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.)
- ☒ a single-employer plan
- ☐ a DFE (specify) _____

B This return/report is:
- ☐ the first return/report
- ☐ the final return/report
- ☐ an amended return/report
- ☐ a short plan year return/report (less than 12 months)

C If the plan is a collectively-bargained plan, check here. . . . . ▶ ☐

D Check box if filing under:
- ☐ Form 5558
- ☐ automatic extension
- ☐ the DFVC program
- ☐ special extension (enter description)

E If this is a retroactively adopted plan permitted by SECURE Act section 201, check here. . . . . ▶ ☐

Part II Basic Plan Information—enter all requested information

1a Name of plan
XPO PENSION PLAN

1b Three-digit plan number (PN) ▶ 005

1c Effective date of plan 11/01/1955

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)
XPO CNW, INC.

PO BOX 3745
PORTLAND, OR 97208-3745

2055 NW SAVIER STREET
PORTLAND, OR 97209

2b Employer Identification Number (EIN) 94-1444798

2c Plan Sponsor's telephone number 503-450-4102

2d Business code (see instructions) 488990

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.	10/14/2026	MARESA SAFRIT
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE	Filed with authorized/valid electronic signature.	10/14/2026	MARESA SAFRIT
	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**	20788
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)**	3810
a(2)	Total number of active participants at the end of the plan year	**6a(2)**	3492
b	Retired or separated participants receiving benefits	**6b**	10919
c	Other retired or separated participants entitled to future benefits	**6c**	3494
d	Subtotal. Add lines **6a(2)**, **6b**, and **6c**.	**6d**	17905
e	Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	**6e**	2406
f	Total. Add lines **6d** and **6e**.	**6f**	20311
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**	
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 1D 1E 1I 3H 3J

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 _____
- **(4)** [X] **C** (Service Provider Information)
- **(5)** [X] **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
XPO PENSION PLAN

B Three-digit plan number (PN) ▶ 005

C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF
XPO CNW, INC.

D Employer Identification Number (EIN)
94-1444798

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**	1392094566
b Actuarial value	**2b**	1414077993

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	13136	921614754	921614754
b For terminated vested participants	4118	193572944	193572944
c For active participants	3810	222599156	227829367
d Total	21064	1337786854	1343017065

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**	5.35 %
6 Target normal cost		
a Present value of current plan year accruals	**6a**	0
b Expected plan-related expenses	**6b**	4200000
c Target normal cost	**6c**	4200000

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

Date

BRYAN KOZLAK FSA EA MAAA

Type or print name of actuary

26-08399

Most recent enrollment number

MERCER

Firm name

203-229-6000

Telephone number (including area code)

601 MERRITT 7
NORWALK, CT 06856

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)		
8	Portion elected for use to offset prior year's funding requirement (line 35 from prior year)		
9	Amount remaining (line 7 minus line 8)		
10	Interest on line 9 using prior year's actual return of 1.51 %		
11	Prior year's excess contributions to be added to prefunding balance:		
	a Present value of excess contributions (line 38a from prior year)		
	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 5.10 %		
	b(2) Interest on line 38b from prior year Schedule SB, using prior year's actual return		
	c Total available at beginning of current plan year to add to prefunding balance		
	d Portion of (c) to be added to prefunding balance		
12	Other reductions in balances due to elections or deemed elections		
13	Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	0	0

Part III Funding Percentages

14	Funding target attainment percentage	14	105.29 %
15	Adjusted funding target attainment percentage	15	105.29 %
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	107.63 %
17	If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage	17	%

Part IV Contributions and Liquidity Shortfalls

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

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

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	
	b Contributions made to avoid restrictions adjusted to valuation date	19b	
	c Contributions allocated toward minimum required contribution for current year adjusted to valuation date	19c	

20 Quarterly contributions and liquidity shortfalls:

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

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

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

Liquidity shortfall as of end of quarter of this plan year

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

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

21 Discount rate:

a Segment rates:	1st segment: 5.07 %	2nd segment: 5.31 %	3rd segment: 5.50 %	☐ N/A, full yield curve used

b Applicable month (enter code)	**21b**	4
22 Weighted average retirement age	**22**	62

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

Part VI Miscellaneous Items

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

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

26 Demographic and benefit information

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

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

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

Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years

28 Unpaid minimum required contributions for all prior years	**28**	
29 Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a)	**29**	
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**	4200000
b Excess assets, if applicable, but not greater than line 31a	**31b**	4200000

32 Amortization installments:	Outstanding Balance	Installment
a Net shortfall amortization installment	0	0
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**	

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

36 Additional cash requirement (line 34 minus line 35)	**36**	
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	**37**	
38 Present value of excess contributions for current year (see instructions)		
a Total (excess, if any, of line 37 over line 36)	**38a**	0
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	**38b**	0
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
XPO PENSION PLAN

B Three-digit plan number (PN) ▶ 005

C Plan sponsor's name as shown on line 2a of Form 5500
XPO CNW, INC.

D Employer Identification Number (EIN)
94-1444798

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

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

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

FIDELITY INVESTMENTS INSTITUTIONAL

04-2647786

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
		1322217	Yes ☐ No ☐	Yes ☐ No ☐	0	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		1277456	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

WESTERN ASSET MANAGEMENT COMPANY

95-2705767

(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		449345	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

CAPITAL INTERNATIONAL INC

95-4154361

(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		407832	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

DODGE & COX

94-1441976

(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		395510	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

NORTHERN TRUST COMPANY

36-1561860

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
21		388541	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)

MERCER

13-2834414

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
11 16		370205	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

ARROWSTREET CAPITAL LP

04-3472863

(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		323430	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

INCOME RESEARCH & MANAGEMENT, INC

04-2955404

(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?
		146187	Yes ☐ No ☐	Yes ☐ No ☐	0	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)

LAZARD ASSET MANAGEMENT LLC

05-0530199

(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		130677	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

SEYFARTH SHAW LLP

36-2152202

(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?
		26409	Yes ☐ No ☐	Yes ☐ No ☐	0	Yes ☐ No ☐

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

KBF CPAS - AUDIT, LLP

82-1030164

(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?
		10000	Yes ☐ No ☐	Yes ☐ No ☐	0	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)

STATE STREET RESEARCH & MGT CO

13-3142135

(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		9276	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

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

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

Part I Service Provider Information (continued)

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

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

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

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

Part II Service Providers Who Fail or Refuse to Provide Information

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

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

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

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

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

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

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

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

(complete as many entries as needed)

a Name:

b EIN:

c Position:

d Address:

e Telephone:

Explanation:

a Name:

b EIN:

c Position:

d Address:

e Telephone:

Explanation:

a Name:

b EIN:

c Position:

d Address:

e Telephone:

Explanation:

a Name:

b EIN:

c Position:

d Address:

e Telephone:

Explanation:

a Name:

b EIN:

c Position:

d Address:

e Telephone:

Explanation:

SCHEDULE D (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

DFE/Participating Plan Information

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

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

OMB No. 1210-0110

2025

This Form is Open to Public Inspection.

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

A Name of plan
XPO PENSION PLAN

B Three-digit plan number (PN) ▶ 005

C Plan or DFE sponsor's name as shown on line 2a of Form 5500
XPO CNW, INC.

D Employer Identification Number (EIN)
94-1444798

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

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

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

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

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
46-6138589-004	C	19227516

a Name of MTIA, CCT, PSA, or 103-12 IE: CF ARROWSTREET INTERNATIONAL EQUITY

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

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
46-6500555-003	C	31075702

a Name of MTIA, CCT, PSA, or 103-12 IE: CF RUSSELL 3000 (R) INDEX NL FUND

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

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
45-6138589-097	C	42529455

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

a Plan name

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

a Plan name

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

a Plan name

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

a Plan name

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

a Plan name

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

a Plan name

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

a Plan name

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

a Plan name

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

a Plan name

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

a Plan name

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

a Plan name

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

a Plan name

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

a Plan name

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

SCHEDULE H (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Financial Information

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

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

OMB No. 1210-0110

2025

This Form is Open to Public Inspection

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

A Name of plan
XPO PENSION PLAN

B Three-digit plan number (PN) ▶ 005

C Plan sponsor's name as shown on line 2a of Form 5500
XPO CNW, INC.

D Employer Identification Number (EIN)
94-1444798

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	8281100	8694704
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)		
(2) Participant contributions	1b(2)		
(3) Other	1b(3)	67399188	39063315
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	-1881889	-11162379
(2) U.S. Government securities	1c(2)	365475477	311402347
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	17169013	1702956
(B) All other	1c(3)(B)	812480980	847674622
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)	419508	0
(B) Common	1c(4)(B)	19626570	0
(5) Partnership/joint venture interests	1c(5)		
(6) Real estate (other than employer real property)	1c(6)		
(7) Loans (other than to participants)	1c(7)		
(8) Participant loans	1c(8)		
(9) Value of interest in common/collective trusts	1c(9)	119323226	92832673
(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)	11418204	118023944
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)		
(15) Other	1c(15)	85629778	80453187

		(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	1505341155	1488685369
Liabilities			
1g Benefit claims payable	1g		
1h Operating payables	1h		
1i Acquisition indebtedness	1i		
1j Other liabilities	1j	75490463	28163058
1k Total liabilities (add all amounts in lines 1g through1j)	1k	75490463	28163058
Net Assets			
1l Net assets (subtract line 1k from line 1f)	1l	1429850692	1460522311

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)		
(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)		
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)	-299653	
(B) U.S. Government securities	2b(1)(B)	11128522	
(C) Corporate debt instruments	2b(1)(C)	42849014	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)	10351428	
(G) Total interest. Add lines **2b(1)(A)** through **(F)**	2b(1)(G)		64029311
(2) Dividends: **(A)** Preferred stock	2b(2)(A)	2846	
(B) Common stock	2b(2)(B)	483059	
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	4026195	
(D) Total dividends. Add lines **2b(2)(A)**, **(B)**, and **(C)**	2b(2)(D)		4512100
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: **(A)** Aggregate proceeds	2b(4)(A)	1353525624	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	1086783754	
(C) Subtract line **2b(4)(B)** from line **2b(4)(A)** and enter result	2b(4)(C)		266741870
(5) Unrealized appreciation (depreciation) of assets: **(A)** Real estate	2b(5)(A)		
(B) Other	2b(5)(B)	-220187352	
(C) Total unrealized appreciation of assets. Add lines **2b(5)(A)** and **(B)**	2b(5)(C)		-220187352

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		22120369
(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)		4404406
c Other income	2c		-1057231
d Total income. Add all **income** amounts in column (b) and enter total	2d		140563473
Expenses			
e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	101933047	
(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)		101933047
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)	1335517	
(3) Recordkeeping fees	2i(3)		
(4) IQPA audit fees	2i(4)		
(5) Investment advisory and investment management fees	2i(5)	5343240	
(6) Bank or trust company trustee/custodial fees	2i(6)	388541	
(7) Actuarial fees	2i(7)	370205	
(8) Legal fees	2i(8)	26409	
(9) Valuation/appraisal fees	2i(9)		
(10) Other trustee fees and expenses	2i(10)		
(11) Other expenses	2i(11)	494895	
(12) Total administrative expenses. Add lines **2i(1)** through **(11)**	2i(12)		7958807
j Total expenses. Add all **expense** amounts in column (b) and enter total	2j		109891854
Net Income and Reconciliation			
k Net income (loss). Subtract line **2j** from line **2d**	2k		30671619
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: KBF CPAS - AUDIT, LLP **(2)** EIN: 33-2366711

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**		X	
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**		X	

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 593653.

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
XPO PENSION PLAN

B Three-digit plan number (PN) ▶ 005

C Plan sponsor's name as shown on line 2a of Form 5500
XPO CNW, INC.

D Employer Identification Number (EIN)
94-1444798

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** |

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** | 173

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: 5.2 % Private Equity: _____ % Investment-Grade Debt and Interest Rate Hedging Assets: 90.3 %
High-Yield Debt: 2.6 % Real Assets: 0.0 % Cash or Cash Equivalents: 1.4 % Other: 0.5 %

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_____.

CERTIFIED PUBLIC ACCOUNTANTS – AUDIT, LLP

XPO PENSION PLAN

Financial Statements and Supplemental Schedules
December 31, 2025 and 2024

With Independent Auditor's Report

XPO PENSION PLAN
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*Other schedules required by 29 CFR 2520.103-10 of the Department of Labor's ("DOL") Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974 ("ERISA") have been omitted because they are not applicable.

CERTIFIED PUBLIC ACCOUNTANTS – AUDIT, LLP

Independent Auditor's Report

To the Plan Administrator and Participants
XPO Pension Plan:

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

We have performed audits of the financial statements of XPO Pension Plan (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 XPO Pension Plan'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 11 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 Auditor's 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).

Basis for Opinion

We conducted our audits in accordance with auditing standards generally accepted in the United States of America ("GAAS"). Our responsibilities under those standards are further described in the Auditor's Responsibilities for the Audit of the Financial Statements section of our report. We are required to be independent of XPO Pension Plan and to meet our other ethical responsibilities, in accordance with the relevant ethical requirements relating to our audits. We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our 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 XPO Pension Plan's ability to continue as a going concern for one year after the date that the financial statements are available to be issued.

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

Auditor's Responsibilities for the Audit of the Financial Statements

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 financial statements as a whole are free from material misstatement, whether due to fraud or error, and to issue an auditor's report that includes our opinion. Reasonable assurance is a high level of assurance but is not absolute assurance and therefore is not a guarantee that an audit conducted in accordance with GAAS will always detect a material misstatement when it exists. The risk of not detecting a material misstatement resulting from fraud is higher than for one resulting from error, as fraud may involve collusion, forgery, intentional omissions, misrepresentations, or the override of internal control. Misstatements are considered material if there is a substantial likelihood that, individually or in the aggregate, they could reasonably be expected to influence the economic decisions of users made on the basis of these 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 XPO Pension Plan's internal control. Accordingly, no such opinion is expressed.
- Evaluate the appropriateness of accounting policies used and the reasonableness of significant accounting estimates made by management, as well as evaluate the overall presentation of the financial statements.
- Conclude whether, in our judgment, there are conditions or events, considered in the aggregate, that raise substantial doubt about XPO Pension Plan'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) as of December 31, 2025 and the schedule of reportable transactions 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 are supplementary information required by the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA. Such information is the responsibility of management and was derived from and relates directly to the underlying accounting and other records used to prepare the financial statements. The information 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 audits of the financial statements and certain additional procedures, including comparing and reconciling such information directly to the underlying accounting and other records used to prepare the financial statements or to the financial statements themselves, and other additional procedures in accordance with GAAS. 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 their form and content, are presented in conformity with the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA.

In our opinion:

- the form and content of the supplemental schedules, other than the information in the supplemental schedules that agreed to or is derived from the certified investment information, are 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).

KBF CPAs – Audit, LLP
Lake Oswego, Oregon

October 15, 2026

XPO PENSION PLAN
STATEMENTS OF NET ASSETS AVAILABLE FOR BENEFITS
AS OF DECEMBER 31, 2025 AND 2024

	2025	2024
Assets:		
Investments, at fair value	$ 1,402,749,949	$ 1,391,960,235
Net assets held in 401(h) accounts	37,761,456	37,700,632
Cash and cash equivalents	8,694,704	8,281,100
Receivables:		
Accrued interest and dividends	14,716,730	15,745,325
Receivable for forward foreign exchange contracts	20,219,080	37,414,294
Due from brokers	4,127,505	14,239,569
Total receivables	39,063,315	67,399,188
Total assets	1,488,269,424	1,505,341,155
Liabilities:		
Payable for forward foreign exchange contracts	(20,472,895)	(37,066,674)
Due to brokers	(7,274,218)	(38,423,789)
Amounts related to obligation of 401(h) accounts	(37,761,456)	(37,700,632)
Total liabilities	(65,508,569)	(113,191,095)
Net assets available for benefits	$ 1,422,760,855	$ 1,392,150,060

See accompanying independent auditor's report and notes to financial statements.

XPO PENSION PLAN
STATEMENTS OF CHANGES IN NET ASSETS AVAILABLE FOR BENEFITS
FOR THE YEARS ENDED DECEMBER 31, 2025 AND 2024

	2025	2024
Additions:		
Investment income:		
Dividend and interest income	$ 67,164,157	$ 66,605,170
Net appreciation (depreciation) in fair value of investments	71,477,889	(49,754,710)
Total investment income	138,642,046	16,850,460
Total additions	138,642,046	16,850,460
Deductions:		
Benefits paid to participants	(100,160,569)	(123,327,449)
Administrative expenses	(7,870,682)	(8,460,935)
Total deductions	(108,031,251)	(131,788,384)
Net increase (decrease)	30,610,795	(114,937,924)
Net assets available for benefits:		
Beginning of the year	1,392,150,060	1,507,087,984
End of the year	$ 1,422,760,855	$ 1,392,150,060

See accompanying independent auditor's report and notes to financial statements.

XPO PENSION PLAN
Notes to Financial Statements
December 31, 2025 and 2024

1. Description of Plan

The following description of the XPO Pension Plan (the "Plan") is provided for general information purposes only. Participants should refer to the Plan document for a more complete description of the Plan's provisions. The terms “XPO” or “Company” refer to the entity known as XPO, Inc. and its subsidiaries.

General

The Plan, sponsored by XPO CNW, Inc., is a defined benefit pension plan covering substantially all eligible full-time and part-time United States employees of XPO who were participants in the Plan as of December 31, 2006. The Plan is subject to the applicable provisions of ERISA.

Overall responsibility for overseeing the Plan rests with the XPO, Inc. Administrative Committee which is appointed by the Chief Executive Officer of XPO.

Eligibility

The Plan is limited to those qualified employees participating on or before December 31, 2006. Credited service will not increase for all participants after December 31, 2006.

Vesting

Certain participants continue to vest in their early retirement subsidies.

Retirement Benefits

Annual normal retirement benefits, which are payable to members at age 65, are equal to the sum of (a) 1.1% of the participant's average final earnings (based on the average of the five highest annual rates of pay during the ten years prior to retirement) up to the participant's average Social Security wage base multiplied by the participant's number of years of credited service under the Plan to a maximum of 35 years, (b) 1.4% of the participant's average final earnings in excess of the participant's average Social Security wage base multiplied by the participant's years of credited service under the Plan to a maximum of 35 years, and (c) 1.4% of the participant's final average earnings multiplied by the participant's years of credited service that are earned after completing 35 years of service. For this calculation, credited service is limited to the amount accrued as of December 31, 2006.

In August 2024, the Plan was amended to provide an optional one-time lump sum payment opportunity for certain participants who terminated their employment before June 30, 2024, have not already commenced payment of vested benefit, have a vested benefit with an actuarially equivalent value of more than $7,000, met specific plan criteria, and elected the optional payment form between August 27, 2024 and October 11, 2024.

Effective October 1, 2021, active participants who have attained age 59 ½ are permitted to commence receiving benefits without having to terminate employment.

Effective April 30, 2009, the Company amended the Plan to permanently curtail benefits associated with future increases in employee compensation. Compensation used to determine the final average earnings

is limited to a participant's earnings through April 30, 2009.

Participants can continue to earn service for vesting and early retirement eligibility. For terminations and retirements on October 1, 2006 and later, the highest five years of earnings used for the calculation of final average earnings are no longer required to be consecutive years. Employees who rehire with XPO after April 30, 2009 and who were previously participants in the Plan will retain the benefit they had accrued while a participant, but their age 65 benefit will not increase further after their rehire. Rehires may earn service for vesting and early retirement eligibility following their rehire, depending on the length of their break in service, in accordance with Plan provisions.

Participants who were transferred into the Plan from another plan sponsored by the Company have separate benefit calculations that take into account the separate provisions of each of the other plans. Generally, participant benefits earned under the prior plans are paid by the prior plans and the benefits earned while covered under the Plan are paid from the Plan's funds.

In addition, participants who were members of the Plan prior to January 1, 1984 who made employee contributions into the Plan are eligible to withdraw these amounts upon termination of employment. Participants who are fully vested and who terminate employment are eligible to withdraw their employee contributions at an amount equal to their employee contributions plus accumulated interest at the Plan interest rate (5% per annum), and receive a reduced employer-funded retirement benefit equal to the normal retirement benefit less the actuarial equivalent of the amount refunded.

Participants may elect an early retirement date on or after attaining age 55 and completing ten years of service. Annual pension benefits for participants retiring early are subject to a reduction factor as defined by the Plan. Participants who retire after attaining age 55 whose age at retirement plus their years of service total at least 85 years (“Rule of 85”) will receive a retirement benefit unreduced for early retirement. Vested participants who terminate employment before their normal retirement date but before achieving eligibility for early retirement will also be able to commence benefits at age 55, but using a different set of early retirement factors.

For benefit payments based on payment dates starting after September 30, 2012, a participant's benefit, determined as of the benefit date, will be the greater of: (i) the benefit determined using the Plan's definition of actuarial equivalence in effect for benefit starting dates on September 1, 2012, or (ii) the benefit determined using the Plan's definition of actuarial equivalence in effect for benefit starting dates on October 1, 2012.

The Company amended the Plan for pre-retirement spouse death benefits, effective for death benefits payable for participants who die on or after October 1, 2012 but before beginning their pension payments. If the participant had attained the age of 55 and completed ten years of service, the benefit to the surviving spouse shall be the greater of (i) an amount equal to 100% of the benefit the participant would have received had the participant commenced receiving the benefit as a 100% contingent annuity with the spouse on the day before the death or (ii) a monthly annuity for the life of the surviving spouse equal to 50% of the participants basic benefit on the date of death. For surviving spouses where the participant's death is before October 1, 2012, the surviving spouse's annuity shall be the greater of (i) an amount equal to 50% of the benefit the participant would have received had the participant commenced receiving the benefit as a 50% contingent annuity with the spouse on the date before the death, or (ii) a monthly annuity for the life of the surviving spouse equal to 50% of the participant's basic benefit on the date of death, adjusted by various factors. Benefits for the surviving spouse would be reduced for those

participants that had not yet attained the age of 55.

Participants eligible for and receiving disability benefits under the Company's long-term disability policy continue to accrue benefits until the later of the following: attaining age 65, receiving long-term disability benefits for the maximum period allowed by the disability policy, receiving a lump-sum settlement, or termination of the disability. However, in no event shall any participant receive credited service after December 31, 2006.

Employees may elect to receive their pension benefits in the form of single life annuities or various forms of joint life annuities, single life annuities with either 60 or 120 months certain, or a level income option. If the actuarial equivalent of the employee's pension benefit does not exceed the non-consensual threshold on the benefit starting date, the only form of benefit is a lump-sum. The non-consensual threshold is $7,000 for lump sum benefits paid with benefit start dates after December 31, 2023, and $5,000 for lump sum benefits paid with benefit start dates prior to January 1, 2024. If the actuarial equivalent of the employee's pension benefit is greater than the non-consensual threshold, but not in excess of $50,000 on the benefit starting date, then the available forms of benefit are a lump-sum; three forms of joint annuity (50%, 75% and 100%); or a single life annuity with 60 or 120 months certain. At the same time the Plan's definition of actuarial equivalence was updated, the Company amended the Plan to add the 100% option for benefits first commencing on or after October 1, 2012.

Menlo Pension Plan

Effective June 29, 2018, the assets of the Menlo Worldwide Forwarding, Inc. Hourly Employees Pension Plan ("Menlo Pension Plan"), were merged into the Plan.

The participants of the Menlo Pension Plan retained their retirement benefits after the Menlo Pension Plan was merged into the Plan. There are currently no active employees participating in the Plan.

Retirement Benefits

Participants are entitled to monthly benefit payments as determined by the following formulas:

Normal Retirement Benefit (beginning at age 65) - $11 per month for each year of credited service. Certain contractual employees receive $20 to $50 per month for each year of credited service.

Early Retirement Benefit - A participant with 10 years of service can retire early, on or after age 55. Retirement benefits for participants retiring early are subject to a reduction factor as defined by the Plan. Vested participants who terminate employment before their normal retirement date and before achieving eligibility for early retirement can also commence benefits as early as age 55, using a different set of early retirement factors, depending on the terms of their contract.

For benefit payments based on payment dates starting after September 30, 2012, a participant's benefit, determined as of the benefit date, is the greater of: (i) the benefit determined using the Plan's definition of actuarial equivalence in effect for benefit starting dates on September 1, 2012, or (ii) the benefit determined using the Plan's definition of actuarial equivalence in effect for benefit starting dates on October 1, 2012.

The Menlo Pension Plan also provides for death benefits as defined by the Plan document. Employees can elect to receive their pension benefits in the form of single life annuities or various forms of joint life annuities. If the actuarial equivalent of the employee's pension benefit does not exceed the non-

consensual threshold on the benefit starting date, the only form of benefit is a lump-sum. The non-consensual threshold is $7,000 for lump sum benefits paid with benefit start dates after December 31, 2023, and $5,000 for lump sum benefits paid with benefit start dates prior to January 1, 2024. If the actuarial equivalent of the employee's pension benefit is greater than the non-consensual threshold but not in excess of $10,000 on the benefit starting date, then the available forms of benefit are a lump-sum, two forms of joint annuity (50% and 75%), or a single life annuity.

2. Summary of Significant Accounting Policies

Basis of Presentation
The accompanying financial statements have been prepared using the accrual method of accounting in accordance with accounting principles generally accepted in the United States of America ("GAAP").

Cash and cash equivalents
Cash and cash equivalents consist of cash on hand and highly liquid investments with original maturities of ninety (90) days or less at date of acquisition.

Risks and Uncertainties
The Plan assets are invested in a variety of investments in securities that are generally exposed to various risks, such as interest rate, credit and overall market volatility risks. Due to the level of risk associated with certain investment securities, it is reasonably possible that changes in the values of investment securities will occur in the near term and that such changes could materially affect the amounts reported in the statements of net assets available for benefits.

The Plan may invest in asset-backed securities, collateralized mortgage obligations, commercial mortgaged backed securities and various derivative instruments. The fair value, liquidity and related income of these securities are sensitive to changes in economic conditions, including real estate values, delinquencies or defaults, or both, and may be adversely affected by shifts in investors' perceptions of the issuers and changes in interest rates.

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

Income Recognition and Valuation of Investments
Investments are reported at fair value. Fair value is the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. See Note 6, "Fair Value Measurement," for a discussion of fair value measurements.

Net (depreciation) appreciation in fair value of investments consists of the net change in unrealized gains or losses during the year and the realized gain or loss on investments sold during the year. Purchases and sales of securities are recorded on a trade-date basis. Interest income is recorded on the accrual basis. Dividends are recorded on the ex-dividend date.

Benefit Payments

Benefit payments to participants are recorded upon distribution.

Administrative Expenses
During 2025 and 2024, all fees related to the Plan were either paid by the Company or the Plan. Expenses that are paid directly by the Company are excluded from these financial statements. At the discretion of the Company, the Plan pays certain administrative expenses, primarily premiums to the Pension Benefit Guaranty Corporation ("PBGC").

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

3. Funding Policy

Contributions to the Plan, if necessary, are made to meet or exceed the minimum funding standards of ERISA and the Internal Revenue Code (the "Code"). In determining the amount and timing of its pension contributions, the Company considers both the ERISA- and GAAP-based measures of funded status as well as the tax deductibility of contributions. For the Plan years ended December 31, 2025 and 2024, the Company was not required to make any contributions to the Plan.

4. Actuarial Present Value of Accumulated Plan Benefits

Accumulated plan benefits are those future periodic payments that are attributable under the Plan's provisions to the service rendered by retired and non-retired participants. Accumulated plan benefits include benefits expected to be paid to employees or their beneficiaries upon retirement, termination or death.

The actuarial present value of accumulated plan benefits as of December 31, 2024 (beginning-of-the-year presentation) was as follows:

Vested benefits:		
Terminated participants currently receiving payments	$	894,358,067
Active and terminated participants entitled to deferred benefits		399,278,999
Total vested benefits		1,293,637,066
Nonvested benefits		5,183,747
Total actuarial present value of accumulated plan benefits as of December 31, 2024	$	1,298,820,813

The following table presents the changes in actuarial present value of accumulated plan benefits:

Actuarial present value of accumulated plan benefits as of December 31, 2023	$	1,432,053,592
Increase (decrease) during the year attributable to:		
Increase in interest due to the decrease in the discount period		69,551,668
Other actuarial gains		(6,611,568)
Benefit payments to participants		(131,753,474)
Change in actuarial assumptions		(59,973,738)
Change in plan provisions		(4,445,667)
Net decrease		(133,232,779)
Actuarial present value of accumulated plan benefits as of December 31, 2024	$	1,298,820,813

The actuarial present value of accumulated plan benefits is determined by Mercer, the Plan's actuary, and is the 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 death, withdrawal, or retirement) between the valuation date and the expected date of payment.

The following significant assumptions were changed since the year ended December 31, 2023:

- *Discount rate* – Changed from 5.05% to 5.55%
- *Lump Sum Payments* – Effective January 1, 2025, the plan was amended to increase the limit for lump sum payments from $10,000 to $50,000. As a result of this amendment, it is assumed that 50% of eligible participants will elect to receive lump sum upon termination.

Significant actuarial assumptions used in determining the actuarial present value of accumulated plan benefits as of December 31, 2024 were as follows:

- *Actuarial cost method* – Projected unit credit method
- *Discount rate* – 5.55% compounded annually
- *Mortality Pre-commencement – XPO Pension participants* – PRI-2012 table with a 80% blue and 20% white collar adjustment.
- *Mortality Pre-commencement – Menlo Pension participants* – PRI-2012 table with a 100% blue collar adjustment.
- *Mortality Post-commencement – XPO Pension participants* – Mortality is assumed to follow the Mercer Industry Longevity Experience Study 2010 rates for the auto, industrial goods and transportation industry group with a 80% blue and 20% white collar adjustment.
- *Mortality Post-commencement – Menlo Pension participants* – Mortality is assumed to follow the Mercer Industry Longevity Experience Study 2010 rates for the auto, industrial goods and transportation industry group with a 100% blue collar adjustment
- *Future mortality improvements* – for disabled participants utilizes the MP-2021 projection scale and for healthy participants utilizes the MMP-2021 projection scale.

The discount rate of 5.55% is net of anticipated administrative expenses associated with providing

benefits.

The foregoing actuarial assumptions are based upon the presumption that the Plan will continue. Were the Plan to terminate, different actuarial assumptions and other factors might be applicable in determining the actuarial present value of accumulated plan benefits. The actuarial valuation was prepared as of January 1, 2025. Had the valuation been prepared as of December 31, 2024, there would be no material differences.

5. Plan Termination

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

a. Annuity benefits that former employees or their beneficiaries have been receiving for at least three years, or that employees eligible to retire for that three-year period would have been receiving if they had retired with benefits in the normal form of annuity under the Plan. The priority amount is limited to the lowest benefit that was payable (or would have been payable) during those three years. The amount is further limited to the lowest benefit that would be payable under Plan provisions in effect at any time during the five years preceding Plan termination.
b. Other vested benefits insured by the PBGC, a U.S. Government agency, up to the applicable limitations discussed below.
c. All other vested benefits not insured by the PBGC.
d. All nonvested benefits.

Certain benefits under the Plan are insured by the PBGC if the Plan terminates. Generally, the PBGC guarantees most vested normal-age retirement benefits, early retirement benefits, and certain disability and survivors' 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. However, there is a statutory ceiling, which is adjusted periodically, on the amount of an individual's monthly benefit that the PBGC guarantees.

Whether all participants receive their benefits under a Plan termination would depend on the sufficiency, at that time, of the Plan's net assets to provide for accumulated benefit obligations and may also depend on the financial condition of the Plan sponsor and the level of benefits guaranteed by the PBGC.

6. Fair Value Measurement

FASB Accounting Standards Codification (“ASC”) 820, *Fair Value Measurement*, establishes a framework for fair value measurement, which provides a fair value hierarchy that prioritizes the inputs to valuation techniques used to measure fair value. The hierarchy gives the highest priority to unadjusted quoted prices in active markets for identical assets or liabilities (Level 1 measurements) and the lowest priority to unobservable inputs (Level 3 measurements). The three levels of the fair value hierarchy under ASC 820 are described below:

Level 1 — inputs to the valuation methodology are unadjusted quoted prices for identical assets or

liabilities in active markets that the Plan has the ability to access.

Level 2 — inputs to the valuation methodology include:

- Quoted prices for similar assets or liabilities in active markets;
- Quoted prices for identical or similar assets or liabilities in inactive markets;
- Inputs other than quoted prices that are observable for the asset or liability;
- Inputs that are derived principally from or corroborated by observable market data by correlation or other means.

If the asset or liability has a specified (contractual) term, the Level 2 input must be observable for substantially the full term of the asset or liability.

Level 3 — inputs to the valuation methodology are unobservable and significant to the fair value measurement.

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

The following is a description of the valuation methodologies used for the investment assets measured at fair value. There have been no changes in the methods used to measure fair value at December 31, 2025 and 2024.

- *U.S. Government securities, mutual funds and corporate stocks*: valued at the closing price reported in active markets on which the individual securities are traded or using observable bid-ask spreads.
- *Corporate debt securities, preferred stock (included with corporate stocks), mortgaged backed and asset backed securities, international government securities and municipal bonds*: valued using observable bid-ask spreads, broker-provided pricing, market approach using matrix pricing, which considers a security's relationship to other securities for which quoted prices in an active market may be available, or income approach. Investments in corporate debt securities consist primarily of high-quality U.S. corporate debt instruments in a variety of industries.
- *Swap agreements:* valued at the present value of the expected cash flows and is the amount the holder would receive or pay to exit the agreement on the reporting date.
- *Bank loans:* valued by discounting the future cash flows at the current market rate and is the estimated amount that the holder would receive to exit the agreement on the reporting date.
- *Futures and other assets*: consist of investments with market-based prices and observable market-based inputs for similar assets, presented net of pending trade purchases.
- *Common collective trusts and private registered investment company fund*: valued at their net asset value ("NAV") per unit based on the value of the underlying investments held by the fund less liabilities. These investments are not publicly traded and do not have readily determinable fair values. The NAV is used as a practical expedient to estimate fair value. Common collective trusts combine the assets of various institutional investors to create a larger, well-diversified portfolio. Each investor owns a participating interest that is calculated in units and represents a portion of the holdings of the fund. The investments in common collective trusts can generally

be redeemed without restriction; however, in certain cases, redemption or purchase may be limited to prevent excess and/or short-term trading.

The following tables summarize the investment assets within the fair value hierarchy. There were no investments classified as Level 3:

	Investments at Fair Value as of December 31, 2025			
	Level 1	Level 2	Level 3	Total
Investments, at fair value:				
U.S. government securities	$ 230,250,421	$ 29,830,513	$ -	$ 260,080,934
Corporate debt securities	-	770,586,929	-	770,586,929
Municipal bonds	-	27,190,837	-	27,190,837
International government securities	-	35,111,274	-	35,111,274
Swap agreements	-	15,800,887	-	15,800,887
Mortgaged backed and asset backed securities	-	91,170,431	-	91,170,431
Bank loans	-	500,000	-	500,000
Futures and other assets		(8,547,960)	-	(8,547,960)
Total investments, at fair value	$ 230,250,421	$ 961,642,911	$ -	1,191,893,332
Investments, at NAV:				
Common collective trusts				92,832,673
Private registered investment company fund				118,023,944
Total investments				$ 1,402,749,949

	Investments at Fair Value as of December 31, 2024			
Investments, at fair value:				
U.S. government securities	$ 265,796,191	$ 74,724,813	$ -	$ 340,521,004
Corporate debt securities	-	790,715,656	-	790,715,656
Corporate stocks	19,626,571	419,507	-	20,046,078
Municipal bonds	-	30,792,224	-	30,792,224
Mutual funds	6,401,534	-	-	6,401,534
International government securities	-	4,747,095	-	4,747,095
Swap agreements	-	7,543,824	-	7,543,824
Mortgaged backed and asset backed securities	-	62,969,637	-	62,969,637
Bank loans	-	4,719,323	-	4,719,323
Futures and other assets	-	4,381,483	-	4,381,483
Total investments, at fair value	$ 291,824,296	$ 981,013,562	$ -	1,272,837,858
Investments, at NAV:				
Common collective trusts				114,159,057
Private registered investment company fund				4,963,320
Total investments				$ 1,391,960,235

The following table provides information regarding redemptions of investments where the NAV practical expedient has been used to measure fair value as of December 31:

	Fair Value		Redemption Frequency	Redemption Notice Period
	2025	2024		
Common collective trusts	$ 92,832,673	$ 114,159,057	Daily	1 - 2 days
Private registered investment company fund	118,023,944	4,963,320	Daily	1 - 2 days

7. Investments

The Plan's investments are managed using a long-term liability-driven investment strategy that seeks to mitigate the funded status volatility by increasing participation in fixed income investments as the Plan's funded status increases. This strategy was developed by analyzing a variety of diversified asset-class combinations with the projected liabilities. The investment strategy is to achieve an investment mix of approximately 95% in fixed income securities and 5% of investments in equity securities. The fixed income allocation consists primarily of domestic fixed income securities and targets to hedge approximately 100% of projected liabilities. The target allocations for equity securities includes approximately 60% in U.S. equities and approximately 40% in non-U.S. equities. Investments in equity and fixed income securities consist of individual securities held in managed separate accounts and commingled investment funds. Generally, the investment strategy does not include an allocation to cash and cash equivalents but a cash allocation may arise periodically in response to timing considerations regarding contributions, investments, and the payment of benefits and eligible plan expenses. Management periodically evaluates the Plan's asset portfolios for significant concentrations of risk. Types of investment concentration risks that are evaluated include concentrations in a single issuer, specific security, asset class, credit rating, duration, industry/sector, currency, foreign country or individual fund manager. As of December 31, 2025, the defined benefit plan assets had no significant concentrations of risk.

