-2044				
		Dispositions	-200,000.00		168,326.00
		Free Receipt	200,000.00	-199,366.00	
SBN936M4	REALTY INCOME CORP 5.125% 04-15-2035				
		Acquisitions	100,000.00	-98,371.00	
		Dispositions	-100,000.00		100,698.00
C76716XAB8	RIO OIL FIN TR 9.75% 01-06-2027				
		Dispositions	-27,521.28		27,521.28
		Free Receipt	65,854.46	-65,854.46	
SBKRRKT2	ROGERS COMMUNICATIONS INC 3.7% DUE 11-15-2049				
		Dispositions	-100,000.00		73,897.00
		Free Receipt	100,000.00	-98,926.00	
C775109CJ8	ROGERS COMMUNICATIONS INC 4.5% 03-15-2042				
		Dispositions	-300,000.00		257,802.00
		Free Receipt	300,000.00	-296,991.00	
C78081BAL7	ROYALTY PHARMA PLC 3.3% 09-02-2040				
		Dispositions	-200,000.00		151,196.00
		Free Receipt	200,000.00	-191,112.00	
C78081BAM5	ROYALTY PHARMA PLC SR NT 3.55% 09-02-2050				
		Dispositions	-200,000.00		135,688.00
		Free Receipt	200,000.00	-139,374.00	
SBPGN632	SABINE PASS LIQUEFACTION LLC SR SECD NT 5.9% 09-15-2037				
		Dispositions	-2,761.00		2,761.00
		Free Receipt	100,000.00	-99,856.00	
SBP0TWJ4	SABRA HEALTH CARE LP 3.2% DUE 12-01-2031				
		Dispositions	-100,000.00		90,393.00
		Free Receipt	100,000.00	-98,940.00	
SBQXS1H6	SANDS CHINA LTD 4.375% SNR NTS 06-18-2030 USD				
		Dispositions	-200,000.00		180,250.00
		Free Receipt	200,000.00	-184,500.00	

◆ Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB68VD96	SECURITIZED ASSET BACKED RECEIVABLES LLCTR 2007 BR5 CL A-A FLT RT 05-25-2037 BEO				
		Dispositions	-1,085.43		1,085.44
		Free Receipt	13,804.24	-13,812.95	
CLX2326374	SETANTA AIRCRAFT LEASING DESIGNATED ACTIVITY CO TL B SENIOR SECURED 11 MAY 2028				
		Dispositions	-100,000.00		100,125.00
		Free Receipt	100,000.00	-100,402.50	
SBMBJZQ0	SLM CORP FIXED 4.2% DUE 10-29-2025				
		Dispositions	-100,000.00		99,431.00
		Free Receipt	100,000.00	-100,000.00	
SB1XFBZ0	SOUNDVIEW HOME LN TR 2007-OPT1 CTF CL II-A-1 06-25-2037 REG				
		Dispositions	-412.52		412.52
		Free Receipt	7,498.63	-7,498.63	
SBP4Y6K4	SOUTHERN CALIF GAS CO 5.2% 06-01-2033				
		Dispositions	-200,000.00		204,846.00
		Free Receipt	200,000.00	-199,610.00	
SBJQLGX4	SOUTHN CAL GAS CO 3.95% DUE 02-15-2050				
		Dispositions	-200,000.00		151,152.00
		Free Receipt	200,000.00	-199,514.00	
SBP5H0M2	SOUTHWEST GAS CORP 4.05% DUE 03-15-2032				
		Dispositions	-100,000.00		95,655.00
		Free Receipt	100,000.00	-99,627.00	
SBR4MSS4	SOUTHWESTERN PUB SVC CO 6.0% 06-01-2054				
		Dispositions	-100,000.00		100,748.00
		Free Receipt	100,000.00	-107,237.00	
SBWC4XS2	SPECTRA ENERGY 4.5% DUE 03-15-2045				
		Dispositions	-300,000.00		252,600.00
		Free Receipt	300,000.00	-297,702.00	
C85769EBB6	STATION CASINOS LLC TERM B FACILITY SENIOR SECURED TERM LOAN 03-07-2031				
		Dispositions	-99,250.00		98,383.75
		Free Receipt	99,250.00	-98,753.75	
SBRQPL82	STRYKER CORP 4.625% 09-11-2034				
		Dispositions	-100,000.00		98,798.00
		Free Receipt	100,000.00	-99,470.00	
SBR3V7M9	SUMITOMO MITSUI FINL GROUP INC 5.766% 01-13-2033				

Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-400,000.00		424,668.00
		Free Receipt	400,000.00	-400,000.00	
S9F3SGGL	SWAP COLL PAYABLE TO WELLS FARGO BANK, N.A.CHARLOTTE,NC,US				
		Acquisitions	60,000.00	-60,000.00	
		Dispositions	-60,000.00		60,000.00
SBTXWBS0	SYNOPSYS INC 5.15% 04-01-2035				
		Acquisitions	300,000.00	-299,340.00	
		Dispositions	-300,000.00		302,487.00
SBQ3PVG6	TARGA RES CORP 6.5% DUE 02-15-2053				
		Dispositions	-300,000.00		307,671.00
		Free Receipt	300,000.00	-293,529.00	
SBLB7192	TD SYNNEX CORP 2.375% 08-09-2028				
		Dispositions	-100,000.00		94,822.00
		Free Receipt	100,000.00	-100,000.00	
SBTXWXR3	THAMES WATER LTD 0% GTD 22/03/2027 GBP1'144A				
		Dispositions	-631.00		744.29
		Free Receipt	631.00		
SBQFM9R2	THAMES WTR UTL FIN 4.375% GTD 18/01/2033EUR				
		Dispositions	-100,000.00		85,412.14
		Free Receipt	100,000.00	-95,051.26	
C995MN2992	THIRD POINT OFFSHORE FUND LTD				
		Dispositions	-11,249,999.00		11,249,999.00
		Free Receipt	11,250,000.00	11,250,000.00	
C87264ABV6	T-MOBILE USA INC 3.375% 04-15-2029				
		Dispositions	-400,000.00		378,180.00
		Free Receipt	400,000.00	-404,000.00	
C89153VAW9	TOTAL CAP INTL 3.386% DUE 06-29-2060				
		Dispositions	-200,000.00		129,914.00
		Free Receipt	200,000.00	-200,000.00	
SBQYKPN5	TOTALENERGIES CAP 5.425% 09-10-2064				
		Dispositions	-200,000.00		185,812.00
		Free Receipt	200,000.00	-200,000.00	
SBQQ8MN6	TRIMBLE INC FIXED 6.1% DUE 03-15-2033				
		Dispositions	-100,000.00		106,633.00
		Free Receipt	100,000.00	-99,843.00	

Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C91159HJL5	U S BANCORP MEDIUM TERM NTS- BOOK ENTRY 4.839% 02-01-2034				
		Dispositions	-100,000.00		95,908.00
		Free Receipt	100,000.00	-100,000.00	
CH42097ER4	UBS GROUP AG 9.25% 12-31-2049				
		Dispositions	-200,000.00		220,360.00
		Free Receipt	200,000.00	-222,500.00	
SBSWT754	UDR INC 5.125% 09-01-2034				
		Dispositions	-100,000.00		100,554.00
		Free Receipt	100,000.00	-98,977.00	
SBPSNBB3	UK(GOVT OF) 4.375% BDS 31/07/54 GBP0.01				
		Acquisitions	382,000.00	-420,049.53	
		Dispositions	-190,000.00		203,407.13
SBMXHQN6	UNITED STATES OF AMER TREAS BONDS 1.5% 02-15-2053				
		Acquisitions	2,606,000.00	-2,206,617.06	
		Dispositions	-3,569,000.00		3,015,362.19
		Free Receipt	963,000.00	-861,561.02	
SBRJFGX9	UNITED STATES OF AMER TREAS TIPS 04-15-2029				
		Acquisitions	9,400,000.00	-9,834,894.12	
		Dispositions	-10,800,000.00		11,297,335.51
SBPDY809	UNITEDHEALTH GROUP 5.75% DUE 07-15-2064				
		Dispositions	-400,000.00		385,020.00
		Free Receipt	400,000.00	-397,588.00	
SBN7K9P1	UNITEDHEALTH GROUP INC 5.2% 04-15-2063				
		Dispositions	-291,000.00		257,072.31
		Free Receipt	291,000.00	-288,450.84	
SBPDY8C1	UNITEDHEALTH GROUP INC 5.778% 07-15-2044				
		Dispositions	-100,000.00		97,656.00
		Free Receipt	100,000.00	-99,081.00	
SBSLT313	UNUM GROUP 6% 06-15-2054				
		Dispositions	-100,000.00		97,934.00
		Free Receipt	100,000.00	-97,902.00	
SB5B54D9	VALE OVERSEAS LTD 6.875% DUE 11-10-2039				
		Dispositions	-175,000.00		194,435.50
		Free Receipt	175,000.00	-205,785.42	

Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C92343EAM4	VERISIGN INC FIXED 2.7% 06-15-2031				
		Dispositions	-200,000.00		172,792.00
		Free Receipt	200,000.00	-202,348.00	
SBV5PK62	VIPER ENERGY PARTNERS LL 4.9% 08-01-2030				
		Acquisitions	100,000.00	-99,902.00	
		Dispositions	-100,000.00		100,720.00
SBKQNBM1	VMWARE INC 4.7% DUE 05-15-2030 BEO				
		Dispositions	-50,000.00		50,647.00
		Free Receipt	200,000.00	-238,348.00	
SBJQ2JY9	VODAFONE GROUP PLC 5.125% DUE 06-19-2059				
		Dispositions	-300,000.00		259,653.00
		Free Receipt	300,000.00	-295,581.00	
SBNZHZ78	VODAFONE GROUP PLC 5.875% 06-28-2064				
		Dispositions	-100,000.00		96,412.00
		Free Receipt	100,000.00	-99,162.00	
C55903VBE2	WARNERMEDIA HLDGS INC 5.141% 03-15-2052				
		Dispositions	-172,000.00		122,297.07
		Free Receipt	200,000.00	-200,000.00	
SBNQQCY0	WARNERMEDIA HLDGS INC SR NT 5.391% 03-15-2062				
		Dispositions	-200,000.00		139,138.28
		Free Receipt	200,000.00	-181,692.00	
SBMWPCK0	WASTE CONNECTIONS FIXED 2.95% DUE 01-15-2052				
		Dispositions	-100,000.00		63,385.00
		Free Receipt	100,000.00	-66,756.00	
C94876QAA4	WEIR GROUP PLC SUSTAINABILITY LKD NT 144A 2.2% 05-13-2026				
		Dispositions	-200,000.00		195,000.00
		Free Receipt	200,000.00	-199,548.00	
SBL6FQ18	WELLS FARGO & CO 3.068% 04-30-2041				
		Dispositions	-200,000.00		152,252.00
		Free Receipt	200,000.00	-200,000.00	
SBTBN4D1	WELLS FARGO AND COMPANY 5.211% 12-03-2035				
		Dispositions	-100,000.00		101,041.00
		Free Receipt	100,000.00	-100,000.00	
SBP4FCL0	WEYERHAEUSER CO 4.75% 05-15-2026				

Schedule of Acquisitions and Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-100,000.00		100,082.00
		Free Receipt	100,000.00	-99,672.00	
SBG49770	WEYERHAEUSER CO 6.95% DUE 10-01-2027				
		Dispositions	-250,000.00		263,487.50
		Free Receipt	250,000.00	-310,455.00	
SBMZBG14	WILLIAMS COS INC 5.8% 11-15-2054				
		Dispositions	-300,000.00		291,537.00
		Free Receipt	300,000.00	-299,352.00	
SBLB3KC6	WILLIS NORTH AMERICA INC SR NT 5.35% 05-15-2033				
		Dispositions	-100,000.00		102,975.00
		Free Receipt	100,000.00	-99,733.00	
SBRJNH63	WOODSIDE FIN LTD 5.7% 05-19-2032				
		Acquisitions	200,000.00	-198,874.00	
		Dispositions	-100,000.00		103,248.00
C980236AS2	WOODSIDE FIN LTD 5.7% 09-12-2054				
		Dispositions	-300,000.00		276,435.00
		Free Receipt	300,000.00	-298,932.00	
SBP813G6	ZIMMER BIOMET HLDGS INC 5.2% 09-15-2034				
		Dispositions	-100,000.00		101,414.00
		Free Receipt	100,000.00	-99,994.00	
SBYZY714	ZIMMER HLDGS INC 4.45% DUE 08-15-2045				
		Dispositions	-100,000.00		85,750.00
		Free Receipt	100,000.00	-106,995.00	

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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.

In consultation with Advocate Health, assumptions were made for missing or apparently inconsistent data elements, as documented in the census date report dated June 13, 2025.

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

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Schedule SB, Part V
Summary of Plan Provisions

Plan Provisions

The most recent amendment reflected in the following plan provisions was and effective January 1, 2020.

Covered employees

All employees of the employer, other than non-resident aliens, leased employees, employees covered by a collective bargaining agreement, interns, residents in training, student nurses and other students, who work 1,000 hours a year or more are eligible to participate in the plan on the January 1 or July 1 coincident with or next following the attainment of age 21 (25 prior to January 1, 1985), or the completion of one year of service, whichever is later.

Participation in the plan was frozen effective December 31, 2011.

Definitions

Vesting service

All Years of Service of an Employee. A Year of Service is defined as 1,000 or more Hours of Service during a Computation Period

Pension service

Service shall equal total years of service with the employer. Service prior to January 1, 1979 is calculated as full plan years of service. After January 1, 1979, a year of service is credited for each plan year in which an employee works 1,000 hours.

A break in service occurs at the start of any plan year in which the employee works 500 hours or less for the employer in such year. Service will not be interrupted by:

- A leave of absence granted by the employer
- A period of service in the Armed Forces of the United States under which employment rights are granted
- A period of disability during which the participant is being paid directly or indirectly by the employer.
- A period of absence for maternity or paternity reasons

An employee will be given credit for his prebreak service if either of the following occurs:

- The employee had a vested interest in his accrued benefit at the time of his break in service; or

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- The employee's number of years of breaks in service is less than the greater of five or his aggregate number of years of service before such breaks.

Effective December 31, 2011, service earned after December 31, 2011 will not be taken into account in calculating a participant's accrued benefit; however, service shall continue to accrue for purposes of determining a participant's vesting percentage and eligibility for early retirement

Compensation

Compensation is the W-2 compensation including elective salary reduction contributions to any Section 403(b) or Section 125 plan sponsored by the employer and the amount of any rental value of a home or rental allowance paid by the employer to a minister of the gospel, but excluding certain expenses and payments named in the plan document in Exhibit B. However, compensation shall not exceed the maximum dollar limitation of IRC section 401(a)(17) in any calendar year.

Final Average Compensation

The average of a participant's annual compensation over the highest five consecutive calendar years of service within the last 10 years of service preceding the accrual date, but no later than December 31, 2011.

Accrued benefit

The accrued benefit payable at any time prior to a participant's Normal Retirement Date shall be calculated in the same manner as the normal retirement benefit, using average compensation and years of service as of the accrual date.

Benefit accruals ceased as of December 31, 2011.

Social Security benefit

The projected amount of the participant's primary Social Security benefit according to the law in effect at the date of termination of employment assuming continuation of then current earnings to age 65

Social Security Retirement Age

Social Security Retirement Age means the age determined in accordance with the following table:

Year of Birth	Social Security Retirement Age
1937 or earlier	65 years
1938-1954	66 years
1955 and after	67 years

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Normal retirement date (NRD)	First of the month coincident with or next following the later of attainment of age 65 or the completion of five years of service, but in no event later than age 70
Preretirement death benefit	Survivor benefit paid to the Eligible Spouse of a vested participant upon their death. Depending on the participant's age at death, the surviving spouse will receive either a Qualified Preretirement Survivor Annuity (QPSA) or a Qualified Joint and Survivor Annuity (QJSA).

Eligibility for Benefits

Normal retirement	Retirement on NRD
Early retirement	Retirement before NRD, and on or after the first of the month following attaining both age 55 and completing ten years of vesting service
Delayed Retirement	Retirement after NRD
Deferred vested termination	Termination for reasons other than death or retirement after completing five years of vesting service or attaining Normal Retirement Age, early retirement date or disability retirement date. Additionally, all participants employed on December 31, 2011 were fully vested, regardless of service.
Disability	Retirement of an active participant prior to NRD, with at least 10 years of service, as of the first of the month following disability. Disability is determined by either the Employer's group LTD policy or by the Social Security Administration
Preretirement death benefit	Death while eligible for normal, early, postponed, or deferred vested retirement benefits, with a surviving spouse

Benefits Paid Upon the Following Events

Normal retirement

The amount of annual benefit to be paid in monthly installments for life, based on service to normal retirement date, is:

- 0.8% of the participant's average compensation, multiplied by his number of years of service up to 30; plus.
- 0.65% of the excess, if any, of the participant's average compensation over his covered compensation amount, multiplied by his number of years of service up to 30.

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	Covered compensation is the average of the taxable wage base amounts for the 35 calendar years ending with the calendar year that contains the participant's Social Security normal retirement age. The minimum annual retirement benefit (exclusive of Social Security) shall be the greater of $360 and the accrued benefit under the predecessor plan as of December 31, 1988. No further benefits will accrue after December 31, 2011.
Early retirement	Upon the completion of 10 years of service and the attainment of age 55, a participant may elect to retire on the first day of any month. He may receive a monthly benefit for life beginning at his normal retirement date equal to the benefit accrued at early retirement date. Payments may begin immediately, with the benefit being reduced by one-fifteenth for each of the first five years and one-thirtieth for each of the next five years by which the payment date precedes the normal retirement date.
Delayed Retirement	A participant may continue in the employment of the employer after his normal retirement date. In such event, he will receive at actual retirement or death the benefit provided under the normal retirement benefit formula based on continued accrual of service and compensation as of the late retirement date, but no later than December 31, 2011. In no event can this benefit be less than the actuarial equivalent of the participant's normal retirement benefit. If the participant begins receiving benefit payments prior to his delayed retirement, his delayed retirement benefit will include any additional benefit accrual but will also be reduced (but not below zero) by the actuarial equivalent of such payments previously made.
Deferred vested termination	In the event that the participant had met the service requirement for early retirement at the date of termination, he may elect to receive a reduced benefit as early as age 55. Such benefit will be reduced as described under Early Retirement. If the present value of the participant's vested accrued benefit is $1,000 or less, it shall be distributed to the participant as a lump sum. If this present value is $0, the participant shall be deemed to have received a distribution of such vested accrued benefit.
Disability	A participant who becomes totally and permanently disabled before his normal retirement date and has 10 or more years of service, may retire and receive a disability retirement benefit on the first day of the month next following the establishment of his disability. The disability

retirement benefit shall equal his accrued benefit on date of disability reduced one-fifteenth for each of the first five years and one-thirtieth for each of the next five years by which the payment date precedes the normal retirement date, and actuarially reduced for each additional year.