The Plan's investment policy does not allow investment managers to use market-timing strategies or financial derivative instruments for speculative purposes but financial derivative instruments are used to manage risk and achieve stated investment objectives for duration, yield curve, credit, foreign exchange and equity exposures. Generally, the investment managers are prohibited from short selling, trading on margin, and trading commodities, warrants or other options, except when acquired as a result of the purchase of another security, or in the case of options, when sold as part of a covered position.

The Plan uses derivative instruments to manage foreign currency, interest rate and credit exposures. Derivative instruments held by the Plan are not designated as hedging instruments under ASC 815. The Plan investments are exposed to the following financial instrument risks:

Interest Rate Risk — Interest rate risk is the risk of change in the market value of the assets due to a

change in interest rates. Bond futures, interest rate swaps, options, and interest rate swaptions are generally used to manage interest rate risk or adjust portfolio duration. A futures contract is an agreement between two parties to buy and sell a financial instrument at a set price on a future date. Interest rate swap agreements involve the exchange by the Plan, with a counterparty, of respective commitments to pay or receive interest, e.g., an exchange of floating rate payments for fixed rate payments, with respect to the notional amount of principal. Interest rate swaptions are options to enter into an interest rate swap based on predetermined conditions.

Credit Risk — Credit risk is the risk of change in the market value of assets due to the change in creditworthiness of the underlying issuer. Credit default swaps are used to manage the credit exposure of a security or basket of securities. Credit default swap agreements involve one party (referred to as the buyer of protection) making a stream of payments to another party (the seller of protection) in exchange for the right to receive a specified return in the event of a default or other credit event for the referenced entity, obligation, or index.

Foreign Currency Risk — Currency risk is the risk of a change in market value due to the change in foreign currency exchange rates. Generally, currency futures and forward contracts are used to achieve the desired currency exposure or generate value-added performance. Foreign currency futures and forwards are agreements between two parties to buy and sell a set of currencies at a set exchange rate on a specified future date. A currency option gives the buyer the right, but not the obligation, to buy one currency or sell another currency at a set exchange rate on or before a given date.

The Plan utilized foreign exchange derivative contracts, which are reflected in the Plan's financial statements as follows:

	As of December 31, 2025			For the Year Ended December 31, 2025
	Notional Amount	Receivable	Payable	Realized and Unrealized Loss
Forward contracts	$ 3,780,689	$ 20,219,080	$(20,472,895)	$ (1,928,843)

	As of December 31, 2024			For the Year Ended December 31, 2024
	Notional Amount	Receivable	Payable	Realized and Unrealized Gain
Forward contracts	$ 29,505,980	$ 37,414,294	$(37,066,674)	$ 1,082,079

The Plan also uses other derivative instruments to manage risk. The fair value of these derivative contracts was not material to the financial statements at December 31, 2025 and 2024.

The Plan enters into master netting or similar agreements and collateral agreements with counterparties that provide the Plan, in the event of a counterparty default (such as bankruptcy or a counterparty's failure to pay or perform), with the right to net a counterparty's rights and obligations

under such agreement and liquidate and set off collateral held by the Plan against the net amount owed by the counterparty. The fair value of the derivative contracts covered under these agreements was not material to the financial statements at December 31, 2025 and 2024.

8. Related-Party Transactions and Party-In-Interest Transactions

Certain Plan investments are managed by the trustees of the Plan. Additionally, certain investment fees are paid by the trustees and are reflected in the investment income for the year. Therefore, these managed investments and investment transactions qualify as party-in-interest transactions which are exempt from the prohibited transaction rules. The Plan sponsor, XPO CNW, Inc., is a party-in-interest to the Plan; however, there are no transactions with the Plan sponsor other than the funding of contributions to the Plan and payment of certain administrative expenses of the Plan.

9. Income Tax Status

The Internal Revenue Service ("IRS") has determined and informed the Company by a letter dated April 28, 2014, that the Plan and related trust are designed in accordance with applicable sections of the Code. The Plan has been amended since receiving the determination letter. However, the Plan administrator believes that the Plan is designed and is currently being operated in compliance with the applicable requirements of the Code. Therefore, the Plan administrator believes that the Plan was qualified and the related trust was tax exempt as of the financial statement date.

Assuming it meets certain initial and ongoing requirements, the Plan is generally exempt from federal and state income taxes. However, GAAP requires Plan management to evaluate tax positions taken by the Plan and recognize a tax liability (or asset) if the Plan has taken an uncertain position that more likely than not would not be sustained upon examination by the IRS. The Plan is subject to routine audits by taxing jurisdictions; however, there are currently no audits for any tax periods in progress.

10. Retiree Health Savings Account

The Plan includes a medical benefit that funds a portion of the post-retirement obligation for retirees and their beneficiaries in accordance with Section 401(h) of the Code. Two separate accounts have been established and maintained in the Plan for the net assets related to the medical benefit (the "401(h) Accounts"). In accordance with Code Section 401(h), the Plan's investments in the 401(h) Accounts may not be used for, or diverted to, any other purpose other than providing health benefits for retirees and their beneficiaries. Plan participants do not contribute to the 401(h) Accounts and do not direct the investment choices. Employer contributions to the 401(h) Accounts are determined annually at the discretion of XPO and are subject to certain limitations as defined by the Code.

Upon reaching age 45, completing five or more years of service and completing 1,000 or more paid hours of service in the Plan year, each noncontractual employee is eligible for a retiree medical allocation with respect to that Plan year. Retiree medical allocations for each 401(h) Plan participant are equal, except for allocations to participants retiring in the current plan year, for whom the allocation will be a pro-rata portion of the amount allocated to other participants based on the number of quarters employed in the year of retirement. Benefits to individual participants are limited to the total accumulated retiree medical allocation, plus interest credited monthly based on the five-year Treasury Constant Maturity rate as published by the Federal Reserve Board. In order to access their

benefit balance during retirement, a participant must be at least age 55 with at least ten years of service at retirement, or be at least age 65 at retirement. Any remaining unclaimed benefit will be forfeited to the Plan upon a participant's death or termination of employment prior to retirement eligibility.

There were no contributions made to the 401(h) Accounts for the years ended December 31, 2025 or 2024.

See the discussion of fair value measurements at Note 6, "Fair Value Measurement."

The following tables summarize the valuation of 401(h) investments within the fair value hierarchy. There were no investments classified as Level 3.

	Investments at Fair Value as of December 31, 2025		
	Level 1	Level 2	Total
U.S. Government Securities	$ 9,927,942	$ -	$ 9,927,942
Corporate and municipal bonds	-	18,092,748	18,092,748
Mortgaged backed and asset backed securities	-	9,458,078	9,458,078
Other	-	282,688	282,688
	$ 9,927,942	$ 27,833,514	$ 37,761,456

	Investments at Fair Value as of December 31, 2024		
	Level 1	Level 2	Total
U.S. Government Securities	$ 9,508,884	$ -	$ 9,508,884
Mutual fund	53,350	-	53,350
Corporate and municipal bonds	-	13,657,390	13,657,390
Mortgaged backed and asset backed securities	-	14,038,210	14,038,210
Other	-	(4,721,371)	(4,721,371)
	$ 9,562,234	$ 22,974,229	32,536,463
Investments, at NAV:			
Common collective trust			5,164,169
Total investments			$ 37,700,632

The following table provides information regarding redemptions of investments where the NAV practical expedient has been used to measure fair value as of December 31:

	Fair Value		Redemption Frequency	Redemption Notice Period
	2025	2024		
Common collective trust	$ -	$ 5,164,169	Daily	1 - 2 days

11. Summary of Information Certified by the Trustee

The Plan administrator has elected the method of annual reporting compliance permitted by 29 CFR 2520.103-8 of the DOL's Rules and Regulations for Reporting and Disclosure under ERISA. The following information included in the financial statements as of December 31, 2025 and 2024 and for the years then ended, was provided and certified by Northern Trust, the trustee, as complete and accurate:

- Investments, at fair value
- Net assets held in 401(h) Accounts
- Cash and cash equivalents
- Accrued interest and dividends
- Receivable and payable for forward foreign exchange contracts
- Due to/from brokers
- Amounts related to obligation of 401(h) accounts
- Investment income (loss)
- Benefits paid to participants
- Administrative expenses
- Schedule of assets (held at end of year)
- Schedule of reportable transactions

12. Reconciliation to Form 5500

The following is a reconciliation of net assets available for benefits as of December 31:

	2025	2024
Net assets available for benefits per the financial statements	$1,422,760,855	$1,392,150,060
Net assets held in the 401(h) Accounts included as assets in the Form 5500	37,761,456	37,700,632
Net assets available for benefits per the Form 5500	$1,460,522,311	$1,429,850,692

The assets in the 401(h) Accounts included in Form 5500 are not available to pay pension benefits and can be used only to pay retiree health benefits. The following are reconciliations of certain changes in net assets available for benefits for the years ended:

	For the Year Ended December 31, 2025		
	Financial Statements	Retiree Health Savings Accounts (401(h) Accounts)	Form 5500
Interest and dividend income	$ 67,164,157	$ 1,377,254	$ 68,541,411
Net appreciation (depreciation) in fair value of investments	71,477,889	544,173	72,022,062
Benefits paid to participants	(100,160,569)	(1,772,478)	(101,933,047)
Administrative expenses	(7,870,682)	(88,125)	(7,958,807)

	For the Year Ended December 31, 2024		
	Financial Statements	Retiree Health Savings Accounts (401(h) Accounts)	Form 5500
Interest and dividend income	$ 66,605,170	$ 1,514,088	$ 68,119,258
Net (depreciation) appreciation in fair value of investments	(49,754,710)	854,576	(48,900,134)
Benefits paid to participants	(123,327,449)	(2,230,920)	(125,558,369)
Administrative expenses	(8,460,935)	(45,501)	(8,506,436)

13. Subsequent Events

The Plan's management has performed an evaluation of subsequent events through October 15, 2026, which is the date these financial statements were available to be issued and there is nothing to report.

XPO PENSION PLAN
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT END OF YEAR)
AS OF DECEMBER 31, 2025

EIN # 94-1444798
PLAN # 005

(a)	(b) Identity of Issuer, Borrower, Lessor or Similar Party	(c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	(d) Cost	(e) Current Value
		Investments held at Northern Trust		
		See attached Northern Trust Company Statement	$ 1,444,211,722	$ 1,440,511,405
			$ 1,444,211,722	$ 1,440,511,405

See accompanying independent auditor's report and notes to financial statements.

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Non-Interest Bearing Cash - USD			
ARS - Argentine peso	276.530	276.53	276.53
AUD - Australian dollar	388,937.330	388,937.33	388,937.33
CAD - Canadian dollar	236,691.020	236,691.02	236,691.02
CHF - Swiss franc	0.030	0.03	0.03
CNH - HK offshore Chinese Yuan Renminbi	-283.750	-283.75	-283.75
CNY - Chinese yuan renminbi	283.410	283.41	283.41
EUR - Euro	272,516.120	272,516.12	272,516.12
GBP - British pound sterling	13,736.760	13,736.76	13,736.76
HKD - Hong Kong dollar	3.760	3.76	3.76
HUF - Hungarian forint	6.430	6.43	6.43
JPY - Japanese yen	37,775.810	37,775.81	37,775.81
MXN - Mexican peso	7.460	7.46	7.46
NOK - Norwegian krone	0.360	0.36	0.36
NZD - New Zealand dollar	372.720	372.72	372.72
THB - Thai baht	0.020	0.02	0.02
TRY - Turkish lira	0.010	0.01	0.01
USD - United States dollar	-11,684,195.170	-11,684,195.17	-11,684,195.17
USD - United States dollar	0.000	6,174.38	6,174.38
ZAR - South African rand	0.060	0.06	0.06
Total - all currencies		**-10,727,696.71**	**-10,727,696.71**
Total Non-Interest Bearing Cash - USD		**-10,727,696.71**	**-10,727,696.71**
Receivables - Other - USD			
Pending foreign exchange purchases: Brazilian real	0.000	2,378.62	2,355.40
Pending foreign exchange purchases: Japanese yen	0.000	2,214,763.00	2,207,816.75
Pending foreign exchange purchases: Mexican peso	0.000	30,838.55	31,733.73
Pending foreign exchange purchases: New Zealand dollar	0.000	1,408,866.42	1,406,146.32

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

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Receivables - Other - USD			
Pending foreign exchange purchases: Turkish lira	0.000	1,886,500.57	1,953,154.46
Pending foreign exchange purchases: United States dollar	0.000	14,617,873.76	14,617,873.76
Total - all currencies		**20,161,220.92**	**20,219,080.42**
Pending trade sales: United States dollar	0.000	1,000,000.00	1,000,000.00
Total - all currencies		**1,000,000.00**	**1,000,000.00**
Pending trade sales: United States dollar	0.000	3,127,504.69	3,127,504.69
Total - all currencies		**3,127,504.69**	**3,127,504.69**
Total Receivables - Other - USD		**24,288,725.61**	**24,346,585.11**
U.S. Government Securities			
United States - USD			
FANNIE MAE BX9727 5% 04-01-2053 CUSIP: 3140NEYZ2	477,968.010	456,160.72	478,657.66
FANNIE MAE FN BY0847 5% 05-01-2053 CUSIP: 3140NG5H9	678,761.320	646,308.03	678,505.14
FED HOME LN MTG 3% DUE 05-01-2052 CUSIP: 3133BANT4	2,216,155.840	1,993,847.73	1,966,397.74
FED HOME LN MTG 6.5% DUE 02-01-2054 CUSIP: 3132DWKQ5	2,211,784.010	2,259,561.98	2,297,727.35
FEDERAL HOME LN MTG CORP POOL #SD8374 6.5% 10-01-2053 CUSIP: 3132DWJT1	800,529.310	817,822.01	832,550.11
FEDERAL HOME LN MTG CORP SER K511 CL A2 4.86% 10-25-2028 SEDOL: BMW6667	200,000.000	204,960.94	204,844.92
FEDERAL HOME LN MTG CORP SR K505 CL A2 4.819% 06-25-2028 CUSIP: 3137HACX2	125,000.000	127,490.23	127,549.69
FEDERAL HOME LOAN MORTGAGE CORP 5.5% 01-01-2054 CUSIP: 3142GQV90	336,667.170	336,561.97	341,844.79

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
FEDERAL HOME LOAN MORTGAGE CORP 5% 02-01-2053 CUSIP: 3132DWGG2	3,282,547.240	3,199,970.65	3,290,616.89
FEDERAL HOME LOAN MORTGAGE CORP 5% 02-01-2053 CUSIP: 3133BVHD0	967,788.230	935,049.77	969,678.36
FEDERAL NATIONAL MORTGAGE ASSOC 4.5% 07-01-2052 CUSIP: 3140QPSU2	1,463,158.420	1,311,012.81	1,437,171.85
FEDERAL NATIONAL MORTGAGE ASSOC 5% 04-01-2054 CUSIP: 3140QUFM3	84,077.680	81,579.98	84,084.79
FHLMC MULTICLASS TRANCHE 00316 5.4 01-25-2029 CUSIP: 3137HBPD0	250,000.000	260,283.20	259,810.85
FHLMC MULTICLASS TRANCHE 00571 3.9% 04-25-2028 SEDOL: BDFKYJ2	189,000.000	189,420.82	189,240.05
FHLMC POOL #RJ1109 5.5% 03-01-2054 CUSIP: 3142GRGT1	820,238.070	799,443.74	832,413.20
FHLMC POOL #SD8331 5.5% 06-01-2053 CUSIP: 3132DWHG1	795,696.050	781,118.62	809,472.84
FHLMC PRIN STRIP PRIN PMT ON 6.875% DEB 2031 03-15-2031 (UNDDATE) SEDOL: BH7R4M2	200,000.000	91,526.00	163,714.54
FHLMC TRANCHE 00177 POOL #3137FPHJ7 2.046 04-25-2029 CUSIP: 3137FPHJ7	124,079.400	120,075.90	120,405.88
FNMA DTD 11/03/2000 6.625 11-15-2030 CUSIP: 31359MGK3	4,200,000.000	5,517,288.00	4,739,307.43
FNMA POOL #AT5897 3% DUE 06-01-2043 REG CUSIP: 3138WTRT5	158,866.090	154,795.18	147,096.29
FNMA POOL #AU3195 3% 08-01-2043 BEO CUSIP: 3138X2RR7	177,680.970	173,100.13	164,442.25
FNMA POOL #BS5591 3.85% DUE 09-01-2037 BEO CUSIP: 3140LGF98	2,901,000.000	2,613,166.41	2,682,562.10
FNMA POOL #BS8281 4.75% 05-01-2038 CUSIP: 3140LKFX6	2,339,000.000	2,175,818.20	2,328,569.18
FNMA POOL #FM2983 4% 05-01-2049 BEO CUSIP: 3140X6J51	4,676,829.320	4,348,355.13	4,531,704.55
FNMA POOL #MA4700 4% 08-01-2052 BEO CUSIP: 31418EGJ3	3,320,164.780	2,930,304.83	3,157,107.44
FNMA POOL #MA4867 4.5% 01-01-2053 BEO CUSIP: 31418EMR8	2,574,896.480	2,412,959.63	2,526,244.25

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
FNMA POOL #MA4894 6% 01-01-2053 BEO CUSIP: 31418ENL0	1,894,015.110	1,917,838.27	1,948,487.72
FNMA POOL #MA5138 5.5% 09-01-2053 BEO CUSIP: 31418EV80	1,561,694.920	1,534,304.23	1,588,369.93
FNMA POOL# CB6989 5.5% 06-01-2053 CUSIP: 3140QSXT3	392,275.800	385,089.18	398,583.65
FNMA 30 YEAR PASS-THROUGHS 6.5% 30 YEARS SETTLES FEBRUARY SEDOL: B8J5WD8	30,000.000	31,183.59	31,185.47
FREDDIE MAC FR QG8742 5.5% 08-01-2053 CUSIP: 3133C9WB5	937,505.230	920,805.93	955,175.46
FREDDIE MAC POOL# WA3243 4.83% 01-01-2039 CUSIP: 3132WWZH8	2,298,733.710	2,329,982.10	2,300,070.19
GNMA II JUMBOS 4% 30 YEARS SETTLES FEBRUARY SEDOL: BMVLXD9	3,300,000.000	3,095,683.59	3,116,815.65
RESOLUTION FDG CORP FED BOOK ENTRY PRIN STRIPS GENERIC PRIN PMT 01-15-2030 SEDOL: 2172413	1,200,000.000	743,340.00	1,028,460.46
RESOLUTION FDG CORP FED BOOK ENTRY PRIN STRIPS GENERIC PRIN PMT 04-15-2030 SEDOL: 2739852	900,000.000	552,303.00	762,596.27
SMALL BUSINESS ADMIN GTD DEV PARTN DEB SER 2025-25 F 5.1% 06-01-2050 CUSIP: 83162C2J1	1,086,384.910	1,086,384.91	1,100,273.04
UNITED STATES OF AMER TREAS BOND 3.125% 11-15-2028 SEDOL: BGRW840	5,719,000.000	6,374,195.32	5,657,118.65
UNITED STATES OF AMER TREAS BONDS 4.125% 08-15-2044 SEDOL: BSLSLK5	4,017,000.000	3,819,072.52	3,700,347.44
UNITED STATES OF AMER TREAS BONDS 4.75% 08-15-2055 SEDOL: BQT2LR2	15,728,500.000	15,734,324.50	15,531,893.75
UNITED STATES OF AMER TREAS BONDS 4.875% 08-15-2045 SEDOL: BVYLB35	9,904,000.000	10,145,690.98	10,037,085.00
UNITED STATES OF AMER TREAS NOTES 4.0% 11-15-2035 SEDOL: BMJ0P87	6,379,000.000	6,325,569.73	6,301,255.94
UNITED STATES OF AMER TREAS NOTES 4.25% 05-15-2035 SEDOL: BPJK9X1	6,110,000.000	6,144,048.78	6,173,964.06
UNITED STATES OF AMER TREAS NOTES DTD 11/15/2022 4.125%11-15-2032 SEDOL: BQXS7B2	23,400,000.000	24,340,805.74	23,703,468.75
UNITED STATES OF AMER TREAS NOTES 2.875%DUE 05-15-2032 REG SEDOL: BPSLLY0	20,252,000.000	20,607,216.25	19,122,318.13

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
UNITED STATES OF AMER TREAS NOTES 4.125% 02-28-2027 SEDOL: BTJX0Q8	3,093,000.000	3,105,111.68	3,113,901.91
UNITED STATES OF AMER TREAS NOTES 4.5% 04-15-2027 SEDOL: BQBC9Y3	563,000.000	568,577.83	569,949.53
UNITED STATES OF AMER TREAS NOTES 4.625%04-30-2029 SEDOL: BLDCKH6	4,600,000.000	4,593,095.17	4,750,757.82
UNITED STATES TREAS BD STRIPPED PRIN PMTZCP 11-15-2043 REG SEDOL: BN801K9	17,960,000.000	8,138,811.85	7,563,096.81
UNITED STATES TREAS BDS 1.875% 11-15-2051 SEDOL: BMCNFZ0	5,000,000.000	2,743,359.38	2,777,539.05
UNITED STATES TREAS BDS 4.625% 11-15-2045 SEDOL: BS84F26	18,338,000.000	18,336,131.97	17,985,566.56
UNITED STATES TREAS NTS 3.75% 05-15-2028 SEDOL: BPJK9W0	1,454,000.000	1,460,020.47	1,462,235.54
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG SEDOL: BM96PV8	82,570,000.000	77,726,748.68	73,742,106.07
UNITED STATES TREAS NTS 2.75% 08-15-2032 SEDOL: BQHM4D1	34,600,000.000	31,111,882.82	32,300,992.27
UNITED STATES TREAS NTS 3.5% 12-15-2028 SEDOL: BWH3WF4	3,198,000.000	3,198,624.61	3,195,501.56
UNITED STATES TREAS NTS 3.625% 08-31-2027 SEDOL: BVDCXT9	2,438,000.000	2,438,666.64	2,443,618.83
UNITED STATES TREAS NTS 3.625% 12-31-2030 SEDOL: BSSBJ14	1,576,900.000	1,572,976.76	1,570,986.63
UNITED STATES TREAS NTS 3.875% 12-31-2032 SEDOL: BSSBHZ4	29,000.000	28,989.20	28,918.44
UNITED STATES TREAS NTS 4.25% 08-15-2035 SEDOL: BQT2LK5	942,000.000	952,344.22	950,831.25
UNITED STATES TREAS SEC STRIPPED INT PMT0% STRIP 15/08/2049 USD 08-15-2049 CUSIP: 912834UY2	3,200,000.000	949,280.00	969,578.85
UNITED STATES TREAS 4.625% 06-15-2027 SEDOL: BS0C7Z5	40,000.000	40,603.13	40,642.19
US TREASURY N/B 3.375% 05-15-2033 SEDOL: BQYLTK3	4,600,000.000	4,468,468.75	4,429,656.25
US TREASURY N/B 3.5% 10-15-2028 SEDOL: BV98T60	2,725,000.000	2,720,223.92	2,723,084.00

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
US TREASURY N/B 4.75% 02-15-2045 SEDOL: BNZD2R5	6,363,000.000	6,258,063.08	6,353,803.49
UTD STATES TREAS ZERO CPN 0% DUE 08-15-2042 SEDOL: BN7ZZC5	800,000.000	327,050.80	352,894.46
UTD STATES TREAS ZERO CPN 0% DUE 11-15-2042 SEDOL: BN7ZZ70	900,000.000	345,825.00	391,856.82
UTD STATES TREAS ZERO CPN 0% DUE 11-15-2043 SEDOL: BQ1K378	8,750,000.000	2,533,912.50	3,586,097.20
UTD STATES TREAS 3.625% DUE 08-31-2030 SEDOL: BVDCXS8	1,283,000.000	1,284,905.32	1,279,541.92
Total United States - USD		**315,929,495.01**	**311,402,347.15**
Total U.S. Government Securities		**315,929,495.01**	**311,402,347.15**
Corporate Debt Instruments - Preferred			
United Kingdom - USD			
LLOYDS BANK PLC 0%-VAR SNR 02/04/2032 USD SEDOL: B7KDP57	400,000.000	306,000.00	299,608.40
Total United Kingdom - USD		**306,000.00**	**299,608.40**
United States - USD			
CHUBB CORP 6.5% DUE 05-15-2038 SEDOL: B87C800	775,000.000	1,037,359.37	879,677.84
CONNECTICUT LIGH 2.05% DUE 07-01-2031 SEDOL: BND8HX3	50,000.000	49,865.00	44,465.05
ENTERGY LA LLC FIXED 2.9% DUE 03-15-2051 SEDOL: BJN50H1	656,000.000	625,296.51	412,722.95
ENTERGY LA LLC 4.2% 04-01-2050 SEDOL: BJKGSC8	83,000.000	68,585.24	66,481.37
Total United States - USD		**1,781,106.12**	**1,403,347.21**
Total Corporate Debt Instruments - Preferred		**2,087,106.12**	**1,702,955.61**

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Australia - USD			
BHP BILLITON FIN USA LTD 5.75% 09-05-2055 CUSIP: 055451BM9	450,000.000	454,681.02	460,587.41
CARBON REVOLUTION 8.5% DUE 05-15-2027 CUSIP: 14115DAA2	120,413.000	120,364.93	119,208.87
CSL FIN PLC GTD SR NT 144A 4.05% 04-27-2029 CUSIP: 12661PAB5	510,000.000	501,004.83	508,445.08
MACQUARIE GROUP LTD SR NT FIXED/FLTG 144A 1.629% 09-23-2027 CUSIP: 55607PAF2	1,400,000.000	1,342,198.66	1,375,028.51
PVTPL GLENCORE FDG LLC 4.907% 04-01-2028 SEDOL: BMHSF05	282,000.000	287,225.46	286,785.44
PVTPL GLENCORE FUNDING LLC 5.371% 04-04-2029 SEDOL: BRS7X02	1,235,000.000	1,255,177.74	1,275,199.94
PVTPL GOODMAN US FIN THREE LLC 3.7% DUE 03-15-2028 SEDOL: BD35F63	500,000.000	498,155.00	494,861.95
PVTPL GOODMAN US FINANCE SIX LLC 5.125% 10-07-2034 SEDOL: BSVM066	300,000.000	298,656.00	301,982.96
PVTPL MACQUARIE BK LTD 5.272% 07-02-2027 CUSIP: 55608PBT0	277,000.000	283,132.78	282,885.73
PVTPL SANTOS FINANCE LTD 3.649% DUE 04-29-2031 BEO CUSIP: 803014AA7	800,000.000	801,652.00	749,531.20
PVTPL SANTOS FINANCE LTD 6.875% 09-19-2033 CUSIP: 803014AB5	300,000.000	298,782.00	328,107.00
PVTPL WOODSIDE FIN LTD FIXED 4.5% 03-04-2029 BEO CUSIP: 980236AQ6	100,000.000	99,817.00	100,034.97
TRANSURBAN FIN CO 3.375% DUE 03-22-2027 CUSIP: 89400PAG8	373,000.000	365,917.57	370,441.58
WOODSIDE FIN LTD 5.1% 09-12-2034 CUSIP: 980236AR4	1,200,000.000	1,196,928.00	1,188,762.26
Total Australia - USD		**7,803,692.99**	**7,841,862.90**
Belgium - USD			
ANHEUSER BUSCH INBEV WOR 5.55% 01-23-2049 SEDOL: BJ555R4	619,000.000	634,641.78	619,395.88
ANHEUSER BUSCH INBEV WORLDWIDE INC 5.0% 06-15-2034 SEDOL: BQ9D7Y4	298,000.000	296,796.08	308,440.96
ANHEUSER-BUSCH INBEV WORLDWIDE INC 4.75% 01-23-2029 SEDOL: BJ88GM2	1,485,000.000	1,500,644.50	1,515,824.28

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◆ Schedule of Assets Held for Investment Purposes

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Corporate Debt Instruments - Other			
Belgium - USD			
Total Belgium - USD		**2,432,082.36**	**2,443,661.12**
Bermuda - USD			
ASPEN INSURANCE HLDGS 5.75% 07-01-2030 SEDOL: BTCJS70	793,000.000	797,162.50	827,420.51
Total Bermuda - USD		**797,162.50**	**827,420.51**
Brazil - USD			
PVTPL RIO OIL FIN TR 8.2% DUE 04-06-2028 CUSIP: 76716XAC6	463,125.000	149,268.75	478,176.56
RIO OIL FIN TR 9.75% 01-06-2027 CUSIP: 76716XAB8	275,998.950	271,494.81	284,002.92
VALE OVERSEAS LTD 6.4% 06-28-2054 SEDOL: BNZHZ45	180,000.000	178,450.67	183,690.00
Total Brazil - USD		**599,214.23**	**945,869.48**
Canada - USD			
BROOKFIELD FIN INC FIXED 4.7% 09-20-2047 SEDOL: BZ0WZL6	300,000.000	302,753.14	260,387.53
BROOKFIELD FIN INC NT 2.724% 04-15-2031 SEDOL: BMCKZ40	855,000.000	758,388.52	783,757.41
BROOKFIELD FIN INC 5.968% 03-04-2054 SEDOL: BSLL988	1,275,000.000	1,285,200.25	1,290,098.95
CANADIAN NAT RES LTD NT 5% 12-15-2029 CUSIP: 136385BD2	1,015,000.000	1,011,415.21	1,041,398.47
CANADIAN NATIONAL RAILWAYS CO 6.125% DUE11-01-2053 SEDOL: BQ6C3B3	281,000.000	281,500.20	301,136.61
CANADIAN NATL RAILWAY 4.375% 09-18-2034 SEDOL: BMZMBB2	260,000.000	257,621.02	256,072.12
CANADIAN PAC RY CO NEW 3.0% DUE 12-02-2041 BEO SEDOL: BP8KQ19	171,000.000	124,599.66	128,180.29
CANADIAN PAC RY CO NEW 3.1% 12-02-2051 SEDOL: BP8KQ20	825,000.000	802,135.55	549,284.69
CANADIAN PAC RY CO NEW 5.2% 03-30-2035 SEDOL: BPCQLT6	313,000.000	311,453.26	322,886.38

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Canada - USD			
CANADIAN PAC RY CO 4.8% 03-30-2030 SEDOL: BPCT8B6	1,250,000.000	1,257,665.25	1,278,894.59
CDN NAT RES LTD FIXED 4.95% DUE 06-01-2047 SEDOL: BF47XX5	29,000.000	30,856.98	25,616.46
CDN NAT RES LTD 3.85% DUE 06-01-2027 SEDOL: BF47XV3	285,000.000	283,831.50	284,254.43
CDN NAT RES LTD 6.25% DUE 03-15-2038 SEDOL: B7YB643	200,000.000	216,134.00	212,565.97
CDN PAC RY CO NEW 5.75% DUE 01-15-2042 SEDOL: B6SWNL1	1,275,000.000	1,457,173.50	1,267,841.70
CDN PAC RY CO NEW 5.95% DUE 05-15-2037 SEDOL: B1X9JN6	835,000.000	1,051,124.00	900,282.69
CI FINANCIAL CORP 7.5% 05-30-2029 CUSIP: 125491AT7	600,000.000	593,880.00	636,965.80
ENBRIDGE INC 5.2% 11-20-2035 SEDOL: BSPVH57	996,000.000	993,161.40	1,005,408.33
FAIRFAX FINANCIAL HLDGS LTD 6.1% 03-15-2055 CUSIP: 303901BU5	200,000.000	199,170.00	201,216.08
FAIRFAX FINL HLDGS LTD 6.0% 12-07-2033 CUSIP: 303901BN1	100,000.000	99,252.00	106,146.23
PVTPL ANTARES HOLDINGS 6.35% 10-23-2029 SEDOL: BSF06C4	250,000.000	249,050.00	255,124.55
PVTPL CONSTELLATION SOFTWARE INC 5.158% 02-16-2029 CUSIP: 21037XAC4	745,000.000	753,108.51	759,596.99
PVTPL ELEMENT FLEET MGMT CORP 5.643% 03-13-2027 CUSIP: 286181AM4	990,000.000	1,005,373.92	1,006,947.05
ROGERS COMMUNICATIONS INC 3.8% 03-15-2032 CUSIP: 775109CH2	1,585,000.000	1,469,726.07	1,495,747.19
ROYAL BK CDA 6% DUE 11-01-2027 SEDOL: BV8CZ32	208,000.000	216,153.60	215,972.86
TORONTO-DOMINION BANK TRANCHE # TR 005561.2% 06-03-2026 CUSIP: 89114TZD7	260,000.000	259,887.60	257,033.22
TRANSCANADA TR FLTG RT 5.3% DUE 03-15-2077 CUSIP: 89356BAC2	2,825,000.000	2,819,031.25	2,824,601.39
TRANSCANADA TR FLTG RT 5.5% DUE 09-15-2079 CUSIP: 89356BAE8	1,050,000.000	1,066,062.50	1,042,156.82

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Canada - USD			
TRANSCANADA TR FLTG RT 5.875% DUE 08-15-2076 SEDOL: BQ98578	450,000.000	432,562.50	450,550.80
Total Canada - USD		**19,588,271.39**	**19,160,125.60**
China - USD			
PROSUS N V SR NT 144A 3C7 4.987% 01-19-2052 CUSIP: 74365PAJ7	1,575,000.000	1,473,001.99	1,252,201.12
PVTPL PROSUS N V 4.027% DUE 08-03-2050/08-03-2020 BEO SEDOL: BQXS1C1	1,050,000.000	1,040,703.66	730,220.05
Total China - USD		**2,513,705.65**	**1,982,421.17**
France - EUR			
NEW IMMO HOL SA. 2.75% SNR 26/11/2026 EUR SEDOL: BL1GTP1	700,000.000	684,983.29	820,097.17
Total France - EUR		**684,983.29**	**820,097.17**
France - USD			
PVTPL BNP PARIBAS SUB MED TERM NT PROGRAM 2.588% DUE 08-12-2035 CUSIP: 09659T2B6	325,000.000	285,194.00	294,057.90
PVTPL BNP PARIBAS 4.625% 03-13-2027 SEDOL: BYVL6P6	475,000.000	506,174.71	476,830.65
PVTPL BNP PARIBAS 5.283%11-19-2030 CUSIP: 09659W2Z6	870,000.000	878,335.67	896,146.26
PVTPL BNP PARIBAS 5.906% 11-19-2035 CUSIP: 09659T2D2	325,000.000	319,634.25	337,986.85
PVTPL BPCE SA 6.027% 05-28-2036 CUSIP: 056121AB2	250,000.000	250,000.00	262,725.59
PVTPL BPCE SA 7.003% 10-19-2034 CUSIP: 05571AAS4	500,000.000	500,000.00	557,576.11
TOTAL CAP INTL 3.127% DUE 05-29-2050 REG SEDOL: BMYC5X3	839,000.000	804,319.37	561,347.91
TOTALENERGIES CAPITAL S.A. 5.275% 09-10-2054 SEDOL: BQYKPK2	624,000.000	618,254.27	587,326.34
TOTALENERGIES CAPITAL SA 5.488% 04-05-2054 SEDOL: BPW6WH1	845,000.000	832,654.05	820,934.26

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
France - USD			
Total France - USD		**4,994,566.32**	**4,794,931.87**
Germany - USD			
BAYER US FIN II 4.875% DUE 06-25-2048 SEDOL: BD103H7	2,400,000.000	2,353,322.30	2,045,156.57
PVPTL BAYER US FIN II LLC 4.625% 06-25-2038 SEDOL: BYZMHJ6	1,375,000.000	1,353,495.00	1,262,747.57
PVTPL BAYER US FIN LLC 6.5% 11-21-2033 CUSIP: 07274EAL7	1,400,000.000	1,396,346.00	1,517,794.22
PVTPL BAYER US FIN LLC 6.875% 11-21-2053 SEDOL: BLFDKP5	275,000.000	277,846.25	298,019.65
PVTPL BMW US CAPITAL LLC FLTG RT 144A 03-19-2027 SEDOL: BQLQ9D4	1,000,000.000	1,000,000.00	1,003,918.27
PVTPL DAIMLER TRUCK FIN NORTH AMER LLC 4.65% 10-12-2030 SEDOL: BVDB7K5	1,062,000.000	1,064,364.78	1,070,451.85
PVTPL DAIMLER TRUCK FIN NORTH AMER LLC 5.125% DUE 01-19-2028 BEO SEDOL: BQFMBZ4	279,000.000	284,295.42	284,359.85
PVTPL RWE FINANCE US LLC 5.125% 09-18-2035 SEDOL: BVN6QF8	500,000.000	497,295.00	498,504.02
PVTPL SIEMENS FUNDING BV 5.8% 05-28-2055 CUSIP: 82622RAF3	1,156,000.000	1,155,049.92	1,207,849.25
PVTPL SIEMENS FUNDING BV 5.9% 05-28-2065 CUSIP: 82622RAG1	200,000.000	198,010.00	209,491.58
VOLKSWAGEN GROUP 4.35% DUE 06-08-2027 SEDOL: BNK93J7	284,000.000	283,948.88	284,459.55
VOLKSWAGEN GROUP 5.05% DUE 03-27-2028 SEDOL: BQLQ8Y8	500,000.000	499,380.00	507,739.19
VOLKSWAGEN GROUP 5.25% DUE 03-22-2029 SEDOL: BMTYVT2	900,000.000	899,738.75	919,890.24
Total Germany - USD		**11,263,092.30**	**11,110,381.81**
Hong Kong - USD			
PVTPL AIA GROUP LTD GLOBAL MEDIUM TERM 4.95% 03-30-2035 CUSIP: 00131LAR6	580,000.000	562,830.84	585,195.48
Total Hong Kong - USD		**562,830.84**	**585,195.48**

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
India - USD			
PVTPL ADANI ELECTRICITY MUMBAI LTD SR SECD NT 144A 3.949% DUE 02-12-2030 CUSIP: 00654GAA1	349,000.000	349,000.00	325,278.83
Total India - USD		**349,000.00**	**325,278.83**
Ireland - USD			
AERCAP IRELAND CAP DESIGNATED ACTIVITY C6.1% 01-15-2027 SEDOL: BR82H83	278,000.000	283,409.88	283,275.93
AERCAP IRELAND CAP DESIGNATED SR NT 6.45% 04-15-2027 CUSIP: 00774MBG9	1,465,000.000	1,506,993.94	1,505,118.92
PVTPL AVOLON HOLDINGS FNDG LTD 4.95% 10-15-2032 CUSIP: 05401ABC4	1,200,000.000	1,190,724.00	1,188,912.86
Total Ireland - USD		**2,981,127.82**	**2,977,307.71**
Italy - USD			
INTESA SANPAOLO S FLTG RT 7.778% DUE 06-20-2054 CUSIP: 46115HCB1	425,000.000	472,374.75	506,464.81
PVTPL ENEL FIN INTL S A GTD NT 144A 6.8%DUE 09-15-2037/09-20-2007 BEO CUSIP: 29268BAC5	600,000.000	750,000.00	674,288.77
PVTPL ENEL FINANCE INTL NV 5.0% 09-30-2035 CUSIP: 29278GBH0	200,000.000	197,270.00	199,052.27
PVTPL ENI S P A 5.5% 05-15-2034 CUSIP: 26874RAN8	200,000.000	198,666.00	206,627.56
PVTPL FIBERCOP SPA 7.721% 06-04-2038 CUSIP: 683879AH3	636,000.000	705,837.93	637,273.27
PVTPL INTESA SANPAOLO SPA 4.95% DUE 06-01-2042 BEO CUSIP: 46115HBS5	1,400,000.000	1,415,300.00	1,194,742.74
PVTPL UNICREDIT SPA 5.459% DUE 06-30-2035/06-30-2030 BEO CUSIP: 904678AS8	750,000.000	781,800.00	765,251.67
PVTPL1 ENEL FINANCE INTL NV 6.0% 10-07-2039/10-07-2009 BEO SEDOL: B4SR7B0	1,275,000.000	1,545,578.12	1,341,524.50
UNICREDIT SPA 7.296% DUE 04-02-2034 CUSIP: 904678AQ2	1,225,000.000	1,225,000.00	1,314,472.40
Total Italy - USD		**7,291,826.80**	**6,839,697.99**

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Japan - USD			
MITSUBISHI UFJ FINANCIAL GROUP INC 5.406% DUE 04-19-2034 CUSIP: 606822DC5	600,000.000	600,000.00	627,901.18
MITSUBISHI UFJ 5.133% DUE 07-20-2033 CUSIP: 606822CK8	2,100,000.000	2,100,000.00	2,159,482.06
NOMURA HLDGS INC FLTG 07-02-2027 CUSIP: 65535HBQ1	600,000.000	600,000.00	604,739.80
PVTPL JAPAN TOBACCO INC 5.85% 06-15-2035 CUSIP: 471105AE6	400,000.000	398,896.00	427,166.38
PVTPL NTT FINANCE CORP 5.171% 07-16-2032 SEDOL: BPCQR98	200,000.000	200,000.00	205,616.96
TAKEDA PHARMACEUTICAL CO LTD 2.05% DUE 03-31-2030 BEO CUSIP: 874060AX4	765,000.000	673,836.63	699,628.13
Total Japan - USD		**4,572,732.63**	**4,724,534.51**
Luxembourg - USD			
JAB HLDGS B V SUSTAINABILITY LKD SR NT 4.5% 04-08-2052 CUSIP: 46653KAC2	500,000.000	359,630.00	390,032.52
Total Luxembourg - USD		**359,630.00**	**390,032.52**
Mexico - EUR			
MEXICO(UTD MEX ST) 3.5% SNR 19/09/2029 EUR1000 SEDOL: BVN5N09	200,000.000	234,204.61	234,551.02
Total Mexico - EUR		**234,204.61**	**234,551.02**
Mexico - USD			
GRUPO TELEVISA S A 6.125% DUE 01-31-2046 SEDOL: BZ1N3D6	950,000.000	979,404.20	722,703.86
Total Mexico - USD		**979,404.20**	**722,703.86**
Netherlands - USD			
ING GROEP N V 5.55% 03-19-2035 SEDOL: BRQN2X8	1,000,000.000	1,000,000.00	1,041,997.37
KONINKLIJKE 6.875% DUE 03-11-2038 SEDOL: B3C8RK1	1,675,000.000	2,181,313.80	1,884,229.64

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Netherlands - USD			
NEXT E GO MOBILE 9.75% DUE 06-30-2027 CUSIP: 652935AA5	100,000.000	99,250.00	96,237.00
NXP B V/NXP FDG LLC/NXP USA INC 4.4% DUE06-01-2027 BEO CUSIP: 62954HBE7	212,000.000	212,828.92	212,946.23
NXP B V/NXP FDG LLC/NXP USA INC 5.0% 01-15-2033 CUSIP: 62954HBB3	1,175,000.000	1,149,077.61	1,195,635.53
NXP B V/NXP FUNDING LLC/NXP USA INC 3.15% 05-01-2027 CUSIP: 62954HAX6	1,155,000.000	1,124,264.53	1,141,666.13
Total Netherlands - USD		**5,766,734.86**	**5,572,711.90**
Norway - USD			
EQUINOR ASA FIXED 3.7% DUE 04-06-2050 SEDOL: BM8MM72	166,000.000	164,779.90	126,282.39
Total Norway - USD		**164,779.90**	**126,282.39**
Qatar - USD			
PVTPL RAS LAFFAN LIQUIFIED NAT GAS 6.332SNR BDS 30/09/27 USD1000 'REGS' SEDOL: B1FKZP1	102,200.000	109,992.75	103,266.80
Total Qatar - USD		**109,992.75**	**103,266.80**
South Africa - USD			
PVTPL PROSUS N V 3.832% DUE 02-08-2051/12-08-2020 BEO CUSIP: 74365PAE8	2,350,000.000	2,282,849.23	1,570,712.65
Total South Africa - USD		**2,282,849.23**	**1,570,712.65**
Spain - USD			
BANCO BILBAO VISCAYA ARG 6.033% 03-13-2035 SEDOL: BSLM0D3	400,000.000	400,000.00	425,964.11
Total Spain - USD		**400,000.00**	**425,964.11**
Switzerland - USD			
PVTPL UBS GROUP AG 1.494% 08-10-2027 CUSIP: 902613AH1	700,000.000	672,037.71	688,868.54

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Switzerland - USD			
PVTPL UBS GROUP AG 2.746% DUE 02-11-2033BEO CUSIP: 902613AK4	875,000.000	688,840.64	785,754.76
PVTPL UBS GROUP AG 4.151% 12-23-2029 CUSIP: 225401BK3	500,000.000	500,000.00	499,715.32
PVTPL UBS GROUP AG 5.379% 09-06-2045 CUSIP: 902613BM9	1,217,000.000	1,208,550.02	1,197,379.32
PVTPL UBS GROUP AG 6.301% 09-22-2034 CUSIP: 225401BG2	500,000.000	500,000.00	546,314.33
Total Switzerland - USD		**3,569,428.37**	**3,718,032.27**
United Kingdom - EUR			
VMED O2 UK FING I 5.625% SNR SEC 15/04/32 EUR SEDOL: BMYRTQ9	500,000.000	599,787.79	592,343.42
Total United Kingdom - EUR		**599,787.79**	**592,343.42**
United Kingdom - GBP			
BARCLAYS PLC 5.851%-FRN SNR 21/03/35 GBP SEDOL: BSHSL21	200,000.000	257,953.79	276,780.49
ROLLS ROYCE 5.75% GTD SNR 15/10/27 GBP SEDOL: BMTLNX1	300,000.000	451,129.25	412,497.44
TESCO PROP FIN 6 PLC 5.4111% BDS 13/07/2044 GBP100000 SEDOL: B9JST33	170,002.190	201,964.77	222,641.96
TESCO PROPERTY 1 7.6227% M/BKD 13/07/39 GBP SEDOL: B60ZTR6	288,933.610	424,049.65	439,894.54
TESCO PROPERTY 2 6.0517% M/BKD 13/10/39 GBP SEDOL: B41QB01	204,922.420	342,486.02	285,552.40
VIRGIN MEDIA SEC F 4.25% GTD 15/01/2030 GBP SEDOL: BKLXG54	300,000.000	369,690.00	371,803.43
Total United Kingdom - GBP		**2,047,273.48**	**2,009,170.26**
United Kingdom - USD			
B A T CAP CORP NT 5.65% 03-16-2052 SEDOL: BNNMNV5	225,000.000	217,131.75	213,466.37
B A T CAP CORP 4.39% 08-15-2037 SEDOL: BLR99P4	1,209,000.000	1,080,161.08	1,116,076.90

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United Kingdom - USD			
B A T CAP CORP 4.54% 08-15-2047 SEDOL: BLR9BY7	300,000.000	307,028.00	249,773.04
B A T CAP CORP 4.758% DUE 09-06-2049 SEDOL: BJSFMZ8	1,498,000.000	1,578,224.75	1,269,407.00
BARCLAYS PLC FIXED 6.224% 05-09-2033 SEDOL: BQYLTG9	1,600,000.000	1,600,000.00	1,724,200.50
BARCLAYS PLC 4.337% DUE 01-10-2028 SEDOL: BD72SC7	284,000.000	284,499.84	284,691.55
BARCLAYS PLC 4.836% 05-09-2028 SEDOL: BDGKSN3	400,000.000	388,060.00	403,479.23
BARCLAYS PLC 5.2% DUE 05-12-2026 SEDOL: BD8ZS14	850,000.000	857,269.50	853,706.59
BARCLAYS PLC 5.501% DUE 08-09-2028 SEDOL: BQHM3S9	865,000.000	878,243.07	883,878.72
BARCLAYS PLC 7.119% 06-27-2034 SEDOL: BRJTTN2	1,025,000.000	1,053,960.00	1,149,547.08
BAT CAPITAL CORP 6.25% 08-15-2055 SEDOL: BV6KM71	1,077,000.000	1,075,242.19	1,114,013.36
BAT CAPITAL CORPORATION 7.081% DUE 08-02-2053 SEDOL: BRJ50G0	350,000.000	373,563.50	398,054.06
HSBC HLDGS PLC FLTG RT 5.79% DUE 05-13-2036 SEDOL: BTPGNP1	504,000.000	504,675.36	533,576.07
HSBC HLDGS PLC 5.13% 11-19-2028 SEDOL: BT6NWP4	213,000.000	217,015.05	216,990.16
HSBC HLDGS PLC 5.133% DUE 11-06-2036 SEDOL: BSLP753	2,000,000.000	2,000,000.00	2,010,600.22
HSBC HLDGS PLC 6.5% DUE 05-02-2036 SEDOL: B9KBXK6	4,200,000.000	5,347,015.76	4,678,082.68
HSBC HLDGS PLC 6.5% DUE 09-15-2037 SEDOL: BFN0JF9	475,000.000	607,748.25	522,067.04
HSBC HOLDINGS PLC 5.13% 03-03-2031 SEDOL: BSJQQ39	2,010,000.000	2,007,313.99	2,061,688.72
HSBC HOLDINGS PLC 5.402% DUE 08-11-2033 SEDOL: BP4ZFB1	825,000.000	825,000.00	855,833.64
HSBC HOLDINGS PLC 6.332% 03-09-2044 SEDOL: BPH14Q4	492,000.000	490,751.09	540,590.07

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United Kingdom - USD			
LLOYDS BANKING GROUP PLC TIER 2 SUB NT 6.068% 06-13-2036 SEDOL: BTCHFN9	711,000.000	723,535.34	749,205.19
LLOYDS BANKING GROUP PLC 4.425% 11-04-2031 SEDOL: BVK6K59	575,000.000	575,488.52	573,677.55
LLOYDS BKG GROUP FIXED 7.953% DUE 11-15-2033 SEDOL: BP6WW19	850,000.000	924,014.50	990,348.92
LLOYDS BKG GROUP PLC 4.943% 11-04-2036 SEDOL: BWD65G9	200,000.000	200,000.00	198,236.18
LLOYDS BKG GROUP PLC 5.462% 01-05-2028 SEDOL: BRJC5L1	279,000.000	282,950.64	282,771.98
LLOYDS BKG GROUP PLC 5.679% 01-05-2035 SEDOL: BRJC5M2	500,000.000	500,775.00	527,178.04
MAREX GROUP PLC 5.829% 05-08-2028 CUSIP: 566539AB8	100,000.000	100,499.00	101,645.96
NATIONAL GRID PLC 5.809% 06-12-2033 SEDOL: BQWSLD3	1,400,000.000	1,400,000.00	1,491,198.03
NATWEST GROUP PLC 5.778% 03-01-2035 SEDOL: BQBBVP5	1,500,000.000	1,500,000.00	1,589,091.72
NATWEST GROUP PLC 5.808% DUE 09-13-2029 SEDOL: BQ80FK8	665,000.000	693,116.20	692,890.29
PVTPL ASHTEAD CAP INC 5.8% 04-15-2034 SEDOL: BPG9Q52	905,000.000	911,131.81	950,154.76
PVTPL BAE SYS PLC NT 5.25% 03-26-2031 CUSIP: 05523RAK3	1,110,000.000	1,126,290.04	1,154,707.34
PVTPL BAE SYS PLC 5.0% 03-26-2027 CUSIP: 05523RAH0	213,000.000	215,562.39	215,580.27
PVTPL BAE SYSTEMS PLC 5.5% 03-26-2054 CUSIP: 05523RAM9	750,000.000	763,020.00	754,011.69
PVTPL IMPERIAL BRANDS FIN PLC 6.375% 07-01-2055 CUSIP: 45262BAL7	400,000.000	402,140.00	409,626.42
PVTPL MACQUARIE AIRFINANCE HLDGS LTD 5.2% 03-27-2028 CUSIP: 55609NAF5	1,426,000.000	1,430,442.98	1,448,043.36
PVTPL VMED O2 UK FING I PLC 4.25% DUE 01-31-2031 CUSIP: 92858RAA8	500,000.000	500,000.00	456,094.80
RELX CAP INC 4.75% 03-27-2030 SEDOL: BMHSY64	750,000.000	753,504.32	765,407.57

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Corporate Debt Instruments - Other			
United Kingdom - USD			
VODAFONE GROUP PLC VAR RT 5.125% DUE 06-04-2081 CUSIP: 92857WBX7	625,000.000	625,000.00	490,515.95
VODAFONE GROUP PLC 7% DUE 04-04-2079 SEDOL: BJWZHR1	650,000.000	650,000.00	688,553.05
Total United Kingdom - USD		**35,970,373.92**	**35,608,662.07**
United States - USD			
ABBVIE INC 4.25% DUE 11-21-2049 REG SEDOL: BJDRSH3	1,950,000.000	1,974,082.38	1,611,837.81
ABBVIE INC 5.05% 03-15-2034 SEDOL: BSNSFL2	150,000.000	149,527.50	154,407.92
ABBVIE INC 5.2% 03-15-2035 SEDOL: BR3T3L4	500,000.000	503,535.00	518,431.76
ABBVIE INC 5.35% 03-15-2044 SEDOL: BSNTZ71	318,000.000	317,561.16	315,396.60
ABBVIE INC 5.4% 03-15-2054 SEDOL: BSNSFM3	3,723,000.000	3,767,005.50	3,632,193.27
ABBVIE INC 5.5% 03-15-2064 SEDOL: BSNTZ60	558,000.000	555,913.08	544,280.79
ABBVIE INC 5.6% 03-15-2055 SEDOL: BQXV0P6	154,000.000	153,615.00	155,026.40
AEP TEX INC SR NT SER J 3.45% 05-15-2051 SEDOL: BMTQPS5	150,000.000	149,553.00	101,708.06
AEP TRANSM CO LLC 4.25% DUE 09-15-2048 SEDOL: BG0ZDS5	700,000.000	825,489.00	577,105.80
AEP TRANSM CO LLC 5.375% DUE 06-15-2035 CUSIP: 00115AAS8	1,125,000.000	1,118,520.00	1,163,031.44
AEP TRANSMISSION CO LLC 2.75% 08-15-2051 SEDOL: BM9STY5	17,000.000	10,444.12	10,503.60
AGL CAP CORP 4.4% DUE 06-01-2043 SEDOL: B98CZ49	1,600,000.000	1,325,456.00	1,373,390.77
AGREE LTD 2.9% DUE 10-01-2030 SEDOL: BKSGR42	1,110,000.000	1,007,801.03	1,039,554.64
AIR LEASE CORP MED 3.25% DUE 10-01-2029 SEDOL: BJSF9H9	1,200,000.000	1,124,405.58	1,146,479.86
ALABAMA POWER CO SR NT 3% 03-15-2052 SEDOL: BMV9VD9	400,000.000	399,296.00	259,830.74

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
ALABAMA POWER CO 3.7% 12-01-2047 SEDOL: BZ4F287	575,000.000	574,258.25	440,325.96
ALABAMA PWR CO 4.3% DUE 01-02-2046 SEDOL: BDFY6J8	475,000.000	476,354.50	402,796.96
ALEXANDRIA REAL 3.95% DUE 01-15-2028 SEDOL: BDFD446	685,000.000	672,966.48	682,180.16
ALLY FINL INC SR NT FIXED / FLTG 6.992% 06-13-2029 CUSIP: 02005NBT6	400,000.000	400,000.00	422,494.61
ALPHABET INC SR BD 5.7% 11-15-2075 CUSIP: 02079KBB2	1,364,000.000	1,353,920.04	1,347,976.47
ALPHABET INC 5.25% 15 MAY 2055 SEDOL: C04BMT0	81,000.000	79,804.76	77,909.94
ALPHABET INC 5.3% 05-15-2065 CUSIP: 02079KAN7	111,000.000	108,659.48	104,737.66
ALPHABET INC 5.35% 11-15-2045 CUSIP: 02079KAZ0	550,000.000	548,784.50	548,150.36
ALPHABET INC 5.45% 11-15-2055 CUSIP: 02079KBA4	2,978,000.000	2,958,345.20	2,930,733.84
ALTRIA GROUP INC 3.7% DUE 02-04-2051/02-04-2021 REG SEDOL: BKPSY06	2,055,000.000	1,412,474.75	1,457,505.08
ALTRIA GROUP INC 4.45% DUE 05-06-2050/05-06-2020 REG CUSIP: 02209SBK8	225,000.000	223,195.50	180,890.71
ALTRIA GROUP INC 5.95% DUE 02-14-2049 SEDOL: BFZ5800	325,000.000	426,130.25	325,659.72
AMAZON COM INC 5.45% 11-20-2055 SEDOL: BV9C940	2,459,000.000	2,447,123.03	2,408,666.95
AMAZON.COM INC 3.95% 04-13-2052 SEDOL: BLPP103	381,000.000	304,960.02	298,694.20
AMERICAN AIRLS 2015-1 PASS THRU TRS 3.375% DUE 05-01-2027 SEDOL: BW9P7W0	768,019.050	744,978.48	758,122.28
AMERICAN ELEC PWR CO INC 5.8% 03-15-2056 CUSIP: 02557TAE9	676,000.000	667,333.68	671,106.06
AMERICAN EXPRESS CO 4.804% 10-24-2036 SEDOL: BVMNLV1	717,000.000	717,000.00	709,365.20
AMERICAN EXPRESS CO 5.085% 01-30-2031 SEDOL: BMCZSD5	1,490,000.000	1,507,765.54	1,536,917.11

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Corporate Debt Instruments - Other			
United States - USD			
AMERICAN HOMES 4 RENT L P 4.95% 06-15-2030 SEDOL: BTZQDK6	615,000.000	615,459.70	627,857.80
AMERICAN HOMES 4 RENT 5.25% 03-15-2035 SEDOL: BSTKNN0	465,000.000	451,225.77	472,793.31
AMERICAN HONDA FINANCE 5.15% 07-09-2032 SEDOL: BTQN0Z0	777,000.000	777,681.98	799,707.85
AMERICAN INTL GROUP INC 5.45% 05-07-2035 CUSIP: 026874DX2	524,000.000	525,224.27	547,029.22
AMERICAN TOWER CORP NEW 5.65% 03-15-2033 SEDOL: BQ0L651	500,000.000	497,720.00	527,623.29
AMERN ELEC PWR CO 4.3% DUE 12-01-2028 SEDOL: BGPVD00	417,000.000	416,504.66	420,118.05
AMERN EXPRESS CO FLTG RT 5.442% DUE 01-30-2036 SEDOL: BV0XZV1	139,000.000	140,709.70	144,637.33
AMERN EXPRESS CR 4.65% DUE 07-15-2029 CUSIP: 02589BAE0	250,000.000	253,193.36	253,441.35
AMERN TOWER CORP 4.9% DUE 03-15-2030 SEDOL: BT9P1V6	455,000.000	464,686.95	465,064.27
AMGEN INC FIXED 3.15% 02-21-2040 CUSIP: 031162CR9	454,000.000	439,243.62	358,895.15
AMGEN INC FIXED 5.15% 03-02-2028 CUSIP: 031162DP2	279,000.000	285,598.35	285,622.85
AMGEN INC NEW ISSUE 30YR 4.2% 02-22-2052 SEDOL: BN7KZX1	209,000.000	204,800.55	166,478.17
AMGEN INC 2.77% 09-01-2053 SEDOL: BN0THC8	21,000.000	12,190.50	12,508.85
AMGEN INC 4.4% DUE 02-22-2062 BEO SEDOL: BPY0TJ2	394,000.000	384,463.39	309,122.24
AMGEN INC 4.875% 03-01-2053 CUSIP: 031162DK3	2,314,000.000	2,199,968.18	2,044,249.29
AMGEN INC 5.15% DUE 11-15-2041 SEDOL: B76M525	172,000.000	229,181.40	166,865.40
AMGEN INC 5.25% 03-02-2030 SEDOL: BMTY697	985,000.000	1,006,226.34	1,022,662.37
AMGEN INC 5.25% DUE 03-01-2033 SEDOL: BMTY608	2,400,000.000	2,392,440.00	2,487,751.27

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
AMGEN INC 5.6% DUE 03-01-2043 SEDOL: BMTY5V2	765,000.000	760,723.65	771,987.33
AMGEN INC 5.65% 03-02-2053 SEDOL: BMTY5X4	1,343,000.000	1,343,744.81	1,320,715.39
AMGEN INC 5.75% DUE 03-02-2063 SEDOL: BMTY619	215,000.000	213,012.02	210,657.83
AMPHENOL CORP NEW 2.8% DUE 02-15-2030 SEDOL: BJDSY67	1,085,000.000	1,005,778.56	1,031,307.98
AMPHENOL CORP NEW 5.05% 04-05-2027 SEDOL: BPX3FW7	177,000.000	179,603.67	179,475.57
AMPHENOL CORP 4.125% 11-15-2030 SEDOL: BQ3R5Q0	946,000.000	945,159.22	941,977.42
AMPHENOL CORP 5.3% 11-15-2055 SEDOL: BQ3R6J0	1,338,000.000	1,336,860.30	1,283,493.43
AMPHENOL CORP 5.375% 11-15-2054 SEDOL: BRBJQ39	235,000.000	230,622.77	229,121.61
AMRIZE FIN US LLC 4.95% 04-07-2030 SEDOL: BN4BCD6	660,000.000	663,937.20	675,365.33
AMRIZE FIN US LLC 7.125% 07-15-2036 SEDOL: BNGC4V9	2,700,000.000	3,232,640.34	3,101,386.86
ANALOG DEVICES INC 2.8% DUE 10-01-2041/10-05-2021 BEO SEDOL: BPBK6K5	358,000.000	344,020.13	264,825.99
ANALOG DEVICES INC 2.95% 10-01-2051 SEDOL: BPBK6M7	536,000.000	516,125.97	348,361.16
ANALOG DEVICES INC 5.3% 04-01-2054 SEDOL: BPRBTZ8	856,000.000	851,548.80	826,595.86
ANTHEM INC FIXED 4.625% DUE 05-15-2042 SEDOL: B87XCP6	525,000.000	533,517.27	473,873.69
ANTHEM INC 2.55% 03-15-2031 SEDOL: BLF8T08	570,000.000	503,569.64	520,969.76
ANTHEM INC 4.65% DUE 01-15-2043 SEDOL: BLSP6D8	2,005,000.000	2,188,397.35	1,801,116.44
AON CORP/AON GLOBAL HOLD AON 3.9% 02-28-2052 SEDOL: BNR46Q3	311,000.000	282,305.46	233,545.34
AON NORTH AMER INC 5.75% 03-01-2054 SEDOL: BMFF928	1,431,000.000	1,422,272.71	1,429,473.88

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
APPLOVIN CORP 5.125% DUE 12-01-2029 SEDOL: BTG00L7	995,000.000	1,002,838.13	1,021,574.64
AREIT 2023-CRE8 7.2118% DUE 02-17-2028 CUSIP: 04002BAA3	210,709.660	209,656.12	210,433.99
ARES MANAGEMENT CORPORATION 5.6% 10-11-2054 SEDOL: BT25M09	400,000.000	396,956.00	380,969.97
ARES STRATEGIC INCOME FD NT 5.6% 02-15-2030 SEDOL: BNBV7S9	300,000.000	296,406.00	301,535.79
ARES STRATEGIC INCOME FD SR NT 144A 4.85% 01-15-2029 SEDOL: BVK9V00	109,000.000	107,403.15	107,708.35
ARES TR 2025-IND3 5.31676% 04-15-2042 CUSIP: 039955AA7	565,000.000	566,639.07	565,352.90
ARTHUR J GALLAGHER & CO 5.0% 02-15-2032 SEDOL: BNM6BW5	1,010,000.000	1,008,258.41	1,033,769.65
ARTHUR J GALLAGHER & CO 5.55% 02-15-2055 SEDOL: BNM6CJ9	1,575,000.000	1,548,373.43	1,517,563.20
ASCENSION HLTH 4.078% DUE 11-15-2028 SEDOL: BNRNLB0	216,000.000	217,304.64	216,959.99
AT&T INC 2.25% DUE 02-01-2032 SEDOL: BMDFQY1	1,860,000.000	1,568,067.58	1,633,546.84
AT&T INC 2.3% DUE 06-01-2027 SEDOL: BMHWTQ1	220,000.000	214,350.40	215,000.19
AT&T INC 2.55% DUE 12-01-2033 SEDOL: BVSRQF6	30,000.000	24,360.90	25,649.73
AT&T INC 3.5% DUE 09-15-2053 REG CUSIP: 00206RKJ0	5,356,000.000	4,848,190.97	3,599,734.02
AT&T INC 3.65% DUE 09-15-2059 CUSIP: 00206RLV2	7,058,000.000	5,421,852.16	4,679,384.62
AT&T INC 4.55% 11-01-2032 CUSIP: 00206RNB4	1,129,000.000	1,127,235.10	1,123,124.54
ATHENE HLDG LTD 6.625% 05-19-2055 SEDOL: BRJNH29	1,206,000.000	1,196,790.16	1,232,397.27
ATLAS WHSE LENDING 4.625% DUE 11-15-2028 SEDOL: BV97309	250,000.000	250,767.50	251,047.51
ATLAS WHSE LENDING 4.95% DUE 11-15-2030 SEDOL: BV97310	965,000.000	963,774.45	969,142.53

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
BANK AMER CORP 2.572% 10-20-2032 SEDOL: BMGDBJ2	275,000.000	236,016.00	248,239.26
BANK AMER CORP 2.831% 10-24-2051 SEDOL: BN6NBF5	369,000.000	241,023.42	235,579.77
BANK AMER CORP 3.311% DUE 04-22-2042 CUSIP: 06051GJW0	547,000.000	547,000.00	433,219.68
BANK AMER CORP 4.083% 03-20-2051 CUSIP: 06051GJA8	300,000.000	241,776.00	241,597.33
BANK AMER CORP 5.015% DUE 07-22-2033/01-22-2023 BEO CUSIP: 06051GKY4	200,000.000	200,000.00	204,341.60
BANK NEW YORK MELLON CORP 5.225% 11-20-2035 SEDOL: BTPH0F3	1,050,000.000	1,050,346.50	1,089,666.83
BANK OF AMERICA CORP 1.922% 10-24-2031 SEDOL: BLR8X26	115,000.000	112,700.44	102,941.32
BANK OF AMERICA CORP 4.271% 07-23-2029 CUSIP: 06051GHM4	2,950,000.000	2,910,601.28	2,964,566.54
BANK OF AMERICA CORP 4.571% 04-27-2033 CUSIP: 06051GKQ1	2,565,000.000	2,462,743.45	2,563,158.59
BANK OF AMERICA CORP 4.948% 07-22-2028 SEDOL: BNDK8X6	456,000.000	462,456.96	462,514.38
BANK OF AMERICA CORP 5.162% 01-24-2031 SEDOL: BS2CPW6	14,000.000	14,106.96	14,464.14
BANK OF AMERICA CORP 5.511% 01-24-2036 CUSIP: 06051GMM8	1,000,000.000	1,000,000.00	1,045,515.04
BANK OF AMERICA CORP 5.744% 02-12-2036 SEDOL: BNGH2G5	1,225,000.000	1,239,450.48	1,279,067.92
BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG SEDOL: BMYXXT8	765,000.000	586,541.25	566,172.66
BANK OF AMERICA CORPORATION 5.288% 04-25-2034 CUSIP: 06051GLH0	3,325,000.000	3,312,632.50	3,428,924.97
BANK OF AMERICA CORPORATION 5.468% 01-23-2035 CUSIP: 06051GMA4	2,100,000.000	2,100,000.00	2,192,245.71
BANK OF AMERICA CORPORATION 5.872% 09-15-2034 CUSIP: 06051GLU1	1,100,000.000	1,100,000.00	1,175,709.14
BANK OF AMERICA CORPORATION 6.11% 01-29-2037 SEDOL: B83ZNK8	450,000.000	503,190.00	486,050.92

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Corporate Debt Instruments - Other			
United States - USD			
BANK OF NEW YORK MELLON CORP 4.967% 04-26-2034 CUSIP: 06406RBR7	765,000.000	756,457.76	781,324.50
BANK ONE CORP FIXED 8.75% DUE 09-01-2030 SEDOL: BD0BFX1	250,000.000	346,082.50	294,681.19
BANK SER 2017-BNK CLASS A5 3.39% 06-15-2060 SEDOL: BTZHTK1	205,000.000	202,389.45	202,788.60
BANK 2018-BNK14 SER 2018-BN14 CL A3 3.966% 09-15-2060 CUSIP: 06035RAR7	270,000.000	267,922.27	268,625.19
BAXTER INTERNATIONAL INC 2.539% 2-01-2032 BEO SEDOL: BPNTJ90	296,000.000	242,986.74	258,328.35
BAXTER INTERNATIONAL INC 3.132% 12-01-2051 SEDOL: BMH0WZ5	844,000.000	748,848.52	532,382.57
BAXTER INTL INC 5.65% 12-15-2035 CUSIP: 071813DE6	1,566,000.000	1,570,393.40	1,589,474.06
BBCMS TR 2015-SRCH FLTG RT 5.12177% DUE 08-10-2035 CUSIP: 05547HAN1	200,000.000	201,229.80	190,051.42
BBCMS TR 2015-SRCH 4.197% DUE 08-10-2035 SEDOL: BFMD852	300,000.000	308,977.20	295,339.86
BECTON DICKINSON & 4.685% DUE 12-15-2044 SEDOL: BTDFT52	718,000.000	762,909.05	637,721.15
BENCHMARK 2019-B10 3.717% DUE 03-15-2062 CUSIP: 08162VAE8	732,000.000	713,557.03	717,394.33
BENCHMARK 2020-B22 FLTG RT 1.731% DUE 01-15-2054 SEDOL: BKVF4D4	120,000.000	113,212.50	113,515.87
BENCHMARK 2024-V5 5.8053% DUE 01-10-2057 CUSIP: 08163XAY9	1,960,000.000	2,021,062.79	2,040,370.39
BENCHMARK 2024-V6 MTG TR COML MTG PASS THRU CTF CL 5.92554% 03-15-2057 CUSIP: 081927AB1	275,000.000	288,502.93	287,435.01
BERKSHIRE HATHAWAY FIN CORP 4.2% DUE 08-15-2048 REG SEDOL: BYW5431	67,000.000	64,874.83	56,134.83
BERKSHIRE HATHAWAY FINANCE CORP 3.85% 03-15-2052 SEDOL: BKP9NP7	619,000.000	616,814.93	478,596.78
BERKSHIRE HATHAWAY FIXED 1.65% DUE 05-15-2031 SEDOL: BN927R3	905,000.000	757,591.56	788,392.41
BERKSHIRE HATHAWAY 4.5% DUE 02-01-2045 SEDOL: BVXY748	1,650,000.000	1,776,481.71	1,435,352.82

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Corporate Debt Instruments - Other			
United States - USD			
BGC GROUP INC SR NT 6.15% 04-02-2030 SEDOL: BTMJPQ8	400,000.000	399,388.00	414,427.57
BGC GROUP INC 6.6% 06-10-2029 SEDOL: BRXWVB9	300,000.000	299,709.00	313,058.16
BGC GROUP INC 8.0% 05-25-2028 SEDOL: BS3CR85	200,000.000	199,793.84	213,600.20
BK NEW YORK MELLON FLTG RT 4.942% DUE 02-11-2031 SEDOL: BRXZ4R5	350,000.000	350,066.78	360,179.60
BK OF AMER NA 6 DUE 10-15-2036 SEDOL: B8YB6B7	250,000.000	307,539.18	271,847.16
BLACK HILLS CORP 3.05% DUE 10-15-2029 SEDOL: BJV1DR2	250,000.000	249,140.00	238,776.74
BLACKSTONE HLDGS 1.6% DUE 03-30-2031 SEDOL: BNGCW26	1,505,000.000	1,262,606.72	1,312,060.38
BLACKSTONE HLDGS 3.15% DUE 10-02-2027 SEDOL: BDD87R7	220,000.000	216,515.20	217,016.41
BLACKSTONE REG FIN 4.95% DUE 02-15-2036 SEDOL: BVK6JX0	250,000.000	249,760.00	248,669.21
BLACKSTONE REG FINANCE 5.0% 12-06-2034 SEDOL: BPG4K88	219,000.000	214,846.39	221,359.48
BLP COML MTG TR 2025-IND 5.51% 03-15-2042 SEDOL: BSVH2K9	471,680.930	470,501.73	469,619.12
BLUE OWL CR INCOME CORP NT 7.75% 09-16-2027 SEDOL: BR852H6	435,000.000	452,393.84	452,415.94
BLUE OWL FINANCE LLC 3.125% 06-10-2031 SEDOL: BRJZ275	870,000.000	758,889.96	789,299.57
BOEING CO FIXED 5.705% DUE 05-01-2040 SEDOL: BM8XFQ5	573,000.000	722,714.94	586,426.95
BOEING CO FIXED 5.805% DUE 05-01-2050 SEDOL: BM8R6R5	862,000.000	844,474.45	851,586.03
BOEING CO 3.625% DUE 02-01-2031 SEDOL: BMHXMZ4	810,000.000	754,955.60	778,810.48
BOEING CO 3.9% 05-01-2049 SEDOL: BK1WFJ8	432,000.000	419,910.45	322,785.68
BOEING CO 5.93% DUE 05-01-2060 SEDOL: BM8R6Q4	590,000.000	549,707.66	580,783.26

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BOEING CO 6.858% 05-01-2054 SEDOL: BV97X76	2,800,000.000	2,800,000.00	3,158,452.84
BOOZ ALLEN HAMILTON INC 5.95% 08-04-2033 SEDOL: BRT3NQ5	200,000.000	198,487.00	208,734.44
BOSTON PPTYS LTD PARTNERSHIP 5.75% 01-15-2035 SEDOL: BS60CN6	1,350,000.000	1,357,575.22	1,390,109.05
BOSTON PPTYS LTD PARTNERSHIP 6.5% 01-15-2034 SEDOL: BMXP3L7	655,000.000	654,026.66	706,267.44
BP CAP MKTS AMER INC SR GTD NT 2.721% 01-12-2032 SEDOL: BPH2JC8	510,000.000	447,163.19	465,189.04
BRISTOL MYERS SQUIBB CO 5.55% 02-22-2054 SEDOL: BPK6XT2	3,429,000.000	3,425,667.00	3,379,002.64
BRISTOL MYERS 2.55% DUE 11-13-2050 SEDOL: BMXF715	373,000.000	232,458.19	221,526.81
BRISTOL-MYERS SQUIBB CO 3.7% 03-15-2052 SEDOL: BP96199	368,000.000	275,689.50	271,278.56
BROADCOM INC FIXED 4.15% DUE 11-15-2030 SEDOL: BKPVKP2	423,000.000	422,530.47	421,652.38
BROADCOM INC SR NT 5.2% 07-15-2035 CUSIP: 11135FCM1	314,000.000	325,115.30	322,547.57
BROADCOM INC 2.6% 02-15-2033 SEDOL: BTMNT79	100,000.000	99,824.00	88,186.52
BROADCOM INC 3.469% 04-15-2034 SEDOL: BTMP748	1,805,000.000	1,555,084.86	1,649,521.74
BROADCOM INC 4.3% DUE 11-15-2032 BEO SEDOL: BKPVK30	705,000.000	671,125.19	696,469.72
BROADCOM INC 4.75% 04-15-2029 SEDOL: BKXB3J9	991,000.000	995,411.56	1,010,186.52
BROADCOM INC 4.8% 10-15-2034 SEDOL: BRSF3Y0	272,000.000	270,390.26	273,045.76
BROADCOM INC 4.9% 02-15-2038 CUSIP: 11135FCX7	913,000.000	910,781.41	897,793.50
BROADCOM INC 4.9% 07-15-2032 SEDOL: BTK0T16	1,104,000.000	1,108,656.75	1,128,765.90
BROADCOM INC 5.05% 07-12-2027 SEDOL: BS6VJK5	279,000.000	283,927.14	284,026.49