If a disabled participant is entitled to receive benefits under an insured long-term disability program of the employer, payment of his disability retirement benefit shall be deferred until the date such long-term disability benefits terminate. The disability retirement benefit shall be reduced as above to the date of benefit commencement. If payments begin after his normal retirement age, he shall receive the actuarial equivalent of his accrued benefit.

Preretirement death

In the event of a vested active participant's death prior to becoming eligible for early retirement, the surviving spouse, if any, shall receive a benefit that is actuarially equivalent to the benefit that she would have received if the participant had separated from service on the date of death, survived to the earliest retirement age, commenced receiving a joint and one-half survivor annuity, and died on the following day. The benefit will be paid in monthly installments for the surviving spouse's remaining lifetime, commencing on the first day of the month following the participant's death. If a vested inactive participant dies prior to becoming eligible for early retirement, his surviving spouse, if any, shall receive a death benefit calculated as above except that it will be based upon his actual date of termination.

In the event of a married participant's death after the attainment of age 55 and the completion of 10 years of service, or after having become eligible for normal retirement, it will be assumed the participant had retired on the first day of the calendar month next preceding his death and elected a joint and one-half survivor annuity.

In the event of a disabled participant's death prior to the commencement of the disability retirement benefit, the death benefit shall equal the benefit computed as if payments to the participant had begun on his disability retirement date in the form of a joint and one-half survivor annuity.

If the present value of the death benefit is between $1,000 and $5,000, the payment may be distributed to the participant’s spouse as a lump sum. If it is less than $1,000, it shall be distributed as a lump sum.

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Other Plan Provisions

Forms of payment

Monthly pension benefits described above are paid as a single life annuity. If a married participant does not elect the normal form of annuity or does not elect one of the optional methods of payment described below, then the participant's retirement benefit shall automatically be paid under option [1] below All optional methods of payment are actuarially equivalent to the normal form of annuity.

1. A reduced benefit to paid during the participant's lifetime with 50% of the reduced benefit to be continued to his spouse for her lifetime after his death
2. A reduced benefit to paid during the participant's lifetime with 75% of the reduced benefit to be continued to his spouse for her lifetime after his death
3. A reduced benefit to paid during the participant's lifetime with 100% of the reduced benefit to be continued to his spouse for her lifetime after his death
4. A recued benefit to be paid for 120 months certain and thereafter for life
5. For employees whose benefits commence prior to age 65, an increased benefit payable up to age 65 and a reduced benefit payable after age 65 such that the combined monthly payment from the plan and from primary Social Security benefits shall be as level as possible.

Upon termination, death, early, normal, delayed or disability retirement, if the present value of a participant's vested accrued benefit is between $1,000 and $5,000, the present value of such benefit may be paid to the participant (or the participant's spouse in the case of death) in the form of a lump sum. It shall be paid as a lump sum if less than $1,000.

During the fall of 2014, a special optional lump sum window opportunity was available to participants who had terminated employment before January 1, 2014. If the present value of such a terminated participant's benefit was less than $25,000, it could be paid as a lump sum in December 2014.

During the spring of 2016, a special optional lump sum window opportunity was available to participants who terminated employment before January 1, 2015. If the present value of such a terminated participant's benefit was less than $80,000, it could be paid as a lump sum in June 2016.

SCHEDULE SB ATTACHMENTS

During the fall of 2016, a special optional lump sum window opportunity was available to participants who terminated employment before January 1, 2016. If the present value of such a terminated participant's benefit was less than $250,000, it could be paid as a lump sum in November 2016.

For benefits paid prior to January 1, 2020, all optional methods of settlement except lump sums are actuarially equivalent to the normal form of annuity on a unisex basis based on the UP 1984 Mortality Table adjusted for an 80% female content in the participant group and the interest rates used as of the first day of the plan year by the Pension Benefit Guaranty Corporation for purposes of valuing deferred and immediate benefits. Lump sums are calculated based on the applicable interest rates for the month of November preceding the plan year in which the date of distribution occurs and the applicable mortality table as prescribed by IRC section 417(e)(3).

For benefits paid on and after January 1, 2020, all optional methods of settlement are actuarially equivalent to the normal form of annuity based on the applicable interest rates for the month of August preceding the plan year in which payments start and the applicable mortality table as prescribed by IRC section 417(e)(3).

For benefit payments made as a single lump sum or under the Social Security leveling option between January 1, 2020 and December 31, 2020, the interest rates for November 2019 will instead be used if it produces greater benefits.

SCHEDULE SB ATTACHMENTS

2011 Covered Compensation Table

The covered compensation amounts listed below should be used for employees who were actively accruing benefits in 2011, as all benefit accruals ceased as of December 31, 2011.

2011 Covered Compensation Table

Year of Birth	Covered Compensation Amount	Year of Birth	Covered Compensation Amount
1939	46,344	1959	92,184
1940	48,816	1960	93,648
1941	51,348	1961	95,052
1942	53,952	1962	96,372
1943	56,628	1963	97,680
1944	59,268	1964	98,940
1945	61,884	1965	100,116
1946	64,464	1966	101,220
1947	67,008	1967	102,192
1948	69,408	1968	103,068
1949	71,724	1969	103,824
1950	73,920	1970	104,448
1951	76,044	1971	105,012
1952	78,084	1972	105,552
1953	80,052	1973	106,032
1954	81,972	1974	106,392
1955	85,620	1975	106,656
1956	85,620	1976	106,800
1957	89,064	1977	106,800
1958	90,660	1978 or later	106,800

Pension Increases

None

Plan participants' contributions

None

Maximum limits on benefits and pay

Projected benefits are limited by the current IRC section 415 maximum benefit of $275,000 for 2025.

Future Plan Changes

WTW is not aware of any future plan changes that are required to be reflected

Changes in Benefits Valued Since Prior Year

There have been no changes in benefits valued since the prior year.

APPENDIX A

Reporting

31 DEC 25

Account number NCBHP

NCBH PENSION

◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Non-Interest Bearing Cash - USD			
AUD - Australian dollar	224,520.970	224,520.97	224,520.97
GBP - British pound sterling	33,583.170	33,583.17	33,583.17
CAD - Canadian dollar	201.360	201.36	201.36
EUR - Euro	55,382.570	55,382.57	55,382.57
JPY - Japanese yen	428.060	428.06	428.06
NZD - New Zealand dollar	191.450	191.45	191.45
ZAR - South African rand	19,856.310	19,856.31	19,856.31
SEK - Swedish krona	867.790	867.79	867.79
CHF - Swiss franc	21,457.870	21,457.87	21,457.87
USD - United States dollar	-204,087.200	-204,087.20	-204,087.20
Total - all currencies		**152,402.35**	**152,402.35**
Total Non-Interest Bearing Cash - USD		**152,402.35**	**152,402.35**
Receivables - Other - USD			
Pending foreign exchange purchases: Brazilian real	0.000	697,298.55	695,448.06
Pending foreign exchange purchases: Japanese yen	0.000	700,371.00	698,174.39
Pending foreign exchange purchases: New Zealand dollar	0.000	404,308.86	403,893.09
Pending foreign exchange purchases: Peruvian nuevo sol	0.000	155,571.71	155,724.39
Pending foreign exchange purchases: South African rand	0.000	296,061.19	309,007.31
Pending foreign exchange purchases: United States dollar	0.000	4,632,763.80	4,632,763.80
Total - all currencies		**6,886,375.11**	**6,895,011.04**
Pending trade sales: United States dollar	0.000	6,313,415.24	6,313,415.24
Total - all currencies		**6,313,415.24**	**6,313,415.24**
Total Receivables - Other - USD		**13,199,790.35**	**13,208,426.28**
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			
FANNIE MAE SR 07-39 CL NZ 4.25% 05-25-2037 CUSIP : 31396VSR0	31,397.150	27,427.86	31,226.68
FARM CR BK TEX 7.0% 12-31-2049 SEDOL : BTQMQC6	100,000.000	100,000.00	103,082.86
FED HOME LN MTG 6.5% DUE 02-01-2054 CUSIP : 3132DWKQ5	157,984.460	161,397.18	164,123.27
FEDERAL NATIONAL MORTGAGE ASSOC 5% 08-01-2052 CUSIP : 3140N0YT6	160,401.530	152,732.33	160,812.35
FNMA POOL #844000 ADJ RT DUE 11-01-2035 BEO CUSIP : 31407XUZ2	771.400	769.36	785.67
FNMA POOL #MA5272 6% 02-01-2054 BEO CUSIP : 31418E2E9	285,336.730	288,524.48	293,406.71
FNMA REMIC TR 2005-57 CL-KZ PRIN ONLY 6 07-25-2035 CUSIP : 31394ERF7	1,262,024.080	1,259,408.72	1,323,858.84
FNMA SINGLE FAMILY MORTGAGE 4.0% MAT 30 YEARS SETTLES FEBRUARY SEDOL : B3KZBN5	645,000.000	612,170.51	612,216.86
FNMA SINGLE FAMILY MORTGAGE 4.5% MAT 30 YEARS SETTLES FEBRUARY SEDOL : BFYZPB1	800,000.000	780,625.00	781,259.08
FNMA SINGLE FAMILY MTG 5 30 YEARS SETTLES FEB SEDOL : BN4NPJ9	3,400,000.000	3,392,828.13	3,391,247.55
GNMA II JUMBOS 4% 30 YEARS SETTLES FEBRUARY SEDOL : BMVLXD9	900,000.000	844,277.34	850,040.63
GNMA II JUMBOS 4.5% 30 YEARS SETTLES FEBRUARY SEDOL : BMVLXG2	700,000.000	678,972.66	682,336.28
GNMA II JUMBOS 5.0% 30 YEARS SETTLES JANUARY SEDOL : B7XRP45	700,000.000	695,871.09	698,869.57
GNMA II JUMBOS 6 30 YEARS SETTLES JAN CUSIP : 21H060614	200,000.000	203,250.00	203,895.53
UNITED STATES OF AMER TREAS BONDS 2.5% 02-15-2046 SEDOL : BZ56WT0	3,354,000.000	2,303,139.63	2,345,441.74
UNITED STATES OF AMER TREAS BONDS 4.625%02-15-2055 SEDOL : BRXZ4T7	400,000.000	389,865.28	386,984.38
UNITED STATES OF AMER TREAS BONDS 4.75% 08-15-2055 SEDOL : BQT2LR2	8,300,000.000	8,207,238.18	8,196,250.00
UNITED STATES OF AMER TREAS BONDS 4.875% 08-15-2045 SEDOL : BVYLB35	857,000.000	874,422.14	868,515.94
UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016 2.5% DUE 05-15-2046 REG SEDOL : BYZ2TS9	7,454,000.000	5,101,274.04	5,191,885.72
UNITED STATES TREAS BDS 2.25% DUE 08-15-2046 SEDOL : BZ56WJ0	2,088,000.000	1,354,538.74	1,380,037.50
UNITED STATES TREAS BDS 2.875% DUE 11-15-2046 SEDOL : BZ1BP67	347,000.000	259,861.82	257,295.08
UNITED STATES TREAS BDS 00245 2.875% DUE 08-15-2045 REG SEDOL : BYSJ1Z8	200,000.000	151,486.64	150,625.00
UNITED STATES TREAS BDS 1.875% 11-15-2051 SEDOL : BMCNFZ0	2,422,000.000	1,331,920.59	1,345,439.92
UNITED STATES TREAS BDS 2.25% DUE 05-15-2051 REG SEDOL : BMHV4V8	1,407,000.000	877,070.37	890,916.79
UNITED STATES TREAS BDS 3.0% DUE 02-15-2048 SEDOL : BG0D0F5	3,069,000.000	2,255,880.86	2,293,358.19
UNITED STATES TREAS BDS DTD 3.125% 05-15-2048 SEDOL : BD59D47	868,000.000	655,337.53	662,019.53
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054 SEDOL : BQSB5H8	1,000,000.000	962,773.04	967,265.62
UNITED STATES TREAS BDS DTD 2.75% 08-15-2047 SEDOL : BF53YK6	1,400,000.000	988,267.32	1,004,445.32

** 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			
UNITED STATES TREAS NTS 4.25% 08-15-2035 SEDOL : BQT2LK5	1,016,000.000	1,026,321.56	1,025,525.00
WI TREASURY SEC 3.375% DUE 11-15-2048 REG SEDOL : BGRW851	300,000.000	242,318.94	238,359.38
Total United States - USD		**36,179,971.34**	**36,501,526.99**
Total U.S. Government Securities		**36,179,971.34**	**36,501,526.99**
Corporate Debt Instruments - Preferred			
United States - USD			
SAN DIEGO GAS & ELEC CO 1ST MTG BD SER MMM 4.3 DUE 04-01-2042 SEDOL : B52NTT3	500,000.000	495,380.00	428,755.08
Total United States - USD		**495,380.00**	**428,755.08**
Total Corporate Debt Instruments - Preferred		**495,380.00**	**428,755.08**
Corporate Debt Instruments - Other			
Australia - USD			
PVTPL GOODMAN US FIN FOUR LLC 4.625% DUE05-04-2032 BEO SEDOL : BMGMP19	200,000.000	199,682.00	197,846.16
PVTPL GOODMAN US FIN FOUR LLC SR NT 4.5% 10-15-2037 SEDOL : BDDR989	100,000.000	99,840.00	93,325.07
PVTPL SANTOS FINANCE LTD 3.649% DUE 04-29-2031 BEO CUSIP : 803014AA7	200,000.000	200,690.00	187,382.80
PVTPL SANTOS FINANCE LTD 6.875% 09-19-2033 CUSIP : 803014AB5	100,000.000	99,594.00	109,369.00
WOODSIDE FIN LTD 5.7% 05-19-2032 SEDOL : BRJNH63	100,000.000	99,437.00	104,168.36
Total Australia - USD		**699,243.00**	**692,091.39**
Belgium - USD			
ANHEUSER BUSCH INBEV WOR 5.55% 01-23-2049 SEDOL : BJ555R4	100,000.000	111,993.00	100,063.96
ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039 SEDOL : BJ555S5	600,000.000	598,332.00	622,428.99
ANHEUSER BUSCH INC 4.439% DUE 10-06-2048 SEDOL : BF7MH35	450,000.000	381,771.00	388,071.64
Total Belgium - USD		**1,092,096.00**	**1,110,564.59**
Brazil - USD			
PVTPL YARA INTL ASA NT 144A 3.148% DUE 06-04-2030/06-04-2020 BEO CUSIP : 984851AG0	100,000.000	100,000.00	94,181.88
RIO OIL FIN TR 9.75% 01-06-2027 CUSIP : 76716XAB8	38,333.180	38,333.18	39,444.84

** 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			
Total Brazil - USD		**138,333.18**	**133,626.72**
Canada - USD			
BROOKFIELD FIN INC 5.968% 03-04-2054 SEDOL : BSLL988	275,000.000	277,819.07	278,256.64
BROOKFIELD FIN INC FIXED 4.7% 09-20-2047 SEDOL : BZ0WZL6	100,000.000	100,591.00	86,795.84
CANADIAN PAC RY CO 4.3% 05-15-2043 CUSIP : 13648TAD9	200,000.000	182,476.00	173,715.89
CANADIAN PAC RY CO 4.95% 08-15-2045 CUSIP : 13648TAE7	200,000.000	198,694.00	185,106.37
FAIRFAX FINANCIAL HLDGS LTD 4.62% DUE 04-29-2030 CUSIP : 303901BF8	200,000.000	200,000.00	200,781.15
ROYAL BK CDA 7.5% 05-02-2084 CUSIP : 780082AR4	200,000.000	200,000.00	211,867.80
SOUTH BOW USA INFRA HLDGS LLC 5.026% 10-01-2029 SEDOL : BVYL5V1	525,000.000	531,573.00	532,889.79
TRANSCANADA FIXED 5.1% DUE 03-15-2049 SEDOL : BGQX9L8	900,000.000	815,355.00	834,390.88
Total Canada - USD		**2,506,508.07**	**2,503,804.36**
China - USD			
KAISA GROUP HLDGS 5% 144A 30/11/2027 5.0% 30/11/2027 SEDOL : 5B21SHU	993.000	0.00	83.56
KAISA GROUP HLDGS 5% 30/11/2027 5.0% 30/11/2027 SEDOL : 4B21SHU	4,030.000	0.00	342.55
Total China - USD		**0.00**	**426.11**
France - EUR			
CREDIT AGRICOLE SA 7.25%-FRN EMTN PERP EUR SEDOL : BMTWJP8	200,000.000	235,557.35	251,782.61
Total France - EUR		**235,557.35**	**251,782.61**
France - USD			
PVTPL BNP PARIBAS NT CONV 8.5% 12-31-2049 CUSIP : 05565A5R0	200,000.000	202,700.00	212,240.20
PVTPL EDF S A 4.875% DUE 09-21-2038 BEO CUSIP : 268317AV6	200,000.000	180,288.00	187,019.17
PVTPL ELEC DE FRANCE NT 6.95% DUE 01-26-2039 SEDOL : B3L9B69	100,000.000	99,242.00	111,675.61
Total France - USD		**482,230.00**	**510,934.98**
Germany - USD			
BAYER US FIN II 4.875% DUE 06-25-2048 SEDOL : BD103H7	200,000.000	199,312.00	170,429.71
PVTPL E.ON INTERNATIONAL FIN B.V GTDNT 144A 6.65 DUE 04-30-2038/04-22-2008 BEO SEDOL : B2R0TK9	100,000.000	116,892.00	112,609.49
Total Germany - USD		**316,204.00**	**283,039.20**