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Corporate Debt Instruments - Other			
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BROADSTONE NET 5% DUE 11-01-2032 SEDOL: BRWFYZ4	100,000.000	99,151.00	100,289.54
BROWN & BROWN INC 4.7% 06-23-2028 SEDOL: BVMCBY1	176,000.000	177,693.12	178,163.71
BROWN & BROWN INC 4.9% 06-23-2030 SEDOL: BTQGQ28	586,000.000	593,144.77	594,807.53
BROWN & BROWN INC 5.25% 06-23-2032 SEDOL: BTQGQ39	794,000.000	797,247.62	812,826.66
BROWN & BROWN INC 6.25% 06-23-2055 SEDOL: BTQGQ62	2,703,000.000	2,747,244.22	2,820,682.08
BSTN SCIENTIFIC 2.65% DUE 06-01-2030 SEDOL: BLBCYV0	575,000.000	511,215.25	541,469.78
BURL NORTHN SANTA 4.95% DUE 09-15-2041 SEDOL: B61QXW1	1,100,000.000	1,126,136.50	1,065,167.85
BURL NORTHN SANTA 5.75% DUE 05-01-2040 SEDOL: B4PXK12	725,000.000	908,345.25	768,126.40
BURL NORTHN 4.4 DUE 03-15-2042 SEDOL: B787QZ8	275,000.000	300,190.00	246,185.26
BURLINGTON NORTHERN SANTA FE LLC 5.5% 03-15-2055 SEDOL: BR3XVJ0	594,000.000	592,644.58	586,781.93
BURLINGTON NORTHN SANTA FE LLC 3.3% 09-15-2051 SEDOL: BN7GF39	350,000.000	357,728.00	242,343.56
BURLINGTON NORTHN SANTA FE LLC 4.9 DUE 04-01-2044 REG SEDOL: BKH0LR6	250,000.000	272,410.00	235,910.63
BURLINGTON NORTHN SANTA 4.55 09-01-2044 SEDOL: BQ26P46	385,000.000	441,006.40	343,094.12
CANTOR FITZGERALD L P SR NT 144A 4.5% 04-14-2027 SEDOL: BQ7ZPP9	75,000.000	74,760.75	74,893.63
CAP 1 MULTI-ASSET 4.65% DUE 10-15-2037 CUSIP: 14041NGH8	2,342,000.000	2,341,124.09	2,346,833.19
CAPITAL ONE FINANCIAL CORP 5.817% DUE 02-01-2034 SEDOL: BPQT8D4	1,545,000.000	1,507,849.18	1,619,395.81
CAPITAL ONE FINANCIAL CORP 6.312% 06-08-2029 CUSIP: 14040HCZ6	645,000.000	677,811.15	677,110.04
CAPITAL ONE FINANCIAL CORP 6.377% 06-08-2034 CUSIP: 14040HDA0	325,000.000	338,325.00	351,835.96

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United States - USD			
CAPITAL ONE FINL CORP 4.927% 05-10-2028 SEDOL: BPX31X0	214,000.000	216,264.12	216,549.94
CAPITAL ONE FINL CORP 6.051% 02-01-2035 SEDOL: BQWNK64	225,000.000	225,000.00	239,944.39
CARLISLE COS INC 3.75% 12-01-2027 SEDOL: BZ1JS39	214,000.000	212,840.12	212,887.43
CARLISLE COS INC 5.25% DUE 09-15-2035 CUSIP: 142339AN0	731,000.000	732,569.57	747,807.36
CARRIER GLOBAL CORP 2.722% 02-15-2030 SEDOL: BNG23C3	820,000.000	752,764.36	772,795.93
CBRE SERVICES INC 4.9% 01-15-2033 CUSIP: 12505BAL4	691,000.000	691,624.50	695,266.15
CBRE SVCS INC 5.5% 06-15-2035 SEDOL: BTZDB81	540,000.000	533,130.30	558,882.97
CCO HOLDINGS LLC 4.5% 06-01-2033 SEDOL: BNDM315	425,000.000	369,218.75	372,027.39
CDW LLC/CDW FIN CORP 5.1% 03-01-2030 SEDOL: BMX7Q92	100,000.000	100,819.00	101,899.57
CENTENE CORP DEL FIXED 4.625% 12-15-2029 SEDOL: BMVQRX2	1,300,000.000	1,262,001.00	1,261,092.43
CENTENE CORP DEL SR NT 4.25% 12-15-2027 SEDOL: BMCTMH9	100,000.000	99,160.00	99,410.28
CF INDS INC 5.375% DUE 03-15-2044 SEDOL: BKL56J4	200,000.000	246,000.00	187,811.11
CHARLES SCHWAB CORP 2.45% DUE 03-03-2027BEO SEDOL: BPW8BM5	220,000.000	215,958.60	216,549.20
CHARLES SCHWAB CORP 5.853% 05-19-2034 SEDOL: BP4YBS7	1,415,000.000	1,442,805.80	1,517,934.74
CHARTER COMM OPT LLC/CAP 3.9% DUE 06-01-2052 REG CUSIP: 161175CA0	1,577,000.000	1,054,866.07	1,020,150.95
CHARTER COMMUNICATIONS ENTMT I L P 3.5% 03-01-2042 CUSIP: 161175CE2	1,600,000.000	1,118,208.00	1,113,438.90
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 5.25% 04-01-2053 SEDOL: BPCTJS0	1,385,000.000	1,130,568.11	1,099,479.31
CHARTER COMMUNICATIONS OPER LLC 6.7% 12-01-2055 CUSIP: 161175CT9	170,000.000	169,714.40	163,510.88

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Schedule of Assets Held for Investment Purposes

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Corporate Debt Instruments - Other			
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CHARTER COMMUNICATIONS OPER LLC/CHARTE 3.7% DUE 04-01-2051/04-17-2020 REG CUSIP: 161175BV5	3,316,000.000	2,528,111.53	2,095,385.51
CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.2% DUE 03-15-2028 BEO SEDOL: BFFFBV2	1,830,000.000	1,796,662.08	1,821,357.28
CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.8% DUE 03-01-2050 CUSIP: 161175BT0	1,287,000.000	988,782.58	970,196.52
CHARTER FIXED 5.75% DUE 04-01-2048 CUSIP: 161175BN3	839,000.000	805,848.74	717,832.29
CHARTER 6.384% DUE 10-23-2035 CUSIP: 161175AZ7	40,000.000	42,994.27	41,329.79
CHASE HOME LENDING MTG TR 2025-3 MTG PASS THRU CTF CL A-4 5.5% 02-25-2056 CUSIP: 16160MAD5	502,012.040	501,227.65	504,183.84
CHASE ISSUANCE TR SR D26Q CL A 4.63% 01-15-2031 CUSIP: 161571HW7	150,000.000	153,785.16	153,852.15
CHENIERE CORPUS CHRISTI HLDGS LLC 3.7% 11-15-2029 SEDOL: BMBTPN7	900,000.000	899,472.00	879,691.71
CHENIERE CORPUS CHRISTI HLDGS LLC 5.125% 06-30-2027 SEDOL: BDRJN78	1,110,000.000	1,120,693.40	1,120,815.16
CHENIERE ENERGY PARTNERS LP 5.95% 06-30-2033 SEDOL: BSLJM38	775,000.000	773,248.50	823,009.75
CHENIERE ENERGY PARTNERS 5.75% 08-15-2034 SEDOL: BP09GB4	800,000.000	798,560.00	836,887.76
CHEVRON CORP NEW FIXED 3.078% DUE 05-11-2050 SEDOL: BLB4PD5	97,000.000	97,860.51	66,142.11
CHEVRON U S A INC 2.343% DUE 08-12-2050 REG SEDOL: BPKC1G3	392,000.000	370,367.16	228,594.46
CHOICE HOTELS INTL INC 5.85% 08-01-2034 SEDOL: BSMW0T8	100,000.000	98,929.00	102,118.36
CHUBB INA HLDGS INC 4.9% 08-15-2035 SEDOL: BV6KWK4	871,000.000	879,457.05	876,154.02
CHUBB INA HLDGS INC 5.0% 03-15-2034 SEDOL: BM8K6Y1	1,673,000.000	1,662,613.71	1,714,622.35
CIGNA CORP NEW CORP 4.9% 12-15-2048 SEDOL: BKPHS34	1,425,000.000	1,457,834.74	1,275,135.89
CIGNA GROUP 4.875% 09-15-2032 SEDOL: BT6M1H6	1,404,000.000	1,407,677.18	1,424,487.22

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
CIGNA GROUP 5.25% 01-15-2036 SEDOL: BT6M1P4	400,000.000	399,236.00	408,129.40
CIGNA GROUP 6.0% 01-15-2056 SEDOL: BT6M1V0	1,041,000.000	1,042,500.10	1,075,105.29
CISCO SYS INC 5.1% 02-24-2035 SEDOL: BTJX121	414,000.000	413,910.18	426,311.97
CISCO SYS INC 5.3% 02-26-2054 SEDOL: BMG7QR7	370,000.000	365,632.91	356,179.91
CITIBANK CREDIT CARD ISSUANCE TRUST SR 25-A1 CL A 4.3% 06-21-2030 CUSIP: 17305EHA6	150,000.000	151,775.39	151,781.10
CITIGROUP COML MTG TR 2017-B1 COML MTG PASSTHRU CTF CL A-4 3.458% 08-15-2050 SEDOL: BTPH075	270,000.000	265,844.53	266,604.67
CITIGROUP INC 2.52% 11-03-2032 SEDOL: BNHX0P7	305,000.000	227,763.82	273,576.22
CITIGROUP INC 3.785% 03-17-2033 CUSIP: 172967NN7	740,000.000	673,299.21	706,640.81
CITIGROUP INC 4.503% 09-11-2031 CUSIP: 172967QF1	38,000.000	37,995.44	38,164.68
CITIGROUP INC 4.542% 09-19-2030 CUSIP: 17327CAT0	2,115,000.000	2,136,784.50	2,133,369.73
CITIGROUP INC 4.643% 05-07-2028 CUSIP: 172967PZ8	358,000.000	360,570.44	360,916.21
CITIGROUP INC 5.174% 09-11-2036 CUSIP: 172967QH7	1,964,000.000	1,971,171.68	1,986,554.11
CITIGROUP INC 5.449% 06-11-2035 CUSIP: 172967PL9	725,000.000	725,000.00	751,985.24
CITIGROUP INC 6.125% DUE 08-25-2036 SEDOL: B1CDG16	369,000.000	363,550.34	392,883.04
CITIGROUP INC 6.174% DUE 05-25-2034 SEDOL: BMJ0DB6	1,160,000.000	1,180,009.65	1,233,773.05
CITIGROUP INC 6.27% 11-17-2033 SEDOL: BJN59J6	300,000.000	312,237.00	327,087.84
CITIGROUP INC 6.625 DUE 06-15-2032 BEO SEDOL: BG48R11	1,150,000.000	1,430,167.40	1,276,070.84
CMO BANK 2017-BNKS CL A4 3.131% DUE 06-15-2060 CUSIP: 06541WAW2	1,629,733.450	1,587,334.91	1,610,866.51

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United States - USD			
CMO BANK 2017-BNK9 CLASS A4 3.538% DUE 11-15-2054 SEDOL: BQT6550	293,168.260	289,258.42	289,383.19
CMO BANK 2018-BNK10 SER 2018-BN10 CL A5 3.688% 02-15-2061 SEDOL: BTZHT56	292,000.000	289,045.78	289,444.24
CMO BANK5 SER 23-5YR3 CL A3 FLTG RT 09-15-2056 CUSIP: 06211EAF8	238,000.000	252,270.70	251,329.40
CMO BANK5 SR 23-5YR1 CL A3 6.26% 03-15-2056 CUSIP: 06644EAG3	1,343,000.000	1,392,133.17	1,392,924.15
CMO BARCLAYS COMMERCIAL MORTGAGE SR 25-C39 CL AS 5.29694% 12-15-2058 CUSIP: 05556YAC6	685,000.000	705,549.52	707,994.08
CMO BARCLAYS COMMERCIAL MTGE SECURITIES SER 24-5C25 CL A3 5.946% 03-15-2057 CUSIP: 05554VAB6	680,000.000	703,454.69	711,555.60
CMO BMO MORTGAGE TRUST SR 25-C11 CL A5 5.6874% 02-15-2058 CUSIP: 05613XAC9	645,000.000	663,985.61	682,037.71
CMO BMO MTG TR SR 25-SC10 CL A3 5.57840%05-15-2058 CUSIP: 05615BAC5	1,158,000.000	1,191,202.03	1,206,646.31
CMO BMO 2022-C2 MORTGAGE TRUST SR 22-C2 CL A5 VAR RT 07-15-2054 SEDOL: BN75S04	842,000.000	854,268.21	854,612.49
CMO MORGAN STANLEY BAML TRUST SR 25-SC1 CL A3 5.635% 03-15-2030 CUSIP: 61778GAE6	1,625,000.000	1,673,496.09	1,698,822.94
CMO MORGAN STANLEY CAP I TR SER 20-HR8 CL CL A4 2.041% 07-15-2053 SEDOL: BMZC7L4	952,776.000	831,706.46	864,079.22
CMO WELLS FARGO COML MTG TR SER 2018-C47 CL A4 4.442% 09-15-2061 SEDOL: BGT0VV0	175,000.000	175,957.03	176,045.63
CMS ENERGY CORP FIXED 4.75% DUE 06-01-2050 SEDOL: BLD8NV9	645,000.000	620,873.23	634,502.03
CMS ENERGY CORP 3.45% 08-15-2027 SEDOL: BYYQJF9	2,100,000.000	2,050,646.57	2,081,005.63
CNH INDL CAP LLC 4.55% 04-10-2028 SEDOL: BPK4GD1	755,000.000	751,685.85	760,381.37
COCA COLA CO 5.3% 05-13-2054 SEDOL: BS5WKY0	731,000.000	721,546.64	720,088.52
COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047 SEDOL: BFWQ3V2	311,000.000	316,218.58	233,710.94
COMCAST CORP NEW 2.8% DUE 01-15-2051/05-28-2020 REG SEDOL: BL6D441	450,000.000	447,783.50	262,153.13

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United States - USD			
COMCAST CORP NEW 2.887% 11-01-2051 BEO SEDOL: BQ7XHB3	2,925,000.000	2,194,873.46	1,721,230.96
COMCAST CORP NEW 3.999% 11-01-2049 SEDOL: BFW31L9	493,000.000	501,852.55	364,862.23
COMCAST CORP NEW 4.049% DUE 11-01-2052 SEDOL: BFWQ3S9	532,000.000	551,199.88	390,593.93
COMCAST CORP NEW 5.65% 06-01-2054 SEDOL: BS3FND1	1,977,000.000	2,043,120.06	1,859,331.15
COMCAST CORP NEW 6.05% 05-15-2055 CUSIP: 20030NEQ0	1,111,000.000	1,111,576.81	1,103,625.93
COMCAST CORP 4.8% 05-15-2033 CUSIP: 20030NEE7	765,000.000	749,176.70	772,905.38
COMCAST CORP 5.35% 05-15-2053 CUSIP: 20030NEF4	150,000.000	149,353.50	135,184.81
COMMONBOND STUDENT LOAN TRUST 2021- PVT CR STUD LN BACKED 144A 1.17% 09-25-2051 CUSIP: 20268AAA0	0.010	0.01	0.01
COMMONSPIRIT HEALTH 4.975% 09-01-2035 SEDOL: BT04GS4	100,000.000	100,000.00	99,051.53
COMMONWEALTH EDISON CO 1ST MTG BD SER 130 3.125% 03-15-2051 SEDOL: BMBZ728	1,050,000.000	1,048,572.00	698,121.81
COMMONWEALTH EDISON CO 3.2% DUE 11-15-2049 SEDOL: BJVBFZ4	200,000.000	198,434.00	135,736.77
COMMONWEALTH EDISON CO 3.85% 03-15-2052 SEDOL: BPQG0Y0	375,000.000	374,336.25	281,440.56
COMMONWEALTH EDISON CO 5.65% 06-01-2054 SEDOL: BS5WKX9	200,000.000	198,704.00	198,977.09
COMWLTH EDISON CO FIXED 3% DUE 03-01-2050 SEDOL: BKMGBX5	1,025,000.000	1,023,585.50	672,305.38
COMWLTH EDISON CO 4.35% DUE 11-15-2045 SEDOL: BYQ6HF3	775,000.000	768,970.50	661,258.29
CONNECTICUT LIGHT & POWER CO 1ST MTG BD 4.65% 01-01-2029 SEDOL: BQWR8N9	670,000.000	671,642.05	683,060.69
CONOCOPHILLIPS CO 3.8% 03-15-2052 SEDOL: BQJQQ02	605,000.000	528,903.30	446,022.16
CONOCOPHILLIPS COMPANY 4.85% 01-15-2032 SEDOL: BTBKBY2	1,010,000.000	1,007,039.27	1,038,293.43

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Schedule of Assets Held for Investment Purposes

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United States - USD			
CONOCOPHILLIPS COMPANY 5.5% 01-15-2055 SEDOL: BQJQPZ0	951,000.000	916,274.05	912,523.70
CONSOLIDATED EDISON CO N Y INC 5.375% 05-15-2034 SEDOL: BM8JC39	745,000.000	755,927.80	774,269.52
CONSTELLATION ENERGY GENERATION LLC 5.8%DUE 03-01-2033 CUSIP: 210385AC4	300,000.000	299,928.00	320,666.80
CONSUMERS ENERGY CO 4.625% 05-15-2033 SEDOL: BP29957	34,000.000	33,813.34	34,168.36
CONSUMERS ENERGY CO 4.9% 02-15-2029 SEDOL: BPSNP99	278,000.000	285,722.84	285,240.77
CONSUMERS ENERGY CO 5.05% 05-15-2035 SEDOL: BNKB638	345,000.000	342,843.75	351,495.96
CONSUMERS 2023 SECURE FUND 5.21% 09-01-2030 SEDOL: BPDHKP7	230,000.000	237,840.70	237,198.13
COPT DEFENSE PROPERTIES LP 4.5% 10-15-2030 CUSIP: 12713UAA4	100,000.000	99,464.00	99,632.24
COREBRIDGE FINL INC SR NT 3.65% 04-05-2027 SEDOL: BRXNDQ1	290,000.000	287,775.70	288,227.33
COREBRIDGE FINL INC SR NT 3.85% 04-05-2029 SEDOL: BRXNDR2	1,300,000.000	1,258,835.45	1,279,683.83
COX COMMUNICATIONS INC NEW 5.7% 06-15-2033 SEDOL: BRRH8P3	630,000.000	628,129.72	636,306.72
CRH AMER INC 5.125% DUE 05-18-2045 SEDOL: BX8Z1C6	425,000.000	426,997.85	399,095.99
CRH AMERICA FINANCE INC 5.5% 01-09-2035 SEDOL: BR2NR71	870,000.000	879,288.92	907,176.98
CRH AMERICA FINANCE INC 5.875% 01-09-2055 SEDOL: BR2NR82	220,000.000	219,846.00	225,927.29
CROWN CASTLE INC 5.2% 09-01-2034 SEDOL: BSWVLR0	550,000.000	546,326.00	556,675.55
CSX CORP FIXED 4.3% DUE 03-01-2048 CUSIP: 126408HK2	636,000.000	585,514.42	532,609.12
CSX CORP 2.5% DUE 05-15-2051 SEDOL: BKY5RH6	139,000.000	131,288.26	82,477.74
CSX CORP 3.35% 09-15-2049 CUSIP: 126408HR7	104,000.000	99,372.48	73,322.30

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CSX CORP 4.5% 11-15-2052 SEDOL: BNDW393	158,000.000	153,577.08	134,492.83
CSX CORP 4.5% DUE 03-15-2049 CUSIP: 126408HP1	472,000.000	466,448.52	404,354.36
CSX CORP 4.75% DUE 05-30-2042 SEDOL: B56PH80	300,000.000	316,785.00	277,775.29
CSX CORP 4.75% DUE 11-15-2048 CUSIP: 126408HN6	456,000.000	444,597.76	406,721.49
CSX CORP 6.15% DUE 05-01-2037 SEDOL: B92WJC1	2,600,000.000	3,331,246.58	2,861,256.37
CUMMINS INC 5.15% 02-20-2034 SEDOL: BSBGTM7	750,000.000	751,634.88	777,680.15
CVS HEALTH CORP SR NT 6.2% 09-15-2055 CUSIP: 126650EL0	2,374,000.000	2,390,711.53	2,419,618.48
CVS HEALTH CORP SR NT 6% 06-01-2063 SEDOL: BQ0MLF9	107,000.000	103,808.73	103,704.62
CVS HEALTH CORP 4.78% DUE 03-25-2038 SEDOL: BF4JK96	1,250,000.000	1,232,621.67	1,183,558.25
CVS HEALTH CORP 5.05% DUE 03-25-2048 SEDOL: BF4JKH4	1,825,000.000	1,760,367.13	1,615,180.85
CVS HEALTH CORP 5.125% DUE 07-20-2045 SEDOL: BYPFC45	300,000.000	267,209.52	271,650.78
CVS HEALTH CORP 5.875% 06-01-2053 SEDOL: BQ0MLB5	325,000.000	297,667.50	316,828.83
CVS HEALTH CORP 6.25% 09-15-2065 CUSIP: 126650EM8	378,000.000	376,476.66	380,606.88
CVS HLTH FIXED 6.05% 06-01-2054 SEDOL: BSCC010	1,526,000.000	1,466,366.08	1,524,825.82
DEFAULTED C3 NANO INC SR NT SER 2023-G 144A 10.0% 09-15-2027 CUSIP: 12656VAD5	100,800.000	100,800.00	96,768.00
DEFAULTED MAGNA IMPERIO SYS CORP 7.0% 06-29-2026 CUSIP: 55921QAA0	100,000.000	99,000.00	96,801.00
DEFAULTED PVTPL BLAST MOTION INC SR NT SER 2023-B 10.0% 08-15-2026 CUSIP: 09345BAD2	134,166.670	134,166.67	128,800.00
DEFAULTED PVTPL COOKS VENTURE INC 8.75% 06-15-2027 CUSIP: 216378AB5	100,000.000	100,000.00	96,000.00

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DEVON ENERGY CORP 4.75% DUE 05-15-2042 SEDOL: BFN08Q3	100,000.000	114,810.00	86,873.91
DEVON ENERGY CORP 5.75% 09-15-2054 SEDOL: BSQNDD2	339,000.000	309,090.93	312,723.60
DIAMONDBACK ENERGY INC 5.2% 04-18-2027 CUSIP: 25278XAX7	284,000.000	288,115.16	288,132.30
DIAMONDBACK ENERGY INC 5.4% 04-18-2034 SEDOL: BMDPVS0	765,000.000	753,022.16	784,599.74
DIAMONDBACK ENERGY INC 5.55% 04-01-2035 SEDOL: BS70HD0	300,000.000	299,811.00	308,934.55
DISNEY WALT CO SR NT 6.15% 03-01-2037 SEDOL: BK24PP9	400,000.000	529,472.00	441,752.79
DOMINION ENERGY FIXED 4.25% DUE 06-01-2028 SEDOL: BG43JQ5	675,000.000	670,320.27	677,442.35
DOMINION ENERGY INC 6.875% 02-01-2055 SEDOL: BS6Q8D6	430,000.000	447,013.23	447,341.71
DOMINION ENERGY 4.85% DUE 08-15-2052 SEDOL: BPQXMZ6	375,000.000	370,155.00	323,216.66
DOMINION RES INC 4.7% DUE 12-01-2044 SEDOL: BSR9GC9	2,030,000.000	2,326,357.00	1,786,628.66
DOW CHEM CO NT 9.4 DUE 05-15-2039 SEDOL: BG48TR1	675,000.000	1,121,047.45	869,591.96
DOW CHEM CO 5.25% DUE 11-15-2041 SEDOL: B76L298	800,000.000	853,669.46	726,869.71
DOW CHEMICAL CO NT 5.65% 03-15-2036 SEDOL: BVZMDF3	68,000.000	67,951.85	67,872.51
DOW CHEMICAL CO 5.6% 02-15-2054 SEDOL: BSHRL95	1,042,000.000	1,023,436.90	908,847.37
DOW CHEMICAL CO/THE 5.95% 03-15-2055 SEDOL: BPDHNX6	382,000.000	377,511.22	348,649.12
DTE ELEC CO 5.25% 05-15-2035 SEDOL: BVBCZH3	100,000.000	102,554.00	102,997.49
DTE ENERGY CO 4.95% 07-01-2027 SEDOL: BSWWXL1	280,000.000	283,516.80	283,726.81
DTE ENERGY CO 5.1% 03-01-2029 SEDOL: BPGLSN0	1,330,000.000	1,343,358.33	1,363,976.10

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DTE ENERGY CO 5.85% 06-01-2034 SEDOL: BQ66JJ5	645,000.000	667,021.07	688,995.39
DUKE ENERGY CAROLINAS LLC 5.35% DUE 01-15-2053 SEDOL: BQ0N1J6	1,145,000.000	1,142,758.52	1,101,463.34
DUKE ENERGY CORP NEW 4.85% 01-05-2027 SEDOL: BPCRN04	282,000.000	284,346.24	284,651.71
DUKE ENERGY CORP 3.75% DUE 09-01-2046 SEDOL: BD381P3	267,000.000	289,543.37	203,128.27
DUKE ENERGY CORP 3.95% DUE 08-15-2047 SEDOL: BF46ZJ2	400,000.000	366,072.00	309,311.01
DUKE ENERGY CORP 4.5% DUE 08-15-2032 SEDOL: BNG9CH2	1,570,000.000	1,508,428.95	1,567,146.73
DUKE ENERGY CORP 5.7% 09-15-2055 SEDOL: BVLDQ28	2,550,000.000	2,534,932.25	2,486,187.24
DUKE ENERGY CORP 5% DUE 08-15-2052 SEDOL: BNG9CJ4	117,000.000	116,512.11	103,693.81
DUKE ENERGY FLA LLC 1ST MTG BD 3% 12-15-2051 SEDOL: BP8KQ42	140,000.000	87,661.00	90,830.19
DUKE ENERGY FLA LLC 5.95% DUE 11-15-2052BEO SEDOL: BM9B9B1	237,000.000	230,860.83	245,578.90
DUKE ENERGY FLA 4.2% DUE 07-15-2048 CUSIP: 26444HAF8	200,000.000	199,722.00	163,116.65
DUKE ENERGY FLORIDA LLC 4.85% 12-01-2035 SEDOL: BR11572	950,000.000	951,395.00	947,849.73
DUKE ENERGY OHIO INC 4.3% DUE 02-01-2049REG SEDOL: BHZRWQ4	300,000.000	249,351.00	246,014.67
DUKE ENERGY PROGRESS LLC 1ST MTG BD 2.9%08-15-2051 SEDOL: BM8DBZ6	150,000.000	149,730.00	94,808.31
DUKE ENERGY PROGRESS LLC 2.0% 08-15-2031 SEDOL: BM8DBX4	60,000.000	51,374.40	53,322.90
DUKE ENERGY PROGRESS LLC 2.5% DUE 08-15-2050 SEDOL: BMTV8X6	97,000.000	55,747.51	56,772.06
DUKE ENERGY PROGRESS LLC 3.45% 03-15-2029 SEDOL: BJLV5M1	483,000.000	481,010.04	475,711.96
DUKE ENERGY PROGRESS LLC 5.55% 03-15-2055 SEDOL: BTXYJK4	550,000.000	553,388.00	544,352.40

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DUKE ENERGY 3.2% DUE 08-15-2049 SEDOL: BKFV9W2	501,000.000	414,005.23	343,512.82
DUKE ENERGY 3.75% DUE 06-01-2045 SEDOL: BYV3C76	500,000.000	529,170.00	394,090.47
EASTERN ENERGY GAS HOLDINGS LLC 5.8% 01-15-2035 CUSIP: 27636AAB8	440,000.000	448,794.65	465,375.70
EBAY INC 4.25% 03-06-2029 CUSIP: 278642BD4	218,000.000	218,718.24	218,764.59
EDISON INTERNATIONAL 6.25% 03-15-2030 SEDOL: BT9P1Y9	40,000.000	40,616.00	41,845.67
EDISON INTL JR SUB NT FIXED-FIXED RESET 7.875% 06-15-2054 SEDOL: BM92RL0	548,000.000	525,771.46	571,796.90
EDISON INTL 5.25% 11-15-2028 SEDOL: BMXP3P1	17,000.000	16,421.32	17,235.56
EDISON INTL 5.45% 06-15-2029 SEDOL: BQD3LP9	400,000.000	399,716.00	407,250.84
EDISON INTL 6.95% DUE 11-15-2029 SEDOL: BM9B9D3	61,000.000	62,434.83	64,987.57
EL PASO NAT GAS CO 8.375% DUE 06-15-2032 SEDOL: 2787237	200,000.000	289,630.00	240,371.22
ELEVANCE HEALTH INC 5.15% 06-15-2029 SEDOL: BSWYK05	275,000.000	283,558.00	283,912.61
ELEVANCE HEALTH INC 5.2% 02-15-2035 SEDOL: BT259Z3	150,000.000	149,469.00	153,461.12
ELEVANCE HEALTH INC 5.375% 06-15-2034 SEDOL: BSWYK49	225,000.000	224,838.00	232,882.03
ELEVANCE HEALTH INC 5.7% 02-15-2055 SEDOL: BT25B13	1,085,000.000	1,067,766.80	1,062,127.53
ELEVANCE HEALTH INC 5.7% 09-15-2055 CUSIP: 036752BL6	550,000.000	546,870.50	541,081.67
ELEVANCE HEALTH INC 5.85% 11-01-2064 SEDOL: BT25B35	584,000.000	577,501.30	575,343.91
ELEVANCE HLTH INC FIXED 6.1% DUE 10-15-2052 SEDOL: BNTB0H1	560,000.000	572,780.38	579,000.78
ELI LILLY & CO 4.9% 10-15-2035 SEDOL: BVDCX11	130,000.000	129,892.10	132,512.12

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
ELI LILLY & CO 5.5% 02-12-2055 SEDOL: BSNZ6C1	1,285,000.000	1,276,174.00	1,292,561.04
ELI LILLY & CO 5.6% 10-15-2055 CUSIP: 532457DF2	758,000.000	798,320.48	766,115.69
ELI LILLY & CO 5.65% 10-15-2065 SEDOL: BW0X1D2	37,000.000	36,866.06	37,428.13
ELI LILLY AND COMPANY 5.0% 02-09-2054 SEDOL: BSHRLF1	765,000.000	760,647.15	715,937.64
ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045 SEDOL: BYQ24Q1	300,000.000	314,548.37	295,291.60
ENERGY TRANSFER L P 5.2% DUE 04-01-2030 SEDOL: BQXV089	1,745,000.000	1,764,788.95	1,799,015.76
ENERGY TRANSFER LP 5.55% 05-15-2034 SEDOL: BQHNMV8	400,000.000	398,640.00	411,743.33
ENERGY TRANSFER LP 5.75% DUE 02-15-2033 BEO SEDOL: BPLKW30	325,000.000	324,645.75	341,537.32
ENERGY TRANSFER LP 5.95% 05-15-2054 SEDOL: BQHNMW9	600,000.000	597,138.00	571,175.90
ENTERGY ARK LLC 5.45% 06-01-2034 SEDOL: BSD3L31	445,000.000	448,405.54	465,819.18
ENTERGY CORP NEW 3.75% DUE 06-15-2050 SEDOL: BMFYH09	83,000.000	81,672.00	60,473.15
ENTERGY LA LLC 5.7% 03-15-2054 SEDOL: BQKW030	600,000.000	599,136.00	598,114.06
ENTERPRISE PRODS OPER LLC 4.3% 06-20-2028 SEDOL: BVDD8S6	299,000.000	300,883.70	301,659.41
ENTERPRISE PRODS OPER LLC 5.2% 01-15-2036 SEDOL: BVDD8P3	938,000.000	936,955.30	956,498.20
EOG RES INC 5.95% 07-15-2055 SEDOL: BRVW3C6	300,000.000	299,157.00	306,715.65
EPR PPTYS 3.75% DUE 08-15-2029 SEDOL: BHQZFR9	801,000.000	763,897.32	776,428.17
EPR PPTYS 4.5% DUE 06-01-2027 SEDOL: BZ11Z12	1,155,000.000	1,140,192.64	1,156,851.34
EQUINIX INC FIXED 3.2% 11-18-2029 CUSIP: 29444UBE5	400,000.000	399,592.00	384,291.37

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◆ Schedule of Assets Held for Investment Purposes

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Corporate Debt Instruments - Other			
United States - USD			
EQUINIX INC SR NT 3.4% 02-15-2052 CUSIP: 29444UBT2	82,000.000	81,325.96	56,253.94
ERP OPER LTD 4.5% DUE 07-01-2044 SEDOL: BNH7PZ4	1,235,000.000	1,283,745.60	1,102,786.16
ESSENT GROUP LTD NT 6.25% 07-01-2029 SEDOL: BR2NPG6	200,000.000	199,264.00	208,867.87
ESSEX PORTFOLIO L P 4.0% 03-01-2029 SEDOL: BFMWWB3	350,000.000	352,509.50	347,495.30
EVERSOURCE ENERGY 2.9% 03-01-2027 SEDOL: BNQSG88	842,000.000	821,918.30	830,419.23
EVERSOURCE ENERGY 4.45%12-15-2030 SEDOL: BT3DZZ8	300,000.000	299,313.00	298,319.99
EVERSOURCE ENERGY 5.95% 07-15-2034 SEDOL: BLDCH20	667,000.000	702,230.94	706,565.89
EXELON CORP SR NT 2.75% 03-15-2027 SEDOL: BKPVVQ0	293,000.000	288,153.78	288,598.89
EXELON CORP 4.1% DUE 03-15-2052 SEDOL: BKQN9J4	1,000,000.000	728,050.00	774,513.18
EXELON CORP 4.7% DUE 04-15-2050 CUSIP: 30161NAY7	500,000.000	594,515.00	429,251.20
EXELON CORP 5.1% DUE 06-15-2045 SEDOL: BYVF9K4	1,200,000.000	1,255,301.79	1,112,952.67
EXELON CORP 5.15% 03-15-2029 SEDOL: BP6GQN1	1,480,000.000	1,505,293.21	1,522,770.52
EXELON CORP 5.6% DUE 03-15-2053 SEDOL: BN45Q25	525,000.000	513,022.50	510,475.30
EXELON GENERATION 5.6 DUE 06-15-2042 SEDOL: B715FY1	363,000.000	353,698.78	365,232.24
EXTRA SPACE STORAGE INC 5.35% 01-15-2035 SEDOL: BQ1P0R2	100,000.000	99,973.00	102,502.07
EXTRA SPACE STORAGE L P 4.95% 01-15-2033 SEDOL: BVMX821	200,000.000	199,478.00	202,375.34
EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG SEDOL: BMDSC31	1,489,000.000	1,324,896.78	1,071,842.27
FACTSET RESH SYS INC SR NT 3.45% 03-01-2032 SEDOL: BMVXV64	1,086,000.000	981,804.25	1,010,415.08

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Corporate Debt Instruments - Other			
United States - USD			
FEDERAL HOME LN MTG CORP SER 00K507 CL A2 4.80000019073% 09-25-2028 CUSIP: 3137HAMS2	181,000.000	185,358.24	184,863.28
FEDEX CORP 4.1% 02-01-2045 SEDOL: BVBQNV5	725,000.000	728,458.25	573,761.45
FEDEX CORP 4.4% 01-15-2047 CUSIP: 31428XDT0	1,125,000.000	1,163,223.09	918,576.70
FEDEX CORP 4.75% 11-15-2045 SEDOL: BVBQPC0	575,000.000	595,126.99	499,442.57
FEDEX CORP 5.25% 05-15-2050 SEDOL: BTMJQM1	420,000.000	377,878.20	387,624.34
FERGUSON ENTERPRISES INC 5.0% 10-03-2034 SEDOL: BRXF7H6	1,315,000.000	1,267,425.77	1,329,096.18
FERGUSON FIN PLC SR NT 144A 4.25% 04-20-2027 CUSIP: 314890AC8	288,000.000	288,233.28	288,333.03
FIRSTKEY HOMES 2021-SFR2 TR SINGLE FAMILY RENT PASSTHRU 1.376% 09-17-2038 CUSIP: 33767TAA8	711,326.320	680,039.08	697,215.24
FISERV INC SR NT 4.55% 02-15-2031 SEDOL: BNYHY94	835,000.000	832,940.70	827,042.53
FLORIDA POWER & LIGHT COMPANY 2.875% 12-04-2051 SEDOL: BPG96F2	1,425,000.000	1,381,938.05	911,891.32
FLORIDA POWER & LIGHT COMPANY 5.3% DUE 04-01-2053 SEDOL: BPYT0N0	974,000.000	951,574.97	936,450.14
FLORIDA POWER & LIGHT COMPANY 5.6% 02-15-2066 CUSIP: 341081HB6	1,300,000.000	1,290,276.00	1,284,046.71
FLORIDA POWER & LIGHT COMPANY 5.6% 06-15-2054 SEDOL: BQKMPC4	730,000.000	728,401.30	735,179.38
FLORIDA PWR & LT CO 5.7% 03-15-2055 SEDOL: BQYJVF6	2,276,000.000	2,258,853.28	2,314,896.46
FORD CR AUTO OWNER 3.88% DUE 11-15-2034 CUSIP: 34528EAA9	110,000.000	109,806.64	110,017.73
FORD CR FLOORPLAN 5.24% DUE 04-15-2031 CUSIP: 34528QJF2	225,000.000	233,876.95	233,377.18
FORD MOTOR CREDIT CO LLC 2.9% DUE 02-10-2029 BEO SEDOL: BNG5139	340,000.000	339,993.20	319,742.17
FORD MOTOR CREDIT CO LLC 5.869% 10-31-2035 SEDOL: BVK6JZ2	734,000.000	733,294.72	726,254.38

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Schedule of Assets Held for Investment Purposes

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FORD MOTOR CREDIT CO LLC 6.5% 02-07-2035 SEDOL: BR4SB83	317,000.000	312,920.21	329,091.18
FORD MOTOR CREDIT CO LLC 6.8% DUE 05-12-2028 SEDOL: BNQN9H3	350,000.000	349,954.50	365,297.30
FORD MOTOR CREDIT CO LLC 7.35% DUE 11-04-2027 BEO SEDOL: BQ96JW5	200,000.000	209,282.00	208,780.89
FORD MTR CO DEL NT 4.75 01-15-2043 SEDOL: B94Q0Z1	630,000.000	505,379.70	500,268.55
FORD MTR CO DEL 3.25% 02-12-2032 SEDOL: BPLHQR3	820,000.000	818,512.20	723,559.46
FORD MTR CR CO LLC 4.0% DUE 11-13-2030 BEO SEDOL: BMX50B6	885,000.000	785,087.66	835,915.71
FORD MTR CR CO LLC 5.73% 09-05-2030 CUSIP: 345397H48	350,000.000	350,000.00	355,783.80
GALLAGHER ARTHUR J & CO SR NT 3.5% 05-20-2051 CUSIP: 363576AB5	197,000.000	196,085.01	137,867.42
GARTNER INC 5.6% 11-20-2035 CUSIP: 366651AK3	300,000.000	299,976.00	299,804.26
GATX CORP 4.5% 03-30-2045 SEDOL: BVFB5C1	100,000.000	103,621.00	83,849.64
GCAT 2023-NQM4 TR 4.25% DUE 05-25-2067 CUSIP: 36171FAA1	828,876.940	757,864.56	792,468.35
GE HEALTHCARE HLDG LLC GTD SR NT 6.377% 11-22-2052 SEDOL: BQLPVD5	905,000.000	924,415.85	991,233.83
GEN DYNAMICS CORP 4.95% DUE 08-15-2035 SEDOL: BS6XFN6	1,099,000.000	1,089,882.76	1,122,987.12
GEN MOTORS FINL CO 4.3% DUE 04-06-2029 SEDOL: BNNMP31	1,405,000.000	1,356,971.72	1,402,920.49
GENERAL DYNAMICS CORP NT 2.85% 06-01-2041 SEDOL: BNXM843	290,000.000	288,985.00	219,262.56
GENERAL ELECTRIC CO 4.9% 01-29-2036 SEDOL: BPRB9J2	1,787,000.000	1,789,902.53	1,818,157.79
GENERAL MOTORS CO 5.0% 04-09-2027 SEDOL: BMH9QY9	285,000.000	287,810.10	288,087.18
GENERAL MOTORS FINL CO 5.9% 01-07-2035 SEDOL: BR4SBC7	303,000.000	302,006.10	315,749.45

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United States - USD			
GENERAL MTRS FINL CO INC 5.75% 02-08-2031 SEDOL: BRRGMK3	1,165,000.000	1,183,078.91	1,226,851.63
GENPACT UK/USA INC 4.95% 11-18-2030 CUSIP: 37256EAA0	523,000.000	520,907.36	523,280.06
GENUINE PARTS CO SR NT 2.75% 02-01-2032 SEDOL: BLBM799	885,000.000	760,147.65	783,598.65
GEORGIA PWR CO 3.7% 01-30-2050 SEDOL: BL2FJY6	600,000.000	607,056.50	449,991.86
GEORGIA PWR CO 5.5% 10-01-2055 SEDOL: BVBG0W5	725,000.000	721,512.75	708,049.91
GILEAD SCIENCES INC 2.8% DUE 10-01-2050/09-30-2020 REG SEDOL: BMDWBN6	1,325,000.000	855,691.22	842,054.01
GILEAD SCIENCES INC 5.55% 10-15-2053 SEDOL: BQBBGR2	584,000.000	592,014.88	582,885.55
GLP CAP L P / GLP FING II INC 5.3% 01-15-2029 CUSIP: 361841AL3	500,000.000	499,925.00	509,182.00
GLP CAP L P / GLP 4% DUE 01-15-2030 SEDOL: BKDJ821	300,000.000	299,253.00	291,642.21
GLP CAP L P/GLP FING II INC 5.625% 09-15-2034 SEDOL: BR2NKK5	600,000.000	594,564.00	608,729.02
GLP CAPITAL LP/FIN II 3.25% 01-15-2032 SEDOL: BPNXM93	800,000.000	751,608.00	723,939.44
GM FINL SECURITIZED TERM AUTO SR 25-1 CL A3 4.62% 12-17-2029 CUSIP: 362955AD8	200,000.000	201,828.13	202,064.68
GOLDMAN SACHS FIXED 2.615% 04-22-2032 CUSIP: 38141GYB4	620,000.000	563,530.40	565,848.08
GOLDMAN SACHS GROUP INC SR NT FIXED / FLTG 2.65% 10-21-2032 CUSIP: 38141GYN8	780,000.000	723,729.66	704,840.11
GOLDMAN SACHS GROUP INC 1.948% 10-21-2027 SEDOL: BMGDCB1	40,000.000	38,627.60	39,326.06
GOLDMAN SACHS GROUP INC 4.223% 05-01-2029 CUSIP: 38141GWZ3	2,725,000.000	2,686,534.43	2,731,344.24
GOLDMAN SACHS GROUP INC 4.939% 10-21-2036 SEDOL: BRWJQW7	1,963,000.000	1,964,338.56	1,953,010.39
GOLDMAN SACHS GROUP INC 5.016% 10-23-2035 SEDOL: BSF0602	2,800,000.000	2,800,000.00	2,819,826.88

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GOLDMAN SACHS GROUP INC 5.33% 07-23-2035 SEDOL: BRC1656	980,000.000	980,000.00	1,008,667.41
GOLDMAN SACHS GROUP INC 5.536% 01-28-2036 SEDOL: BTPF132	1,000,000.000	1,000,000.00	1,040,392.33
GOLDMAN SACHS GROUP INC 5.734% 01-28-2056 SEDOL: BS893Z0	512,000.000	521,952.01	519,985.30
GOLDMAN SACHS 4.937% DUE 04-23-2028 CUSIP: 38141GC77	356,000.000	360,047.72	360,121.85
GS MTG-BACKED SECS FLTG RT 5.5% DUE 10-25-2055 CUSIP: 36272DAE6	440,333.430	439,645.41	443,117.22
H A SUSTAINABLE INFRASTRUCTURE CAP SR NT6.75% 07-15-2035 SEDOL: BN4HDN1	500,000.000	497,625.00	523,401.72
HCA INC SR SECD NT 4.625% 03-15-2052 SEDOL: BPLJR21	359,000.000	349,287.38	294,035.09
HCA INC 3.5% DUE 07-15-2051 BEO SEDOL: BND8HZ5	100,000.000	99,501.00	68,077.79
HCA INC 4.375% 03-15-2042 SEDOL: BQV4M28	151,000.000	145,400.40	129,249.10
HCA INC 5.25% DUE 06-15-2049 SEDOL: BJJD6M6	1,025,000.000	1,071,552.31	929,737.94
HCA INC 5.45% 09-15-2034 SEDOL: BQ1PKK5	1,400,000.000	1,397,956.00	1,443,143.53
HCA INC 5.45% 04-01-2031 SEDOL: BLD74K2	990,000.000	1,005,879.01	1,034,107.21
HCA INC 5.5% DUE 06-15-2047 SEDOL: BF2XWB6	925,000.000	983,900.71	877,195.23
HCA INC 5.75% 03-01-2035 SEDOL: BV4GD56	1,700,000.000	1,695,869.00	1,787,729.16
HCA INC 5.9% 06-01-2053 SEDOL: BQPF7Y4	430,000.000	415,887.40	422,247.31
HCA INC 6.0% 04-01-2054 SEDOL: BLD74J1	400,000.000	397,692.00	399,028.44
HCA INC 7.5% DUE 11-06-2033 SEDOL: B039TZ1	200,000.000	210,000.00	230,373.24
HEALTHPEAK PPTYS INC 1.35% 02-01-2027 SEDOL: BNM56H2	1,325,000.000	1,258,568.42	1,286,513.77

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United States - USD			
HERCULES CAP INC SR NT 3.375% 01-20-2027 SEDOL: BNK9030	700,000.000	672,850.03	690,172.11
HERCULES CAP INC 6% 06-16-2030 SEDOL: BVMKD72	1,103,000.000	1,110,230.45	1,117,700.53
HOME DEPOT INC 2.375% 03-15-2051 SEDOL: BNRQN46	995,000.000	932,126.10	572,756.36
HOME DEPOT INC 3.125% DUE 12-15-2049 SEDOL: BKDX1Q8	1,487,000.000	1,348,101.99	1,017,151.32
HOME DEPOT INC 4.65% 09-15-2035 CUSIP: 437076DK5	1,002,000.000	998,903.82	995,349.09
HOME DEPOT INC 5.3% 06-25-2054 SEDOL: BPLZ1P0	1,800,000.000	1,773,956.23	1,728,486.43
HOME DEPOT INC 5.4% 06-25-2064 SEDOL: BPLZ1Q1	175,000.000	172,014.50	168,017.62
HOST HOTELS & RESORTS L P 5.7% 07-01-2034 SEDOL: BSCC054	600,000.000	587,946.00	620,930.50
HP ENTERPRISE CO 4.15% 09-15-2028 CUSIP: 42824CBZ1	179,000.000	178,985.68	179,219.64
HPS CORPORATE LENDING FD 6.75% 01-30-2029 REG SEDOL: BTY6MP5	440,000.000	450,766.63	459,869.84
HUMANA INC 6% DUE 05-01-2055 SEDOL: BV0V1K6	489,000.000	472,222.13	476,351.15
HUNTINGTON INGALLS INDS INC 5.353% 01-15-2030 SEDOL: BTPH0C0	100,000.000	103,241.00	103,420.79
HYATT HOTELS CORP FIXED 5.75% 03-30-2032 SEDOL: BPLJKD3	175,000.000	174,888.00	183,662.07
IDEX CORP FIXED 2.625% DUE 06-15-2031 SEDOL: BM8H5T0	870,000.000	761,041.95	795,447.93
INTEL CORP SR NT 3.05% 08-12-2051 CUSIP: 458140BW9	2,813,000.000	1,763,448.66	1,735,483.75
INTEL CORP 5.6% 02-21-2054 SEDOL: BSNWTF6	1,461,000.000	1,393,425.00	1,353,508.77
INTERCONTINENTAL EXCHANGE INC 5.25% 06-15-2031 SEDOL: BNRQXP7	725,000.000	745,503.19	761,590.75
INTERSTATE PWR & LT CO 5.6% 06-29-2035 SEDOL: BV98CV6	800,000.000	805,918.10	833,972.64

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INVITATION HOMES OPER PARTNERSHIP LP 5.5% 08-15-2033 SEDOL: BRV0GM1	400,000.000	394,568.00	414,997.29
INVITATION HOMES 4.15% 04-15-2032 SEDOL: BN4LCV4	100,000.000	88,680.00	97,374.89
J P MORGAN CHASE COML MTG SECS TR COML MTG PASSTHRU CTF CL A 4.66326 04-15-2037 CUSIP: 466317AA2	939,274.950	873,232.18	927,832.80
JB HUNT TRANSPRT SVCS 4.9% 03-15-2030 SEDOL: BV6M1B4	1,250,000.000	1,256,407.12	1,277,703.69
JOHNSON & JOHNSON 2.25% 09-01-2050 SEDOL: BMGYMY7	295,000.000	267,654.53	174,596.19
JOHNSON & JOHNSON 5.25% 06-01-2054 SEDOL: BR82SP7	2,682,000.000	2,668,745.23	2,695,903.09
JPMORGAN CHASE & CO 2.545% DUE 11-08-2032 SEDOL: BMGDC33	227,000.000	227,000.00	205,087.32
JPMORGAN CHASE & CO 3.109% DUE 04-22-2051 SEDOL: BMF0547	19,000.000	13,199.49	12,943.18
JPMORGAN CHASE & CO 4.323% 04-26-2028 SEDOL: BMGDC11	2,260,000.000	2,251,043.80	2,269,549.99
JPMORGAN CHASE & CO 4.565% 06-14-2030 SEDOL: BPQCMV9	2,935,000.000	2,911,862.48	2,971,266.53
JPMORGAN CHASE & CO 4.586% 04-26-2033 CUSIP: 46647PDC7	725,000.000	685,915.25	729,325.52
JPMORGAN CHASE & CO 4.81% 10-22-2036 SEDOL: BMWF4T3	3,430,000.000	3,434,770.48	3,412,596.90
JPMORGAN CHASE & CO 4.912% DUE 07-25-2033/07-25-2032 BEO SEDOL: BN101H3	900,000.000	900,000.00	918,706.21
JPMORGAN CHASE & CO 4.995% 07-22-2030 CUSIP: 46647PEJ1	233,000.000	233,249.81	239,380.84
JPMORGAN CHASE & CO 5.5 DUE 10-15-2040 SEDOL: B9L4NM6	725,000.000	864,352.93	757,682.43
JPMORGAN CHASE & CO 5.53% 07-22-2035 SEDOL: BSWWSY9	3,240,000.000	3,239,212.18	3,348,156.61
JPMORGAN CHASE & CO 5.534% 11-29-2045 SEDOL: BR4Y0J5	132,000.000	132,000.00	134,524.96
JPMORGAN CHASE & CO 5.571% 04-22-2028 CUSIP: 46647PEE2	458,000.000	467,279.08	467,159.35

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JPMORGAN CHASE & CO 5.572% 04-22-2036 SEDOL: BTPF0W4	2,100,000.000	2,164,302.35	2,209,017.99
JPMORGAN CHASE & CO 6.254% 10-23-2034 SEDOL: BLB0WL0	1,600,000.000	1,600,000.00	1,760,021.12
JPMORGAN CHASE & CO. 5.336% 01-23-2035 SEDOL: BQWR431	1,000,000.000	1,000,000.00	1,038,013.59
JPMORGAN CHASE & CO. 5.35% 06-01-2034 SEDOL: BRBH8L5	3,675,000.000	3,675,635.75	3,824,499.48
JPMORGAN CHASE & 5.581% DUE 04-22-2030 SEDOL: BSLSDT8	1,000,000.000	1,011,300.00	1,043,880.24
KEYSIGHT TECHNOLOGIES INC NT 5.35% 07-30-2030 SEDOL: BV8FKQ9	775,000.000	791,288.85	809,083.46
KILROY REALTY LP 5.875% 10-15-2035 SEDOL: BVD9055	900,000.000	890,919.00	905,780.77
KINDER MORGAN INC 5.85% 06-01-2035 SEDOL: BRF0DV5	660,000.000	670,196.00	699,912.25
KINDER MORGAN 5.5 DUE 03-01-2044 SEDOL: BJZXT76	2,250,000.000	2,267,564.06	2,161,506.58
KINDER MORGAN 5.625% DUE 09-01-2041 SEDOL: B6R37R9	490,000.000	518,077.59	484,467.38
KINDER MORGAN 6.5% DUE 02-01-2037 SEDOL: B1PKMT4	500,000.000	427,675.00	546,099.29
KINDER MORGAN 6.95% DUE 01-15-2038 SEDOL: B1Z54W6	450,000.000	524,696.88	506,703.63
KKR & CO INC SR NT 5.1% 08-07-2035 SEDOL: BV6KWG0	319,000.000	316,795.71	319,613.53
KRAFT HEINZ FOODS CO GTD SR NT 4.875% 10-01-2049 SEDOL: BKSYG05	1,900,000.000	1,721,802.00	1,639,247.44
KRAFT HEINZ FOODS 5.2% DUE 07-15-2045 CUSIP: 50077LAM8	1,125,000.000	1,162,347.87	1,034,675.46
LADDER CAP FIN 5.5% 08-01-2030 SEDOL: BVLJFH4	296,000.000	296,590.09	302,926.40
LAS VEGAS SANDS CORP 6.0% 08-15-2029 SEDOL: BQ1JDH5	1,000,000.000	1,000,440.00	1,044,444.67
LAS VEGAS SANDS CORP 6.2% 08-15-2034 SEDOL: BQ1JDK8	400,000.000	398,904.00	421,057.74

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
LAZARD GROUP LLC 6.0% 03-15-2031 SEDOL: BP9QDN7	200,000.000	199,920.00	211,927.12
LIBERTY MUT GROUP INC SR NT 144A 3.951% 10-15-2050 SEDOL: BKMH7Z2	100,000.000	92,457.34	74,258.59
LINCOLN NATL CORP 3.625% DUE 12-12-2026 SEDOL: BYPL1W4	910,000.000	897,282.07	906,832.97
LIQUIGLIDE INC 5.5% DUE 02-24-2026 CUSIP: 53636CAA2	100,000.000	100,000.00	93,725.00
LIVE NATION ENTERTAINMENT INC INITIAL TERM B LOAN SENIOR SECURED 10-21-2032 CUSIP: 53803HAY6	500,000.000	497,500.00	500,000.00
LOCKHEED MARTIN CORP 5.2% 02-15-2064 SEDOL: BPG2H14	475,000.000	473,475.25	441,907.08
LOWES COMPANIES INC 1.7% 09-15-2028 SEDOL: BNG50Q5	1,225,000.000	1,119,779.23	1,154,612.86
LOWES COS INC 3.1% DUE 05-03-2027 SEDOL: BYWPZ50	293,000.000	289,217.37	289,782.50
LOWES COS INC 4.85% 10-15-2035 SEDOL: BRWFZ40	730,000.000	723,634.40	726,041.92
LYB INTL FIN III LLC 5.875% 01-15-2036 SEDOL: BQ3RBT5	168,000.000	167,293.02	167,429.95
L3HARRIS TECHNOLOGIES INC 5.25% 06-01-2031 SEDOL: BRC3QY1	995,000.000	1,009,643.28	1,035,983.67
MARRIOTT INTERNATIONAL 5.35% 03-15-2035 CUSIP: 571903BS1	183,000.000	181,543.82	188,412.56
MARRIOTT INTL INC 3.5% DUE 10-15-2032 SEDOL: BWH8WD7	400,000.000	408,248.00	374,118.72
MARSH & MCLENNAN COS INC SR NT 2.9% 12-15-2051 SEDOL: BMG7990	201,000.000	184,805.20	127,745.53
MARSH & MCLENNAN COS INC 5.35% 11-15-2044 SEDOL: BT05PH9	600,000.000	599,916.00	589,066.92
MARSH & MCLENNAN COS INC 5.4% 03-15-2055 SEDOL: BT03MT4	2,082,000.000	2,071,045.94	2,013,285.42
MARSH & MCLENNAN COS INC 5.7% 09-15-2053 SEDOL: BMHGNF0	973,000.000	966,035.32	981,404.31
MASTERCARD INC FIXED 4.875% 05-09-2034 SEDOL: BSD3KY5	235,000.000	232,281.49	241,309.75

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
MASTERCARD INC 3.65% DUE 06-01-2049 SEDOL: BHTBS19	375,000.000	290,478.75	286,576.20
MASTERCARD INC 3.85% DUE 03-26-2050 REG SEDOL: BMH9H80	325,000.000	253,877.00	255,643.92
MASTERCARD INC 4.55% 01-15-2035 SEDOL: BTFJ457	224,000.000	223,668.89	224,368.71
MATTEL INC 5.0% 11-17-2030 CUSIP: 577081BG6	707,000.000	706,264.18	712,537.19
MCDONALDS CORP 4.45% DUE 03-01-2047 REG SEDOL: BDFC7W2	229,000.000	209,597.77	196,606.38
MCDONALDS CORP FIXED 4.6% DUE 05-26-2045 SEDOL: BY3R500	87,000.000	107,900.88	76,916.60
MCDONALDS CORP MEDIUM TERM NTS BOOK 3.625% DUE 09-01-2049 SEDOL: BK0WS12	224,000.000	245,446.74	165,365.87
MERCK & CO INC 2.9% DUE 12-10-2061 SEDOL: BLHM7R1	340,000.000	339,041.20	198,562.92
MERCK & CO INC NEW FIXED 2.45% DUE 06-24-2050 SEDOL: BMBQJZ8	204,000.000	197,627.52	119,798.80
MERCK & CO INC NEW 4.0% 03-07-2049 SEDOL: BJ0KX25	138,000.000	154,263.50	110,804.04
MERCK & CO INC NEW 5.0% 05-17-2053 SEDOL: BP487M5	219,000.000	218,121.81	202,070.54
META PLATFORMS INC SR NT 5.75% 11-15-2065 CUSIP: 30303M8Y1	574,000.000	573,357.12	549,645.32
META PLATFORMS INC 5.4% 08-15-2054 SEDOL: BT3NPB4	1,925,000.000	1,876,790.88	1,796,563.58
META PLATFORMS INC 5.5% 11-15-2045 SEDOL: C04BMV2	1,148,000.000	1,145,899.16	1,118,920.68
META PLATFORMS INC 5.625% 11-15-2055 CUSIP: 30303MAE2	2,207,000.000	2,200,545.61	2,122,443.47
METLIFE INC SR NT 5.3% 12-15-2034 SEDOL: BRF3SD1	275,000.000	273,856.00	286,549.28
METLIFE INC 5.25% DUE 01-15-2054 SEDOL: BQ0N1M9	300,000.000	274,938.00	286,278.16
MICROCHIP TECH INC 5.05% 02-15-2030 SEDOL: BRBYPM6	815,000.000	816,518.88	832,139.60

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Corporate Debt Instruments - Other			
United States - USD			
MICROCHIP TECHNOLOGY INC 4.9% 03-15-2028 SEDOL: BRBYPN7	753,000.000	758,433.30	763,537.05
MICRON TECHNOLOGY INC 6.05% 11-02-2035 CUSIP: 595112CH4	282,000.000	281,718.00	301,517.67
MIDAMERICAN ENERGY CO 1ST MTG BD 5.5% 11-15-2056 SEDOL: BVSWFS7	1,096,000.000	1,088,163.95	1,076,013.83
MIDAMERICAN ENERGY CO 5.3% 02-01-2055 SEDOL: BNRPM13	565,000.000	562,604.40	537,083.64
MIDAMERICAN ENERGY 5.15% DUE 11-15-2043 SEDOL: BMJ6RW3	975,000.000	1,106,730.22	938,414.84
MIDAMERICAN ENERGY 5.858% 09-15-2054 SEDOL: BNSP5G8	100,000.000	103,227.00	103,142.58
MISSISSIPPI PWR CO SER 2021B SR NT 3.1% 07-30-2051 SEDOL: BMB5VG0	250,000.000	247,335.00	163,890.63
MOLSON COORS 4.2% DUE 07-15-2046 SEDOL: BYT4Q46	825,000.000	757,501.43	664,443.97
MOLSON COORS 5 DUE 05-01-2042 SEDOL: BG49491	350,000.000	334,537.00	324,085.76
MONDELEZ INTL INC 5.125% 05-06-2035 CUSIP: 609207BH7	324,000.000	319,496.40	331,515.80
MORGAN STANLEY BK AMER TR 2025-C35 COML MTG PASS THRU CTF CL 5.633% 08-15-2058 CUSIP: 61779CAH7	586,000.000	603,558.32	619,825.27
MORGAN STANLEY BK FLTG RT 3.72% DUE 12-15-2049 CUSIP: 61691GAS9	273,000.000	270,525.94	270,822.36
MORGAN STANLEY BK N A 4.447% 10-15-2027 SEDOL: BSF06J1	798,000.000	798,000.00	801,180.61
MORGAN STANLEY FIXED 5.516% 11-19-2055 SEDOL: BRWK9T8	1,209,000.000	1,208,235.10	1,198,978.64
MORGAN STANLEY 4.21% 04-20-2028 CUSIP: 61747YER2	1,200,000.000	1,190,784.00	1,202,857.62
MORGAN STANLEY 4.356% 10-22-2031 CUSIP: 61748UAM4	1,300,000.000	1,300,000.00	1,296,980.70
MORGAN STANLEY 4.889% 07-20-2033 SEDOL: BMGNM11	2,080,000.000	2,050,360.36	2,113,427.41
MORGAN STANLEY 4.892% 10-22-2036 SEDOL: BWH8W26	1,370,000.000	1,370,720.88	1,360,913.05

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United States - USD			
MORGAN STANLEY 5.042% 07-19-2030 CUSIP: 61747YFS9	2,455,000.000	2,466,812.88	2,519,330.67
MORGAN STANLEY 5.25% 04-21-2034 CUSIP: 61747YFE0	400,000.000	400,000.00	412,556.96
MORGAN STANLEY 5.466% 01-18-2035 SEDOL: BV9C9D9	1,720,000.000	1,789,171.00	1,791,605.60
MORGAN STANLEY 6.342% 10-18-2033 CUSIP: 61747YEY7	1,200,000.000	1,200,000.00	1,316,714.89
MORGAN STANLEY 6.407% 11-01-2029 SEDOL: BQ6C2Z0	1,395,000.000	1,476,398.25	1,479,110.87
MPLX LP 5.95% 04-01-2055 SEDOL: BV0TX48	600,000.000	589,986.00	580,545.02
MSCI INC 5.25% 09-01-2035 SEDOL: BNRN808	528,000.000	526,242.56	532,868.09
NATIONWIDE FINL 3.9% DUE 11-30-2049 SEDOL: BJXCM10	400,000.000	398,032.00	303,922.57
NATL RURAL UTILS FIXED 7.125% 09-15-2053 SEDOL: BRRDR21	725,000.000	754,931.37	760,435.83
NETFLIX INC 4.9% 08-15-2034 SEDOL: BR2NKN8	575,000.000	572,780.50	589,225.40
NEXTERA ENERGY CAP HLDGS INC 3.0% 01-15-2052 SEDOL: BN912H5	650,000.000	648,576.50	413,411.77
NEXTERA ENERGY CAP HLDGS INC 2.25% DUE 06-01-2030/05-12-2020 REG SEDOL: BMDX623	935,000.000	832,269.68	860,481.50
NEXTERA ENERGY CAP HLDGS INC 5.55% 03-15-2054 SEDOL: BQWPXV6	1,675,000.000	1,626,976.50	1,623,484.07
NEXTERA ENERGY CAP 5.38% 02-28-2053 SEDOL: BN6KV01	1,625,000.000	1,490,677.75	1,518,559.43
NEXTERA ENERGY CAPITAL 6.375% 08-15-2055 SEDOL: BRXZ4K8	735,000.000	738,364.56	758,696.40
NIAGARA MOHAWK PWR CORP NEW SR NT 144A 2.759% 01-10-2032 SEDOL: BNDQFQ6	885,000.000	760,997.66	793,904.97
NNN REIT INC 4.3% DUE 10-15-2028 SEDOL: BF5HW04	215,000.000	216,068.55	216,279.40
NNN REIT INC 5.5% 06-15-2034 SEDOL: BNNRKF3	675,000.000	672,899.80	699,996.58

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NORDSON CORP 4.5% 12-15-2029 SEDOL: BRBW8N2	790,000.000	782,240.10	795,884.20
NORDSTROM INC 5% DUE 01-15-2044 SEDOL: BNFX1H8	1,879,000.000	1,805,764.62	1,405,114.70
NORFOLK SOUTHERN CORP 4.55% 06-01-2053 SEDOL: BNNXRV6	317,000.000	309,002.15	268,262.56
NORFOLK SOUTHERN CORP 5.35% 08-01-2054 SEDOL: BRZW957	917,000.000	891,117.15	879,257.97
NORFOLK SOUTHN CORP SR NT 2.9% 08-25-2051 SEDOL: BMW6YY1	500,000.000	496,030.00	315,458.77
NORFOLK SOUTHN CORP 3.155% DUE 05-15-2055 SEDOL: BN79088	389,000.000	282,021.82	251,606.85
NORFOLK SOUTHN FIXED 2.55% DUE 11-01-2029 SEDOL: BJN4W50	1,095,000.000	1,005,969.04	1,034,874.43
NORFOLK SOUTHN FIXED 3.942% DUE 11-01-2047 SEDOL: BGDLQK3	320,000.000	321,449.60	253,341.01
NORFOLK SOUTHN 3.4% DUE 11-01-2049 SEDOL: BJN4W49	1,153,000.000	1,100,952.49	815,774.84
NORFOLK SOUTHN 4.8 DUE 08-15-2043 SEDOL: BCZZSP4	188,000.000	205,461.44	169,316.32
NORFOLK SOUTHN 4.837% DUE 10-01-2041 SEDOL: B6TW1K5	1,825,000.000	2,030,690.50	1,724,901.82
NORTHERN STS PWR CO MINN 1ST MTG BD 5.1%05-15-2053 SEDOL: BQPF863	30,000.000	28,464.00	27,908.48
NORTHERN STS PWR CO MINN 5.4% 03-15-2054 SEDOL: BSNSPW3	530,000.000	526,828.07	515,201.31
NORTHROP GRUMMAN CORP 5.2% 06-01-2054 SEDOL: BS2G0M3	903,000.000	855,642.96	847,019.63
NORTHWELL HEALTHCARE INC 3.809% 11-01-2049 SEDOL: BK6WWH0	200,000.000	200,000.00	147,304.61
NSTAR ELECTRIC COMPANY 5.4% 06-01-2034 SEDOL: BRK49C5	675,000.000	686,262.72	700,839.74
O REILLY FIXED 4.2% DUE 04-01-2030 SEDOL: BLPMSC5	770,000.000	755,156.85	768,448.26
OCCIDENTAL PETE CORP SR NT 0% DUE 10-10-2036 REG SEDOL: BJYQB69	493,000.000	272,998.75	298,140.96

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Schedule of Assets Held for Investment Purposes

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OCCIDENTAL PETE CORP SR NT 6.6% 03-15-2046 SEDOL: BKVKRK7	1,875,000.000	2,183,212.08	1,942,078.13
OCCIDENTAL PETE CORP 6.05% 10-01-2054 SEDOL: BQ5HTS8	625,000.000	566,806.25	598,003.06
OMEGA HEALTHCARE INVESTORS 3.625% DUE 10-01-2029 SEDOL: BKXCFB8	300,000.000	295,626.00	290,581.22
ONEMAIN FIN CORP 7.875% 03-15-2030 SEDOL: BP0R3H3	300,000.000	298,239.00	317,115.60
ONEOK INC NEW 4.95% DUE 07-13-2047 SEDOL: BF0NYC3	100,000.000	106,401.00	87,618.81
ONEOK INC NEW 5.05% 04-01-2045 SEDOL: BMVD6N6	200,000.000	174,802.00	175,417.06
ONEOK INC NEW 6.05% 09-01-2033 SEDOL: BMZ6BN6	500,000.000	499,880.00	532,603.90
ONEOK INC 4.95% 10-15-2032 CUSIP: 682680DB6	1,335,000.000	1,331,488.90	1,342,989.21
ONEOK PARTNERS L P 6.125 DUE 02-01-2041 SEDOL: B4MRWJ9	800,000.000	912,172.00	823,428.61
ORACLE CORP FIXED 2.95% DUE 04-01-2030 SEDOL: BM5JB13	579,000.000	535,242.69	535,121.86
ORACLE CORP FIXED 3.85% DUE 04-01-2060 SEDOL: BM5M639	1,500,000.000	1,154,700.00	920,113.56
ORACLE CORP 0% CP 01-16-2026 CUSIP: 6840C3AG8	1,700,000.000	1,678,478.00	1,697,098.95
ORACLE CORP 3.95% DUE 03-25-2051 SEDOL: BMYLXC5	2,270,000.000	2,252,316.99	1,500,181.35
ORACLE CORP 4.8% 08-03-2028 SEDOL: BTCCJK9	282,000.000	284,831.28	283,513.80
ORACLE CORP 5.25% 02-03-2032 SEDOL: BTCCJB0	1,745,000.000	1,762,890.64	1,746,853.70
ORACLE CORP 5.5% 08-03-2035 SEDOL: BRXZ196	2,174,000.000	2,173,534.85	2,134,873.11
ORACLE CORP 5.875% 09-26-2045 SEDOL: BVBFJM5	928,000.000	927,563.84	840,308.59
ORACLE CORP 5.95% 09-26-2055 SEDOL: BVBFJS1	970,000.000	961,060.10	863,068.98

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ORACLE CORP 6.1% 09-26-2065 SEDOL: BVBG0Z8	423,000.000	420,586.56	374,522.96
ORACLE CORP 6% 08-03-2055 SEDOL: BRXZ1B8	2,055,000.000	2,056,578.45	1,818,425.34
OWL ROCK CAPITAL CORPORATION III 3.125% DUE 04-13-2027 BEO SEDOL: BQB74Z4	835,000.000	799,313.95	815,481.72
PAC GAS & ELEC CO FIXED 3.15% DUE 01-01-2026 CUSIP: 694308JP3	4,000,000.000	4,211,424.00	4,000,000.00
PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050 CUSIP: 694308JN8	1,504,000.000	1,292,147.43	1,274,897.92
PAC GAS & ELEC CO 3.3% DUE 08-01-2040 SEDOL: BMYXXQ5	1,816,000.000	1,536,480.58	1,378,387.18
PAC GAS & ELEC CO 3.5% DUE 08-01-2050 SEDOL: BMYR011	3,793,000.000	3,447,704.46	2,567,491.26
PACIFIC GAS & ELEC CO 2.5% DUE 02-01-2031/06-19-2020 REG SEDOL: BMYXXW1	400,000.000	399,584.00	360,433.12
PACIFIC GAS & ELEC CO 3.95% 12-01-2047 SEDOL: BD24YZ3	100,000.000	96,812.00	74,604.84
PACIFIC GAS & ELEC CO 4.75% DUE 02-15-2044 SEDOL: BJZ7ZR0	200,000.000	222,460.00	169,472.04
PACIFIC GAS & ELECTRIC CO 6.1% 10-15-2055 SEDOL: BSNN7K0	900,000.000	898,740.00	886,672.32
PACIFICORP 2.9% 06-15-2052 USD SEDOL: BL544T0	9,000.000	5,764.77	5,293.69
PACIFICORP 5.35% DUE 12-01-2053 SEDOL: BPCPZ91	3,000.000	2,786.37	2,638.86
PACIFICORP 5.5% 05-15-2054 SEDOL: BNBXR85	1,390,000.000	1,322,095.49	1,246,643.18
PACIFICORP 5.8% 01-15-2055 SEDOL: BRXGPG4	3,132,000.000	3,038,062.54	2,931,409.96
PARAMOUNT GLOBAL 4.95% 05-19-2050 SEDOL: BMF32K1	527,000.000	428,435.19	369,304.12
PECO ENERGY CO 4.875% 09-15-2035 CUSIP: 693304BH9	400,000.000	399,244.00	404,415.30
PECO ENERGY CO 5.25% 09-15-2054 SEDOL: BTFK5B3	990,000.000	978,597.54	938,961.03

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PFIZER INC 3.45% 03-15-2029 SEDOL: BJ1G656	318,000.000	316,140.75	314,454.96
PFIZER INVESTMENT ENTER 5.3% 05-19-2053 SEDOL: BQ66T84	7,117,000.000	6,927,817.05	6,761,773.02
PFS FING CORP 4.47% DUE 05-15-2030 CUSIP: 69335PFY6	157,000.000	158,091.64	158,715.52
PFS FING CORP 4.94999980927% DUE 02-15-2029 CUSIP: 69335PFE0	200,000.000	201,906.25	202,088.56
PG&E WILDFIRE RECOVERY FDG LLC 4.022% DUE 06-01-2031 SEDOL: BPK8GY4	171,067.270	171,119.29	170,839.11
PHILIP MORRIS INTL INC 4.625% 10-29-2035 SEDOL: BRCDK27	65,000.000	63,791.70	63,729.70
PHILIP MORRIS INTL INC 4.875 DUE 11-15-2043 SEDOL: BGM0MQ9	350,000.000	358,071.00	323,639.03
PHILIP MORRIS INTL INC 4.9% 11-01-2034 SEDOL: BT03N80	1,063,000.000	1,033,812.86	1,073,408.75
PHILIP MORRIS INTL INC 5.25% 02-13-2034 SEDOL: BPG5N93	816,000.000	795,940.11	845,109.88
PHILIP MORRIS INTL INC 5.625% 09-07-2033 SEDOL: BNSP5T1	285,000.000	288,277.48	302,806.17
PHILIP MORRIS INTL 4.125% DUE 03-04-2043 SEDOL: B83KB65	2,009,000.000	1,836,240.18	1,707,341.38
PHILIP MORRIS INTL 4.25% DUE 11-10-2044 SEDOL: BSMTK33	170,000.000	146,317.10	145,034.69
PHILIP MORRIS INTL 4.875% DUE 04-30-2035 SEDOL: BNKH6S1	334,000.000	325,513.06	335,746.83
PHILLIPS EDISON GROCERY 5.25% 08-15-2032 SEDOL: BN4HDP3	800,000.000	798,656.00	818,631.96
PINNACLE W CAP FLTG RT 4.459917% DUE 06-10-2026 SEDOL: BS4D7J8	700,000.000	700,000.00	701,227.05
PNC FINANCIAL SERVICES GROUP 5.575% 01-29-2036 SEDOL: BSPRXD5	728,000.000	729,906.74	760,936.93
PNC FINANCIAL SERVICES 4.812% 10-21-2032 SEDOL: BSF05T4	685,000.000	673,809.37	697,823.22
PNC FINANCIAL SERVICES 5.373% 07-21-2036 CUSIP: 693475CE3	561,000.000	561,000.00	578,187.04