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◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Corporate Debt Instruments - Other			
Indonesia - USD			
PERUSAHAAN 4% DUE 06-30-2050 CUSIP : 71568PAP4	200,000.000	196,566.00	147,785.30
Total Indonesia - USD		**196,566.00**	**147,785.30**
Ireland - USD			
PVTPL AVOLON HOLDINGS FNDG LTD 4.95% 10-15-2032 CUSIP : 05401ABC4	400,000.000	396,908.00	396,304.29
Total Ireland - USD		**396,908.00**	**396,304.29**
Italy - USD			
PVTPL ENI S P A 5.95% 05-15-2054 CUSIP : 26874RAP3	200,000.000	197,656.00	198,916.28
PVTPL INTESA SANPAOLO S P A 7.8% 11-28-2053 CUSIP : 46115HCF2	400,000.000	440,572.00	490,073.28
Total Italy - USD		**638,228.00**	**688,989.56**
Japan - USD			
NISSAN MTR LTD 4.345% DUE 09-17-2027 CUSIP : 654744AC5	200,000.000	221,700.00	197,284.82
NOMURA HLDGS INC 3.103% DUE 01-16-2030 SEDOL : BKX9PD1	200,000.000	200,000.00	190,111.24
NOMURA HLDGS INC 7% DUE 12-29-2049 CUSIP : 65535HCC1	200,000.000	200,000.00	205,310.60
PVTPL MEIJI YASUDA LIFE INS CO 6.1% 06-11-2055 CUSIP : 585270AE1	200,000.000	200,000.00	207,506.00
PVTPL NIPPON LIFE INS CO 6.25% 09-13-2053C CUSIP : 654579AM3	200,000.000	200,000.00	211,849.08
Total Japan - USD		**1,021,700.00**	**1,012,061.74**
Luxembourg - USD			
FORESEA HLDGS S A 7.5% DUE 06-15-2030 CUSIP : L26915AA3	16,316.000	14,276.50	16,023.80
JAB HLDGS B V SUSTAINABILITY LKD SR NT 4.5% 04-08-2052 CUSIP : 46653KAC2	250,000.000	184,602.50	195,016.26
Total Luxembourg - USD		**198,879.00**	**211,040.06**
Mexico - USD			
TRUST 2401 NEXT PPTYS SR NT 144A 6.95% 01-30-2044 CUSIP : 89834MAD8	200,000.000	195,250.00	209,000.00
Total Mexico - USD		**195,250.00**	**209,000.00**
Netherlands - EUR			
COOPERATIEVE RABOB 3.25%-FRN PERP EUR200000 SEDOL : BJXC1W4	200,000.000	202,659.29	233,486.56
Total Netherlands - EUR		**202,659.29**	**233,486.56**

** 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			
Spain - USD			
BANCO BILBAO VIZCAYA ARGENTARIA S A SER 14 NON STEP UP 7.75% 12-31-2049 SEDOL : BSKQSY3	200,000.000	199,200.00	214,114.60
TELEFONICA EMISIONES S A U 4.665% 03-06-2038 SEDOL : BDF0C65	200,000.000	194,638.00	182,712.55
TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG SEDOL : BYWMQF8	300,000.000	303,026.00	265,085.52
Total Spain - USD		**696,864.00**	**661,912.67**
Switzerland - USD			
PVTPL UBS GROUP AG 6.301% 09-22-2034 CUSIP : 225401BG2	925,000.000	976,875.00	1,010,681.52
PVTPL UBS GROUP AG 7.0% 12-31-2049 CUSIP : 225401BH0	200,000.000	200,000.00	204,380.40
PVTPL UBS GROUP AG 9.25% 12-31-2049 CUSIP : 902613BF4	100,000.000	100,000.00	109,724.90
UBS GROUP AG 6.85% DUE 12-31-2049 CUSIP : 902613BN7	200,000.000	200,000.00	204,503.80
Total Switzerland - USD		**1,476,875.00**	**1,529,290.62**
United Kingdom - EUR			
VMED O2 UK FING I 5.625% SNR SEC 15/04/32 EUR SEDOL : BMYRTQ9	400,000.000	479,830.23	473,874.73
Total United Kingdom - EUR		**479,830.23**	**473,874.73**
United Kingdom - GBP			
BARCLAYS PLC 8.875%-FR PERP GBP1000'REGS SEDOL : BLDCG90	200,000.000	266,699.47	282,810.25
LLOYDS BANKING GP 8.5%-FRN PERP GBP1000 'SEC' SEDOL : BPQWT63	200,000.000	267,889.07	282,124.27
THAMES WATER SUPER 9.75% GTD 10/10/2027 GBP SEDOL : BS87SJ3	8,679.000	10,429.91	13,453.54
Total United Kingdom - GBP		**545,018.45**	**578,388.06**
United Kingdom - USD			
BARCLAYS PLC FIXED 6.224% 05-09-2033 SEDOL : BQYLTG9	625,000.000	640,493.50	673,515.82
HSBC HLDGS PLC 3.973% 05-22-2030 SEDOL : BJLD4R5	200,000.000	212,716.89	197,697.93
HSBC HLDGS PLC SUB NT 6.5% 09-15-2037 SEDOL : BMGB9S1	100,000.000	136,453.00	108,332.27
LLOYDS BKG GROUP PLC 4.943% 11-04-2036 SEDOL : BWD65G9	200,000.000	200,000.00	198,236.18
NATWEST GROUP PLC SR GLBL COCO 5.076% 01-27-2030 SEDOL : BF19XW3	200,000.000	200,000.00	204,536.27
PVTPL ASHTEAD CAP INC 5.8% 04-15-2034 SEDOL : BPG9Q52	200,000.000	208,928.00	209,978.95
PVTPL HARBOUR ENERGY PLC 6.327% 04-01-2035 CUSIP : 411618AD3	100,000.000	100,000.00	101,431.68
ROYAL BK SCOTLAND 4.445% DUE 05-08-2030 SEDOL : BJXS2H4	300,000.000	300,000.00	301,227.53

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◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Corporate Debt Instruments - Other			
United Kingdom - USD			
SANTANDER UK GROUP FIXED 2.896% 03-15-2032 SEDOL : BNC5VS8	500,000.000	503,295.00	459,537.26
Total United Kingdom - USD		**2,501,886.39**	**2,454,493.89**
United States - EUR			
BECTON DICKINSON.E 4.029% GTD SNR 07/06/36 EUR SEDOL : BRDZWT3	100,000.000	108,799.96	118,289.25
Total United States - EUR		**108,799.96**	**118,289.25**
United States - USD			
ABBVIE INC 4.25% DUE 11-21-2049 REG SEDOL : BJDRSH3	2,325,000.000	1,901,338.50	1,921,806.61
ABBVIE INC 4.45% DUE 05-14-2046 SEDOL : BYP8MQ6	400,000.000	398,406.00	348,578.10
ADVENTIST HEALTH SYS/WEST 5.43% 03-01-2032 SEDOL : BQZB5F9	100,000.000	100,000.00	102,322.13
AEP TEX CENT CO 6.65% DUE 02-15-2033 SEDOL : B3BQ074	350,000.000	379,151.50	382,070.78
AES CORP 7.6% 01-15-2055 SEDOL : BQH7RQ0	125,000.000	125,140.31	127,301.00
ALABAMA PWR CO 3.45% DUE 10-01-2049 SEDOL : BJYDFQ8	300,000.000	298,995.00	214,203.19
ALABAMA PWR CO 4.3% 07-15-2048 SEDOL : BD2Z1R7	200,000.000	198,494.00	166,869.62
ALEXANDRIA REAL 4.85% DUE 04-15-2049 SEDOL : BJML8W1	100,000.000	99,949.00	84,772.11
ALLSTATE CORP 6.5% 05-15-2067 CUSIP : 020002AU5	500,000.000	421,250.00	525,271.00
ALLY FINL INC SR NT FIXED / FLTG 6.992% 06-13-2029 CUSIP : 02005NBT6	650,000.000	682,202.50	686,553.74
AMAZON COM INC FIXED 4.25% DUE 08-22-2057 CUSIP : 023135BM7	200,000.000	198,364.00	160,958.98
AMEREN ILL CO 5.55% DUE 07-01-2054 SEDOL : BSY2290	250,000.000	247,137.50	246,640.64
AMEREN ILL CO FIXED 5.9% DUE 12-01-2052 SEDOL : BP8JTN9	300,000.000	299,073.00	311,719.79
AMERICAN ELEC PWR CO INC 5.8% 03-15-2056 CUSIP : 02557TAE9	200,000.000	197,436.00	198,552.09
AMERICAN EXPRESS CO 3.55% 12-31-2049 SEDOL : BNHQ2Q1	300,000.000	300,000.00	295,736.61
AMERICAN TOWER CORP NEW 1.875% DUE 10-15-2030 SEDOL : BNGFY30	600,000.000	495,030.00	535,731.92
AMERICAN TOWER CORP NEW 5.65% 03-15-2033 SEDOL : BQ0L651	200,000.000	199,088.00	211,049.31
AMERICAN TOWER CORP NEW 5.9% 11-15-2033 SEDOL : BRF1QY2	100,000.000	99,649.00	106,989.48
AMERN FINL GROUP 4.5% DUE 06-15-2047 SEDOL : BF3BYD5	300,000.000	304,208.00	252,415.39
AMERN WTR CAP CORP 3.75% DUE 09-01-2047 SEDOL : BDF0M54	200,000.000	199,386.00	154,243.76
AMGEN INC 4.4% DUE 02-22-2062 BEO SEDOL : BPY0TJ2	1,450,000.000	1,446,320.80	1,137,632.62
AMGEN INC 5.65% 03-02-2053 SEDOL : BMTY5X4	400,000.000	411,022.77	393,362.74
AMRIZE FIN US LLC 6.5% 09-12-2043 SEDOL : BRZSPB3	200,000.000	212,295.99	209,462.76

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Corporate Debt Instruments - Other			
United States - USD			
ANTHEM INC 4.375% 12-01-2047 SEDOL : BGB6FT2	300,000.000	296,040.00	249,730.88
APOLLO DEBT SOLUTIONS BD 6.7% 07-29-2031 SEDOL : BMZLJ15	200,000.000	201,835.00	211,210.72
APPLE INC 2.8% DUE 02-08-2061 SEDOL : BKPJTD7	200,000.000	199,426.00	117,959.17
APPLE INC 4.25% DUE 02-09-2047 SEDOL : BDVPX83	100,000.000	105,810.00	86,118.20
APPLE INC 4.85% 05-10-2053 SEDOL : BQB7DX5	700,000.000	696,493.00	663,993.92
ARCH CAP FIN LLC 5.031% DUE 12-15-2046 SEDOL : BD3HC13	100,000.000	106,679.00	93,467.18
ARES FIN CO IV LLC SR NT 144A 3.65% 02-01-2052 SEDOL : BMX58W3	100,000.000	97,783.00	69,894.98
ARIZONA PUB SVC CO NT 3.35% 05-15-2050 SEDOL : BJK0G71	150,000.000	149,475.00	103,150.32
AT&T INC 3.55% DUE 09-15-2055 SEDOL : BNSLTY2	472,000.000	470,462.84	315,571.09
AT&T INC 6.05% 08-15-2056 SEDOL : BNBV808	1,025,000.000	1,038,376.25	1,034,344.61
AXA EQUITABLE HLDGS INC FIXED 5% 04-20-2048 BEO CUSIP : 054561AM7	136,000.000	132,062.12	122,418.56
BALT GAS & ELEC CO 3.2% DUE 09-15-2049 SEDOL : BK70MM8	100,000.000	67,960.00	67,807.19
BANK AMER CORP 4.083% 03-20-2051 CUSIP : 06051GJA8	100,000.000	80,592.00	80,532.44
BANK AMER CORP 5.875% DUE 12-31-2049 CUSIP : 060505FL3	600,000.000	671,100.00	609,312.60
BANK OF AMERICA CORPORATION 4.244% 04-24-2038 CUSIP : 06051GGM5	300,000.000	300,000.00	280,478.61
BANK OF AMERICA CORPORATION 5.288% 04-25-2034 CUSIP : 06051GLH0	300,000.000	300,000.00	309,376.69
BANK OF AMERICA CORPORATION 5.872% 09-15-2034 CUSIP : 06051GLU1	1,350,000.000	1,429,787.50	1,442,915.76
BAXALTA INC 5.25% DUE 06-23-2045 SEDOL : BD4F5R3	30,000.000	29,802.60	28,728.04
BAXTER INTL INC 5.65% 12-15-2035 CUSIP : 071813DE6	200,000.000	199,798.00	202,997.96
BERKSHIRE HATHAWAY 4.5% DUE 02-01-2045 SEDOL : BVXY748	275,000.000	272,637.75	239,225.47
BERKSHIRE HATHAWAY ENERGY CO 2.85% 05-15-2051 CUSIP : 084659BC4	600,000.000	599,262.00	373,436.03
BERKSHIRE HATHAWAY ENERGY CO 3.8% 07-15-2048 SEDOL : BG0JBZ0	300,000.000	297,531.00	228,095.46
BLACKSTONE SECD LENDING FD NT 2.75% 09-16-2026 SEDOL : BMZ6HG1	200,000.000	197,582.00	197,655.13
BLUE OWL FIN LLC 4.375% 02-15-2032 SEDOL : BMCG1H3	200,000.000	197,530.00	190,278.86
BOEING CO 5.04% DUE 05-01-2027 SEDOL : BM8XFS7	1,150,000.000	1,156,617.00	1,161,891.83
BOEING CO 5.93% DUE 05-01-2060 SEDOL : BM8R6Q4	300,000.000	312,630.40	295,313.52
BOEING CO FIXED 5.805% DUE 05-01-2050 SEDOL : BM8R6R5	300,000.000	330,292.50	296,375.65
BOOZ ALLEN 5.95% DUE 04-15-2035 SEDOL : BV6KH76	100,000.000	99,961.00	103,787.77
BP CAP MKTS AMER INC 3.0% DUE 02-24-2050 SEDOL : BLGM4V5	300,000.000	295,032.00	196,434.57
BRISTOL MYERS FIXED 4.25% DUE 10-26-2049 SEDOL : BMW2G98	325,000.000	261,764.75	266,403.27

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Corporate Debt Instruments - Other			
United States - USD			
BROADCOM INC 3.419% 04-15-2033 SEDOL : BTMP737	300,000.000	307,903.00	278,409.85
BROADCOM INC 3.469% 04-15-2034 SEDOL : BTMP748	466,000.000	473,886.55	425,859.91
BROADCOM INC SR NT 3.5% 02-15-2041 SEDOL : BTMNT91	200,000.000	199,308.00	163,126.61
BROADSTONE NET LEASE INC 2.6% 09-15-2031 SEDOL : BP5CQF2	200,000.000	199,632.00	177,186.28
BSTN SCIENTIFIC 7.375% DUE 01-15-2040 SEDOL : B52PWD4	400,000.000	403,447.50	494,410.13
BURLINGTON NORTHN SANTA FE LLC 4.45% DUE01-15-2053 BEO SEDOL : BN7L4K4	24,000.000	21,670.02	20,320.51
BURLINGTON NORTHN SANTA FE LLC 5.2% 04-15-2054 SEDOL : BRBD9B0	251,000.000	250,989.21	236,968.48
CARLISLE COS INC 5.55% 09-15-2040 CUSIP : 142339AM2	75,000.000	75,201.00	76,237.75
CARNIVAL CORPORATION 2024 REPRICING ADVANCE RETIRED TR LN SEN SEC 08-08-2027 CUSIP : P2121YAW8	0.000	0.00	0.00
CBRE SVCS INC 5.95% 08-15-2034 SEDOL : BRV2JQ2	100,000.000	98,174.00	107,030.02
CDW LLC/CDW FIN FIXED 3.569% DUE 12-01-2031 SEDOL : BPLVD52	100,000.000	100,000.00	93,257.17
CENTENE CORP DEL SR NT 2.45% 07-15-2028 SEDOL : BP2Q6N5	100,000.000	100,000.00	93,646.25
CHARTER 3.5% DUE 06-01-2041 CUSIP : 161175BZ6	600,000.000	597,264.00	427,808.47
CHARTER 5.375% 05-01-2047 SEDOL : BFF9P78	400,000.000	391,340.00	330,451.57
CHARTER 6.834% DUE 10-23-2055 SEDOL : BD3JMW0	86,000.000	86,000.00	82,887.54
CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.8% DUE 03-01-2050 CUSIP : 161175BT0	200,000.000	201,400.00	150,768.69
CHENIERE ENERGY 5.65% DUE 04-15-2034 SEDOL : BR4TWM7	100,000.000	99,789.00	103,876.02
CHENIERE ENERGY FIXED 4% DUE 03-01-2031 SEDOL : BM8JV21	400,000.000	400,000.00	389,915.71
CIGNA GROUP 5.25% 01-15-2036 SEDOL : BT6M1P4	100,000.000	99,809.00	102,032.35
CIGNA GROUP 6.0% 01-15-2056 SEDOL : BT6M1V0	100,000.000	99,043.00	103,276.21
CITIGROUP INC 5.449% 06-11-2035 CUSIP : 172967PL9	300,000.000	306,058.00	311,166.31
CITIGROUP INC 6.875% 12-31-2049 CUSIP : 17327CBC6	200,000.000	200,000.00	207,821.02
CLECO PWR LLC 6% DUE 12-01-2040 SEDOL : BGHQ1Z4	100,000.000	98,898.00	104,065.67
CMO BEAR STEARNS ARM TR 2004-2 CL II-1-ADUE 05-25-2034 REG CUSIP : 07384MM82	109.050	108.38	102.00
CMO GS MTG SECS CORP 2004-12 MTG PASS THRU CTF CL 3A6 DUE 12-25-2034 REG CUSIP : 36242DLF8	2,292.400	2,256.56	2,149.22
CMO J P MORGAN MTG TR 2007-A1 MTG PASS THRU CTF CL 3-A-3 DUE 07-25-2035 REG SEDOL : B1S2ZL0	8,527.460	8,478.87	8,182.00
CMO MERRILL LYNCH MTG INVS INC III-A DUE 05-25-2033 CUSIP : 589929W87	761.610	740.72	748.51

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United States - USD			
CMO MERRILL LYNCH MTG INVS INC 2004-A1 DUE 02-25-2034 CUSIP : 59020UAC9	767.410	752.05	729.34
CMO RALI SER 2006-QS7 TR MTG ASSET BKD PASSTHRU CTF CL A-1 6 DUE 06-25-2036 REG CUSIP : 748940AA1	9,485.620	12,955.46	7,779.50
CMO STRUCTURED ADJ RATE MTG LN TR DUE 12-25-2034 REG CUSIP : 863579FW3	869.040	847.11	860.81
CMO STRUCTURED ADJ RATE MTG LN TR SER 2007-4 CL 1-A21 05-25-2037 REG CUSIP : 86363LAB9	13,594.650	13,590.91	12,739.43
CMO STRUCTURED ASSET MTG INVTS II TR 2007-AR2 CL II-A-1 DUE 03-25-2037 REG CUSIP : 86363DAH4	2,843.560	2,843.56	1,085.84
CMO STRUCTURED AST MTG INVTS II INC 2004-AR5 PASSTHRU I-A-1 VAR 10-19-34 REG SEDOL : B80ZK88	2,550.460	2,551.68	2,470.26
CMO WAMU MTG PASS THRU CTFS SER 2006 AR9CL 1A VAR RATE DUE 08-25-2046 REG SEDOL : BG48M27	22,927.700	22,860.15	21,270.80
COMCAST CORP NEW 3.4% DUE 07-15-2046 CUSIP : 20030NBU4	200,000.000	180,616.00	139,595.51
COMCAST CORP NEW 3.9% DUE 03-01-2038 SEDOL : BFY1N04	1,350,000.000	1,178,280.00	1,178,662.24
COMCAST CORP NEW 4% DUE 08-15-2047 SEDOL : BF22PR0	300,000.000	299,335.00	227,278.57
COMMONSPIRIT HLTH 4.187% DUE 10-01-2049 SEDOL : BKMD3V8	100,000.000	100,000.00	78,727.77
CONNECTICUT LIGHT & POWER CO 4.0% 04-01-2048 CUSIP : 207597EL5	100,000.000	99,757.00	79,985.10
CONNECTICUT LIGHT & POWER CO 5.25% 01-15-2053 SEDOL : BMTX1B1	625,000.000	587,518.75	593,253.72
CONS EDISON CO N Y 3.85% DUE 06-15-2046 SEDOL : BD03ZS2	500,000.000	499,295.00	393,615.11
CONSTELLATION 4.5% DUE 05-09-2047 SEDOL : BDGKT74	100,000.000	105,954.00	83,911.72
CONSTELLATION ENERGY GENERATION LLC 5.75% 03-15-2054 SEDOL : BP9QGH2	200,000.000	192,326.00	199,286.57
CONSTELLATION ENERGY GENERATION LLC 5.8%DUE 03-01-2033 CUSIP : 210385AC4	200,000.000	199,952.00	213,777.87
CONSUMERS ENERGY 4.05% DUE 05-15-2048 CUSIP : 210518DB9	100,000.000	98,971.00	80,797.48
COREBRIDGE FINL 6.375% 09-15-2054 SEDOL : BPLQM16	100,000.000	100,000.00	100,772.10
CROWN CASTLE INTL 4% DUE 11-15-2049 SEDOL : BK9Z6Q3	200,000.000	206,994.00	150,834.36
CROWN CASTLE INTL CORP NEW 4.75% 05-15-2047 SEDOL : BDT6RC0	200,000.000	217,474.00	174,170.70
CVS HEALTH CORP 5.05% DUE 03-25-2048 SEDOL : BF4JKH4	600,000.000	578,411.14	531,018.36
CVS HEALTH CORP 6.0% 06-01-2044 SEDOL : BM8JC28	200,000.000	198,790.00	201,631.46
CVS HEALTH CORP 6.25% 09-15-2065 CUSIP : 126650EM8	200,000.000	199,194.00	201,379.30
CVS HEALTH CORP PASSTHRU CTF 5.773% DUE 01-10-2033/03-10-2011 BEO SF 06-10-2015 SEDOL : B3V46L4	325,928.400	325,935.25	332,548.04
CVS HEALTH CORP SR NT 6% 06-01-2063 SEDOL : BQ0MLF9	200,000.000	198,142.00	193,840.41

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DELTA AIR LINES INC DEL 3.75% DUE 10-28-2029 SEDOL : BK8VSG6	100,000.000	99,625.00	97,823.25
DIAMONDBACK ENERGY INC 4.25% DUE 03-15-2052 BEO CUSIP : 25278XAT6	100,000.000	99,714.00	78,051.02
DIAMONDBACK ENERGY INC 5.75% 04-18-2054 SEDOL : BMDPVW4	100,000.000	100,543.00	94,878.77
DISNEY WALT CO 3% DUE 07-30-2046 SEDOL : BDGTNC4	100,000.000	96,212.00	69,361.77
DTE ELEC CO 4.05% 05-15-2048 SEDOL : BG0DD90	100,000.000	99,551.00	81,520.29
DUKE ENERGY 3.7% DUE 10-15-2046 SEDOL : BD8G594	200,000.000	199,490.00	152,890.92
DUKE ENERGY CORP 3.75% DUE 09-01-2046 SEDOL : BD381P3	285,000.000	275,816.25	216,822.31
DUKE ENERGY FLA LLC 5.95% DUE 11-15-2052BEO SEDOL : BM9B9B1	500,000.000	496,810.00	518,098.96
DUKE ENERGY OHIO INC 4.3% DUE 02-01-2049REG SEDOL : BHZRWQ4	100,000.000	83,117.00	82,004.89
EDISON INTL 8.125% 06-15-2053 CUSIP : 281020AX5	100,000.000	100,000.00	103,884.83
EL PASO NAT GAS CO 8.375% DUE 06-15-2032 SEDOL : 2787237	650,000.000	644,493.06	781,206.47
ENABLE MIDSTREAM PARTNERS LP STEP 05-15-2044 SEDOL : BDDVYR5	90,000.000	87,795.90	78,267.24
ENERGY TRANSFER 5.15% DUE 02-01-2043 SEDOL : B8H38T2	100,000.000	83,604.00	90,271.31
ENERGY TRANSFER L P 6.05% 09-01-2054 SEDOL : BRK1WR2	200,000.000	200,069.00	192,914.94
ENERGY TRANSFER LP 5.55% 05-15-2034 SEDOL : BQHNMV8	100,000.000	99,660.00	102,935.83
ENERGY TRANSFER LP 5.95% 05-15-2054 SEDOL : BQHNMW9	100,000.000	99,523.00	95,195.98
ENTERGY CORP NEW 3.75% DUE 06-15-2050 SEDOL : BMFYH09	175,000.000	125,681.50	127,503.62
ENTERGY LA LLC FIXED 2.9% DUE 03-15-2051 SEDOL : BJN50H1	200,000.000	208,826.00	125,830.17
ENTERGY TEXAS INC 5.55% 09-15-2054 SEDOL : BMYKZ26	300,000.000	297,852.00	292,153.53
ENTERPRISE PRODS 4.95% DUE 10-15-2054 SEDOL : BRHVCC0	100,000.000	99,552.00	89,024.40
ENTERPRISE PRODS FLTG RT 6.89654% DUE 08-16-2077 SEDOL : BDF0M65	50,000.000	47,937.50	49,901.80
ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049 SEDOL : BF39VN8	575,000.000	502,159.00	508,274.72
EPR PPTYS 4.75% DUE 12-15-2026 SEDOL : BDRYQ07	100,000.000	98,429.00	100,294.03
EQT CORP 4.75% 01-15-2031 SEDOL : BMYPTC9	100,000.000	88,125.00	100,750.32
EQUINIX INC 3.0% DUE 07-15-2050/06-22-2020 REG CUSIP : 29444UBJ4	200,000.000	143,274.00	128,170.50
EQUITABLE HLDGS INC 6.7% 03-28-2055 SEDOL : BPCT894	100,000.000	100,000.00	104,276.90
EXELON CORP 4.45% DUE 04-15-2046 SEDOL : BD073T1	400,000.000	399,251.50	336,760.74
FEDEX CORP 4.75% 11-15-2045 SEDOL : BVBQPC0	300,000.000	297,237.00	260,578.73
FIDELITY NATL INFORMATION SVCS INC SR NT3.1% 03-01-2041 SEDOL : BKQN7C3	100,000.000	73,627.00	74,399.10
FIRST AMERN FINL CORP SR NT 2.4% 08-15-2031 SEDOL : BMW5Y37	200,000.000	199,326.00	174,716.55

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FISERV INC 4.4% DUE 07-01-2049 SEDOL : BGBN0F4	300,000.000	241,122.00	236,234.24
FLEX LTD 4.875% DUE 06-15-2029 CUSIP : 33938XAA3	450,000.000	461,601.00	456,447.72
FLORIDA PWR & LT CO 5.8% 03-15-2065 SEDOL : BQXV1D1	200,000.000	199,462.00	204,127.43
FOX CORP 5.576% DUE 01-25-2049 SEDOL : BM63802	400,000.000	378,644.00	386,187.74
GARTNER INC 5.6% 11-20-2035 CUSIP : 366651AK3	100,000.000	99,992.00	99,934.75
GATX CORP 4.5% 03-30-2045 SEDOL : BVFB5C1	100,000.000	103,621.00	83,849.64
GATX CORP 6.05% 06-05-2054 SEDOL : BR3T9Z0	300,000.000	303,300.00	304,667.14
GILEAD SCIENCES 4.15% DUE 03-01-2047 CUSIP : 375558BK8	100,000.000	101,908.50	83,325.64
GLOBAL PMTS INC 4.15% DUE 08-15-2049 SEDOL : BJXV303	650,000.000	483,158.00	485,049.36
GLOBAL PMTS INC FIXED 2.9% DUE 05-15-2030 SEDOL : BLCWGV3	100,000.000	99,673.00	92,796.06
GLP CAP L P / GLP 5.75% DUE 11-01-2037 SEDOL : BVZJWX5	100,000.000	99,187.00	99,513.51
GLP CAP L P / GLP FING II INC 5.3% 01-15-2029 CUSIP : 361841AL3	200,000.000	199,970.00	203,672.80
GLP CAP L P/GLP FING II INC 6.25% 09-15-2054 SEDOL : BR2NVH9	100,000.000	99,183.00	99,439.05
GLP CAPITAL LP/FIN II 6.75% 12-01-2033 SEDOL : BP0VMS9	100,000.000	98,196.00	108,806.70
GOLDMAN SACHS FIXED 7.5% 12-31-2049 SEDOL : BPK6RS9	100,000.000	100,000.00	106,208.36
GOLDMAN SACHS GROUP INC 4.411% 04-23-2039 CUSIP : 38141GXA7	500,000.000	500,000.00	462,848.24
GOLDMAN SACHS GROUP INC 5.016% 10-23-2035 SEDOL : BSF0602	300,000.000	300,000.00	302,124.31
GOLDMAN SACHS GROUP INC 5.33% 07-23-2035 SEDOL : BRC1656	100,000.000	100,000.00	102,925.25
GOLDMAN SACHS GROUP INC 5.734% 01-28-2056 SEDOL : BS893Z0	400,000.000	400,000.00	406,238.52
GOLDMAN SACHS GROUP INC 6.125% 12-31-2049 SEDOL : BP092R2	100,000.000	100,000.00	101,390.10
GOLDMAN SACHS GROUP INC DEP SHS REPSTG 1/25TH PERP 3.65% 12-29-2049 SEDOL : BMD9ZH9	100,000.000	100,000.00	98,504.24
H A SUSTAINABLE INFRASTRUCTURE CAP SR NT6.75% 07-15-2035 SEDOL : BN4HDN1	100,000.000	99,525.00	104,680.34
HA SUSTAINABLE INFRSTRUCTUR CAP INC 6.375% 07-01-2034 SEDOL : BTNMKZ0	100,000.000	99,265.00	102,045.50
HARRIS CORP DEL 5.054% DUE 04-27-2045 SEDOL : BX1DFF8	100,000.000	100,000.00	96,063.26
HCA INC 3.5% DUE 07-15-2051 BEO SEDOL : BND8HZ5	200,000.000	199,002.00	136,155.57
HCA INC 5.25% DUE 06-15-2049 SEDOL : BJJD6M6	200,000.000	197,056.00	181,412.28
HCA INC 5.95% 09-15-2054 SEDOL : BQ1PKQ1	200,000.000	199,870.00	198,369.56
HCA INC 6.1% 04-01-2064 SEDOL : BLD74Y6	200,000.000	198,760.00	198,945.12
HCA INC SR SECD NT 4.625% 03-15-2052 SEDOL : BPLJR21	200,000.000	199,804.00	163,807.85

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HCP INC 6.75% DUE 02-01-2041 SEDOL : B453WJ4	300,000.000	296,835.00	329,730.11
HEICO CORP NEW 5.35% 08-01-2033 SEDOL : BNXJG40	100,000.000	99,632.00	103,738.89
HOST HOTELS & 3.375% DUE 12-15-2029 SEDOL : BJYCNN8	750,000.000	716,809.00	719,779.96
IDAHO PWR CO SECD MEDIUM TERM NTS 5.5% 03-15-2053 SEDOL : BNYLD66	100,000.000	99,057.00	97,591.64
INDIANA MICH PWR CO 3.25% DUE 05-01-2051BEO SEDOL : BKPC2F9	300,000.000	297,666.00	199,950.61
INDIANAPOLIS PWR & LT CO 1ST MTG BD SER 144A 5.7% 04-01-2054 SEDOL : BQKW0H4	100,000.000	99,712.00	99,497.42
INTEGRIS BAPTIST 3.875% DUE 08-15-2050 SEDOL : BMXWF23	100,000.000	100,000.00	72,737.77
INTEL CORP 6.02% 02-10-2063 CUSIP : 458140CK4	100,000.000	102,317.00	93,942.66
INTERCONTINENTAL EXCHANGE INC 3.0% DUE 06-15-2050 BEO SEDOL : BM9PS38	400,000.000	262,156.00	263,248.00
INTERNATIONAL PAPER CO 4.35% DUE 08-15-2048 SEDOL : BF037N5	54,000.000	53,944.92	43,801.12
INVITATION HOMES OPER PARTNERSHIP LP 5.5% 08-15-2033 SEDOL : BRV0GM1	100,000.000	98,642.00	103,749.32
IPALCO ENTERPRISES INC SR SECD NT 5.75% 04-01-2034 SEDOL : BSWYQZ2	100,000.000	99,717.00	102,092.97
JETBLUE AIRWAYS CORPORATION INITIAL TERMLOAN SENIOR SECURED 08-27-2029 CUSIP : G5112TAB9	197,500.000	193,550.00	188,711.25
JETBLUE AIRWAYS/LOYALTY 9.875% 09-20-2031 SEDOL : BRXCZB7	100,000.000	99,363.00	100,746.12
JPMORGAN CHASE & 5.6% DUE 07-15-2041 SEDOL : B6QKFT9	100,000.000	109,882.00	104,562.86
JPMORGAN CHASE & CO 5.5 DUE 10-15-2040 SEDOL : B9L4NM6	100,000.000	99,087.00	104,507.92
JPMORGAN CHASE & CO 5.53% 07-22-2035 SEDOL : BSWWSY9	1,300,000.000	1,314,350.00	1,343,396.17
JPMORGAN CHASE & CO 5.534% 11-29-2045 SEDOL : BR4Y0J5	600,000.000	606,972.00	611,477.07
JPMORGAN CHASE & CO 5.576% 07-23-2036 CUSIP : 46647PFC5	100,000.000	100,000.00	103,651.59
JPMORGAN CHASE & CO 5.834% 01-24-2036 SEDOL : BP09ZL7	200,000.000	200,000.00	209,462.78
JPMORGAN CHASE & CO 6.5% 12-31-2049 SEDOL : BV0XZX3	200,000.000	200,000.00	207,727.60
JPMORGAN CHASE & CO 6.875% 12-31-2049 SEDOL : BPBMPJ3	100,000.000	100,000.00	105,550.05
JPMORGAN CHASE & CO. 5.35% 06-01-2034 SEDOL : BRBH8L5	200,000.000	197,936.00	208,136.03
JUNIPER NETWORKS INC 5.95 DUE 03-15-2041 SEDOL : BG48XP7	200,000.000	199,910.00	201,098.75
KANSAS CITY POWER & LIGHT CO FIXED 4.125%04-01-2049 BEO SEDOL : BJY5HF7	100,000.000	120,125.00	80,405.33
KILROY REALTY CORP 2.5% DUE 11-15-2032 SEDOL : BMF11H5	100,000.000	99,364.00	83,485.74
KILROY REALTY LP 2.65% DUE 11-15-2033 SEDOL : BMGCCF2	100,000.000	99,957.00	82,145.44
KILROY REALTY LP 5.875% 10-15-2035 SEDOL : BVD9055	100,000.000	98,991.00	100,642.31
KINDER MORGAN 6.5% DUE 02-01-2037 SEDOL : B1PKMT4	200,000.000	199,606.00	218,439.72