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
PNC FINL SVCS GROUP INC 5.401% 07-23-2035 SEDOL: BRT6LQ0	840,000.000	841,478.15	870,320.87
PPL CAPITAL FUNDING INC 5.25% 09-01-2034 SEDOL: BSMRJG3	765,000.000	756,683.74	785,102.30
PRIN FINL GROUP 3.7% DUE 05-15-2029 SEDOL: BK62TK2	1,040,000.000	1,002,910.26	1,023,328.96
PROLOGIS L P 4.75% 06-15-2033 SEDOL: BP6V8D0	138,000.000	137,744.70	139,402.41
PROLOGIS L P 5.25% 06-15-2053 SEDOL: BP6V8F2	170,000.000	166,946.29	162,157.46
PROVIDENCE ST JOSEPH HEALTH OBLIGATED GROUP 5.403% 10-01-2033 SEDOL: BRJSN59	300,000.000	300,000.00	309,633.26
PUB SVC ELEC & GAS 3.6% DUE 12-01-2047 SEDOL: BD1DFD6	300,000.000	326,847.00	225,880.94
PUB SVC ELEC GAS CO SECD MEDIUM TRANCHE # TR 00055 3% 03-01-2051 SEDOL: BMBZ706	75,000.000	46,370.25	49,312.63
PUBLIC SERVICE COLORADO 5.85% 05-15-2055 CUSIP: 744448DB4	200,000.000	199,768.00	203,438.73
PUBLIC SERVICE ELECTRIC 4.9% 08-15-2035 SEDOL: BVWSG11	659,000.000	659,082.05	664,225.35
PUBLIC SERVICE ELECTRIC 5.5% 03-01-2055 SEDOL: BPJL5F8	292,000.000	288,797.54	287,481.65
PUBLIC SERVICE ENTERPRISE 5.2% 04-01-2029 SEDOL: BPSHTP5	1,230,000.000	1,253,742.46	1,265,102.27
PVPTL DELTA AIR LINES/SKYMILES 4.75% DUE 10-20-2028 SEDOL: BMT8BV6	287,000.000	288,922.90	288,772.28
PVTPL AIRCASTLE / IRELAND DAC 5.0% 09-15-2030 CUSIP: 00929JAC0	644,000.000	641,779.14	650,508.27
PVTPL AIRCASTLE LTD 5.95% 02-15-2029 CUSIP: 00928QAY7	440,000.000	449,595.77	458,232.58
PVTPL AMERICAN ASSETS TR L P 3.375% DUE 02-01-2031/01-26-2021 REG SEDOL: BM9QFV8	1,000,000.000	989,350.00	912,269.03
PVTPL AMERICAN NATL GLOBAL FDG 4.625%12-15-2028 SEDOL: BW9K5Q5	148,000.000	147,902.32	148,560.66
PVTPL AMERICAN TOWER TRUST I 5.49% 03-15-2053 SEDOL: BM9T4B0	176,000.000	179,243.68	178,981.58

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
PVTPL AMSR 2022-SFR3 TR SER 22-SFR3 CL A4% DUE 10-17-2039 CUSIP: 66981YAA7	181,000.000	180,158.63	180,174.73
PVTPL APIDOS CLO LTD SR 22-39A CL A1R FLTG RT 10-21-2038 CUSIP: 03766HAQ3	1,222,000.000	1,222,000.00	1,224,350.27
PVTPL ARI FLEET LEASE TRUST SER 24-B CL A3 5.26% 04-15-2033 CUSIP: 04033HAC9	167,000.000	170,033.40	170,287.51
PVTPL ATHENE GLOBAL FUNDING 5.349% 07-09-2027 SEDOL: BS6WMT8	175,000.000	177,744.00	177,912.85
PVTPL AVIATION CAP GROUP 4.8% 10-24-2030 SEDOL: BVN2G34	910,000.000	902,933.00	911,419.17
PVTPL AVIATION CAP GROUP 6.75% 10-25-2028 SEDOL: BRBVSZ1	850,000.000	895,399.52	902,084.40
PVTPL AVIS BUDGET RENTAL CAR FNDG AESOP 5.36% 06-20-2030 CUSIP: 05377RHY3	400,000.000	406,662.60	412,617.60
PVTPL BEIGNET INV LLC 6.581% 05-30-2049 SEDOL: BT051H1	4,343,000.000	4,343,000.00	4,601,579.96
PVTPL BLACKSTONE HLDGS FIN CO L L C 6.2%DUE 04-22-2033/11-03-2022 BEO SEDOL: BNVSWH4	600,000.000	598,968.00	651,426.96
PVTPL BOOZ ALLEN HAMILTON INC 144A 3.875% DUE 09-01-2028 BEO SEDOL: BKSH2Y0	655,000.000	628,519.43	643,163.36
PVTPL BOSTON GAS CO 3.15% 08-01-2027 SEDOL: BF08MQ8	290,000.000	285,890.70	286,065.34
PVTPL BOSTON GAS CO 3.757% DUE 03-16-2032 BEO SEDOL: BPTJ046	700,000.000	632,920.97	663,871.05
PVTPL BROADCOM INC AVGO 3.187 11/15/36 3.187% DUE 11-15-2036/09-30-2021 BEO SEDOL: BMCP6S6	254,000.000	248,876.87	215,878.34
PVTPL BROADCOM INC NEW ISSUE 10YR 144A 4.15% 04-15-2032 SEDOL: BNDB2F9	129,000.000	127,965.39	126,331.66
PVTPL BROADCOM INC NT 4.926% 05-15-2037 SEDOL: BPCTV84	404,000.000	396,190.15	399,659.87
PVTPL BROADCOM INC 3.137% DUE 11-15-2035 BEO SEDOL: BMCP6P3	568,000.000	511,162.76	490,317.65
PVTPL CAMERON LNG LLC 2.902% 07-15-2031 SEDOL: BKPK071	570,000.000	506,791.33	526,408.66
PVTPL CANTOR FITZGERALD LP 7.2% 12-12-2028 SEDOL: BSBH2L0	150,000.000	149,709.00	159,291.23

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Schedule of Assets Held for Investment Purposes

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PVTPL CHENIERE ENERGY PARTNERS 5.55% 10-30-2035 SEDOL: BNC29K7	400,000.000	398,924.00	410,008.54
PVTPL CIFC FDG 2019-V LTD SR 19-5A CL A-1-R2 VAR RT 10-15-2038 CUSIP: 12554XAY8	507,000.000	507,000.00	508,340.20
PVTPL CIFC FUNDING LTD SR 21-1A CL A1R FRN 07-25-2037 CUSIP: 12563EAN3	200,000.000	200,000.00	200,738.00
PVTPL CMO BENCHMARK MORTGAGE TRUST SER 23-V2 CL A3 5.81579% DUE 06-15-2050 SEDOL: BV99F87	245,000.000	252,665.82	253,087.23
PVTPL CMO BSTN COML MTG TR SR 25-HUB CL A VAR 04-01-2041 CUSIP: 05594GAA3	989,000.000	989,000.00	993,953.41
PVTPL CMO ELP COMMERCIAL MORTGAGE TRUST SR 25-ELP CL A FLTG 11-13-2042 CUSIP: 290154AA1	811,000.000	811,000.00	810,985.40
PVTPL CMO MSSG TR 2017-237P COML MTG CTF CL A 144A 3.397% 09-13-2039 SEDOL: BF8K653	700,000.000	603,750.00	668,119.90
PVTPL CMO SER 23-NQM8 CL A1 STP UP 09-25-2063 CUSIP: 67118CAA9	362,458.400	362,452.35	366,093.82
PVTPL CMO VERUS SECURITIZATION TR 2022-2SR 22-2 CL A1 VAR RT DUE 02-25-2067 BEO CUSIP: 92538XAA3	377,737.620	331,995.95	363,884.24
PVTPL COLUMBIA PIPELINES HLDG CO LLC SR NT 6.042% 08-15-2028 SEDOL: BRZWGZ6	205,000.000	213,837.55	213,112.08
PVTPL COLUMBIA PIPELINES OPER CO LLC 6.036% 11-15-2033 SEDOL: BRYQ9J4	730,000.000	751,323.55	782,805.02
PVTPL COMMONBOND STUDENT LN TR 2020-A-GS 1.98% DUE 08-25-2050 BEO CUSIP: 20267WAA3	0.020	0.02	0.02
PVTPL COX COMMUNICATIONS INC NEW COXENT 3.6 2051-06-15 SEDOL: BMBP1H1	750,000.000	767,977.50	461,046.35
PVTPL COX COMMUNICATIONS INC NEW NT 144A8.375% DUE 03-01-2039 BEO SEDOL: B527QK5	1,130,000.000	1,571,918.34	1,321,051.07
PVTPL COX COMMUNICATIONS INC NEW NT 4.8% DUE 02-01-2035 BEO SEDOL: BTKHKS1	300,000.000	304,626.00	279,824.60
PVTPL CVS HEALTH CORP 5.926% DUE 01-10-2034 SEDOL: B6ZPTD7	886,814.710	992,006.52	909,949.18
PVTPL CVS LEASE BACKED PASS THRU CTF 8.353% DUE 07-10-2031 SEDOL: B3P9916	433,362.000	474,002.98	472,047.14
PVTPL DB MASTER FIN LLC 2017-1 SR SECD NT CL A-2-II 144A 4.03 DUE 11-20-2047 SEDOL: BFBM5P9	627,300.000	617,353.23	623,204.73

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PVTPL DB MASTER FIN LLC 21-1 CL A2I 2.045% DUE 11-20-2051 BEO SEDOL: BKVF0B4	1,248,000.000	1,194,618.74	1,224,195.65
PVTPL ENTERPRISE FLEET FINANCING LLC SR 25-2 CL A3 4.41% 06-20-2029 CUSIP: 29375TAC6	200,000.000	201,718.75	202,109.32
PVTPL EQUITABLE AMERICA GLOBAL 4.3% 12-15-2028 SEDOL: BVV5XB2	181,000.000	181,017.99	181,808.32
PVTPL F G GLOBAL FUNDING 5.875% 01-16-2030 SEDOL: BT3M890	900,000.000	899,226.00	934,744.67
PVTPL F&G GLOBAL FUNDING 4.65% 09-08-2028 SEDOL: BVZM8P8	214,000.000	214,691.22	215,490.75
PVTPL FLORIDA GAS TRANSMISSION CO 5.75% 07-15-2035 SEDOL: BVK6SV1	552,000.000	554,760.83	573,541.63
PVTPL FORTRESS TRANSN & INFRASTRUCTURE INVS LL 7.875% 12-01-2030 SEDOL: BMVMLH2	300,000.000	297,999.00	319,073.70
PVTPL GA GLOBAL FDG TR 1.95% 09-15-2028 SEDOL: BNZJH89	307,000.000	288,294.49	289,409.75
PVTPL GENERAL MOTORS CO SER 24-4A CL A1 4.73% 11-15-2029 CUSIP: 361886DQ4	100,000.000	101,277.34	101,384.64
PVTPL GIGSKY INC 10.0% 02-23-2028 CUSIP: 37519HAA6	110,000.000	108,900.00	110,513.70
PVTPL GLOBAL ATLANTIC FIN CO 3.125% DUE 06-15-2031 BEO SEDOL: BN8XDL3	870,000.000	756,772.81	787,161.95
PVTPL GOLDENTREE LOAN MANAGEMENT SER 17-1A CL A1R3 FLTG 04-20-2034 CUSIP: 38136FBU6	250,000.000	250,000.00	249,652.58
PVTPL GOLDENTREE LOAN MANAGEMENT SER 21-10A CL AR FLTG 10-20-2037 CUSIP: 38138TAN1	250,000.000	250,650.22	251,065.73
PVTPL GOLUB CAPITAL CAP FND 5.45% 08-15-2028 SEDOL: BQXMDX8	913,000.000	908,659.73	918,907.85
PVTPL GOLUB CAPITAL PARTNERS CLO LTD SR 21-53A CL AR FLTG 07-20-2034 CUSIP: 38177YAL6	182,000.000	182,000.00	181,838.27
PVTPL GOODGREEN 2019-2 SER 19-2A CLS A 2.76% 04-15-2055 CUSIP: 38218EAA5	385.000	323.88	332.94
PVTPL GULFSTREAM NATURAL GAS SYSTEM LLC 5.6% 07-23-2035 SEDOL: BV5PL69	786,000.000	789,452.96	807,002.45
PVTPL HEALTH CARE SERVICE CORP 5.45% 06-15-2034 SEDOL: BSLSTC3	755,000.000	753,078.11	774,539.23

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PVTPL HYUNDAI CAP AMER 5.1% 06-24-2030 SEDOL: BVDD8W0	800,000.000	799,752.00	818,671.65
PVTPL HYUNDAI CAP AMER 5.3% 01-08-2029 SEDOL: BQS6YB0	1,750,000.000	1,757,231.23	1,796,054.12
PVTPL HYUNDAI CAPITAL AMERICA 5.3% 03-19-2027 SEDOL: BSHSMN9	283,000.000	287,041.24	287,030.18
PVTPL JERSEY MIKES FDG LLC SR 24-1A CL A2 5.636% 02-15-2055 SEDOL: BRBYKY3	446,624.990	449,736.24	455,765.57
PVTPL JERSEY MIKES FDG LLC SR 25-1A CL A2 5.61% 08-16-2055 SEDOL: BQXMGS4	372,067.500	372,067.50	379,227.27
PVTPL KKR GROUP FIN CO VI LLC SR NT 144A3.75% DUE 07-01-2029/07-01-2019 BEO SEDOL: BJLK2C7	1,405,000.000	1,344,476.28	1,376,838.00
PVTPL KUBOTA CREDIT OWNER TRUST SER 24-2A CL A3 5.26% 11-15-2028 CUSIP: 50117DAC0	295,000.000	299,713.09	299,856.38
PVTPL MARS INC 5.0% 03-01-2032 SEDOL: BR4XW41	800,000.000	798,384.00	825,765.78
PVTPL MARS INC 5.2% 03-01-2035 SEDOL: BR4XVJ9	1,200,000.000	1,211,629.75	1,235,915.76
PVTPL MARS INC 5.65% 05-01-2045 SEDOL: BR4Y3G3	300,000.000	298,389.00	303,269.64
PVTPL MARS INC 5.7% 05-01-2055 SEDOL: BR4XVL1	4,779,000.000	4,774,050.75	4,780,340.51
PVTPL MARS INC 5.8% 05-01-2065 SEDOL: BR4XVN3	339,000.000	337,298.18	341,801.67
PVTPL MASSMUTUAL GLOBAL FDG II MEDIUM TERM NTS 5.05% DUE 12-07-2027 REG SEDOL: BPG3ZL3	208,000.000	212,320.16	212,359.50
PVTPL METRONET INFRASTRUCTURE ISSUER LLC SR 25-4A CL A2 5.163% 12-20-2055 CUSIP: 59170JBD9	682,000.000	681,997.00	683,817.12
PVTPL MMAF EQUIPMENT FINANCE LLC SR 24-ACL A3 4.95% 07-14-2031 CUSIP: 55318CAC8	129,000.000	130,965.23	131,111.24
PVTPL MOLEX ELECTR TECHNOLOGIES LLC 4.75% 04-30-2028 SEDOL: BN12RH1	214,000.000	216,463.14	216,372.42
PVTPL MONONGAHELA POWER CO 5.85% 02-15-2034 BEO SEDOL: BNQQSK8	1,400,000.000	1,397,494.00	1,481,927.33
PVTPL NAVIENT PRIVATE ED REFI LN TR 2021-B SER 21-BA CL A .94% 07-15-2069 CUSIP: 63942LAA0	139,081.540	116,828.50	127,458.12

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PVTPL NESTLE CAPITAL CORPORATION 5.1% 03-12-2054 SEDOL: BPBJYQ4	659,000.000	656,891.20	628,761.46
PVTPL NEXTGEAR FLOORPLAN MASTER OWNER TR SR 24-2A CL A2 4.42% 09-15-2029 CUSIP: 65341KCC8	100,000.000	100,593.75	100,719.68
PVTPL PACIFIC LIFE GLOBAL FUNDING II FLTG RT 01-27-2028 SEDOL: BSPRX57	900,000.000	900,000.00	900,605.70
PVTPL PACIFIC LIFECORP SR NT 3.35% 09-15-2050 SEDOL: BKSDMB5	100,000.000	99,232.00	69,154.01
PVTPL PALMER SQUARE LOAN FUNDING LTD SR 24-1A CL A1 FLTG RT 10-15-2032 CUSIP: 69703NAA2	95,774.850	95,774.85	95,752.76
PVTPL PENSKE TRUCK LEASING CO L P / PTL FIN CORP 5.55% 05-01-2028 SEDOL: BNVTWZ5	1,720,000.000	1,760,343.15	1,769,754.37
PVTPL PENSKE TRUCK LEASING CO L P/PTL FIN CO 4.4% 07-01-2027 SEDOL: BNYGL12	283,000.000	283,871.64	283,940.17
PVTPL PLANET FITNESS MASTER ISSUER L 2019-1 SR SECD NT CL A-2 144A 3.858 SEDOL: BL0L838	1,548,180.000	1,461,207.15	1,483,198.24
PVTPL PROGRESS RESIDENTIAL SER 22-SFR6 CL A 4.451% 07-20-2039 CUSIP: 74334DAA1	1,576,319.380	1,564,137.83	1,575,779.18
PVTPL PROLOGIS TARGETED US 5.25% 04-01-2029 SEDOL: BRC27M3	985,000.000	1,008,541.48	1,014,723.70
PVTPL QTS ISSUER ABS I LLC SR 25-1A CL A2 5.439% 05-25-2055 SEDOL: BQMJ1P8	1,107,000.000	1,117,453.24	1,114,785.75
PVTPL REGATTA 35 FDG LTD/REGATTA 35 FDG LLC SER 25-5A CL A1 FLTG 10-15-2038 CUSIP: 75903YAA3	760,000.000	760,000.00	762,189.48
PVTPL RENTOKIL TERMINIX LLC 5.0% 04-28-2030 CUSIP: 760130AA2	650,000.000	650,242.16	661,708.74
PVTPL ROCHE HLDGS INC 5.21% DUE 03-08-2054 BEO SEDOL: BM8H4B5	1,523,000.000	1,534,371.60	1,482,848.53
PVTPL ROCHE HLDGS INC 5.593% 11-13-2033 CUSIP: 771196CH3	645,000.000	670,126.24	690,681.62
PVTPL SBA TOWER TR SR 2020-1 CL 1C 1.884% 07-15-2050 CUSIP: 78403DAP5	1,050,000.000	1,031,076.23	1,048,828.73
PVTPL SBA TOWER TR 1.631% 05-15-2051 SEDOL: BNYHX53	185,000.000	180,259.38	181,004.30
PVTPL SPRINT SPECTRUM /SPRINT 5.152% 09-20-2029 SEDOL: BYVRZR9	329,850.000	332,262.69	332,717.66

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PVTPL STELLANTIS FINL UNDERWRITTEN ENHANCED LE SR 25-AA CL A3 4.47% 07-20-2028 CUSIP: 858928AD6	200,000.000	200,945.31	201,395.42
PVTPL STORE CAPITAL LLC 5.4% 04-30-2030 SEDOL: BQRDXN7	300,000.000	299,805.00	305,801.35
PVTPL STORE MASTER FDG I LLC SER 23-1A CL A1 6.19% 06-20-2053 CUSIP: 86212XAF7	98,708.230	98,693.93	99,222.59
PVTPL SUBWAY FDG LLC ISSUER SER 24-1A CL A2II 6.268% 07-30-2054 CUSIP: 864300AC2	1,435,500.010	1,453,744.65	1,466,084.63
PVTPL T-MOBILE US TRUST SR 25-1A CL A 4.74% 11-20-2029 CUSIP: 872974AA8	100,000.000	101,230.47	101,414.43
PVTPL TENNESSEE GAS PIPELINE CO SR NT 144A 2.9% DUE 03-01-2030 SEDOL: BL1LY06	700,000.000	698,607.00	660,708.29
PVTPL TEXAS DEBT CAP CLO SR 23-1A CL A1R FLTG RT 07-20-2038 CUSIP: 88238CAE2	384,000.000	384,000.00	385,229.38
PVTPL TEXAS EASTN TRANSMISSION LP 3.5% DUE 01-15-2028 BEO SEDOL: BFMYYT1	1,555,000.000	1,516,954.34	1,538,418.51
PVTPL TOYOTA AUTO LOAN EXTENDED NOTE SER 23-1A CL A 4.93% DUE 06-25-2036 SEDOL: BP82303	200,000.000	204,453.12	204,677.40
PVTPL TOYOTA LEASE OWNER TRUST SR 25-B CL A3 3.96% 11-20-2028 CUSIP: 89240NAD4	200,000.000	200,187.50	200,526.34
PVTPL TRP LLC 2.07% DUE 06-19-2051 SEDOL: BNBVLT8	0.010	0.01	0.01
PVTPL UNIQUIFY INC SR NT SER 2023-F 10.0% 08-15-2026 CUSIP: 90915UAB4	106,866.670	106,866.67	102,592.00
PVTPL VB-S1 ISSUER LLC SECD TOWER REV NT2022-1 C-2-I 3.156% 02-15-2052 SEDOL: BV2FKS7	460,000.000	442,064.26	447,047.50
PVTPL VENTURE GLOBAL CALCASIEU PASS LLC 3.875% DUE 08-15-2029 SEDOL: BMXTTB1	900,000.000	794,750.00	843,576.48
PVTPL VENTURE GLOBAL LNG INC 7.0% 01-15-2030 SEDOL: BNM9JV9	700,000.000	706,125.00	673,700.55
PVTPL VENTURE GLOBAL LNG INC 8.125% DUE 06-01-2028 SEDOL: BRK41K7	400,000.000	385,444.44	405,161.44
PVTPL VENTURE GLOBAL PLAQUEMINES LNG LLC6.5% 06-15-2034 SEDOL: BQ7XVN3	300,000.000	300,000.00	306,713.16
PVTPL VENTURE GLOBAL PLAQUEMINES LNG LLC7.75% 05-01-2035 SEDOL: BV8H0F4	200,000.000	224,500.00	218,572.91

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PVTPL VERIZON MASTER TR SER 2023-6 SR 23-6 CL A 5.35% 09-22-2031 CUSIP: 92348VAA7	200,000.000	207,296.88	207,347.98
PVTPL VICI PROPERTIES INC 4.5% 09-01-2026 SEDOL: BMGMNH1	150,000.000	164,625.00	150,150.24
PVTPL VICI PROPERTIES INC 5.75% DUE 02-01-2027 BEO SEDOL: BMGMNJ3	200,000.000	231,250.00	202,261.64
PVTPL VIKING CRUISES LTD 5.875% 10-15-2033 SEDOL: BR886L7	300,000.000	300,000.00	304,586.70
PVTPL VITA INCLINATA TECHNOLOGIES INC 10.5% 05-01-2027 CUSIP: 92845VAA5	100,000.000	98,605.20	98,605.20
PVTPL WEA FIN LLC / 4.75% DUE 09-17-2044 CUSIP: 92890HAD4	200,000.000	199,366.00	173,112.53
PVTPL WENDYS FDG LLC SER 21-1A CL A-2-I 144A 2.37% 06-15-2051 SEDOL: BNM4743	811,052.360	737,845.76	756,207.70
PVTPL WENDYS FDG LLC SR 25-1A CL A2I 5.422% 12-15-2055 SEDOL: BVPJCT1	733,000.000	733,000.00	731,871.55
PVTPL WHISTLER PIPELINE LLC 5.7% 09-30-2031 SEDOL: BQ2JQ42	450,000.000	451,026.34	467,427.07
QUANTA SVCS INC 4.5% 01-15-2031 SEDOL: BV6N849	1,029,000.000	1,026,231.99	1,030,819.68
ROLLINS INC 5.25% 02-24-2035 SEDOL: BTCHBH5	1,015,000.000	1,003,098.14	1,038,155.91
ROPER TECHNOLOGIES 5.1% 09-15-2035 CUSIP: 776696AM8	1,290,000.000	1,287,160.30	1,302,088.66
ROYAL CARIBBEAN CRUISES 5.375% 01-15-2036 CUSIP: 78017TAB9	1,462,000.000	1,467,290.34	1,471,874.75
ROYALTY PHARMA PLC 4.45% 03-25-2031 CUSIP: 78081BAT0	400,000.000	395,636.00	399,314.86
RTX CORPORATION 2.82% 09-01-2051 SEDOL: BP2BTQ4	579,000.000	576,193.90	362,406.94
RTX CORPORATION 3.125% 07-01-2050 SEDOL: BLBCYC1	312,000.000	300,511.09	210,710.95
RTX CORPORATION 4.125% 11-16-2028 SEDOL: BYVN9F3	216,000.000	216,587.52	216,796.06
RTX CORPORATION 4.625% 11-16-2048 SEDOL: BYVN9P3	510,000.000	508,383.30	446,195.37

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
RTX CORPORATION 6.1% 03-15-2034 SEDOL: BQHN1W2	710,000.000	754,748.00	778,344.42
RTX CORPORATION 6.4% 03-15-2054 SEDOL: BQHP8M7	1,276,000.000	1,291,834.51	1,408,237.28
RYDER SYSTEM INC 6.3% 12-01-2028 SEDOL: BRJX0R5	1,930,000.000	2,021,151.44	2,043,220.90
SABEY DATA CTR 5.733% DUE 02-21-2050 CUSIP: 78520EAH9	1,199,000.000	1,217,613.24	1,224,522.87
SABINE PASS LIQUEFACTION LLC 4.5% DUE 05-15-2030 REG SEDOL: BM8JPB8	1,025,000.000	1,011,534.34	1,030,129.92
SAN DIEGO G & E FIXED 2.95% DUE 08-15-2051 SEDOL: BNSNRL1	33,000.000	27,825.47	21,023.37
SAN DIEGO GAS & ELEC CO 5.4% 04-15-2035 SEDOL: BMHSGR9	1,100,000.000	1,096,920.00	1,140,483.94
SAN DIEGO GAS & 3.75% DUE 06-01-2047 SEDOL: BF4SP32	400,000.000	415,184.00	306,333.74
SBA TOWER TR 2.328% DUE 07-15-2052 SEDOL: BTPQ3S4	796,000.000	750,770.90	765,001.06
SBL HLDGS INC 5% DUE 02-18-2031 SEDOL: BM98X21	855,000.000	772,307.58	793,080.34
SELECTIVE INS GROUP INC 5.9% 04-15-2035 SEDOL: BV1C090	100,000.000	99,978.00	104,967.26
SEQUOIA MTG TR FLTG RT 5.5% DUE 06-25-2055 CUSIP: 81743GAE6	603,989.100	603,635.19	605,998.57
SEQUOIA MTG TR FLTG RT 5.5% DUE 08-25-2055 CUSIP: 81749VAL1	569,448.300	569,141.25	572,323.62
SERVICENOW INC 1.4% DUE 09-01-2030 SEDOL: BMFBHL1	134,000.000	130,668.15	118,170.09
SHELL FIN US INC GTD SR NT 144A 3% 11-26-2051 SEDOL: BVVDVQ7	146,000.000	120,222.41	94,086.85
SHELL FIN US INC NT 3.25% 04-06-2050 SEDOL: BT26H41	1,658,000.000	1,649,176.17	1,147,269.07
SHERWIN-WILLIAMS CO 2.9% 06-15-2052 SEDOL: BPLQR99	84,000.000	83,464.08	52,055.01
SHERWIN-WILLIAMS FIXED 3.8% 08-15-2049 SEDOL: BK9W8G8	233,000.000	232,340.61	175,021.20

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
SHERWIN-WILLIAMS 4.5% DUE 06-01-2047 SEDOL: BDGKT18	1,035,000.000	1,081,258.50	885,617.89
SHERWIN-WILLIAMS 5.15% 08-15-2035 SEDOL: BQT2LT4	577,000.000	576,594.96	588,361.78
SIMON PROPERTY GROUP L.P. 5.5% 03-08-2033 SEDOL: BMGQP55	1,475,000.000	1,511,714.48	1,555,731.19
SIXTH STR LENDING PARTNERS SR NT 5.75% 01-15-2030 SEDOL: BLD95C7	1,025,000.000	1,012,779.35	1,039,343.70
SMALL BUSINESS ADMINISTRATION SR 25-10A CL 1 4.963% 03-10-2035 CUSIP: 831641FZ3	765,000.000	772,440.82	776,795.38
SOLVENTUM CORP 5.4% 03-01-2029 SEDOL: BTTMX55	437,000.000	444,529.95	452,880.22
SONOCO PRODS CO 4.6% 09-01-2029 SEDOL: BSRJBQ8	1,025,000.000	1,008,675.96	1,033,817.95
SOUTHERN CAL EDISON 3.6% 02-01-2045 SEDOL: BVDPXD2	375,000.000	366,257.56	270,835.95
SOUTHERN CAL EDISON 5.25% 03-15-2030 SEDOL: BPCQLL8	400,000.000	399,760.00	410,650.04
SOUTHERN CALIF EDISON CO SR NT 3.45% 02-01-2052 SEDOL: BP4ZDL7	463,000.000	287,694.14	308,794.09
SOUTHERN CALIF EDISON CO 3.65% 02-01-2050 SEDOL: BJVNJQ9	939,000.000	734,249.04	659,256.34
SOUTHERN CALIF EDISON CO 4.125% 03-01-2048 SEDOL: BFMZDC0	200,000.000	141,252.00	152,260.29
SOUTHERN CALIF EDISON CO 4.875% 03-01-2049 SEDOL: BJMTK74	300,000.000	354,016.00	252,279.86
SOUTHERN CALIF EDISON CO 5.75% 04-15-2054 SEDOL: BRC25V8	193,000.000	196,363.26	181,590.95
SOUTHERN CALIF EDISON 4.875% 02-01-2027 SEDOL: BPQV4D2	397,000.000	393,736.66	399,598.11
SOUTHERN CALIF EDISON 6.2% 09-15-2055 SEDOL: BPCQLJ6	1,417,000.000	1,406,231.74	1,428,807.75
SOUTHERN CALIF GAS CO 5.2% 06-01-2033 SEDOL: BP4Y6K4	500,000.000	499,025.00	516,864.50
SOUTHERN CALIFORNIA EDISON CO 1ST & REF MTG BD SER 2022G 5.95% 11-01-2032 SEDOL: BP2TQ89	1,800,000.000	1,788,282.00	1,906,714.17

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
SOUTHERN CALIFORNIA EDISON CO 5.9% 03-01-2055 SEDOL: BR1FWP1	270,000.000	263,106.92	261,038.81
SOUTHERN CO 4.4% DUE 07-01-2046 SEDOL: BYT1540	3,075,000.000	2,988,913.50	2,603,560.86
SOUTHERN CO 4.85% 03-15-2035 SEDOL: BQB6DF4	600,000.000	599,112.00	593,642.95
SOUTHERN CO 5.7% 03-15-2034 SEDOL: BM9VYX8	980,000.000	1,005,113.00	1,033,298.68
SOUTHN CAL EDISON 4.5% DUE 09-01-2040 SEDOL: B469DS7	19,000.000	16,678.20	16,665.50
SOUTHN CAL EDISON 4% DUE 04-01-2047 SEDOL: BD9BPH6	450,000.000	388,804.50	338,706.63
SOUTHN CAL EDISON 6.05% DUE 03-15-2039 SEDOL: B65HYN8	400,000.000	524,528.00	410,095.95
SOUTHN CAL GAS CO 5.45% DUE 06-15-2035 SEDOL: BP6WPN2	2,300,000.000	2,289,466.00	2,398,071.33
SOUTHWESTERN ELEC PWR CO SR NT SER O 3.25% 11-01-2051 CUSIP: 845437BT8	267,000.000	266,036.13	176,215.31
STARBUCKS CORP 5.4% 05-15-2035 CUSIP: 855244BM0	62,000.000	65,026.22	64,594.17
STATE STR CORP FLTG RT 4.675% DUE 10-22-2032 SEDOL: BN6N296	1,270,000.000	1,257,133.04	1,294,801.12
STATE STR CORP 4.33% 10-22-2027 SEDOL: BN6M572	450,000.000	450,023.50	454,614.23
STATE STREET BANK & TRUST 4.594% 11-25-2026 SEDOL: BTJ0H91	323,000.000	323,000.00	325,436.08
STORE MASTER FDG I - VII XIV XIX XX 4.98% 10-20-2055 CUSIP: 86212FAB5	973,781.250	976,405.91	968,430.52
STRYKER CORP 5.2% 02-10-2035 SEDOL: BTCCJQ5	596,000.000	601,089.84	613,307.67
SUBWAY FDG LLC 5.566% DUE 07-30-2054 CUSIP: 864300AJ7	572,220.000	567,532.58	567,846.58
SYNOPSYS INC 5.15% 04-01-2035 SEDOL: BTXWBS0	1,287,000.000	1,277,041.44	1,310,604.56
SYNOPSYS INC 5.7% 04-01-2055 SEDOL: BTXWBT1	3,114,000.000	3,106,035.22	3,098,745.64

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
T-MOBILE USA INC FIXED 3.75% DUE 04-15-2027 CUSIP: 87264ABD6	289,000.000	287,581.01	288,128.09
T-MOBILE USA INC FIXED 5.8% DUE 09-15-2062 SEDOL: BN72M47	250,000.000	248,305.00	247,048.46
T-MOBILE USA INC 2.7% 03-15-2032 SEDOL: BMWDS40	300,000.000	250,794.00	270,062.75
T-MOBILE USA INC 3.0% DUE 02-15-2041 BEO SEDOL: BN0ZLS0	505,000.000	500,102.29	377,346.66
T-MOBILE USA INC 3.375% 04-15-2029 CUSIP: 87264ABV6	1,415,000.000	1,343,740.18	1,380,100.74
T-MOBILE USA INC 3.4% 10-15-2052 CUSIP: 87264ACT0	2,786,000.000	2,594,238.27	1,880,635.17
T-MOBILE USA INC 3.875% 04-15-2030 CUSIP: 87264ABF1	100,000.000	109,525.00	98,442.51
T-MOBILE USA INC 4.5% DUE 04-15-2050 CUSIP: 87264AAZ8	1,475,000.000	1,645,898.61	1,219,736.31
T-MOBILE USA INC 4.7% 01-15-2035 SEDOL: BLFCKY1	1,800,000.000	1,797,354.00	1,771,758.70
T-MOBILE USA INC 5.05% 07-15-2033 CUSIP: 87264ACY9	4,025,000.000	4,013,608.41	4,114,393.39
T-MOBILE USA INC 5.75% 01-15-2054 SEDOL: BQBCJR6	357,000.000	353,746.17	351,612.57
T-MOBILE USA INC 5.875% DUE 11-15-2055 CUSIP: 87264ADU6	487,000.000	485,344.25	488,053.30
TAKEDA US FIN 5.9% 07-07-2055 CUSIP: 87406BAB8	745,000.000	742,661.06	756,598.31
TARGA RES CORP 4.95% 04-15-2052 SEDOL: BMZM349	100,000.000	99,333.00	85,841.69
TARGA RES CORP 6.125% 03-15-2033 SEDOL: BQ3PVF5	660,000.000	679,286.21	707,250.92
TEXAS INSTRS INC NT 5.1% 05-23-2035 SEDOL: BMWF534	366,000.000	370,150.44	377,250.85
TEXAS INSTRS INC 5.15% 02-08-2054 SEDOL: BPSQRF8	564,000.000	559,488.00	533,830.06
TIME WARNER CABLE 6.75% DUE 06-15-2039 SEDOL: B62X8Y8	3,325,000.000	4,247,363.25	3,370,374.61

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United States - USD			
TIME WARNER CABLE 7.3% DUE 07-01-2038 SEDOL: B3B14R7	1,000,000.000	1,296,518.75	1,073,098.38
TRANSCONTINENTAL GAS PIPE LINE CO LLC 3.95% DUE 05-15-2050 SEDOL: BN49122	600,000.000	596,544.00	462,392.48
TRAVELERS COS INC 4.05% DUE 03-07-2048 CUSIP: 89417EAN9	1,005,000.000	961,423.50	818,877.14
TRAVELERS COS INC 5.45% DUE 05-25-2053 SEDOL: BRJVGK4	168,000.000	167,334.72	166,031.97
TRAVELERS COS INC 5.7% 07-24-2055 SEDOL: BTY5QD8	876,000.000	871,637.52	898,196.78
TRAVELERS COS INC 6.25% DUE 06-15-2037 SEDOL: B8YTZQ9	550,000.000	714,857.00	612,667.64
TRAVELERS FIXED 2.55% DUE 04-27-2050 SEDOL: BMDWQN1	77,000.000	76,407.87	46,710.67
TRCNTNTL GAS PIPE 5.75% DUE 03-15-2056 SEDOL: BPCMM13	1,125,000.000	1,123,011.25	1,117,129.69
TRICON RESDNTL 4.3% DUE 11-17-2041 CUSIP: 895975AA8	954,466.910	928,107.22	949,106.91
TRICON RESDNTL 4.75% DUE 06-17-2040 CUSIP: 89616VAA8	1,824,223.650	1,813,564.24	1,830,588.55
TRITON CONTAINER INTL LTD / TAL GTD SR NT 3.25% 03-15-2032 SEDOL: BPCQJX6	1,920,000.000	1,611,308.72	1,745,036.35
TRUIST BANK 4.136% 10-23-2029 SEDOL: BMW77V2	250,000.000	249,727.50	249,902.92
TRUIST FINANCIAL CORPORATION 7.161% 10-30-2029 SEDOL: BN71NT6	2,485,000.000	2,670,855.86	2,681,575.60
TRUIST FINL CORP VAR RT 1.267% DUE 03-02-2027 SEDOL: BLFCZ91	150,000.000	150,429.00	149,249.32
U S BANCORP MEDIUM TERM NTS- BOOK ENTRY 4.839% 02-01-2034 CUSIP: 91159HJL5	1,125,000.000	1,093,576.01	1,135,715.33
UBER TECHNOLOGIES INC SR NT 4.3% 01-15-2030 SEDOL: BQB6DG5	1,140,000.000	1,119,197.90	1,147,119.81
UNION ELEC CO 5.25% 04-15-2035 SEDOL: BS87LK5	551,000.000	553,278.98	568,321.64
UNION ELECTRIC COMPANY 5.125% 03-15-2055 SEDOL: BP5WWV0	801,000.000	768,218.80	736,251.41

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
UNION PAC CORP FIXED 2.95% 03-10-2052 SEDOL: BP9P0J9	221,000.000	215,131.07	141,559.06
UNION PAC CORP 3.25% DUE 02-05-2050 SEDOL: BKDMLD2	432,000.000	415,356.35	300,271.42
UNION PAC CORP 3.5% 02-14-2053 SEDOL: BNYF3J1	726,000.000	687,381.38	515,920.71
UNION PAC CORP 3.55% DUE 05-20-2061 SEDOL: BNHS0H4	475,000.000	472,582.25	319,423.75
UNION PAC CORP 3.799% DUE 10-01-2051 SEDOL: BDCWS88	1,025,000.000	1,012,911.24	776,210.33
UNION PAC CORP 3.839% DUE 03-20-2060 BEO SEDOL: BLF0CQ1	1,910,000.000	1,585,727.51	1,383,110.25
UNION PAC CORP 4.3% 03-01-2049 SEDOL: BGLC062	1,940,000.000	1,899,561.04	1,610,679.35
UNION PAC CORP 5.6% 12-01-2054 SEDOL: BSNZ665	706,000.000	704,685.08	706,513.51
UNION PACIFIC CORP 3.375% 02-14-2042 SEDOL: BNYF3F7	120,000.000	116,388.00	94,637.51
UNION PACIFIC CORP 4.95% DUE 09-09-2052 BEO SEDOL: BPMQ873	121,000.000	118,608.08	110,553.68
UNITED PARCEL SERVICE 5.95% 05-14-2055 SEDOL: BMGDDQ3	1,000,000.000	1,048,580.00	1,036,758.02
UNITED PARCEL SVC INC 5.5% 05-22-2054 SEDOL: BT03SY1	225,000.000	225,339.75	219,613.34
UNITEDHEALTH GROUP FIXED 4.25% DUE 06-15-2048 SEDOL: BG08PD3	155,000.000	148,717.20	127,327.66
UNITEDHEALTH GROUP INC 2.9% DUE 05-15-2050/05-18-2020 REG SEDOL: BM95BD9	893,000.000	872,492.20	572,631.84
UNITEDHEALTH GROUP INC 3.05% DUE 05-15-2041 BEO SEDOL: BLPK6R0	326,000.000	313,891.80	247,881.98
UNITEDHEALTH GROUP INC 3.25% DUE 05-15-2051 BEO SEDOL: BLPK6S1	524,000.000	511,029.77	355,168.85
UNITEDHEALTH GROUP INC 4.5% 04-15-2033 SEDOL: BN7K9K6	219,000.000	210,688.95	218,106.29
UNITEDHEALTH GROUP INC 4.75% 05-15-2052 SEDOL: BNKBV00	631,000.000	625,321.00	546,337.46

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United States - USD			
UNITEDHEALTH GROUP INC 4.95% 05-15-2062 SEDOL: BNKBV11	950,000.000	940,690.00	825,558.57
UNITEDHEALTH GROUP INC 4.95% 01-15-2032 SEDOL: BPDY832	1,211,000.000	1,205,362.54	1,243,311.44
UNITEDHEALTH GROUP INC 5.375% 04-15-2054 SEDOL: BQB5GF2	890,000.000	887,470.35	842,502.99
UNITEDHEALTH GROUP INC 5.625% 07-15-2054 SEDOL: BPDY7Z7	3,333,000.000	3,308,912.92	3,280,865.32
UNITEDHEALTH GROUP INC 5.95% 06-15-2055 SEDOL: BVDCZW6	865,000.000	866,440.24	891,646.14
UNITEDHEALTH GROUP 3.7% DUE 08-15-2049 SEDOL: BHKDL04	611,000.000	587,904.52	454,975.20
UNITEDHEALTH GROUP 5.75% DUE 07-15-2064 SEDOL: BPDY809	270,000.000	265,800.30	264,754.34
UNITEDHEALTH GROUP 5.8% DUE 03-15-2036 SEDOL: BG49576	400,000.000	491,016.00	427,515.06
UNITEDHEALTH GROUP 6.05% DUE 02-15-2063 SEDOL: BLBRZS9	224,000.000	259,753.55	229,750.42
UNITEDHEALTH GROUP 6.875% DUE 02-15-2038 SEDOL: BG49598	750,000.000	1,076,876.34	869,231.97
UNIVERSAL HEALTH SVCS INC SR SECD NT 2.65% 10-15-2030 SEDOL: BMHDM76	575,000.000	504,170.00	524,781.05
VA ELEC & PWR CO 4.45 02-15-2044 SEDOL: BJSVPB3	475,000.000	510,577.50	411,731.07
VA ELEC & PWR CO SR NT 2008 SER B 8.875 DUE 11-15-2038 SEDOL: B3FD1W3	300,000.000	500,436.00	401,760.01
VENTAS RLTY LTD 4.875% DUE 04-15-2049 SEDOL: BGSGVV9	100,000.000	99,770.00	87,682.96
VERISIGN INC FIXED 2.7% 06-15-2031 CUSIP: 92343EAM4	681,000.000	598,327.48	619,651.41
VERISK ANALYTICS INC 5.25% 03-15-2035 SEDOL: BS6V659	1,105,000.000	1,094,938.21	1,126,498.04
VERIZON COMMUNICATIONS INC NT 2.355% 03-15-2032 CUSIP: 92343VGN8	1,050,000.000	896,659.70	926,705.33
VERIZON COMMUNICATIONS INC 2.85% 09-03-2041 SEDOL: BMG8DB3	360,000.000	259,624.04	260,333.82

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United States - USD			
VERIZON COMMUNICATIONS INC 2.987% 10-30-2056 USD SEDOL: BMXT869	2,706,000.000	1,833,149.19	1,617,579.42
VERIZON COMMUNICATIONS INC 3.875% 03-01-2052 SEDOL: BPP3C79	268,000.000	216,890.78	199,373.39
VERIZON COMMUNICATIONS INC 5.25% 04-02-2035 SEDOL: BRF3FQ3	276,000.000	279,803.28	281,195.01
VERIZON COMMUNICATIONS INC 5.75% 11-30-2045 CUSIP: 92343VHH0	1,155,000.000	1,150,229.85	1,150,532.92
VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041 BEO SEDOL: BKY5H21	189,000.000	188,821.29	148,500.49
VERIZON COMMUNICATIONS 3.55% DUE 03-22-2051 BEO SEDOL: BKY5H09	1,507,000.000	1,528,220.48	1,073,221.85
VERIZON COMMUNICATIONS 6.0% 11-30-2065 CUSIP: 92343VHK3	669,000.000	668,685.57	662,856.91
VERIZON 3.875% DUE 02-08-2029 SEDOL: BJLV8M2	1,375,000.000	1,345,631.79	1,370,506.36
VERIZON 4% DUE 03-22-2050 SEDOL: BLNP354	590,000.000	589,774.50	450,934.55
VERIZON 5.401% DUE 07-02-2037 SEDOL: BVLGQZ0	275,000.000	278,489.75	278,487.27
VERIZON 5.875% DUE 11-30-2055 SEDOL: BWJDYJ0	1,272,000.000	1,269,895.69	1,260,383.82
VIATRIS INC 4.0% 06-22-2050 SEDOL: BL5BGY0	646,000.000	428,118.53	432,077.53
VICI PPTYS LP 4.75% 04-01-2028 SEDOL: BTG0233	142,000.000	143,628.74	143,535.72
VICI PROPERTIES INC 5.125% 05-15-2032 SEDOL: BP5JTL0	700,000.000	698,694.00	705,865.80
VICI PROPERTIES LP 5.75% 04-01-2034 SEDOL: BQKW0S5	755,000.000	758,192.92	780,846.98
VIPER ENERGY PARTNERS LL 4.9% 08-01-2030 SEDOL: BV5PK62	200,000.000	199,804.00	202,344.00
VIRGINIA ELEC & PWR CO 2.95% 11-15-2051 SEDOL: BMHYKC0	600,000.000	598,698.00	378,701.11
VIRGINIA ELEC & PWR CO 4.625% 05-15-2052 SEDOL: BP5H5X8	400,000.000	394,452.00	337,546.25

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United States - USD			
VIRGINIA ELEC & PWR CO 5.55% 08-15-2054 SEDOL: BSMRJZ2	290,000.000	288,998.50	282,426.45
VIRGINIA ELEC & PWR CO 5.6% 09-15-2055 SEDOL: BVMN3C6	700,000.000	698,921.40	682,113.26
VIRGINIA ELEC & PWR CO 5.65% 03-15-2055 SEDOL: BR4XPG4	450,000.000	447,799.50	442,159.34
VMWARE INC FIXED 2.2% 08-15-2031 SEDOL: BM8BNR6	300,000.000	299,409.00	266,913.02
VMWARE INC 3.9% 08-21-2027 SEDOL: BDT5HN8	100,000.000	94,459.00	100,035.11
VMWARE INC 4.7% DUE 05-15-2030 BEO SEDOL: BKQNBM1	600,000.000	597,858.00	610,124.16
VOLKSWAGEN AUTO LEASE TR SR 25-A CL A3 4.5% 06-20-2028 CUSIP: 92868WAD9	250,000.000	252,099.61	252,511.45
WACHOVIA BK NATL ASSN MEDIUM TERM SUB BKTRANCHE # SB 00009 6.6 DUE 01-15-2038 SEDOL: B7XGYR8	1,500,000.000	2,081,208.75	1,677,904.94
WALMART INC 4.5% DUE 04-15-2053 SEDOL: BP6LN24	956,000.000	942,967.16	848,778.46
WASTE CONNECTIONS FIXED 2.95% DUE 01-15-2052 SEDOL: BMWPCK0	200,000.000	133,512.00	129,955.32
WASTE MANAGEMENT INC 5.35% 10-15-2054 SEDOL: BT03N02	550,000.000	545,188.48	537,527.72
WASTE MGMT INC DEL SR NT 4.95% 07-03-2031 SEDOL: BT6MK91	665,000.000	672,311.17	689,127.28
WEC ENERGY GROUP 1.375% DUE 10-15-2027 SEDOL: BN0XPB5	1,620,000.000	1,505,693.53	1,548,657.74
WELLS FARGO & CO MEDIUM TERM SR NTS BOOKENTRY 3.35% 03-02-2033 CUSIP: 95000U2U6	900,000.000	767,670.00	841,138.89
WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044 SEDOL: BS9FPF1	475,000.000	507,920.81	417,426.66
WELLS FARGO & CO 4.611% 04-25-2053 SEDOL: BP6P605	1,361,000.000	1,267,592.74	1,177,597.26
WELLS FARGO & CO 4.808% 07-25-2028 CUSIP: 95000U3A9	3,175,000.000	3,185,486.83	3,211,070.25
WELLS FARGO & CO 5.606% DUE 01-15-2044 SEDOL: BJTGHH7	800,000.000	922,219.64	795,179.07

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
WELLS FARGO & COMPANY 4.078% 09-15-2029 CUSIP: 95000U4A8	287,000.000	286,767.53	286,851.31
WELLS FARGO & COMPANY 4.892% 09-15-2036 CUSIP: 95000U4B6	2,000,000.000	2,000,000.00	1,998,248.22
WELLS FARGO & COMPANY 5.389% 04-24-2034 CUSIP: 95000U3D3	1,635,000.000	1,656,308.29	1,703,321.27
WELLS FARGO & COMPANY 5.499% 01-23-2035 SEDOL: BQWR464	200,000.000	198,686.00	209,038.88
WELLS FARGO & COMPANY 5.557% 07-25-2034 CUSIP: 95000U3F8	1,500,000.000	1,513,650.00	1,575,082.38
WELLS FARGO & COMPANY 5.574% 07-25-2029 SEDOL: BNFZXP6	280,000.000	289,856.00	290,118.49
WELLS FARGO & COMPANY 6.303% 10-23-2029 SEDOL: BLB0XW8	2,250,000.000	2,381,175.00	2,378,143.10
WELLS FARGO COML MTG TR SER 2017-C38 CL A5 3.453% DUE 07-15-2050 SEDOL: BGSNBM1	280,000.000	275,931.25	277,064.37
WELLS FARGO COML 3.065% DUE 11-15-2059 CUSIP: 95000MBP5	2,300,000.000	2,241,958.93	2,275,073.29
WESTINGHOUSE AIR BRAKE TECH CORP 5.611% 03-11-2034 SEDOL: BP9QDP9	490,000.000	500,220.16	515,801.45
WEYERHAEUSER CO DEB 7.375 DUE 03-15-2032 BEO SEDOL: BB0RG32	452,000.000	518,676.42	515,418.83
WEYERHAEUSER CO FIXED 4% DUE 04-15-2030 SEDOL: BMQ5MG2	175,000.000	172,322.50	172,752.34
WEYERHAEUSER CO 4.75% 05-15-2026 SEDOL: BP4FCL0	218,000.000	217,284.96	218,446.54
WEYERHAEUSER CO 6.875% DUE 12-15-2033 SEDOL: 2337461	200,000.000	250,242.00	223,512.10
WEYERHAEUSER CO 6.95% DUE 10-01-2027 SEDOL: BG49770	100,000.000	124,182.00	104,884.35
WHEELS FLEET LEASE 4.86999988556% DUE 06-21-2039 CUSIP: 96328GBT3	152,877.760	154,227.38	154,386.07
WI PWR & LT CO FIXED 3.65% 04-01-2050 SEDOL: BM5W5Z4	141,000.000	140,820.93	102,770.40
WILLIAMS COMPANIES INC 4.625% 06-30-2030 SEDOL: BTXTKY0	1,120,000.000	1,130,203.20	1,132,127.29

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
WILLIAMS COS INC 5.3% DUE 08-15-2052 SEDOL: BMBR285	250,000.000	218,050.00	231,363.08
WILLIS NORTH AMERICA INC SR NT 5.35% 05-15-2033 SEDOL: BLB3KC6	200,000.000	199,466.00	206,651.91
WISCONSIN ELEC PWR CO 5.05% 10-01-2054 SEDOL: BS6WWQ5	70,000.000	69,611.50	64,658.45
WISCONSIN PUBLIC SERVICE 2.85% 12-01-2051 SEDOL: BNRLZ12	306,000.000	282,794.44	193,784.59
WORLD OMNI AUTOMOBILE LEASE SR 25-A CL A3 4.42% 04-17-2028 CUSIP: 98164PAD2	200,000.000	201,351.56	201,666.24
XCEL ENERGY INC 5.5% 03-15-2034 SEDOL: BQBDYT6	49,000.000	48,902.46	50,622.48
XCEL ENERGY INC 5.6% 04-15-2035 SEDOL: BW46F57	894,000.000	893,543.92	927,355.60
ZOETIS INC 4.7 02-01-2043 SEDOL: BG0R585	2,000,000.000	2,051,156.06	1,841,244.44
ZOETIS INC SR NT 5% 08-17-2035 SEDOL: BW46F79	1,324,000.000	1,323,144.09	1,340,854.51
Total United States - USD		**756,039,087.84**	**731,221,402.32**
Total Corporate Debt Instruments - Other		**874,957,836.07**	**847,674,621.74**
Value of Interest in Common/Collective Trusts			
United States - USD			
CF ARROWSTREET INTERNATIONAL EQUITY - ACWI EX US FUND CUSIP: NHY999JI5	76,037.220	9,520,539.04	31,075,701.55
CF RUSSELL 3000 (R) INDEX NL FUND (CMV11) CUSIP: 11999GY73	526,035.630	41,291,886.36	42,529,454.65
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	19,520,524.870	19,520,524.87	19,520,524.87
Total United States - USD		**70,332,950.27**	**93,125,681.07**
Total Value of Interest in Common/Collective Trusts		**70,332,950.27**	**93,125,681.07**

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Value of Interest in Registered Investment Companies			
United States - USD			
MFB NORTHN FDS ULTRA SHORT FXD INC FD CUSIP: 665162467	4,452.590	45,962.24	46,039.78
MFO PIMCO ABS AND SHORT TERM INVESTMENT PORT CUSIP: 72200Q109	258,165.260	3,011,351.36	3,056,676.68
MFO PIMCO LONG DURATION CREDIT BOND PORT CUSIP: 72201P878	3,719,444.700	33,920,517.82	35,371,919.10
MFO PIMCO SHORT TERM FLOATING NAV II CUSIP: 72201P613	7,946,026.604	79,594,320.27	79,595,348.49
Total United States - USD		**116,572,151.69**	**118,069,984.05**
Total Value of Interest in Registered Investment Com		**116,572,151.69**	**118,069,984.05**
Other			
Australia - AUD			
LCH_IRS MSNYUS33 17/12/2035 AUD P 6MBBSW / R 4% SWU02J0S3 SEDOL: 9N4HLWU	4,300,000.000	0.00	0.00
LCH_IRS MSNYUS33 17/12/2035 AUD P 6MBBSW / R 4% SWU02J0S3 SEDOL: 9N4HLWL	-4,300,000.000	-50,739.90	-178,380.94
LCH_IRS MSNYUS33 19/03/2035 AUD P 6MBBSW / R 4.5% SWU02D2D7 SEDOL: 9MYGVML	-8,800,000.000	-9,932.65	-88,020.09
LCH_IRS MSNYUS33 19/03/2035 AUD P 6MBBSW / R 4.5% SWU02D2D7 SEDOL: 9MYGVMU	8,800,000.000	0.00	0.00
Total Australia - AUD		**-60,672.55**	**-266,401.03**
Brazil - BRL			
CME_OIS MSNYUS33 02/01/2029 BRL P 1DBZDIO / R 13.291% SWU02HXM4 SEDOL: 9N2E14U	25,044,346.300	0.00	0.00
CME_OIS MSNYUS33 02/01/2029 BRL P 1DBZDIO / R 13.291% SWU02HXM4 SEDOL: 9N2E14L	-25,044,346.300	0.00	-20,760.79
CME_OIS MSNYUS33 02/01/2029 BRL P 1DBZDIO / R 13.32% SWU02HWT0 SEDOL: 9N2E16U	2,667,256.220	0.00	0.00
CME_OIS MSNYUS33 02/01/2029 BRL P 1DBZDIO / R 13.32% SWU02HWT0 SEDOL: 9N2E16L	-2,667,256.220	0.00	-1,707.56
CME_OIS MSNYUS33 02/01/2029 BRL P 1DBZDIO / R 13.359% SWU02JBR3 SEDOL: 9N3JUMU	24,376,732.540	0.00	1,132.15

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
Brazil - BRL			
CME_OIS MSNYUS33 02/01/2029 BRL P 1DBZDIO / R 13.359% SWU02JBR3 SEDOL: 9N3JUML	-24,376,732.540	0.00	0.00
SECRETARIA TESOURO 6% GTD 15/08/2060 BRL1000'B SEDOL: BNKB951	600.000	422,457.29	441,327.71
Total Brazil - BRL		**422,457.29**	**419,991.51**
Brazil - USD			
BRAZIL(FEDERATIVE REPUBLIC OF) 7.25% 01-12-2056 SEDOL: BXKYZV8	400,000.000	388,152.00	395,800.00
Total Brazil - USD		**388,152.00**	**395,800.00**
Canada - USD			
ANTARES HLDGS LP SR NT 144A 3C7 7.95% 08-11-2028 SEDOL: BRF2S05	890,000.000	936,330.71	941,975.68
ICE_CDS MSNYUS33 12/20/2026 SELL ENBRIDGE INC 3.5% 06/1 SWPC0KK76 SEDOL: 9L3NZ1L	-700,000.000	0.00	0.00
ICE_CDS MSNYUS33 12/20/2026 SELL ENBRIDGE INC 3.5% 06/1 SWPC0KK76 SEDOL: 9L3NZ1U	700,000.000	8,190.66	5,380.76
Total Canada - USD		**944,521.37**	**947,356.44**
Chile - USD			
CHILE REP 2.55% NTS 22/01/2061 USD 3.1% DUE 01-22-2061/07-22-2060 REG CUSIP: 168863DQ8	851,000.000	847,902.36	526,683.90
CHILE(REPUBLIC OF) TBOND 4.0% DUE 01-31-2052 REG CUSIP: 168863DW5	289,000.000	241,315.00	228,873.55
Total Chile - USD		**1,089,217.36**	**755,557.45**
Colombia - EUR			
COLOMBIA REP OF 6.5% 26/11/2038 SEDOL: BVD93G7	400,000.000	457,930.93	455,113.51
Total Colombia - EUR		**457,930.93**	**455,113.51**

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
European Union - EUR			
CDX BNPAFRPP 20/12/2030 SELL ITRAXX EUROPE CROSSOVE SWPC44DR2 SEDOL: 9N5ANFU	100,000.000	23,367.71	23,537.07
CDX BNPAFRPP 20/12/2030 SELL ITRAXX EUROPE CROSSOVE SWPC44DR2 SEDOL: 9N57TWU	300,000.000	70,032.85	70,611.22
CDX BNPAFRPP 20/12/2030 SELL ITRAXX EUROPE CROSSOVE SWPC44DR2 SEDOL: 9N57TWL	-300,000.000	0.00	0.00
CDX BNPAFRPP 20/12/2030 SELL ITRAXX EUROPE CROSSOVE SWPC44DR2 SEDOL: 9N5ANFL	-100,000.000	0.00	0.00
CDX BOFAUS6NGFX 20/12/2030 SELL ITRAXX EUROPE CROSSOVE SWPC44SD7 SEDOL: 9N55ZRL	-400,000.000	0.00	0.00
CDX BOFAUS6NGFX 20/12/2030 SELL ITRAXX EUROPE CROSSOVE SWPC44SD7 SEDOL: 9N56C9L	-200,000.000	0.00	0.00
CDX BOFAUS6NGFX 20/12/2030 SELL ITRAXX EUROPE CROSSOVE SWPC44SD7 SEDOL: 9N55ZRU	400,000.000	90,739.31	94,148.29
CDX BOFAUS6NGFX 20/12/2030 SELL ITRAXX EUROPE CROSSOVE SWPC44SD7 SEDOL: 9N56C9U	200,000.000	46,492.11	47,074.15
CDX BOFAUS6NGFX 20/12/2030 SELL ITRAXX EUROPE CROSSOVE SWPC44SD7 SEDOL: 9N54UTL	-100,000.000	0.00	0.00
CDX BOFAUS6NGFX 20/12/2030 SELL ITRAXX EUROPE CROSSOVE SWPC44SD7 SEDOL: 9N54XAL	-400,000.000	0.00	0.00
CDX BOFAUS6NGFX 20/12/2030 SELL ITRAXX EUROPE CROSSOVE SWPC44SD7 SEDOL: 9N54UTU	100,000.000	22,817.95	23,537.07
CDX BOFAUS6NGFX 20/12/2030 SELL ITRAXX EUROPE CROSSOVE SWPC44SD7 SEDOL: 9N54XAU	400,000.000	92,118.12	94,148.29
CDX CHASUS33 20/12/2030 SELL ITRAXX EUROPE CROSSOVE SWPC44TD6 SEDOL: 9N5878L	-200,000.000	0.00	0.00
CDX CHASUS33 20/12/2030 SELL ITRAXX EUROPE CROSSOVE SWPC44TD6 SEDOL: 9N5878U	200,000.000	47,008.14	47,074.15
CDX CHASUS33 20/12/2030 SELL ITRAXX EUROPE CROSSOVE SWPC44TD6 SEDOL: 9N58KRU	150,000.000	34,963.61	35,305.61
CDX CHASUS33 20/12/2030 SELL ITRAXX EUROPE CROSSOVE SWPC44TD6 SEDOL: 9N58KPL	-150,000.000	0.00	0.00
CDX CHASUS33 20/12/2030 SELL ITRAXX EUROPE CROSSOVE SWPC44TD6 SEDOL: 9N58KRL	-150,000.000	0.00	0.00
CDX CHASUS33 20/12/2030 SELL ITRAXX EUROPE CROSSOVE SWPC44TD6 SEDOL: 9N58KPU	150,000.000	34,914.40	35,305.61

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
European Union - EUR			
CDX CITIUS33 20/12/2030 SELL ITRAXX EUROPE CROSSOVE SWPC44KD5 SEDOL: 9N5GPCL	-100,000.000	0.00	0.00
CDX CITIUS33 20/12/2030 SELL ITRAXX EUROPE CROSSOVE SWPC44KD5 SEDOL: 9N5GPCU	100,000.000	23,437.66	23,537.07
LCH_IRS MSNYUS33 09/04/2030 EUR P 2.4% / R 6MEURIB SWU02GS83 SEDOL: 9N1UR6U	200,000.000	0.00	0.00
LCH_IRS MSNYUS33 09/04/2030 EUR P 2.4% / R 6MEURIB SWU02GS83 SEDOL: 9N1UR6L	-200,000.000	0.00	-1,952.22
LCH_IRS MSNYUS33 18/03/2036 EUR P 6MEURIB / R 2.75% SWU02JZR7 SEDOL: 9N4216U	1,300,000.000	0.00	0.00
LCH_IRS MSNYUS33 18/03/2036 EUR P 6MEURIB / R 2.75% SWU02JZR7 SEDOL: 9N4216L	-1,300,000.000	-4,981.57	-28,054.52
LCH_IRS MSNYUS33 29/04/2030 EUR P 2.35% / R 6MEURIB SWU02HJ57 SEDOL: 9N28QML	-300,000.000	0.00	-1,910.99
LCH_IRS MSNYUS33 29/04/2030 EUR P 2.35% / R 6MEURIB SWU02HJ57 SEDOL: 9N28QMU	300,000.000	0.00	0.00
Total European Union - EUR		**480,910.29**	**462,360.80**
France - EUR			
ICE_CDS MSNYUS33 20/12/2030 SELL CREDIT AGRICOLE SA SWPC0O0C9 SEDOL: 9N5DF0L	-400,000.000	0.00	0.00
ICE_CDS MSNYUS33 20/12/2030 SELL CREDIT AGRICOLE SA SWPC0O0C9 SEDOL: 9N5DF0U	400,000.000	7,561.82	8,521.95
Total France - EUR		**7,561.82**	**8,521.95**
France - USD			
PVTPL ELECTRICITE DE FRANCE SA 6.0% 04-22-2064 CUSIP: 268317BB9	1,400,000.000	1,287,692.00	1,380,641.32
Total France - USD		**1,287,692.00**	**1,380,641.32**
Germany - EUR			
FUT C 23JAN26 EURX EUR-BU 1 3050 CUSIP: 999599GH0	3.000	1,633.06	140.93
FUT C 23JAN26 EURX EUR-BU 13050 CUSIP: 999599GH0	-3.000	-1,633.06	-140.93

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
Germany - EUR			
FUT P 23JAN26 EURX EUR-BU 1 2750 CUSIP: 999599GH0	3.000	1,528.82	2,114.01
FUT P 23JAN26 EURX EUR-BU 12750 CUSIP: 999599GH0	-3.000	-1,528.82	-2,114.01
FUT 06 MAR 26 EURX EUR-BOBL CUSIP: 999599GH0	-82.000	-11,086,414.15	-11,186,778.32
FUT 06 MAR 26 EURX EUR-BOBL CUSIP: 999599GH0	82.000	11,086,414.15	11,186,778.32
FUT 06 MAR 26 EURX EUR-BUND CUSIP: 999599GH0	8.000	1,199,683.05	1,198,596.81
FUT 06 MAR 26 EURX EUR-BUND CUSIP: 999599GH0	-8.000	-1,199,683.05	-1,198,596.81
Total Germany - EUR		**0.00**	**0.00**
Israel - USD			
ISRAEL(STATE OF) 5.375% 03-12-2029 CUSIP: 46514BRN9	900,000.000	895,221.00	926,303.50
STATE OF ISRAEL 6.043% 03-12-2054 CUSIP: 46514BRM1	360,000.000	336,189.60	346,104.75
Total Israel - USD		**1,231,410.60**	**1,272,408.25**
Italy - USD			
CDS BOFAUS6NGFX 12/20/2026 SELL ITALY GOV'T INT BOND 6 SWPC0KKG6 SEDOL: 9L5DSKL	-700,000.000	0.00	0.00
CDS BOFAUS6NGFX 12/20/2026 SELL ITALY GOV'T INT BOND 6 SWPC0KKG6 SEDOL: 9L5DSKU	700,000.000	1,244.45	6,505.80
CDS CITIUS33 12/20/2026 SELL ITALY GOV'T INT BOND 6 SWPC0KNL2 SEDOL: 9L55CTL	-1,000,000.000	0.00	0.00
CDS CITIUS33 12/20/2026 SELL ITALY GOV'T INT BOND 6 SWPC0KNL2 SEDOL: 9L55CTU	1,000,000.000	2,125.44	9,294.00
PVTPL CASSA DEPOSITI E PRESTIT 5.875% 04-30-2029 CUSIP: 147918AC0	500,000.000	495,805.00	526,793.92
Total Italy - USD		**499,174.89**	**542,593.72**

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
Japan - JPY			
FUT MAR 26 OSE 10Y JGB CUSIP: 999599GH0	-1.000	-856,697.77	-844,747.84
FUT MAR 26 OSE 10Y JGB CUSIP: 999599GH0	1.000	856,697.77	844,747.84
Total Japan - JPY		**0.00**	**0.00**
Mexico - USD			
MEXICO(UTD MEX ST) 3.75% SNR 19/04/2071 USD SEDOL: BP6GR61	235,000.000	235,000.00	138,297.50
PETROLEOS MEXICANOS GTD NT 7.69% DUE 01-23-2050 REG SEDOL: BNZJKY6	3,625,000.000	2,590,661.02	3,249,036.13
PETROLEOS MEXICANOS 6.75% DUE 09-21-2047 SEDOL: BD3NBC5	1,202,000.000	1,169,305.22	988,288.88
UNITED MEXICAN STAT MEX NEW ISS USD 31YRINSEDOL = A038P73 5% DUE 04-27-2051 REG CUSIP: 91087BAL4	1,477,000.000	1,187,805.50	1,186,769.50
UNITED MEXICAN STATES T-BOND 5.625% 09-22-2035 CUSIP: 91087BBL3	1,746,000.000	1,737,828.72	1,721,556.00
UNITED MEXICAN STATES 4.75% 03-22-2031 CUSIP: 91087BBJ8	3,500,000.000	3,487,120.00	3,458,000.00
UNITED MEXICAN STATES 5.375% 03-22-2033 CUSIP: 91087BBK5	275,000.000	273,993.50	272,525.00
UNITED MEXICAN STATES 6.0% 05-07-2036 CUSIP: 91087BAZ3	350,000.000	347,151.00	354,550.00
UNITED MEXICAN STATES 6.338% DUE 05-04-2053 CUSIP: 91087BAX8	302,000.000	301,993.96	287,655.00
UNITED MEXICAN STATES 6.625% 01-29-2038 CUSIP: 91087BBF6	200,000.000	199,696.00	208,700.00
UNITED MEXICAN STS 4.6% 23/01/2046 SEDOL: BVCXLS8	680,000.000	602,616.00	533,800.00
UNITED MEXICAN 7.375% 05-13-2055 CUSIP: 91087BBD1	1,500,000.000	1,508,600.30	1,615,500.00
Total Mexico - USD		**13,641,771.22**	**14,014,678.01**
Panama - USD			
PANAMA REP GLOBAL BD 4.3% DUE 04-29-2053REG SINKING FUND 04-29-2051 CUSIP: 698299BB9	303,000.000	342,935.40	227,280.30

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
Panama - USD			
PANAMA(REPUBLIC OF) 7.875% 03-01-2057 CUSIP: 698299BZ6	260,000.000	248,999.40	302,766.33
REPUBLIC OF PANAMA 3.87% 07-23-2060 CUSIP: 698299BL7	486,000.000	536,500.26	321,294.60
REPUBLIC OF PANAMA 4.5% 04-01-2054 CUSIP: 698299BM5	479,000.000	381,403.75	358,866.80
Total Panama - USD		**1,509,838.81**	**1,210,208.03**
Peru - USD			
PERU REP 15/01/2072 3.6% DUE 01-15-2072/11-02-2021 BEO CUSIP: 715638DW9	542,000.000	521,257.66	343,004.70
PERU REP 2.78% 12-01-2060 CUSIP: 715638DQ2	512,000.000	506,045.86	277,299.20
PERU REP 3.3% 03-11-2041 CUSIP: 715638DS8	319,000.000	246,427.50	246,299.90
REPUBLIC OF PERU 5.875% 08-08-2054 SEDOL: BVMYDS5	400,000.000	396,436.00	395,820.00
Total Peru - USD		**1,670,167.02**	**1,262,423.80**
Poland - USD			
BANK GOSPODARSTWA KRAJOWEGO GTD NT 144A 6.25% 07-09-2054 SEDOL: BRJBX36	575,000.000	580,555.56	597,016.97
REPUBLIC OF POLAND 5.5% DUE 04-04-2053 SEDOL: BLGV865	200,000.000	197,540.00	191,773.49
Total Poland - USD		**778,095.56**	**788,790.46**
Qatar - USD			
QATAR(STATE OF) 5.103% SNR 23/04/2048 USD SEDOL: BFYY518	500,000.000	500,000.00	493,337.91
Total Qatar - USD		**500,000.00**	**493,337.91**
Romania - EUR			
ROMANIA(REP OF) 5.625% MTN 22/02/36 EUR1000 SEDOL: BRZXFT6	500,000.000	531,080.82	581,970.30

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
Romania - EUR			
Total Romania - EUR		**531,080.82**	**581,970.30**
Saudi Arabia - USD			
PVTPL SAUDI ARABIA KINGDOM GLOBAL MEDIUM TERM TBOND 4.875% 07-18-2033 CUSIP: 80413TBD0	1,100,000.000	1,087,020.00	1,118,352.65
PVTPL SAUDI ARABIAN OIL CO 5.25% 07-17-2034 CUSIP: 80414L2N4	600,000.000	596,040.00	617,495.40
PVTPL SAUDI INTERNATIONAL BOND 5.125% 01-13-2028 CUSIP: 80413TBJ7	1,500,000.000	1,497,810.00	1,531,883.78
PVTPL SAUDI INTERNATIONAL BOND 5.625% 01-13-2035 CUSIP: 80413TBL2	297,000.000	300,438.09	315,197.78
SAUDI ARABIA 4.5% SNR MTN 26/10/2046 USD SEDOL: BDFT8M0	200,000.000	227,500.00	170,920.63
Total Saudi Arabia - USD		**3,708,808.09**	**3,753,850.24**
South Africa - USD			
PVTPL SOUTH AFRICA(REPUBLIC OF) 7.1% 11-19-2036 CUSIP: 836205BF0	700,000.000	700,000.00	751,564.77
Total South Africa - USD		**700,000.00**	**751,564.77**
South Africa - ZAR			
STH AFRICA(REP OF) 8.875% SNR 28/02/35 ZAR1000 SEDOL: BYY9RY3	80,260,000.000	3,928,288.75	5,046,959.60
Total South Africa - ZAR		**3,928,288.75**	**5,046,959.60**
United Arab Emirates - USD			
EMIRATE OF ABU DHA 3.875% SNR MTN 16/04/50 USD SEDOL: BLGVPM0	700,000.000	783,230.00	562,952.61
Total United Arab Emirates - USD		**783,230.00**	**562,952.61**
United Kingdom - GBP			
LCH_OIS MSNYUS33 17/09/2030 GBP P 1DSONIA / R 3.75% SWU02K0M3 SEDOL: 9N45L0U	4,300,000.000	0.00	23,732.90

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
United Kingdom - GBP			
LCH_OIS MSNYUS33 17/09/2030 GBP P 1DSONIA / R 3.75% SWU02K0M3 SEDOL: 9N45L0L	-4,300,000.000	-19,850.04	0.00
UK(GOVT OF) 0.5% SNR 22/10/2061 GBP1000 SEDOL: BMBL1D5	2,600,000.000	942,374.34	916,248.17
Total United Kingdom - GBP		**922,524.30**	**939,981.07**
United States - USD			
CALIFORNIA ST 7.3% 10-01-2039 BEO TAXABLE SEDOL: B54BZ20	4,025,000.000	5,890,306.91	4,684,185.12
CALIFORNIA ST 7.625% 03-01-2040 BEO TAXABLE SEDOL: B52J623	350,000.000	525,339.50	421,970.85
CALIFORNIA STATE 7.55 MUN BDS DUE 04-01-2039 USD5000 SEDOL: B41WHL2	900,000.000	1,148,194.19	1,092,219.66
CALL SWO USD BNPAFRPP P 1DSOFR / R 3.551% 317UB9JA9 01/05/2026 SEDOL: 9N5XGCU	-700,000.000	-1,636.25	-0.84
CALL SWO USD BNPAFRPP P 1DSOFR / R 3.622% 317UBEXA2 01/29/2026 SEDOL: 9N6AKEU	-700,000.000	-1,496.25	-920.99
CALL SWO USD BNPAFRPP P 1DSOFR / R 3.625% 317UBA6A0 01/08/2026 SEDOL: 9N61S0U	-300,000.000	-765.00	-30.99
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.547% 317UB7ZA5 01/02/2026 SEDOL: 9N5VX3U	-700,000.000	-1,708.00	0.00
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.578% 317UBBLA1 01/12/2026 SEDOL: 9N64AKU	-700,000.000	-1,540.00	-85.89
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.648% 317UBCLA9 01/15/2026 SEDOL: 9N65Y3U	-700,000.000	-1,891.75	-438.06
CALL SWO USD MSCSUS33 P 1DSOFR / R 3.625% 317UBA4A2 01/08/2026 SEDOL: 9N6184U	-700,000.000	-1,785.00	-72.31
CALL SWO USD MSCSUS33 P 1DSOFR / R 3.639% 317UBC2A0 01/12/2026 SEDOL: 9N6481U	-700,000.000	-1,653.75	-257.46
CALL SWO USD NGFPUS33 P 1DSOFR / R 3.498% 317UB8RA2 01/05/2026 SEDOL: 9N5WUHU	-900,000.000	-2,070.00	-0.09
CALL SWO USD NGFPUS33 P 1DSOFR / R 3.639% 317UBC4A8 01/12/2026 SEDOL: 9N65CPU	-900,000.000	-2,126.25	-331.02
CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.58% 317UB9VA5 01/05/2026 SEDOL: 9N5XS3U	-700,000.000	-1,618.75	-2.87
CCP DUE RECEIVABLE FROM GOLDMAN SACHS AND CO. LLC SEDOL: 9B5CCDU	492,000.000	492,000.00	492,000.00