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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			
KINDER MORGAN 7.4% DUE 03-15-2031 SEDOL : 2739272	100,000.000	87,746.00	113,025.16
KRAFT FOODS GROUP 6.5% DUE 02-09-2040 SEDOL : B87MC97	200,000.000	272,870.66	215,948.79
LAS VEGAS SANDS 3.9% DUE 08-08-2029 SEDOL : BKPHQ07	250,000.000	266,587.50	243,703.23
LAS VEGAS SANDS CORP 6.2% 08-15-2034 SEDOL : BQ1JDK8	100,000.000	99,936.00	105,264.43
LEGG MASON INC 5.625 DUE 01-15-2044 REG SEDOL : BJ4H805	100,000.000	102,558.00	100,323.80
LEHMAN XS TR SER 2007-9 MTG PASSTHRU CTFCL WF-A1 VAR 04-25-2037 REG SEDOL : B1Z58P7	0.010	0.00	0.01
M.D.C.HLDGS INC 3.966% 08-06-2061 SEDOL : BMCHVG5	100,000.000	100,000.00	67,407.96
MARRIOTT INTL INC 3.5% DUE 10-15-2032 SEDOL : BWH8WD7	100,000.000	99,278.00	93,529.68
MARSH & MCLENNAN COS INC 4.35% 01-30-2047 SEDOL : BYQ8HY8	100,000.000	99,366.00	85,036.41
MASCO CORP NT 7.75 DUE 08-01-2029 BEO SEDOL : 2486073	70,000.000	77,350.00	76,846.10
MASTR ASSET BACKED SECS TR 2007-WMC1 MTGPASS THRU CTF CL A-2 01-25-2037 REG SEDOL : B1TR4G2	40,413.650	40,401.88	11,348.61
MCDONALDS CORP 4.45% DUE 03-01-2047 REG SEDOL : BDFC7W2	50,000.000	42,471.50	42,927.16
MERCK & CO INC NEW 5.7% DUE 12-04-2065 SEDOL : BTFHTM3	100,000.000	99,267.00	99,245.60
METLIFE INC 6.35% 03-15-2055 SEDOL : BV6KM37	300,000.000	300,000.00	316,343.40
MICROSOFT CORP SR NT 2.5% 09-15-2050 SEDOL : BT3CPZ5	300,000.000	175,083.80	182,571.73
MIDAMERICAN ENERGY CO 3.15% DUE 04-15-2050 SEDOL : BKT2JL0	200,000.000	137,378.00	135,848.34
MIDAMERICAN ENERGY CO 4.25% 07-15-2049 SEDOL : BJ1STS6	200,000.000	184,490.00	164,417.31
MIDAMERICAN ENERGY CO 5.3% 02-01-2055 SEDOL : BNRPM13	200,000.000	197,900.00	190,118.10
MIDWEST CONNECTOR CAP CO LLC 4.625% 04-01-2029 SEDOL : BJ5F6K4	100,000.000	99,853.00	100,189.43
MOODYS CORP 5.25% DUE 07-15-2044 SEDOL : BR1HR30	200,000.000	203,326.00	194,309.49
MORGAN STANLEY FIXED 3.217% DUE 04-22-2042 CUSIP : 61772BAC7	600,000.000	600,000.00	471,663.13
MORGAN STANLEY FLTG RT 5.3% DUE 12-31-2049 SEDOL : BLB1718	200,000.000	192,800.00	199,774.62
MORGAN STANLEY SR NT FIXED / FLTG 5.664%04-17-2036 CUSIP : 61747YGA7	400,000.000	400,000.00	420,700.81
MOTOROLA SOLUTIONS 5.5% DUE 09-01-2044 SEDOL : BQ3FXB5	100,000.000	99,881.00	97,800.92
MPLX LP FIXED 5.2% 12-01-2047 SEDOL : BMYNVR2	150,000.000	150,522.50	134,110.96
MSCI INC 5.25% 09-01-2035 SEDOL : BNRN808	200,000.000	198,470.00	201,843.97
NASDAQ INC SR NT 3.95% 03-07-2052 SEDOL : BP961C2	485,000.000	364,914.00	371,476.23
NATIONAL FL GAS CO 2.95% DUE 03-01-2031 SEDOL : BM8MRT9	100,000.000	81,431.00	91,279.98
NATL HLTH INVS INC 3% DUE 02-01-2031 SEDOL : BN4NBF7	100,000.000	99,196.00	90,852.53

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United States - USD			
NEUBERGER BERMAN 4.875% DUE 04-15-2045 SEDOL : BWWZH61	200,000.000	185,764.32	174,269.70
NEW ISSUE HOME DEPOT 30YR USD 3.625% 04-15-2052 SEDOL : BLFG827	100,000.000	97,863.00	73,246.01
NEWMONT CORP/NEWCREST FIN PTY LTD 5.75% 11-15-2041 SEDOL : BSNR2S5	43,000.000	43,063.85	43,630.07
NISOURCE FIN CORP 3.95% DUE 03-30-2048 SEDOL : BD72Q01	100,000.000	99,892.00	78,260.55
NISOURCE FIN CORP 4.375% 05-15-2047 SEDOL : BD20RG3	1,100,000.000	929,208.00	914,534.14
NORFOLK SOUTHN FIXED 4.05% DUE 08-15-2052 SEDOL : BGDLQC5	300,000.000	299,382.00	233,623.76
NORTHROP GRUMMAN 4.03% DUE 10-15-2047 SEDOL : BF15KD1	100,000.000	99,844.00	80,633.86
NORTHWELL HEALTHCARE INC 3.809% 11-01-2049 SEDOL : BK6WWH0	100,000.000	100,000.00	73,652.31
NYO COML MTG TR FLTG RT 4.83748% DUE 11-15-2038 CUSIP : 62955HAA5	300,000.000	272,906.25	299,469.96
OCCIDENTAL PETE 6.2% DUE 03-15-2040 SEDOL : BJCRNM4	40,000.000	39,441.86	40,645.48
OGLETHORPE PWR CORP 5.05% DUE 10-01-2048 SEDOL : BJXRH21	750,000.000	671,467.50	675,254.18
OMEGA HEALTHCARE INVS INC 4.75% 01-15-2028 SEDOL : BDVPZZ4	200,000.000	198,742.00	201,614.39
ONEMAIN FIN CORP 7.875% 03-15-2030 SEDOL : BP0R3H3	100,000.000	99,413.00	105,705.20
ONEOK INC NEW 5.05% 04-01-2045 SEDOL : BMVD6N6	100,000.000	87,401.00	87,708.53
ONEOK PARTNERS L P 6.125 DUE 02-01-2041 SEDOL : B4MRWJ9	200,000.000	215,640.00	205,857.15
ONEOK PARTNERS L P 6.2% DUE 09-15-2043 SEDOL : BDS54B6	100,000.000	99,567.00	101,748.08
ONEOK PARTNERS L P 6.85% DUE 10-15-2037 SEDOL : B2830T3	100,000.000	99,691.00	110,656.55
ORACLE CORP 3.6% DUE 04-01-2050 REG SEDOL : BM5JB02	600,000.000	637,482.00	375,246.05
ORACLE CORP 3.95% DUE 03-25-2051 SEDOL : BMYLXC5	100,000.000	75,347.00	66,087.28
ORACLE CORP 4% DUE 07-15-2046 SEDOL : BY7RD02	300,000.000	299,946.00	208,910.57
ORACLE CORP 5.5% 09-27-2064 SEDOL : BQFN0G1	200,000.000	199,230.00	160,164.55
ORACLE CORP 6.1% 09-26-2065 SEDOL : BVBG0Z8	100,000.000	99,392.00	88,539.71
ORACLE CORP FIXED 3.65% DUE 03-25-2041 SEDOL : BMYLXB4	1,000,000.000	993,260.00	731,726.11
PA ELEC CO 6.15% DUE 10-01-2038 SEDOL : B4TXGF4	750,000.000	748,387.50	805,679.31
PAC GAS & ELEC CO 3.5% DUE 08-01-2050 SEDOL : BMYR011	200,000.000	197,662.00	135,380.50
PAC GAS & ELEC CO FIXED 4.55% DUE 07-01-2030 CUSIP : 694308JM0	300,000.000	339,367.00	298,950.29
PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050 CUSIP : 694308JN8	100,000.000	83,492.00	84,767.15
PAC LIFE INS CO - 9.25% DUE 06-15-2039 SEDOL : B5ZN343	200,000.000	259,190.00	272,097.40
PAC LIFE INS CO 4.3% 10-24-2067 SEDOL : BZ3CYH2	400,000.000	396,340.80	321,277.24
PACIFIC GAS & ELEC CO 2.5% DUE 02-01-2031/06-19-2020 REG SEDOL : BMYXXW1	100,000.000	97,995.00	90,108.28

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PACIFIC GAS & ELEC CO 3.3% DUE 12-01-2027 SEDOL : BG88F02	100,000.000	104,284.00	98,430.38
PACIFIC GAS & ELEC CO 4.25% 03-15-2046 SEDOL : BYZKM62	200,000.000	213,060.00	157,200.93
PACIFIC GAS & ELEC CO 4.75% DUE 02-15-2044 SEDOL : BJZ7ZR0	400,000.000	465,980.00	338,944.07
PACIFIC GAS & ELEC CO 5.25% 03-01-2052 SEDOL : BPP37W9	100,000.000	99,638.00	87,517.66
PACIFIC GAS & ELEC CO 6.75% 01-15-2053 SEDOL : BNNMQV6	100,000.000	99,500.00	106,667.41
PACIFIC GAS & ELECTRIC 4.3% 03-15-2045 SEDOL : BT6SJF8	100,000.000	101,336.00	79,554.35
PACIFIC GAS & ELECTRIC 6.15% 03-01-2055 SEDOL : BPJKZZ5	200,000.000	199,400.00	198,652.32
PACIFIC GAS & ELECTRIC CO 3.75% 08-15-2042 SEDOL : B7MTCC9	100,000.000	102,084.00	75,909.46
PACIFIC GAS & ELECTRIC CO 6.1% 10-15-2055 SEDOL : BSNN7K0	100,000.000	99,860.00	98,519.15
PACIFICORP 5.35% DUE 12-01-2053 SEDOL : BPCPZ91	175,000.000	164,930.50	153,933.74
PACIFICORP 5.8% 01-15-2055 SEDOL : BRXGPG4	400,000.000	376,148.00	374,381.86
PACIFICORP 6% DUE 01-15-2039 SEDOL : B3KTPK2	100,000.000	97,686.00	101,892.74
PACIFICORP 7.375% 09-15-2055 CUSIP : 695114DF2	100,000.000	100,000.00	101,919.10
PARAMOUNT GLOBAL 6.875% 04-30-2036 SEDOL : BWPJFV1	100,000.000	93,341.00	98,553.26
PFIZER INVESTMENT ENTER 5.34% 05-19-2063 SEDOL : BQ66TB7	375,000.000	367,713.75	349,553.92
PHILIP MORRIS INTL 4.125% DUE 03-04-2043 SEDOL : B83KB65	400,000.000	378,016.00	339,938.55
PPL ELECTRIC UTILITIES CORP 5.25% 05-15-2053 SEDOL : BRBNHY9	200,000.000	195,954.00	192,265.81
PROGRESS ENERGY 6.5% DUE 02-01-2042 SEDOL : B5L3ZK7	400,000.000	384,362.00	422,592.12
PROLOGIS LP 3.0% DUE 04-15-2050 SEDOL : BHNC1G4	100,000.000	95,342.00	66,200.56
PROVIDENCE ST JOSEPH HEALTH OBLIGATED GROUP 5.403% 10-01-2033 SEDOL : BRJSN59	100,000.000	100,000.00	103,211.09
PUB SVC ELEC & GAS 3.6% DUE 12-01-2047 SEDOL : BD1DFD6	100,000.000	99,927.00	75,293.65
PUBLIC SERVICE COLORADO 5.35% 5-15-2034 SEDOL : BQD1722	200,000.000	199,502.00	205,878.70
PUBLIC SERVICE COLORADO 5.75% 05-15-2024 SEDOL : BPRBV18	100,000.000	99,747.00	100,469.20
PUBLIC SERVICE COLORADO 5.85% 05-15-2055 CUSIP : 744448DB4	250,000.000	250,864.00	254,298.41
PUBLIC SVC COLORADO 3.8% 06-15-2047 SEDOL : BDFZC71	200,000.000	199,184.00	153,406.01
PUGET SOUND ENERGY FIXED 4.223% DUE 06-15-2048 CUSIP : 745332CH7	100,000.000	100,000.00	81,687.89
PVPTL FARMERS INS EXCHANGE 4.747% DUE 11-01-2057 BEO SEDOL : BF15KL9	200,000.000	198,739.00	170,692.68
PVTPL 7-ELEVEN INC 2.5% DUE 02-10-2041 BEO SEDOL : BMG20H0	100,000.000	98,911.00	69,181.86
PVTPL AMERICAN ASSETS TR L P 3.375% DUE 02-01-2031/01-26-2021 REG SEDOL : BM9QFV8	300,000.000	296,805.00	273,680.71

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PVTPL ATHENE GLOBAL FDG 5.526% 07-11-2031 SEDOL : BS6VK91	100,000.000	100,000.00	102,585.00
PVTPL BEIGNET INV LLC 6.581% 05-30-2049 SEDOL : BT051H1	1,299,000.000	1,299,000.00	1,376,341.78
PVTPL BLACKSTONE HOLDINGS FINANCE 3.2% DUE 01-30-2052 BEO SEDOL : BMTYSL3	500,000.000	498,555.00	336,106.30
PVTPL BOEING CO THE 7.008% 05-01-2064 SEDOL : BT25ZY4	200,000.000	213,316.00	227,991.68
PVTPL CAMERON LNG LLC 144A 3.701% 01-15-2039 SEDOL : BKPK093	200,000.000	202,231.00	170,884.98
PVTPL CANTOR FITZGERALD LP 7.2% 12-12-2028 SEDOL : BSBH2L0	200,000.000	199,612.00	212,388.30
PVTPL CARLYLE FIN L L C SR NT 144A 5.65%DUE 09-15-2048 SEDOL : BG31GK3	200,000.000	199,828.00	195,636.56
PVTPL CARNIVAL CORP 5.75% 08-01-2032 CUSIP : 143658CA8	100,000.000	100,000.00	102,650.10
PVTPL CMO CWMBS INC 2005-1 CHL MTG PASSTHRU CTF 1-A-1 VAR RT 3-25-35 REG SEDOL : BD6CQS0	51,257.200	15,456.61	45,019.76
PVTPL COSTAR GROUP INC SR NT 2.8% DUE 07-15-2030 BEO SEDOL : BMBQ141	100,000.000	99,921.00	91,829.77
PVTPL COX COMMUNICATIONS INC NEW NT 4.8% DUE 02-01-2035 BEO SEDOL : BTKHKS1	200,000.000	199,928.00	186,549.73
PVTPL ERAC USA FIN CO ERAC FINANCE 144A 7% DUE 10-15-2037 BEO SEDOL : B28HLT2	100,000.000	127,210.00	116,042.11
PVTPL FMR LLC NT 144A 6.45% DUE 11-15-2039 BEO SEDOL : B569DW8	250,000.000	322,385.00	276,863.24
PVTPL FORTRESS TRANSN & INFRASTRUCTURE INVS LL 7.875% 12-01-2030 SEDOL : BMVMLH2	100,000.000	99,333.00	106,357.90
PVTPL GLOBAL ATLANTIC FIN CO 7.95% 10-15-2054 SEDOL : BRDZX12	100,000.000	100,000.00	103,256.30
PVTPL GUARDIAN LIFE INSURANCE CORP 3.7% 01-22-2070 SEDOL : BL1LCQ8	100,000.000	97,177.00	67,161.74
PVTPL HILTON DOMESTIC OPERATIN 5.875% 04-01-2029 SEDOL : BS2FMH9	100,000.000	100,000.00	102,259.50
PVTPL HYUNDAI CAP AMER 5.1% 06-24-2030 SEDOL : BVDD8W0	200,000.000	199,938.00	204,667.91
PVTPL MARS INC 5.7% 05-01-2055 SEDOL : BR4XVL1	200,000.000	198,918.00	200,056.10
PVTPL MASSACHUSETTS ELECTRIC 5.867% 02-26-2054 SEDOL : BSNSBY7	200,000.000	200,000.00	200,307.72
PVTPL MASSACHUSETTS MUT LIFE INS CO CORP 2.875% 10-15-2070 SEDOL : BGPZ056	98,000.000	92,273.86	63,599.01
PVTPL METLIFE CAP TR IV METLIFE CAPITAL TR IV 7.875 DUE 12-15-2067/12-12-2007BEO SEDOL : B29W497	200,000.000	264,500.00	221,114.40
PVTPL NATIONWIDE MUT INS CO SURPLUS NT 144A 9.375% DUE 08-15-2039 REG SEDOL : B3YCMZ1	200,000.000	327,308.00	268,024.93
PVTPL NEW ENGLAND POWER CO 5.936% DUE 11-25-2052 BEO SEDOL : BP7LTG9	300,000.000	300,000.00	305,634.78
PVTPL NEW YORK LIFE INS CO 3.75% DUE 05-15-2050 SEDOL : BLGYKF7	200,000.000	239,510.00	148,865.37
PVTPL NEW YORK LIFE INS CO SURPLUS NT 4.45% 05-15-2069 SEDOL : BJHK061	200,000.000	200,167.00	156,577.15
PVTPL NORTHWESTERN MUT LIFE INS CO 3.625% 09-30-205 SEDOL : BJXLHN4	200,000.000	198,950.00	139,385.55

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PVTPL NORTHWESTERN MUTUA 3.45% DUE 03-30-2051 BEO SEDOL : BLF7SF3	300,000.000	298,956.00	209,751.53
PVTPL PACIFIC LIFE INS CO 5.95% 09-15-2055 SEDOL : BVZNBG3	100,000.000	99,985.00	100,676.11
PVTPL TENNESSEE GAS PIPELINE CO SR NT 144A 2.9% DUE 03-01-2030 SEDOL : BL1LY06	300,000.000	293,120.00	283,160.70
PVTPL VENTURE GLOBAL LNG INC 7.0% 01-15-2030 SEDOL : BNM9JV9	200,000.000	205,000.00	192,485.87
PVTPL VENTURE GLOBAL LNG INC 8.375% DUE 06-01-2031 SEDOL : BRK4301	100,000.000	94,156.25	99,475.48
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	200,000.000	200,000.00	204,475.44
PVTPL VENTURE GLOBAL PLAQUEMINES LNG LLC7.75% 05-01-2035 SEDOL : BV8H0F4	200,000.000	225,000.00	218,572.91
PVTPL VICI PPTYS L P/VICI NT CO INC 3.875% DUE 02-15-2029 BEO SEDOL : BMH6ZF4	200,000.000	184,362.00	196,216.72
PVTPL VIKING OCEAN CRUISES SHIP VII LTD 5.625% DUE 02-15-2029 BEO SEDOL : BMGS3Q8	200,000.000	204,000.00	200,317.40
PVTPLDISH DBS CORP SR SECD NT 5.75% 12-01-2028 SEDOL : BNRLZ34	100,000.000	100,000.00	98,175.24
REGENCY CTRS L P 4.4% DUE 02-01-2047 SEDOL : BYXJZ95	100,000.000	99,110.00	85,871.91
ROYAL CARIBBEAN CRUISES 5.375% 01-15-2036 CUSIP : 78017TAB9	200,000.000	199,704.00	201,350.85
RTX CORPORATION 4.35% DUE 04-15-2047 SEDOL : BMQ9JS5	100,000.000	128,947.00	85,011.27
RTX CORPORATION 5.375% 02-27-2053 SEDOL : BQS6QG9	100,000.000	100,982.50	96,473.93
RTX CORPORATION 6.4% 03-15-2054 SEDOL : BQHP8M7	600,000.000	652,378.81	662,180.54
SABINE PASS LIQUEFACTION LLC SR SECD NT 5.9% 09-15-2037 SEDOL : BPGN632	97,239.000	97,098.98	102,318.69
SAMMONS FINL GROUP INC SR NT 144A 3.35% 04-16-2031 SEDOL : BNBW867	300,000.000	299,316.00	278,349.87
SAN DIEGO GAS & 4.15% DUE 05-15-2048 CUSIP : 797440BW3	100,000.000	99,558.00	80,656.33
SAN DIEGO GAS & ELEC CO 5.55% 04-15-2054 SEDOL : BPTK7J3	200,000.000	185,672.00	195,172.20
SECURITIZED ASSET BACKED RECEIVABLES LLCTR 2007 BR5 CL A-A FLT RT 05-25-2037 BEO SEDOL : B68VD96	12,718.810	12,726.84	9,955.67
SEMPRA 6% DUE 10-15-2039 SEDOL : B4T9B57	100,000.000	126,247.00	104,368.32
SHELL FIN US INC 4.0% 05-10-2046 SEDOL : BR4TV31	1,425,000.000	1,141,410.75	1,155,789.63
SIMON PPTY GROUP L P 4.375% 10-01-2030 CUSIP : 828807DZ7	175,000.000	175,656.25	176,436.02
SOUNDVIEW HOME LN TR 2007-OPT1 CTF CL II-A-1 06-25-2037 REG SEDOL : B1XFBZ0	7,086.110	7,086.11	4,764.21
SOUTHERN CAL EDISON 3.65% 06-01-2051 SEDOL : BN6M4F3	100,000.000	99,766.00	68,489.45
SOUTHERN CALIF EDISON 6.2% 09-15-2055 SEDOL : BPCQLJ6	200,000.000	198,780.00	201,666.58
SOUTHERN CALIF EDISON CO 4.125% 03-01-2048 SEDOL : BFMZDC0	200,000.000	192,973.00	152,260.29
SOUTHERN CALIF EDISON CO 4.65 DUE 10-01-2043 SEDOL : BF6DYS3	200,000.000	229,096.00	170,598.78

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SOUTHERN CALIF EDISON CO SR NT 2.75% 02-01-2032 SEDOL : BP4ZDJ5	100,000.000	99,964.00	89,092.53
SOUTHERN CALIF EDISON CO SR NT 3.45% 02-01-2052 SEDOL : BP4ZDL7	100,000.000	99,664.00	66,694.19
SOUTHERN CALIF GAS CO 4.3% 01-15-2049 SEDOL : BFZF9Z2	100,000.000	137,329.00	81,930.33
SOUTHERN CO GAS CAP CORP 4.4% 05-30-2047 SEDOL : BDVJYL5	300,000.000	299,295.00	250,741.27
SOUTHERN CO SER 2021A JR SUB NT FXD FXD 3.75% 09-15-2051 SEDOL : BMFS897	200,000.000	200,000.00	197,099.58
SOUTHN CAL EDISON 3.9 DUE 03-15-2043 SEDOL : B91R9M7	200,000.000	183,878.00	154,064.63
SOUTHN CAL EDISON 4% DUE 04-01-2047 SEDOL : BD9BPH6	600,000.000	623,928.00	451,608.85
SOUTHN CAL EDISON 4.5% DUE 09-01-2040 SEDOL : B469DS7	100,000.000	107,509.00	87,713.15
SOUTHN CAL EDISON 5.75% DUE 04-01-2035 SEDOL : B00KKN2	100,000.000	100,118.00	103,435.10
SOUTHN CAL EDISON 6.05% DUE 03-15-2039 SEDOL : B65HYN8	100,000.000	131,132.00	102,523.99
SPIRE INC 6.45% DUE 06-01-2056 CUSIP : 84857LAE1	300,000.000	300,000.00	299,456.98
STRYKER CORP 4.625% DUE 03-15-2046 SEDOL : BZ78L86	200,000.000	201,366.12	179,225.35
SUTTER HEALTH 3.161% DUE 08-15-2040 SEDOL : BNG3S65	100,000.000	101,965.00	79,151.78
SUTTER HEALTH 3.361% DUE 08-15-2050 CUSIP : 86944BAJ2	50,000.000	50,988.00	35,105.39
TEACHERS INS & 6.85% DUE 12-16-2039 SEDOL : B50WZ61	44,000.000	44,920.57	50,615.90
TIME WARNER CABLE 5.5% DUE 09-01-2041 SEDOL : B441BS1	200,000.000	210,672.00	175,964.28
TIME WARNER CABLE 6.55% DUE 05-01-2037 SEDOL : BBNBG20	500,000.000	473,345.00	510,773.15
TIME WARNER CABLE 6.75% DUE 06-15-2039 SEDOL : B62X8Y8	150,000.000	182,284.28	152,046.98
T-MOBILE USA INC 3.0% DUE 02-15-2041 BEO SEDOL : BN0ZLS0	200,000.000	198,918.00	149,444.22
T-MOBILE USA INC 3.875% 04-15-2030 CUSIP : 87264ABF1	100,000.000	109,525.00	98,442.51
T-MOBILE USA INC 5.25% 06-15-2055 SEDOL : BLFCL15	500,000.000	498,905.00	457,403.72
T-MOBILE USA INC 5.7% 01-15-2056 CUSIP : 87264ADY8	300,000.000	297,978.00	293,908.35
T-MOBILE USA INC 5.875% DUE 11-15-2055 CUSIP : 87264ADU6	100,000.000	99,656.00	100,216.28
T-MOBILE USA INC FIXED 4.375% DUE 04-15-2040 CUSIP : 87264AAX3	200,000.000	178,080.00	179,869.89
T-MOBILE USA INC TMUS 3.3% 02-15-2051 CUSIP : 87264ABN4	600,000.000	581,856.00	402,511.48
TRANSCONT GAS PIPE LINE 4.6% DUE 03-15-2048 SEDOL : BF4YFP2	200,000.000	198,552.00	173,951.56
TRCNTNTL GAS PIPE 5.75% DUE 03-15-2056 SEDOL : BPCMM13	200,000.000	198,826.00	198,600.83
UNION ELECTRIC COMPANY 5.125% 03-15-2055 SEDOL : BP5WWV0	100,000.000	99,881.00	91,916.53
UNION PAC CORP 4.1% DUE 09-15-2067 SEDOL : BYWJVB0	350,000.000	354,662.70	260,095.24
UNITEDHEALTH GROUP 3.7% DUE 08-15-2049 SEDOL : BHKDL04	200,000.000	199,312.00	148,928.05

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
UNITEDHEALTH GROUP 4.25% DUE 03-15-2043 SEDOL : B97GZH5	425,000.000	358,751.00	365,358.72
UNITEDHEALTH GROUP INC 4.75% 05-15-2052 SEDOL : BNKBV00	300,000.000	297,300.00	259,748.39
UNITEDHEALTH GROUP INC 5.625% 07-15-2054 SEDOL : BPDY7Z7	100,000.000	99,801.00	98,435.80
UNITEDHEALTH GROUP INC 5.95% 06-15-2055 SEDOL : BVDCZW6	400,000.000	399,436.00	412,321.92
VA ELEC & PWR CO SR NT 2008 SER B 8.875 DUE 11-15-2038 SEDOL : B3FD1W3	500,000.000	636,311.00	669,600.01
VERIZON 4.125% DUE 08-15-2046 SEDOL : BY7RR99	925,000.000	742,812.00	744,124.99
VERIZON 4.812% DUE 03-15-2039 SEDOL : BDFLJN4	9,000.000	8,994.18	8,564.94
VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041 BEO SEDOL : BKY5H21	200,000.000	199,884.00	157,143.37
VERIZON COMMUNICATIONS INC 2.85% 09-03-2041 SEDOL : BMG8DB3	150,000.000	149,840.00	108,472.42
VERIZON COMMUNICATIONS INC 2.875% DUE 11-20-2050 BEO SEDOL : BMWBBL2	300,000.000	299,220.00	186,763.97
VERIZON COMMUNICATIONS INC 2.987% 10-30-2056 USD SEDOL : BMXT869	350,000.000	347,578.00	209,221.29
VICI PROPERTIES INC 5.125% 05-15-2032 SEDOL : BP5JTL0	100,000.000	99,779.00	100,837.97
VIPER ENERGY PARTNETS LL 5.7% 08-01-2035 SEDOL : BV5PK39	100,000.000	99,636.00	102,053.00
VMWARE INC 4.7% DUE 05-15-2030 BEO SEDOL : BKQNBM1	150,000.000	178,761.00	152,531.04
VOYA FINL INC FIXED 4.7% 01-23-2048 SEDOL : BJ1N0G6	100,000.000	100,000.00	94,269.50
WA GAS LT CO FIXED 3.65% DUE 09-15-2049 SEDOL : BJX5LC3	400,000.000	398,572.00	291,768.96
WARNERMEDIA HLDGS INC 5.141% 03-15-2052 CUSIP : 55903VBU6	28,000.000	28,000.00	18,447.80
WELLPOINT INC 5.1% DUE 01-15-2044 SEDOL : BCSCZN9	100,000.000	101,444.00	94,440.58
WELLS FARGO & COMPANY 5.389% 04-24-2034 CUSIP : 95000U3D3	1,200,000.000	1,200,000.00	1,250,144.05
WELLS FARGO & COMPANY 5.557% 07-25-2034 CUSIP : 95000U3F8	950,000.000	964,297.50	997,552.17
WELLTOWER INC 4.95% DUE 09-01-2048 SEDOL : BDDMN60	200,000.000	199,158.00	186,322.20
WEYERHAEUSER CO DEB 7.375 DUE 03-15-2032 BEO SEDOL : BB0RG32	198,000.000	204,591.20	225,780.82
WI PUB SVC CORP 3.3% DUE 09-01-2049 SEDOL : BK20BN7	100,000.000	99,885.00	69,728.68
ZIMMER HLDGS INC 4.25% DUE 08-15-2035 SEDOL : BWC5244	23,000.000	22,620.04	21,434.88
ZOETIS INC 3.95% 09-12-2047 SEDOL : BF58HB3	100,000.000	99,408.00	80,310.87
Total United States - USD		**92,475,774.30**	**86,063,261.79**
Total Corporate Debt Instruments - Other		**106,605,410.22**	**100,264,448.48**
Corporate Stock - Preferred			

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Corporate Stock - Preferred			
United States - USD			
MORGAN STANLEY DEP SHS REPSTG 1/1000 SH NON-CUMULATIVE PFD STK SER P % SEDOL : BQH5ZL5	3,700.000	92,500.00	94,239.00
Total United States - USD		**92,500.00**	**94,239.00**
Total Corporate Stock - Preferred		**92,500.00**	**94,239.00**
Corporate Stock - Common			
China - HKD			
KAISA GROUP HLDGS HKD0.10 SEDOL : B58RBK4	347,363.000	0.00	4,328.93
Total China - HKD		**0.00**	**4,328.93**
Total Corporate Stock - Common		**0.00**	**4,328.93**
Value of Interest in Common/Collective Trusts			
United States - USD			
NT COLLECTIVE SHORT TERM INVT FD CUSIP : 66586U452	8,968,177.010	8,968,177.01	8,968,177.01
Total United States - USD		**8,968,177.01**	**8,968,177.01**
Total Value of Interest in Common/Collective Trusts		**8,968,177.01**	**8,968,177.01**
Value of Interest in Registered Investment Companies			
International Region - USD			
MFO ALLSPRING EMERGING MARKETS EQUITY ADVANTAGE FUND INSTITUTIONAL CUSIP : 94975P371	403,591.510	4,542,675.94	5,981,226.18
MFO ARTISAN PARTNERS FDS INC DEVELOPING WORLD FD INSTL SHS CUSIP : 04314H592	257,449.530	4,431,439.82	6,024,319.00
MFO DFA INTL SMALL CO PORTFOLIO FD CUSIP : 233203629	168,686.560	3,143,985.22	4,315,002.20
MFO VANGUARD DEVELOPED MARKETS INDEX INSTL CUSIP : 921943882	1,239,388.700	16,609,250.94	24,899,318.98
Total International Region - USD		**28,727,351.92**	**41,219,866.36**
United States - USD			
MFO PIMCO ABS AND SHORT TERM INVESTMENT PORT CUSIP : 72200Q109	423,362.980	5,004,712.18	5,012,617.68
MFO PIMCO FDS PAPS EMERGING MKTS PORTFOLIO INSTL CL CUSIP : 722005840	51,129.160	475,154.84	508,223.85

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Value of Interest in Registered Investment Companies			
United States - USD			
MFO PIMCO HI YIELD PORTFOLIO FD #477 CUSIP : 722005865	207,894.630	1,564,305.18	1,500,999.23
MFO PIMCO LONG DURATION CREDIT BOND PORT CUSIP : 72201P878	749,904.010	7,265,445.10	7,131,587.14
MFO PIMCO SHORT TERM FD-INSTL CUSIP : 693390601	338,099.050	3,324,212.00	3,272,798.80
MFO VANGUARD INSTL INDEX FD SH BEN INT CUSIP : 922040100	126,156.190	28,511,778.52	69,648,309.38
Total United States - USD		**46,145,607.82**	**87,074,536.08**
Total Value of Interest in Registered Investment Companies		**74,872,959.74**	**128,294,402.44**
Other			
Australia - AUD			
LCH_IRS MSNYUS33 17/12/2035 AUD P 6MBBSW / R 4% SWU02J0S3 SEDOL : 9N4HLWL	-4,000,000.000	-41,139.12	-165,935.75
LCH_IRS MSNYUS33 17/12/2035 AUD P 6MBBSW / R 4% SWU02J0S3 SEDOL : 9N4HLWU	4,000,000.000	0.00	0.00
Total Australia - AUD		**-41,139.12**	**-165,935.75**
Brazil - BRL			
CME_OIS MSNYUS33 02/01/2029 BRL P 1DBZDIO / R 13.291% SWU02HXM4 SEDOL : 9N2E14U	3,750,295.510	0.00	0.00
CME_OIS MSNYUS33 02/01/2029 BRL P 1DBZDIO / R 13.291% SWU02HXM4 SEDOL : 9N2E14L	-3,750,295.510	0.00	-3,108.85
CME_OIS MSNYUS33 02/01/2029 BRL P 1DBZDIO / R 13.32% SWU02HWT0 SEDOL : 9N2E16L	-381,036.600	0.00	-243.94
CME_OIS MSNYUS33 02/01/2029 BRL P 1DBZDIO / R 13.32% SWU02HWT0 SEDOL : 9N2E16U	381,036.600	0.00	0.00
CME_OIS MSNYUS33 02/01/2029 BRL P 1DBZDIO / R 13.359% SWU02JBR3 SEDOL : 9N3JUML	-2,528,437.680	0.00	0.00
CME_OIS MSNYUS33 02/01/2029 BRL P 1DBZDIO / R 13.359% SWU02JBR3 SEDOL : 9N3JUMU	2,528,437.680	0.00	117.43
CME_OIS MSNYUS33 02/01/2029 BRL P 1DBZDIO / R 13.402% SWU02IPW9 SEDOL : 9N31RBL	-4,613,153.770	0.00	0.00
CME_OIS MSNYUS33 02/01/2029 BRL P 1DBZDIO / R 13.402% SWU02IPW9 SEDOL : 9N31RBU	4,613,153.770	0.00	480.95
CME_OIS MSNYUS33 04/01/2027 BRL P 1DBZDIO / R 12.03% SWU027NE5 SEDOL : 9M8NC5U	6,248,017.720	0.00	0.00

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Other			
Brazil - BRL			
CME_OIS MSNYUS33 04/01/2027 BRL P 1DBZDIO / R 12.03% SWU027NE5 SEDOL : 9M8NC5L	-6,248,017.720	0.00	-40,761.97
Total Brazil - BRL		**0.00**	**-43,516.38**
Brazil - USD			
BRAZIL(FEDERATIVE REPUBLIC OF) 7.25% 01-12-2056 CUSIP : 105756CN8	200,000.000	194,076.00	197,900.00
Total Brazil - USD		**194,076.00**	**197,900.00**
Canada - USD			
ICE_CDS SBSIUS33 06/20/2026 SELL TECK RESOURCES LIMITED SWPC0K0G8 SEDOL : 9KXL37U	200,000.000	27,079.05	4,873.58
ICE_CDS SBSIUS33 06/20/2026 SELL TECK RESOURCES LIMITED SWPC0K0G8 SEDOL : 9KXL37L	-200,000.000	0.00	0.00
ICE_CDS SBSIUS33 12/20/2026 SELL ENBRIDGE INC 3.5% 06/1 SWPC0KK76 SEDOL : 9L3N21L	-100,000.000	0.00	0.00
ICE_CDS SBSIUS33 12/20/2026 SELL ENBRIDGE INC 3.5% 06/1 SWPC0KK76 SEDOL : 9L3N21U	100,000.000	1,126.90	768.68
Total Canada - USD		**28,205.95**	**5,642.26**
Colombia - USD			
COLOMBIA REP 7.5% 02-02-2034 CUSIP : 195325EG6	200,000.000	198,526.00	208,400.00
Total Colombia - USD		**198,526.00**	**208,400.00**
European Union - EUR			
CDX BNPAFRPP 20/12/2030 SELL ITRAXX EUROPE CROSSOVE SWPC44DR2 SEDOL : 9N5APMU	100,000.000	23,367.71	23,537.07
CDX BNPAFRPP 20/12/2030 SELL ITRAXX EUROPE CROSSOVE SWPC44DR2 SEDOL : 9N57VDL	-100,000.000	0.00	0.00
CDX BNPAFRPP 20/12/2030 SELL ITRAXX EUROPE CROSSOVE SWPC44DR2 SEDOL : 9N5APML	-100,000.000	0.00	0.00
CDX BNPAFRPP 20/12/2030 SELL ITRAXX EUROPE CROSSOVE SWPC44DR2 SEDOL : 9N57VDU	100,000.000	23,344.28	23,537.07
CDX BOFAUS6NGFX 20/12/2030 SELL ITRAXX EUROPE CROSSOVE SWPC44SD7 SEDOL : 9N54UAL	-200,000.000	0.00	0.00

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Other			
European Union - EUR			
CDX BOFAUS6NGFX 20/12/2030 SELL ITRAXX EUROPE CROSSOVE SWPC44SD7 SEDOL : 9N56E6U	100,000.000	23,246.05	23,537.07
CDX BOFAUS6NGFX 20/12/2030 SELL ITRAXX EUROPE CROSSOVE SWPC44SD7 SEDOL : 9N56E6L	-100,000.000	0.00	0.00
CDX BOFAUS6NGFX 20/12/2030 SELL ITRAXX EUROPE CROSSOVE SWPC44SD7 SEDOL : 9N54UAU	200,000.000	46,059.06	47,074.15
CDX CHASUS33 20/12/2030 SELL ITRAXX EUROPE CROSSOVE SWPC44TD6 SEDOL : 9N58LCU	100,000.000	23,309.07	23,537.07
CDX CHASUS33 20/12/2030 SELL ITRAXX EUROPE CROSSOVE SWPC44TD6 SEDOL : 9N5887L	-100,000.000	0.00	0.00
CDX CHASUS33 20/12/2030 SELL ITRAXX EUROPE CROSSOVE SWPC44TD6 SEDOL : 9N58LCL	-100,000.000	0.00	0.00
CDX CHASUS33 20/12/2030 SELL ITRAXX EUROPE CROSSOVE SWPC44TD6 SEDOL : 9N5887U	100,000.000	23,504.07	23,537.07
LCH_IRS MSNYUS33 18/03/2056 EUR P 3% / R 6MEURIB SWU02JZS5 SEDOL : 9N4219U	230,000.000	0.00	13,695.62
LCH_IRS MSNYUS33 18/03/2056 EUR P 3% / R 6MEURIB SWU02JZS5 SEDOL : 9N4219L	-230,000.000	-3,669.65	0.00
Total European Union - EUR		**159,160.59**	**178,455.12**
Germany - EUR			
FUT 06 MAR 26 EURX EUR-BUND CUSIP : 999599GH0	1.000	148,276.88	149,824.60
FUT 06 MAR 26 EURX EUR-BUND CUSIP : 999599GH0	-1.000	-148,276.88	-149,824.60
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**
Israel - USD			
STATE OF ISRAEL 6.043% 03-12-2054 CUSIP : 46514BRM1	200,000.000	191,928.00	192,280.42
STATE OF ISRAEL BD 4.125% DUE 01-17-2048REG CUSIP : 46513YJJ8	300,000.000	297,294.00	234,931.16
Total Israel - USD		**489,222.00**	**427,211.58**
Italy - USD			

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Other			
Italy - USD			
CDS BOFAUS6NGFX 12/20/2026 SELL ITALY GOV'T INT BOND 6 SWPC0KKG6 SEDOL : 9MZ2DQU	600,000.000	2,383.35	5,576.40
CDS BOFAUS6NGFX 12/20/2026 SELL ITALY GOV'T INT BOND 6 SWPC0KKG6 SEDOL : 9MZ2DQL	-600,000.000	0.00	0.00
Total Italy - USD		**2,383.35**	**5,576.40**
Mexico - USD			
PETROLEOS MEXICANOS 10.0% 02-07-2033 SEDOL : BVYD9N7	100,000.000	97,700.00	115,829.00
PETROLEOS MEXICANOS PEMEX 6.84% 01-23-2030 CUSIP : 71654QDC3	100,000.000	91,812.50	101,550.17
UNITED MEXICAN 7.375% 05-13-2055 CUSIP : 91087BBD1	400,000.000	398,472.00	430,800.00
UNITED MEXICAN STATES 6.4% 05-07-2054 CUSIP : 91087BBA7	1,500,000.000	1,489,845.00	1,440,750.00
Total Mexico - USD		**2,077,829.50**	**2,088,929.17**
Peru - PEN			
PERU(REP OF) 5.4% SNR 12/08/34 PEN'REGS' SEDOL : BJ5FWS4	1,227.000	298,994.83	363,387.36
PVTPL PERU(REPUBLIC OF) 6.15% 08-12-2032 CUSIP : 715638BY7	1,104.000	297,376.28	354,089.13
REPUBLIC OF PERU 144A 7.3% 12/08/2033 SEDOL : 5B1KK2U	400.000	116,359.39	135,712.43
REPUBLIC OF PERU 6.95% 08-12-2031 REG CUSIP : 715638BE1	637.000	179,400.51	210,502.21
REPUBLIC OF PERU FIXED 6.15% 08-12-2032 REG CUSIP : P78024AF6	200.000	55,710.28	64,146.58
Total Peru - PEN		**947,841.29**	**1,127,837.71**
Qatar - USD			
STATE OF QATAR 5.103% 04-23-2048 CUSIP : M8489SAG2	200,000.000	200,000.00	197,335.16
Total Qatar - USD		**200,000.00**	**197,335.16**
Romania - EUR			
ROMANIA(REP OF) 5.25% MTN 10/03/30 EUR1000 SEDOL : BSJR6R6	100,000.000	103,772.05	123,122.73
ROMANIA(REP OF) 5.625% MTN 22/02/36 EUR1000 SEDOL : BRZXFT6	100,000.000	106,622.40	116,394.06
Total Romania - EUR		**210,394.45**	**239,516.79**
Saudi Arabia - USD			
PVTPL SAUDI ARABIAN OIL CO 3.25% DUE 11-24-2050/05-24-2050 BEO CUSIP : 80414L2L8	200,000.000	198,104.00	133,558.00
SAUDI ARABIA KGDM VAR RT 0% DUE 01-13-2031 CUSIP : 80413TBK4	400,000.000	398,684.00	419,089.35

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Other			
Saudi Arabia - USD			
SAUDI INTERNATIONAL 4.5% 10-26-2046 CUSIP : M6320UAC3	600,000.000	588,090.00	512,761.90
Total Saudi Arabia - USD		**1,184,878.00**	**1,065,409.25**
South Africa - USD			
PVTPL SOUTH AFRICA(REPUBLIC OF) 7.1% 11-19-2036 CUSIP : 836205BF0	300,000.000	300,000.00	322,099.19
Total South Africa - USD		**300,000.00**	**322,099.19**
United Arab Emirates - USD			
EMIRATE OF ABU DHA 3.125% SNR MTN 30/09/49 USD SEDOL : 4A93XHU	300,000.000	215,625.00	214,409.57
EMIRATE OF ABU DHA 3.875% SNR MTN 16/04/50 USD SEDOL : BLGVPM0	200,000.000	223,780.00	160,843.60
Total United Arab Emirates - USD		**439,405.00**	**375,253.17**
United Kingdom - GBP			
LCH_OIS MSNYUS33 17/09/2030 GBP P 1DSONIA / R 3.75% SWU02K0M3 SEDOL : 9N45L0L	-4,700,000.000	-22,524.36	0.00
LCH_OIS MSNYUS33 17/09/2030 GBP P 1DSONIA / R 3.75% SWU02K0M3 SEDOL : 9N45L0U	4,700,000.000	0.00	25,940.61
UK(GOVT OF) 4.375% BDS 31/07/54 GBP0.01 SEDOL : BPSNBB3	192,000.000	211,124.37	226,484.93
Total United Kingdom - GBP		**188,600.01**	**252,425.54**
United States - USD			
AMERICAN MUN PWR OHIO INC REV 8.084% 02-15-2050 BEO TAXABLE SEDOL : B52FJL1	400,000.000	400,000.00	502,907.56
CALL BONDOPT GOLDUS33 01/07/2026 FNCL 4% 01/14/2026 97.375 31750RTH0 SEDOL : 9N5HSEU	-300,000.000	-820.31	0.00
CALL BONDOPT GOLDUS33 01/07/2026 FNCL 4% 01/14/2026 97.375 31750RTQ0 SEDOL : 9N5HSFU	-300,000.000	-832.03	0.00
CALL SWO USD BNPAFRPP P 1DSOFR / R 3.551% 317UB9JA9 01/05/2026 SEDOL : 9N5XDJU	-200,000.000	-467.50	-0.24
CALL SWO USD BNPAFRPP P 1DSOFR / R 3.622% 317UBEXA2 01/29/2026 SEDOL : 9N6AHGU	-200,000.000	-427.50	-263.14
CALL SWO USD BNPAFRPP P 1DSOFR / R 3.625% 317UBA6A0 01/08/2026 SEDOL : 9N61P0U	-100,000.000	-255.00	-10.33
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.547% 317UB7ZA5 01/02/2026 SEDOL : 9N5VU2U	-200,000.000	-488.00	0.00
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.578% 317UBBLA1 01/12/2026 SEDOL : 9N64DAU	-200,000.000	-440.00	-24.54

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◆ Assets held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Other			
United States - USD			
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.648% 317UBCLA9 01/15/2026 SEDOL : 9N65T2U	-200,000.000	-540.50	-125.16
CALL SWO USD MSCSUS33 P 1DSOFR / R 3.625% 317UBA4A2 01/08/2026 SEDOL : 9N6156U	-200,000.000	-510.00	-20.66
CALL SWO USD MSCSUS33 P 1DSOFR / R 3.639% 317UBC2A0 01/12/2026 SEDOL : 9N6440U	-200,000.000	-472.50	-73.56
CALL SWO USD NGFPUS33 P 1DSOFR / R 3.498% 317UB8RA2 01/05/2026 SEDOL : 9N5WTKU	-300,000.000	-690.00	-0.03
CALL SWO USD NGFPUS33 P 1DSOFR / R 3.639% 317UBC4A8 01/12/2026 SEDOL : 9N65BLU	-300,000.000	-708.75	-110.34
CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.58% 317UB9VA5 01/05/2026 SEDOL : 9N5XP0U	-200,000.000	-462.50	-0.82
CCP COLLATERAL RECEIVABLE FROM BNP BOULEVARD DES ITALIENS PARIS FRANCE SEDOL : 9M6WPUU	141,000.000	141,000.00	141,000.00
CCP DUE FROM MORGAN STANLEY CO LL C SEDOL : 9B7P13U	1,864,000.000	1,864,000.00	1,864,000.00
CCP DUE TO/FROM MORGAN STANLEY SEDOL : 9AYQMLU	366,000.000	366,000.00	366,000.00
CCP RECEIVABLE FROM MORGAN STANLEY & CO INC. NEW YORK SEDOL : 9D6JACU	377,000.000	377,000.00	377,000.00
CDX GSILGB2X 12/20/2026 SELL CDX.NA.HY.37 SWPCNC931 SEDOL : 9MZ2DNU	200,000.000	23,260.00	9,674.52
CDX GSILGB2X 12/20/2026 SELL CDX.NA.HY.37 SWPCNC931 SEDOL : 9MZ2DNL	-200,000.000	0.00	0.00
CDX MSCSUS33 11/17/2059 SELL CMBX.NA.AAA.10 SWPC0FLY7 SEDOL : 9MZ2DRL	-100,000.000	-2,962.41	0.00
CDX MSCSUS33 11/17/2059 SELL CMBX.NA.AAA.10 SWPC0FLY7 SEDOL : 9MZ2DRU	100,000.000	0.00	297.60
CHICAGO ILL TRAN AUTH SALES & TRF TAX RCPTS REV TAX-PE FDG-SER A 6.899% 12-01-40 SEDOL : B3CDB04	262,337.610	262,337.62	294,267.09
CHICAGO ILL TRAN AUTH SALES TAX RCPTS REV 6.2% 12-01-2040 BEO TAXABLE SEDOL : B58NYY7	193,236.540	193,236.54	204,482.21
CME_OIS MSNYUS33 11/15/2053 USD P 3.975% / R 1DSOFR SWU02MN69 SEDOL : 9N5XU7U	400,000.000	8,359.20	14,474.56
CME_OIS MSNYUS33 11/15/2053 USD P 3.975% / R 1DSOFR SWU02MN69 SEDOL : 9N5XU7L	-400,000.000	0.00	0.00
CME_OIS MSNYUS33 11/15/2053 USD P 4.085% / R 1DSOFR SWU02MT06 SEDOL : 9N62YHL	-991,000.000	-165.54	0.00
CME_OIS MSNYUS33 11/15/2053 USD P 4.085% / R 1DSOFR SWU02MT06 SEDOL : 9N62YHU	991,000.000	1,889.14	18,048.69
CME_OIS SBSIUS33 06/15/2027 USD P 1% / R 1DSOFR SWU01D6B8 SEDOL : 9L47HCL	-12,000,000.000	0.00	0.00

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Other			
United States - USD			
CME_OIS SBSIUS33 06/15/2027 USD P 1% / R 1DSOFR SWU01D6B8 SEDOL : 9L47HCU	12,000,000.000	1,135,592.32	612,512.40
FUT CALL FEB 26 T-NOTE OPTION 1135 CUSIP : 999999OA8	-14.000	-2,718.10	-1,531.32
FUT DEC 26 CME 3MO SOFR CUSIP : 999599GH0	27.000	6,480,872.97	6,540,075.00
FUT DEC 26 CME 3MO SOFR CUSIP : 999599GH0	-27.000	-6,480,872.97	-6,540,075.00
FUT DEC 27 CME 3MO SOFR CUSIP : 999599GH0	15.000	3,599,838.04	3,627,937.50
FUT DEC 27 CME 3MO SOFR CUSIP : 999599GH0	-15.000	-3,599,838.04	-3,627,937.50
FUT JUN 27 CME 3MO SOFR CUSIP : 999599GH0	-32.000	-7,681,700.00	-7,748,400.00
FUT JUN 27 CME 3MO SOFR CUSIP : 999599GH0	32.000	7,681,700.00	7,748,400.00
FUT MAR 26 10 YR T-NOTES CUSIP : 999599GH0	19.000	2,131,859.47	2,136,312.50
FUT MAR 26 10 YR T-NOTES CUSIP : 999599GH0	-19.000	-2,131,859.47	-2,136,312.50
FUT MAR 26 5 YR T NOTE CUSIP : 999599GH0	-272.000	-29,757,415.46	-29,730,875.00
FUT MAR 26 5 YR T NOTE CUSIP : 999599GH0	272.000	29,757,415.46	29,730,875.00
FUT MAR 26 CBT UL T-BONDS CUSIP : 999599GH0	129.000	15,411,468.75	15,222,000.00
FUT MAR 26 CBT UL T-BONDS CUSIP : 999599GH0	-129.000	-15,411,468.75	-15,222,000.00
FUT MAR 26 CBT ULT TNOTE CUSIP : 999599GH0	466.000	53,917,804.19	53,597,281.25
FUT MAR 26 CBT ULT TNOTE CUSIP : 999599GH0	-466.000	-53,917,804.19	-53,597,281.25
FUT MAR 26 U.S. T-BONDS CUSIP : 999599GH0	-14.000	-1,606,500.00	-1,618,312.50
FUT MAR 26 U.S. T-BONDS CUSIP : 999599GH0	14.000	1,606,500.00	1,618,312.50
FUT MAR 27 CME 3MO SOFR CUSIP : 999599GH0	-55.000	-13,201,457.22	-13,321,687.50
FUT MAR 27 CME 3MO SOFR CUSIP : 999599GH0	55.000	13,201,457.22	13,321,687.50
FUT PUT FEB 26 T-NOTE OPTION 1115 CUSIP : 999999OA8	-10.000	-1,690.46	-1,250.00
FUT PUT FEB 26 T-NOTE OPTION 1120 CUSIP : 999999OA8	-4.000	-682.74	-1,062.52
FUT SEP 26 CME 3MO SOFR CUSIP : 999599GH0	-26.000	-6,239,626.00	-6,294,925.00
FUT SEP 26 CME 3MO SOFR CUSIP : 999599GH0	26.000	6,239,626.00	6,294,925.00
FUT SEP 27 CME 3MO SOFR CUSIP : 999599GH0	-43.000	-10,321,355.56	-10,406,537.50
FUT SEP 27 CME 3MO SOFR CUSIP : 999599GH0	43.000	10,321,355.56	10,406,537.50
GOLDEN ST TOB SECURITIZATION CORP 3.714%06-01-2041 SEDOL : BMFYKM2	100,000.000	100,000.00	77,744.69
ICE_CDS BNPAFRPPXXX 06/20/2026 SELL MORGAN STANLEY 7.25% 0 SWPC0NOQ4 SEDOL : 9N5RSPL	-100,000.000	0.00	0.00
ICE_CDS BNPAFRPPXXX 06/20/2026 SELL MORGAN STANLEY 7.25% 0 SWPC0NOQ4 SEDOL : 9N5RSPU	100,000.000	554.44	390.43

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Other			
United States - USD			
ICE_CDS MSNYUS33 06/20/2027 BUY DEVON ENERGY CORPORATI SWPC0L126 SEDOL : 9L6TM5L	-100,000.000	-883.35	-953.08
ICE_CDS MSNYUS33 06/20/2027 BUY DEVON ENERGY CORPORATI SWPC0L126 SEDOL : 9L6TM5U	100,000.000	0.00	0.00
ICE_CDS MSNYUS33 06/20/2030 BUY GENERAL MOTORS CO 4.2% SWPC0NHT6 SEDOL : 9N3KBKL	-100,000.000	-17,395.63	-16,873.25
ICE_CDS MSNYUS33 06/20/2030 BUY GENERAL MOTORS CO 4.2% SWPC0NHT6 SEDOL : 9N3KBKU	100,000.000	0.00	0.00
ICE_CDS MSNYUS33 06/20/2030 SELL ORACLE CORP 3.25% 11/1 SWPC0NSQ0 SEDOL : 9N4HNJL	-100,000.000	0.00	-1,448.00
ICE_CDS MSNYUS33 06/20/2030 SELL ORACLE CORP 3.25% 11/1 SWPC0NSQ0 SEDOL : 9N4HNJU	100,000.000	2,421.89	0.00
ICE_CDS MSNYUS33 12/20/2026 SELL BANK OF AMERICA CORP 3 SWPC0N4D5 SEDOL : 9MYEMJU	400,000.000	5,185.77	2,803.92
ICE_CDS MSNYUS33 12/20/2026 SELL BANK OF AMERICA CORP 3 SWPC0N4D5 SEDOL : 9MYEMJL	-400,000.000	0.00	0.00
ICE_CDS SBSIUS33 06/20/2026 SELL AT&T INC 3.8% 02/15/20 SWPC0K0C7 SEDOL : 9KXKN4U	100,000.000	1,281.88	380.84
ICE_CDS SBSIUS33 06/20/2026 SELL AT&T INC 3.8% 02/15/20 SWPC0K0C7 SEDOL : 9KXKN4L	-100,000.000	0.00	0.00
ICE_CDS SBSIUS33 06/20/2026 SELL GENERAL ELECTRIC CO 2. SWPC0JYY5 SEDOL : 9KXFJ8L	-700,000.000	0.00	0.00
ICE_CDS SBSIUS33 06/20/2026 SELL GENERAL ELECTRIC CO 2. SWPC0JYY5 SEDOL : 9KXFJ8U	700,000.000	9,067.62	3,306.24
ICE_CDS SBSIUS33 06/20/2027 SELL DEVON ENERGY CORPORATI SWPC0L126 SEDOL : 9L6UYRL	-100,000.000	-871.39	0.00
ICE_CDS SBSIUS33 06/20/2027 SELL DEVON ENERGY CORPORATI SWPC0L126 SEDOL : 9L6UYRU	100,000.000	0.00	953.08
ICE_CDS SBSIUS33 06/20/2028 SELL AT&T INC 3.8% 02/15/20 SWPC0LX54 SEDOL : 9M1EK0L	-100,000.000	0.00	0.00
ICE_CDS SBSIUS33 06/20/2028 SELL AT&T INC 3.8% 02/15/20 SWPC0LX54 SEDOL : 9M1EK0U	100,000.000	295.41	1,419.94
ICE_CDS SBSIUS33 12/20/2026 SELL VERIZON COMMUNICATIONS SWPC0KE65 SEDOL : 9L2BGUL	-400,000.000	0.00	0.00
ICE_CDS SBSIUS33 12/20/2026 SELL VERIZON COMMUNICATIONS SWPC0KE65 SEDOL : 9L2BGUU	400,000.000	7,147.87	2,849.92

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Other			
United States - USD			
ICE_CDS SBSIUS33 12/20/2026 SELL WILLIAMS COMPANIES INC SWPC0KKL5 SEDOL : 9L3WRDU	200,000.000	2,336.66	1,773.36
ICE_CDS SBSIUS33 12/20/2026 SELL WILLIAMS COMPANIES INC SWPC0KKL5 SEDOL : 9L3WRDL	-200,000.000	0.00	0.00
ICE_CDX MSNYUS33 06/20/2030 SELL CDX.NA.IG.44 SWPC0NEX0 SEDOL : 9N1H42L	-9,500,000.000	0.00	0.00
ICE_CDX MSNYUS33 06/20/2030 SELL CDX.NA.IG.44 SWPC0NEX0 SEDOL : 9N1H42U	9,500,000.000	176,279.38	215,698.45
ICE_CDX MSNYUS33 12/20/2030 SELL CDX.NA.IG.45 SWPC0NUQ7 SEDOL : 9N4QW4U	42,300,000.000	982,172.48	969,579.45
ICE_CDX MSNYUS33 12/20/2030 SELL CDX.NA.IG.45 SWPC0NUQ7 SEDOL : 9N4QW4L	-42,300,000.000	0.00	0.00
LCH_OIS MSNYUS33 02/15/2055 USD P 3.776% / R 1DSOFR SWU02GFQ7 SEDOL : 9N1H33U	20,000.000	0.00	1,428.46
LCH_OIS MSNYUS33 02/15/2055 USD P 3.776% / R 1DSOFR SWU02GFQ7 SEDOL : 9N1H33L	-20,000.000	0.00	0.00
LCH_OIS MSNYUS33 02/15/2055 USD P 3.915% / R 1DSOFR SWU02GJL4 SEDOL : 9N1MCNU	200,000.000	0.00	9,314.78
LCH_OIS MSNYUS33 02/15/2055 USD P 3.915% / R 1DSOFR SWU02GJL4 SEDOL : 9N1MCNL	-200,000.000	0.00	0.00
LCH_OIS MSNYUS33 02/15/2055 USD P 3.942% / R 1DSOFR SWU02GJG5 SEDOL : 9N1MCLL	-200,000.000	0.00	0.00
LCH_OIS MSNYUS33 02/15/2055 USD P 3.942% / R 1DSOFR SWU02GJG5 SEDOL : 9N1MCLU	200,000.000	0.00	8,357.14
LCH_OIS MSNYUS33 02/15/2055 USD P 3.945% / R 1DSOFR SWU02GKF5 SEDOL : 9N1MCGU	200,000.000	0.00	8,276.02
LCH_OIS MSNYUS33 02/15/2055 USD P 3.945% / R 1DSOFR SWU02GKF5 SEDOL : 9N1MCGL	-200,000.000	0.00	0.00
LCH_OIS MSNYUS33 03/04/2030 USD P 3.842% / R 1DSOFR SWU02FNO5 SEDOL : 9N13C8L	-200,000.000	0.00	-2,571.06
LCH_OIS MSNYUS33 03/04/2030 USD P 3.842% / R 1DSOFR SWU02FNO5 SEDOL : 9N13C8U	200,000.000	0.00	0.00
LCH_OIS MSNYUS33 03/19/2030 USD P 3% / R 1DSOFR SWU02DC95 SEDOL : 9MYSY6U	1,200,000.000	19,444.56	31,831.20
LCH_OIS MSNYUS33 03/19/2030 USD P 3% / R 1DSOFR SWU02DC95 SEDOL : 9MYSY6L	-1,200,000.000	0.00	0.00
LCH_OIS MSNYUS33 05/31/2030 USD P 3.29% / R 1DSOFR SWU02MJL1 SEDOL : 9N5VZ9L	-1,542,300.000	-630.41	0.00
LCH_OIS MSNYUS33 05/31/2030 USD P 3.29% / R 1DSOFR SWU02MJL1 SEDOL : 9N5VZ9U	1,542,300.000	364.88	6,881.59
LCH_OIS MSNYUS33 05/31/2030 USD P 3.375% / R 1DSOFR SWU02MSY3 SEDOL : 9N61X5U	2,253,000.000	2,288.32	2,685.58

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Other			
United States - USD			
LCH_OIS MSNYUS33 05/31/2030 USD P 3.375% / R 1DSOFR SWU02MSY3 SEDOL : 9N61X5L	-2,253,000.000	-43.78	0.00
LCH_OIS MSNYUS33 06/20/2054 USD P 3.5% / R 1DSOFR SWU0206W9 SEDOL : 9M58UHL	-800,000.000	0.00	0.00
LCH_OIS MSNYUS33 06/20/2054 USD P 3.5% / R 1DSOFR SWU0206W9 SEDOL : 9M58UHU	800,000.000	19,165.49	94,088.64
LCH_OIS MSNYUS33 08/15/2035 USD P 3.64% / R 1DSOFR SWU02MJN7 SEDOL : 9N5XCCU	200,000.000	399.69	2,161.98
LCH_OIS MSNYUS33 08/15/2035 USD P 3.64% / R 1DSOFR SWU02MJN7 SEDOL : 9N5XCCL	-200,000.000	0.00	0.00
LCH_OIS MSNYUS33 08/15/2035 USD P 3.7% / R 1DSOFR SWU02MS31 SEDOL : 9N5XV1L	-300,000.000	-263.91	0.00
LCH_OIS MSNYUS33 08/15/2035 USD P 3.7% / R 1DSOFR SWU02MS31 SEDOL : 9N5XV1U	300,000.000	0.00	1,827.30
LCH_OIS MSNYUS33 08/15/2035 USD P 3.715% / R 1DSOFR SWU02MSZ0 SEDOL : 9N61F0L	-427,000.000	0.00	0.00
LCH_OIS MSNYUS33 08/15/2035 USD P 3.715% / R 1DSOFR SWU02MSZ0 SEDOL : 9N61F0U	427,000.000	1,050.39	2,097.13
LCH_OIS MSNYUS33 09/17/2035 USD P 3.551% / R 1DSOFR SWU02K4O5 SEDOL : 9N4LGGU	100,000.000	0.00	2,051.82
LCH_OIS MSNYUS33 09/17/2035 USD P 3.551% / R 1DSOFR SWU02K4O5 SEDOL : 9N4LGGL	-100,000.000	0.00	0.00
LCH_OIS MSNYUS33 12/18/2029 USD P 3.75% / R 1DSOFR SWU025TR4 SEDOL : 9M8AMNU	800,000.000	0.00	0.00
LCH_OIS MSNYUS33 12/18/2029 USD P 3.75% / R 1DSOFR SWU025TR4 SEDOL : 9M8AMNL	-800,000.000	-15,729.07	-10,488.32
LCH_OIS SBSIUS33 06/15/2027 USD P 1% / R 1DSOFR SWU01D6C6 SEDOL : 9L3SMRL	-1,400,000.000	0.00	0.00
LCH_OIS SBSIUS33 06/15/2027 USD P 1% / R 1DSOFR SWU01D6C6 SEDOL : 9L3SMRU	1,400,000.000	88,210.24	71,460.06
LCH_OIS SBSIUS33 06/15/2027 USD P 1.75% / R 1DSOFR SWU01H5P9 SEDOL : 9L66UML	-3,100,000.000	0.00	0.00
LCH_OIS SBSIUS33 06/15/2027 USD P 1.75% / R 1DSOFR SWU01H5P9 SEDOL : 9L66UMU	3,100,000.000	198,924.35	112,662.06
LOS ANGELES CNTY CALIF PUB WKS FING AUTHLEASE REV 7.618% 08-01-2040 BEO TAXABLE SEDOL : B4LZW83	100,000.000	100,000.00	118,829.43
MUNICIPAL ELEC AUTH GA 6.655% 04-01-2057BEO TAXABLE SEDOL : B669JY9	369,000.000	366,394.86	402,111.70
NEW YORK ST URBAN DEV CORP REV 5.77% 03-15-2039 BEO TAXABLE SEDOL : B40VJC5	235,000.000	235,000.00	242,042.69
PORT AUTH N Y & N J 4.458% 10-01-2062 BEO TAXABLE SEDOL : B8FPQ52	700,000.000	689,395.00	586,547.50
PUT FXO BARCGB33 02/24/2026 USD/KRW 1412 European 31750S188 SEDOL : 9N5P53U	180,000.000	1,218.60	1,041.68
PUT FXO BNPAFRPP 02/24/2026 USD/KRW 1412 European 31750S1A3 SEDOL : 9N5PN7U	17,000.000	112.58	98.38
PUT FXO BOFAUS6S 02/19/2026 USD/KRW 1415 European 31750S162 SEDOL : 9N5PX9U	273,000.000	1,847.94	1,620.36
PUT FXO BOFAUS6S 02/27/2026 USD/KRW 1410 European 31750S113 SEDOL : 9N5NZ4U	1,072,000.000	7,642.29	6,239.25

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Other			
United States - USD			
PUT FXO BOFAUS6S 02/27/2026 USD/KRW 1413 European 31750S0G1 SEDOL : 9N5MZVU	511,000.000	3,446.70	3,244.34
PUT SWO USD BNPAFRPP P 3.831% / R 1DSOFR 317UB9IA0 01/05/2026 SEDOL : 9N5XDHU	-200,000.000	-467.50	-278.36
PUT SWO USD BNPAFRPP P 3.882% / R 1DSOFR 317UBEWA3 01/29/2026 SEDOL : 9N6AHFU	-200,000.000	-427.50	-652.34
PUT SWO USD BNPAFRPP P 3.925% / R 1DSOFR 317UBA5A1 01/08/2026 SEDOL : 9N61N9U	-100,000.000	-255.00	-33.00
PUT SWO USD GSCMUS33 P 3.848% / R 1DSOFR 317UB7YA6 01/02/2026 SEDOL : 9N5VU1U	-200,000.000	-488.00	-63.96
PUT SWO USD GSCMUS33 P 3.877% / R 1DSOFR 317UBBKA2 01/12/2026 SEDOL : 9N64CZU	-200,000.000	-440.00	-286.32
PUT SWO USD GSCMUS33 P 3.927% / R 1DSOFR 317UBCKA0 01/15/2026 SEDOL : 9N65T1U	-200,000.000	-540.50	-184.70
PUT SWO USD MSCSUS33 P 3.919% / R 1DSOFR 317UBC0A2 01/12/2026 SEDOL : 9N6439U	-200,000.000	-472.50	-148.46
PUT SWO USD MSCSUS33 P 3.925% / R 1DSOFR 317UBA3A3 01/08/2026 SEDOL : 9N6155U	-200,000.000	-510.00	-66.00
PUT SWO USD NGFPUS33 P 3.798% / R 1DSOFR 317UB8QA3 01/05/2026 SEDOL : 9N5WTJU	-300,000.000	-690.00	-777.81
PUT SWO USD NGFPUS33 P 3.919% / R 1DSOFR 317UBC3A9 01/12/2026 SEDOL : 9N65BKU	-300,000.000	-708.75	-222.69
PUT SWO USD PNBPUS33CHA P 3.86% / R 1DSOFR 317UB9UA6 01/05/2026 SEDOL : 9N5XN9U	-200,000.000	-462.50	-144.42
TEXAS TRANSN COMMN ST HWY FD REV 5.178% 04-01-2030 BEO TAXABLE SEDOL : B52BMP4	300,000.000	300,000.00	306,953.52
THIRD POINT OFFSHORE FUND LTD CUSIP : 995MN2992	1.000	1.00	5,450,413.00
UNIV CALIF REGTS MED CTR POOLED REV 6.548% 05-15-2048 BEO TAXABLE SEDOL : B8N3JB5	400,000.000	400,000.00	427,270.08
UNIVERSITY CALIF REVS 4.858% 05-15-2112 BEO TAXABLE SEDOL : B7MQN72	100,000.000	137,655.00	82,984.79
Total United States - USD		**8,575,366.48**	**13,626,421.00**
Total Other		**15,154,749.50**	**20,108,960.21**
Other Liabilities			
United States - USD			
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

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Security Description / Asset ID	Shares/Par Value	Cost	Current Value
Other Liabilities			
United States - USD			
PUT FXO BOFAUS6S 02/19/2026 USD/KRW 1375 European 31750S170	-273,000.000	-626.26	-428.86
PUT FXO BOFAUS6S 02/27/2026 USD/KRW 1375 European 31750S0H9	-511,000.000	-1,182.97	-991.70
PUT FXO BOFAUS6S 02/27/2026 USD/KRW 1375 European 31750S121	-1,072,000.000	-3,017.68	-2,080.43
Total United States - USD		**-5,265.58**	**-3,813.39**
Pending foreign exchange sales: Australian dollar	0.000	-555,789.43	-562,861.26
Pending foreign exchange sales: Brazilian real	0.000	-3,828.69	-3,791.31
Pending foreign exchange sales: British pound sterling	0.000	-882,813.47	-903,311.92
Pending foreign exchange sales: Canadian dollar	0.000	-176,986.95	-181,821.23
Pending foreign exchange sales: Euro	0.000	-1,443,249.43	-1,464,886.79
Pending foreign exchange sales: Japanese yen	0.000	-299,437.96	-298,253.60
Pending foreign exchange sales: Peruvian nuevo sol	0.000	-1,270,657.87	-1,307,307.75
Pending foreign exchange sales: United States dollar	0.000	-2,253,611.31	-2,253,611.31
Total - all currencies		**-6,886,375.11**	**-6,975,845.17**
Pending trade purchases: United States dollar	0.000	-13,512,243.17	-13,512,243.17
Total - all currencies		**-13,512,243.17**	**-13,512,243.17**
Total Other Liabilities		**-20,403,883.86**	**-20,491,901.73**
Total		**235,317,456.65**	**287,533,765.04**

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.

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
Shortfall	01/01/2025	24,438,055	15.00000	24,438,055	2,272,868
Shortfall	01/01/2024	(15,851,716)	14.00000	(14,871,540)	(1,448,783)
Shortfall	01/01/2023	49,709,043	13.00000	44,394,624	4,552,389
Total				53,961,139	5,376,474

Plan Name: Pension Plan of North Carlina Baptist Hospital
EIN / PN: 56-0552787/001
Plan Sponsor: North Carolina Baptist Hospital
Valuation Date: January 1, 2025

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 24
Change in Actuarial Assumptions

The assumed plan-related expenses added to the target normal cost were changed from $3,850,000 for 2024 to $3,250,000 for 2025.

Plan Name:	Pension Plan of North Carlina Baptist Hospital
EIN / PN:	56-0552787/001
Plan Sponsor:	North Carolina Baptist Hospital
Valuation Date:	January 1, 2025