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
United States - USD			
CCP DUE TO/FROM MORGAN STANLEY SEDOL: 9AYQMLU	1,009,000.000	1,009,000.00	1,009,000.00
CDS GSILGB2X 06/20/2026 SELL SOFTBANK GROUP CORP 2. SWPC0NE77 SEDOL: 9N1FSML	-200,000.000	-1,200.40	-602.22
CDS GSILGB2X 06/20/2026 SELL SOFTBANK GROUP CORP 2. SWPC0NE77 SEDOL: 9N1FSMU	200,000.000	0.00	0.00
CHICAGO ILL TRAN AUTH SALES & TRANSFER T 6.899% 12-01-2022 SEDOL: B3CFDN7	1,221,229.820	1,582,464.25	1,370,811.91
CHICAGO ILL TRAN AUTH SALES & TRF TAX RCPTS REV TAX-PE FDG-SER A 6.899% 12-01-40 SEDOL: B3CDB04	1,171,473.110	1,329,411.16	1,314,054.74
CHICAGO ILL TRAN AUTH SALES TAX RCPTS REV 6.2% 12-01-2040 BEO TAXABLE SEDOL: B58NYY7	1,328,501.210	1,487,446.96	1,405,815.19
CLEVELAND-CUYAHOGA CNTY OH PORT AUTH FEDLEASE REV 4.425 05-01-2031 BEO TAXABLE CUSIP: 18611CAA4	1,155,000.000	1,155,000.00	1,048,934.85
CME_OIS MSNYUS33 11/15/2053 USD P 3.975% / R 1DSOFR SWU02MN69 SEDOL: 9N5XU7L	-3,000,000.000	0.00	0.00
CME_OIS MSNYUS33 11/15/2053 USD P 3.975% / R 1DSOFR SWU02MN69 SEDOL: 9N5XU7U	3,000,000.000	62,693.98	108,559.20
CME_OIS MSNYUS33 11/15/2053 USD P 4.085% / R 1DSOFR SWU02MT06 SEDOL: 9N62YHL	-8,544,000.000	-1,426.06	0.00
CME_OIS MSNYUS33 11/15/2053 USD P 4.085% / R 1DSOFR SWU02MT06 SEDOL: 9N62YHU	8,544,000.000	16,295.98	155,608.45
COMMONWEALTH FING AUTH PA REV 4.014% 06-01-2033 BEO TAXABLE SEDOL: BZBWSD8	765,000.000	736,687.35	750,080.82
FUT CALL FEB 26 T-NOTE OPTION 1135 CUSIP: 999999OA8	-43.000	-8,309.35	-4,703.34
FUT DEC 26 CME 3MO SOFR CUSIP: 999599GH0	-108.000	-26,109,491.66	-26,160,300.00
FUT DEC 26 CME 3MO SOFR CUSIP: 999599GH0	108.000	26,109,491.66	26,160,300.00
FUT DEC 27 CME 3MO SOFR CUSIP: 999599GH0	-146.000	-35,224,015.61	-35,311,925.00
FUT DEC 27 CME 3MO SOFR CUSIP: 999599GH0	146.000	35,224,015.61	35,311,925.00
FUT JUN 27 CME 3MO SOFR CUSIP: 999599GH0	-243.000	-58,457,561.70	-58,839,412.50

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
United States - USD			
FUT JUN 27 CME 3MO SOFR CUSIP: 999599GH0	243.000	58,457,561.70	58,839,412.50
FUT MAR 26 CBT UL T-BONDS CUSIP: 999599GH0	-639.000	-76,249,027.32	-75,402,000.00
FUT MAR 26 CBT UL T-BONDS CUSIP: 999599GH0	639.000	76,249,027.32	75,402,000.00
FUT MAR 26 CBT ULT TNOTE CUSIP: 999599GH0	1,013.000	117,207,327.93	116,510,828.13
FUT MAR 26 CBT ULT TNOTE CUSIP: 999599GH0	-1,013.000	-117,207,327.93	-116,510,828.13
FUT MAR 26 U.S. T-BONDS CUSIP: 999599GH0	168.000	19,684,282.04	19,419,750.00
FUT MAR 26 U.S. T-BONDS CUSIP: 999599GH0	-168.000	-19,684,282.04	-19,419,750.00
FUT MAR 26 US 2YR T-NOTE CUSIP: 999599GH0	3.000	626,508.17	626,367.19
FUT MAR 26 US 2YR T-NOTE CUSIP: 999599GH0	-3.000	-626,508.17	-626,367.19
FUT MAR 26 10 YR T-NOTES CUSIP: 999599GH0	-241.000	-27,105,449.89	-27,097,437.50
FUT MAR 26 10 YR T-NOTES CUSIP: 999599GH0	241.000	27,105,449.89	27,097,437.50
FUT MAR 26 5 YR T NOTE CUSIP: 999599GH0	436.000	47,787,161.38	47,656,843.75
FUT MAR 26 5 YR T NOTE CUSIP: 999599GH0	-436.000	-47,787,161.38	-47,656,843.75
FUT MAR 27 CME 3MO SOFR CUSIP: 999599GH0	-209.000	-50,316,491.07	-50,622,412.50
FUT MAR 27 CME 3MO SOFR CUSIP: 999599GH0	209.000	50,316,491.07	50,622,412.50
FUT PUT FEB 26 T-NOTE OPTION 1115 CUSIP: 999999OA8	-31.000	-5,195.19	-3,875.00
FUT PUT FEB 26 T-NOTE OPTION 1120 CUSIP: 999999OA8	-12.000	-2,048.22	-3,187.56
FUT SEP 26 CME 3MO SOFR CUSIP: 999599GH0	-100.000	-24,150,174.71	-24,211,250.00

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
United States - USD			
FUT SEP 26 CME 3MO SOFR CUSIP: 999599GH0	100.000	24,150,174.71	24,211,250.00
FUT SEP 27 CME 3MO SOFR CUSIP: 999599GH0	194.000	46,604,465.96	46,950,425.00
FUT SEP 27 CME 3MO SOFR CUSIP: 999599GH0	-194.000	-46,604,465.96	-46,950,425.00
ICE_CDS GOLDUS33 06/20/2026 SELL MORGAN STANLEY 7.25% 0 SWPC0NOQ4 SEDOL: 9N33VSU	400,000.000	2,217.76	1,561.72
ICE_CDS GOLDUS33 06/20/2026 SELL MORGAN STANLEY 7.25% 0 SWPC0NOQ4 SEDOL: 9N33VSL	-400,000.000	0.00	0.00
ICE_CDS MSNYUS33 06/20/2026 SELL AT&T INC 3.8% 02/15/20 SWPC0K0C7 SEDOL: 9KXKP5U	400,000.000	7,951.28	1,523.36
ICE_CDS MSNYUS33 06/20/2026 SELL AT&T INC 3.8% 02/15/20 SWPC0K0C7 SEDOL: 9KXKP5L	-400,000.000	0.00	0.00
ICE_CDS MSNYUS33 06/20/2026 SELL GENERAL ELECTRIC CO 2. SWPC0JYY5 SEDOL: 9KXFM9U	600,000.000	5,891.10	2,833.92
ICE_CDS MSNYUS33 06/20/2026 SELL GENERAL ELECTRIC CO 2. SWPC0JYY5 SEDOL: 9KXFM9L	-600,000.000	0.00	0.00
ICE_CDS MSNYUS33 06/20/2026 SELL GOLDMAN SACHS GROUP IN SWPC0NOP6 SEDOL: 9N33XJU	1,600,000.000	13,782.94	6,044.16
ICE_CDS MSNYUS33 06/20/2026 SELL GOLDMAN SACHS GROUP IN SWPC0NOP6 SEDOL: 9N33XJL	-1,600,000.000	0.00	0.00
ICE_CDS MSNYUS33 06/20/2030 BUY GENERAL MOTORS CO 4.2% SWPC0NHT6 SEDOL: 9N3KBKU	1,000,000.000	0.00	0.00
ICE_CDS MSNYUS33 06/20/2030 BUY GENERAL MOTORS CO 4.2% SWPC0NHT6 SEDOL: 9N3KBKL	-1,000,000.000	-173,956.28	-168,732.50
ICE_CDS MSNYUS33 06/20/2030 SELL ORACLE CORP 3.25% 11/1 SWPC0NSQ0 SEDOL: 9N4HNJL	-300,000.000	0.00	-4,344.00
ICE_CDS MSNYUS33 06/20/2030 SELL ORACLE CORP 3.25% 11/1 SWPC0NSQ0 SEDOL: 9N4HNJU	300,000.000	7,265.66	0.00
ICE_CDS MSNYUS33 12/20/2026 SELL FORD MOTOR COMPANY 4.3 SWPC0KOG2 SEDOL: 9L5CQML	-100,000.000	0.00	0.00
ICE_CDS MSNYUS33 12/20/2026 SELL FORD MOTOR COMPANY 4.3 SWPC0KOG2 SEDOL: 9L5CQMU	100,000.000	13,344.57	4,288.01
ICE_CDX MSNYUS33 06/20/2030 SELL CDX.NA.IG.44 SWPC0NEX0 SEDOL: 9N1H42U	55,900,000.000	1,225,734.96	1,269,215.09

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
United States - USD			
ICE_CDX MSNYUS33 06/20/2030 SELL CDX.NA.IG.44 SWPC0NEX0 SEDOL: 9N1H42L	-55,900,000.000	0.00	0.00
ICE_CDX MSNYUS33 12/20/2030 SELL CDX.NA.IG.45 SWPC0NUQ7 SEDOL: 9N4QW4U	250,000,000.000	5,805,561.13	5,730,375.00
ICE_CDX MSNYUS33 12/20/2030 SELL CDX.NA.IG.45 SWPC0NUQ7 SEDOL: 9N4QW4L	-250,000,000.000	0.00	0.00
IOWA STUDENT LN LIQUIDITY CORP STUDENT_LN REV 5.426% 12-01-2035 BEO TAXABLE CUSIP: 462590PL8	450,000.000	450,000.00	455,955.57
LCH_OIS CHASUS33 02/27/2044 USD P 1DSOFR / R 3.843% BCG9GFMP7 SEDOL: 9M69JRU	6,300,000.000	0.00	0.00
LCH_OIS CHASUS33 02/27/2044 USD P 1DSOFR / R 3.843% BCG9GFMP7 SEDOL: 9M69JRL	-6,300,000.000	0.00	-268,790.76
LCH_OIS CHASUS33 02/27/2054 USD P 3.651% / R 1DSOFR BCG9GFMY8 SEDOL: 9M69JSU	4,790,000.000	0.00	448,617.99
LCH_OIS CHASUS33 02/27/2054 USD P 3.651% / R 1DSOFR BCG9GFMY8 SEDOL: 9M69JSL	-4,790,000.000	0.00	0.00
LCH_OIS CHASUS33 04/28/2045 USD P 1DSOFR / R 4% BCGDMGLL9 SEDOL: 9N27W0L	-7,870,000.000	0.00	-187,550.76
LCH_OIS CHASUS33 04/28/2045 USD P 1DSOFR / R 4% BCGDMGLL9 SEDOL: 9N27W0U	7,870,000.000	0.00	0.00
LCH_OIS CHASUS33 04/28/2055 USD P 3.914% / R 1DSOFR BCGDMGLV7 SEDOL: 9N27Q1U	6,115,000.000	0.00	283,170.97
LCH_OIS CHASUS33 04/28/2055 USD P 3.914% / R 1DSOFR BCGDMGLV7 SEDOL: 9N27Q1L	-6,115,000.000	0.00	0.00
LCH_OIS CHASUS33 08/05/2044 USD P 1DSOFR / R 3.616% BCGB1Q9X2 SEDOL: 9M99S8U	4,600,000.000	0.00	0.00
LCH_OIS CHASUS33 08/05/2044 USD P 1DSOFR / R 3.616% BCGB1Q9X2 SEDOL: 9M99S8L	-4,600,000.000	0.00	-333,638.00
LCH_OIS CHASUS33 08/05/2054 USD P 3.479% / R 1DSOFR BCGB1Q9K0 SEDOL: 9M9AKVL	-3,500,000.000	0.00	0.00
LCH_OIS CHASUS33 08/05/2054 USD P 3.479% / R 1DSOFR BCGB1Q9K0 SEDOL: 9M9AKVU	3,500,000.000	0.00	420,657.65
LCH_OIS CHASUS33 08/09/2044 USD P 1DSOFR / R 3.561% BCGB3D2W8 SEDOL: 9M9DE4U	4,000,000.000	0.00	0.00
LCH_OIS CHASUS33 08/09/2044 USD P 1DSOFR / R 3.561% BCGB3D2W8 SEDOL: 9M9DE4L	-4,000,000.000	0.00	-319,562.40

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
United States - USD			
LCH_OIS CHASUS33 08/09/2054 USD P 3.415% / R 1DSOFR BCGB3D372 SEDOL: 9M9DZRU	3,000,000.000	0.00	392,997.00
LCH_OIS CHASUS33 08/09/2054 USD P 3.415% / R 1DSOFR BCGB3D372 SEDOL: 9M9DZRL	-3,000,000.000	0.00	0.00
LCH_OIS CHASUS33 09/14/2043 USD P 1DSOFR / R 3.897% BCG8GTK89 SEDOL: 9M36UMU	7,575,000.000	0.00	0.00
LCH_OIS CHASUS33 09/14/2043 USD P 1DSOFR / R 3.897% BCG8GTK89 SEDOL: 9M36UML	-7,575,000.000	0.00	-229,895.95
LCH_OIS CHASUS33 09/14/2043 USD P 3.897% / R 1DSOFR BCG8GTK89 SEDOL: 9M4SJFL	-850,000.000	-15,171.80	0.00
LCH_OIS CHASUS33 09/14/2043 USD P 3.897% / R 1DSOFR BCG8GTK89 SEDOL: 9M4WM0L	-3,920,000.000	-109,862.10	0.00
LCH_OIS CHASUS33 09/14/2043 USD P 3.897% / R 1DSOFR BCG8GTK89 SEDOL: 9M4WM0U	3,920,000.000	0.00	118,969.26
LCH_OIS CHASUS33 09/14/2043 USD P 3.897% / R 1DSOFR BCG8GTK89 SEDOL: 9M4SJFU	850,000.000	0.00	25,796.91
LCH_OIS CHASUS33 09/14/2053 USD P 1DSOFR / R 3.674% BCG8GU880 SEDOL: 9M4SJGU	780,000.000	13,148.57	0.00
LCH_OIS CHASUS33 09/14/2053 USD P 1DSOFR / R 3.674% BCG8GU880 SEDOL: 9M4WX8L	-2,965,000.000	0.00	-252,819.62
LCH_OIS CHASUS33 09/14/2053 USD P 1DSOFR / R 3.674% BCG8GU880 SEDOL: 9M4SJGL	-780,000.000	0.00	-66,509.04
LCH_OIS CHASUS33 09/14/2053 USD P 1DSOFR / R 3.674% BCG8GU880 SEDOL: 9M4WX8U	2,965,000.000	80,680.81	0.00
LCH_OIS CHASUS33 09/14/2053 USD P 3.674% / R 1DSOFR BCG8GU880 SEDOL: 9M36ULL	-5,695,000.000	0.00	0.00
LCH_OIS CHASUS33 09/14/2053 USD P 3.674% / R 1DSOFR BCG8GU880 SEDOL: 9M36ULU	5,695,000.000	0.00	485,601.26
LCH_OIS CHASUS33 11/04/2034 USD P 3.8% / R 1DSOFR BCGBV9B14 SEDOL: 9MY2S9L	-5,510,000.000	0.00	-28,244.26
LCH_OIS CHASUS33 11/04/2034 USD P 3.8% / R 1DSOFR BCGBV9B14 SEDOL: 9MY2S9U	5,510,000.000	0.00	0.00
LCH_OIS CHASUS33 11/04/2044 USD P 1DSOFR / R 3.821% BCGBV9AG2 SEDOL: 9MY2S6U	3,231,527.000	0.00	0.00
LCH_OIS CHASUS33 11/04/2044 USD P 1DSOFR / R 3.821% BCGBV9AG2 SEDOL: 9MY2S6L	-3,231,527.000	0.00	-143,230.97

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Other			
United States - USD			
LCH_OIS CHASUS33 11/04/2044 USD P 1DSOFR / R 3.825% BCGBV9AV9 SEDOL: 9MY2S7U	3,328,473.000	0.00	0.00
LCH_OIS CHASUS33 11/04/2044 USD P 1DSOFR / R 3.825% BCGBV9AV9 SEDOL: 9MY2S7L	-3,328,473.000	0.00	-145,742.85
LCH_OIS CHASUS33 11/04/2054 USD P 3.662% / R 1DSOFR BCGBV9AM9 SEDOL: 9MY2S8L	-2,500,000.000	0.00	0.00
LCH_OIS CHASUS33 11/04/2054 USD P 3.662% / R 1DSOFR BCGBV9AM9 SEDOL: 9MY2S8U	2,500,000.000	0.00	217,530.25
LCH_OIS CHASUS33 11/25/2052 USD P 1DSOFR / R 3.041% BCG7A2HB3 SEDOL: 9LYEU0L	389,260.000	0.00	3,211.94
LCH_OIS MSNYUS33 06/18/2030 USD P 3.25% / R 1DSOFR SWU02G0K6 SEDOL: 9N1A38U	900,000.000	12,881.04	11,553.57
LCH_OIS MSNYUS33 06/18/2030 USD P 3.25% / R 1DSOFR SWU02G0K6 SEDOL: 9N1A38L	-900,000.000	0.00	0.00
LCH_OIS MSNYUS33 06/26/2053 USD P 1.952% / R 1DSOFR SWU01VPN1 SEDOL: 9M1R03L	-5,390,000.000	0.00	0.00
LCH_OIS MSNYUS33 06/26/2053 USD P 1.952% / R 1DSOFR SWU01VPN1 SEDOL: 9M1R03U	5,390,000.000	0.00	2,044,298.18
LCH_OIS MSNYUS33 06/30/2053 USD P 1.975% / R 1DSOFR SWU01VTV9 SEDOL: 9M1VREU	8,400,000.000	0.00	3,150,459.48
LCH_OIS MSNYUS33 06/30/2053 USD P 1.975% / R 1DSOFR SWU01VTV9 SEDOL: 9M1VREL	-8,400,000.000	0.00	0.00
LCH_OIS MSNYUS33 09/17/2035 USD P 3.551% / R 1DSOFR SWU02K4O5 SEDOL: 9N4LGGU	300,000.000	0.00	6,155.46
LCH_OIS MSNYUS33 09/17/2035 USD P 3.551% / R 1DSOFR SWU02K4O5 SEDOL: 9N4LGGL	-300,000.000	0.00	0.00
LCH_OIS MSNYUS33 10/27/2053 USD P 2.06% / R 1DSOFR SWU01YAJ0 SEDOL: 9M41E8L	-7,100,000.000	0.00	0.00
LCH_OIS MSNYUS33 10/27/2053 USD P 2.06% / R 1DSOFR SWU01YAJ0 SEDOL: 9M41E8U	7,100,000.000	0.00	2,845,089.28
NEW JERSEY ST TPK AUTH TPK REV 7.102% 01-01-2041 BEO TAXABLE SEDOL: B4WN3T4	2,200,000.000	3,196,539.31	2,570,478.90
NEW JERSEY ST TPK AUTH TPK REV 7.414% 01-01-2040 BEO TAXABLE SEDOL: B3YD6H4	675,000.000	967,639.50	809,016.32
NEW YORK ST DORM AUTH ST PERS INCOME TAXREV 5.051% 09-15-2027 BEO TAXABLE SEDOL: BP82M62	600,000.000	600,000.00	612,567.48

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

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
United States - USD			
NY N Y CY MUN WTR FIN AUTH WTR 5.882 DUE06-15-2044 BEO TAXABLE MUNI SEDOL: B3TZ6C0	2,040,000.000	2,515,005.15	2,073,376.24
PORT AUTH N Y & N J 4.458% 10-01-2062 BEO TAXABLE SEDOL: B8FPQ52	3,690,000.000	3,640,949.98	3,091,943.25
PUT FXO BARCGB33 02/24/2026 USD/KRW 1412 European 31750S188 SEDOL: 9N5P92U	606,000.000	4,102.62	3,506.98
PUT FXO BNPAFRPP 02/24/2026 USD/KRW 1412 European 31750S1A3 SEDOL: 9N5PT0U	58,000.000	384.11	335.65
PUT FXO BOFAUS6S 02/19/2026 USD/KRW 1415 European 31750S162 SEDOL: 9N5P22U	920,000.000	6,227.48	5,460.57
PUT FXO BOFAUS6S 02/27/2026 USD/KRW 1413 European 31750S0G1 SEDOL: 9N5MD7U	1,776,000.000	11,979.12	11,275.82
PUT SWO USD BNPAFRPP P 3.831% / R 1DSOFR 317UB9IA0 01/05/2026 SEDOL: 9N5XGBU	-700,000.000	-1,636.25	-974.26
PUT SWO USD BNPAFRPP P 3.882% / R 1DSOFR 317UBEWA3 01/29/2026 SEDOL: 9N6AKDU	-700,000.000	-1,496.25	-2,283.19
PUT SWO USD BNPAFRPP P 3.925% / R 1DSOFR 317UBA5A1 01/08/2026 SEDOL: 9N61R9U	-300,000.000	-765.00	-99.00
PUT SWO USD GSCMUS33 P 3.848% / R 1DSOFR 317UB7YA6 01/02/2026 SEDOL: 9N5VX2U	-700,000.000	-1,708.00	-223.86
PUT SWO USD GSCMUS33 P 3.877% / R 1DSOFR 317UBBKA2 01/12/2026 SEDOL: 9N64AJU	-700,000.000	-1,540.00	-1,002.12
PUT SWO USD GSCMUS33 P 3.927% / R 1DSOFR 317UBCKA0 01/15/2026 SEDOL: 9N65Y2U	-700,000.000	-1,891.75	-646.45
PUT SWO USD MSCSUS33 P 3.919% / R 1DSOFR 317UBC0A2 01/12/2026 SEDOL: 9N6480U	-700,000.000	-1,653.75	-519.61
PUT SWO USD MSCSUS33 P 3.925% / R 1DSOFR 317UBA3A3 01/08/2026 SEDOL: 9N6183U	-700,000.000	-1,785.00	-231.00
PUT SWO USD NGFPUS33 P 3.798% / R 1DSOFR 317UB8QA3 01/05/2026 SEDOL: 9N5WUGU	-900,000.000	-2,070.00	-2,333.43
PUT SWO USD NGFPUS33 P 3.919% / R 1DSOFR 317UBC3A9 01/12/2026 SEDOL: 9N65CQU	-900,000.000	-2,126.25	-668.07
PUT SWO USD PNBPUS33CHA P 3.86% / R 1DSOFR 317UB9UA6 01/05/2026 SEDOL: 9N5XS2U	-700,000.000	-1,618.75	-505.47
SAN DIEGO CNTY CALIF WTR AUTH FING AGY WTR REV 6.138% 05-01-2049 BEO TAXABLE SEDOL: B4MFLC9	1,105,000.000	1,472,908.70	1,136,231.83

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

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
United States - USD			
SWAP COLL RECIEVABLE FROM WELLS FARGO BANK, N.A.CHARLOTTE,NC,US SEDOL: 9F3SGGU	60,000.000	60,000.00	60,000.00
TX NAT GAS SECURITIZATION FIN CORP 5.169% 04-01-2041 SEDOL: BN7BQ75	625,000.000	632,704.00	637,406.38
UBS GROUP CUSIP: 996390126	3,300,000.000	0.00	0.00
UNIV CALIF REGTS MED CTR POOLED REV 3.006% 05-15-2050 BEO TAXABLE SEDOL: BLKVW25	650,000.000	439,250.50	434,027.56
UNIV CALIF REGTS MED CTR POOLED REV 3.256% 05-15-2060 BEO TAXABLE SEDOL: BL1DF87	1,970,000.000	1,983,156.00	1,277,132.09
UNIV CALIF REGTS MED CTR POOLED REV 4.563% DUE 05-15-2053 REG SEDOL: BMGMNY8	2,315,000.000	2,239,706.25	2,004,628.64
Total United States - USD		**40,490,101.42**	**44,333,478.32**
CAD - Canadian dollar	0.000	0.00	0.00
CHF - Swiss franc	0.000	0.00	0.00
DKK - Danish krone	0.000	0.00	0.00
EUR - Euro	0.000	0.00	0.00
SEK - Swedish krona	0.000	0.00	0.00
Total - all currencies		**0.00**	**0.00**
Total Other		**75,912,261.99**	**80,114,139.04**
Other Liabilities			
United States - USD			
OTC DERIVATIVE CASH COLL PAY TO BK OF AMER	-270,000.000	-270,000.00	-270,000.00
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS	-40,000.000	-40,000.00	-40,000.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA	-100,000.000	-100,000.00	-100,000.00
PUT FXO BARCGB33 02/24/2026 USD/KRW 1372 European 31750S196	-606,000.000	-1,351.38	-960.99
PUT FXO BNPAFRPP 02/24/2026 USD/KRW 1372 European 31750S1B1	-58,000.000	-127.17	-91.98

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

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other Liabilities			
United States - USD			
PUT FXO BOFAUS6S 02/19/2026 USD/KRW 1375 European 31750S170	-920,000.000	-2,110.48	-1,445.23
PUT FXO BOFAUS6S 02/27/2026 USD/KRW 1375 European 31750S0H9	-1,776,000.000	-4,111.44	-3,446.68
Total United States - USD		**-417,700.47**	**-415,944.88**
Pending foreign exchange sales: Australian dollar	0.000	-1,491,263.54	-1,510,196.13
Pending foreign exchange sales: Brazilian real	0.000	-433,207.08	-432,057.43
Pending foreign exchange sales: Canadian dollar	0.000	-1,201,986.90	-1,234,818.34
Pending foreign exchange sales: HK offshore Chinese Yuan Renminbi	0.000	-1,320,213.38	-1,333,874.40
Pending foreign exchange sales: Euro	0.000	-3,321,177.53	-3,369,795.58
Pending foreign exchange sales: British pound sterling	0.000	-2,942,892.41	-3,014,210.37
Pending foreign exchange sales: Japanese yen	0.000	-883,755.23	-879,433.00
Pending foreign exchange sales: Mexican peso	0.000	-30,759.00	-31,732.90
Pending foreign exchange sales: Turkish lira	0.000	-1,404.41	-1,415.50
Pending foreign exchange sales: United States dollar	0.000	-5,543,347.16	-5,543,347.16
Pending foreign exchange sales: South African rand	0.000	-2,991,214.28	-3,122,013.89
Pending trade purchases: United States dollar	0.000	-6,274,218.15	-6,274,218.15
Other Payables: United States dollar	0.000	-1,000,000.00	-1,000,000.00
Total - all currencies		**-27,435,439.07**	**-27,747,112.85**
Total Other Liabilities		**-27,853,139.54**	**-28,163,057.73**
Total		**1,441,499,690.51**	**1,437,545,559.33**

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

Less: Receivables	**-24,723,408**	**-24,781,267**
Plus: Payables	**27,435,439**	**27,747,113**
	$1,444,211,731	**$1,440,511,405**

XPO PENSION PLAN
SCHEDULE H, LINE 4j – SCHEDULE OF REPORTABLE TRANSACTIONS
FOR THE YEAR ENDED DECEMBER 31, 2025

EIN # 94-1444798
PLAN # 005

Individual transactions in excess of 5% of the net Plan assets at the beginning of the year:

Identity of party involved	Description of asset	Purchase price	Selling price	Cost of asset	Net gain (loss)
See attached Northern Trust Company Statement					

Series of transactions in excess of 5% of the net Plan assets at the beginning of the year:

		Purchases	Sales		
Identity of party involved	Description of asset	Purchase price	Selling price	Cost of asset	Net gain (loss)
See attached Northern Trust Company Statement					

See accompanying independent auditor's report and notes to financial statements.

5% Report - Part A

Single Transaction in Excess of 5%

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

THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 1,421,612,938.70

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANSACTED ON 02 DEC 2025 NZD / AUD EX.RATE 1.144973 WITH BNP PARIBAS	-286,516.000	2 Dec 25				0.00	-188,351.68	-189,028.94	-677.26
FX DEAL TRANSACTED ON 03 DEC 2025 AUD / USD EX.RATE 1.5178185 WITH BNP PARIBAS	375,000.000	3 Dec 25				0.00	247,065.11	247,406.26	341.15
FX DEAL TRANSACTED ON 03 DEC 2025 USD / AUD EX.RATE 0.6589581 WITH BNP PARIBAS	-375,000.000	3 Dec 25				0.00	-247,109.29	-250,086.46	-2,977.17
FX DEAL TRANSACTED ON 26 NOV 2025 NZD / AUD EX.RATE 1.150673 WITH BNP PARIBAS	-318,514.000	26 Nov 25				0.00	-205,517.94	-208,101.14	-2,583.20
FX DEAL TRANSACTED ON 27 NOV 2025 AUD / USD EX.RATE 1.5327794 WITH BNP PARIBAS	947,000.000	27 Nov 25				0.00	617,831.89	618,722.49	890.60
FX DEAL TRANSACTED ON 27 NOV 2025 USD / AUD EX.RATE 0.6524237 WITH BNP PARIBAS	-947,000.000	27 Nov 25				0.00	-617,845.24	-620,711.19	-2,865.95
FX DEAL TRANSACTED ON 28 JUL 2025 AUD / USD EX.RATE 1.5337423 WITH BNP PARIBAS	21,511.000	28 Jul 25				0.00	14,025.17	13,921.92	-103.25
FX DEAL TRANSACTED ON 28 JUL 2025 USD / AUD EX.RATE 0.652335 WITH BNP PARIBAS	-21,511.000	28 Jul 25				0.00	-14,032.38	-14,105.84	-73.46
British pound sterling - GBP									
FX DEAL TRANSACTED ON 10 JAN 2025 GBP / USD EX.RATE 0.8127511 WITH BNP PARIBAS	1,545,000.000	10 Jan 25				0.00	1,900,951.01	1,884,977.34	-15,973.67
FX DEAL TRANSACTED ON 10 JAN 2025 USD / GBP EX.RATE 1.230163 WITH BNP PARIBAS	-1,545,000.000	10 Jan 25				0.00	-1,900,601.84	-1,917,422.27	-16,820.43
FX DEAL TRANSACTED ON 27 FEB 2025 GBP / USD EX.RATE 0.7910141 WITH BNP PARIBAS	1,545,000.000	27 Feb 25				0.00	1,953,189.00	1,962,227.44	9,038.44
FX DEAL TRANSACTED ON 27 FEB 2025 USD / GBP EX.RATE 1.264112 WITH BNP PARIBAS	-1,545,000.000	27 Feb 25				0.00	-1,953,053.04	-1,996,758.14	-43,705.10

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 1,421,612,938.70

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 19 FEB 2025 CAD / USD EX.RATE 1.423498 WITH BNP PARIBAS	557.000	19 Feb 25				0.00	391.29	392.52	1.23
FX DEAL TRANSACTED ON 25 APR 2025 CAD / USD EX.RATE 1.3863 WITH BNP PARIBAS	1,797,517.730	25 Apr 25				0.00	1,296,629.68	1,298,925.27	2,295.59
FX DEAL TRANSACTED ON 25 APR 2025 USD / CAD EX.RATE 0.7224828 WITH BNP PARIBAS	-1,794,685.890	25 Apr 25				0.00	-1,296,629.68	-1,309,989.70	-13,360.02
FX DEAL TRANSACTED ON 30 JUN 2025 CAD / USD EX.RATE 1.3650866 WITH BNP PARIBAS	26,601.010	30 Jun 25				0.00	19,486.68	19,314.58	-172.10
FX DEAL TRANSACTED ON 30 JUN 2025 USD / CAD EX.RATE 0.7313149 WITH BNP PARIBAS	-26,646.090	30 Jun 25				0.00	-19,486.68	-19,513.08	-26.40
FX DEAL TRANSACTED ON 30 MAY 2025 CAD / USD EX.RATE 1.3748742 WITH BNP PARIBAS	54,000.000	30 May 25				0.00	39,276.32	39,416.06	139.74
Euro - EUR									
FX DEAL TRANSACTED ON 17 SEP 2025 USD / EUR EX.RATE 1.183066 WITH BNP PARIBAS	-996,500.000	17 Sep 25				0.00	-1,178,925.27	-1,173,478.51	5,446.76
FX DEAL TRANSACTED ON 17 SEP 2025 USD / EUR EX.RATE 1.183192 WITH BNP PARIBAS	-792,114.000	17 Sep 25				0.00	-937,222.95	-932,793.54	4,429.41
FX DEAL TRANSACTED ON 19 FEB 2025 EUR / USD EX.RATE 0.9608123 WITH BNP PARIBAS	236,000.000	19 Feb 25				0.00	245,625.50	247,198.20	1,572.70
FX DEAL TRANSACTED ON 20 FEB 2025 EUR / USD EX.RATE 0.9574634 WITH BNP PARIBAS	293,000.000	20 Feb 25				0.00	306,016.91	307,225.17	1,208.26
FX DEAL TRANSACTED ON 20 FEB 2025 USD / EUR EX.RATE 1.0438974 WITH BNP PARIBAS	-293,000.000	20 Feb 25				0.00	-305,861.94	-306,902.85	-1,040.91
FX DEAL TRANSACTED ON 20 JAN 2025 EUR / USD EX.RATE 0.9692362 WITH BNP PARIBAS	546,000.000	20 Jan 25				0.00	563,330.15	567,867.32	4,537.17
FX DEAL TRANSACTED ON 20 JAN 2025 USD / EUR EX.RATE 1.0323037 WITH BNP PARIBAS	-546,000.000	20 Jan 25				0.00	-563,637.82	-563,171.73	466.09

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 1,421,612,938.70

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 20 OCT 2025 EUR / USD EX.RATE 0.8585102 WITH BNP PARIBAS	99,000.000	20 Oct 25				0.00	115,316.04	115,374.61	58.57
FX DEAL TRANSACTED ON 20 OCT 2025 USD / EUR EX.RATE 1.1657882 WITH BNP PARIBAS	-99,000.000	20 Oct 25				0.00	-115,413.03	-114,092.55	1,320.48
FX DEAL TRANSACTED ON 23 APR 2025 EUR / USD EX.RATE 0.8763616 WITH BNP PARIBAS	2,347,000.000	23 Apr 25				0.00	2,678,118.28	2,647,768.20	-30,350.08
FX DEAL TRANSACTED ON 23 APR 2025 USD / EUR EX.RATE 1.1405216 WITH BNP PARIBAS	-2,347,000.000	23 Apr 25				0.00	-2,676,804.20	-2,663,845.21	12,958.99
FX DEAL TRANSACTED ON 23 SEP 2025 EUR / USD EX.RATE 0.8473011 WITH BNP PARIBAS	516,000.000	23 Sep 25				0.00	608,992.49	608,673.67	-318.82
FX DEAL TRANSACTED ON 23 SEP 2025 USD / EUR EX.RATE 1.1808115 WITH BNP PARIBAS	-516,000.000	23 Sep 25				0.00	-609,298.73	-606,042.03	3,256.70
FX DEAL TRANSACTED ON 25 FEB 2025 EUR / USD EX.RATE 0.9550715 WITH BNP PARIBAS	2,754,000.000	25 Feb 25				0.00	2,883,553.67	2,887,706.89	4,153.22
FX DEAL TRANSACTED ON 25 FEB 2025 USD / EUR EX.RATE 1.048578 WITH BNP PARIBAS	-2,754,000.000	25 Feb 25				0.00	-2,887,783.81	-2,977,212.00	-89,428.19
FX DEAL TRANSACTED ON 29 JAN 2025 EUR / USD EX.RATE 0.9611993 WITH BNP PARIBAS	2,836,000.000	29 Jan 25				0.00	2,950,480.81	2,925,192.33	-25,288.48
FX DEAL TRANSACTED ON 29 JAN 2025 USD / EUR EX.RATE 1.041694 WITH BNP PARIBAS	-2,836,000.000	29 Jan 25				0.00	-2,954,244.18	-2,973,688.00	-19,443.82
FX DEAL TRANSACTED ON 30 MAY 2025 USD / EUR EX.RATE 1.1352516 WITH BNP PARIBAS	-256,000.000	30 May 25				0.00	-290,624.41	-292,748.82	-2,124.41
FX DEAL TRANSACTED ON 31 JUL 2025 USD / EUR EX.RATE 1.147093 WITH BNP PARIBAS	-17,000.000	31 Jul 25				0.00	-19,500.58	-19,909.55	-408.97
HK offshore Chinese Yuan Renminbi - CNH									
FX DEAL TRANSACTED ON 02 JAN 2025 CNH / USD EX.RATE 7.324775 WITH BNP PARIBAS	473,700.520	2 Jan 25				0.00	64,671.00	64,489.41	-181.59
FX DEAL TRANSACTED ON 02 JAN 2025 USD / CNH EX.RATE 0.1371577 WITH BNP PARIBAS	-471,508.180	2 Jan 25				0.00	-64,671.00	-65,150.19	-479.19

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 1,421,612,938.70

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 03 SEP 2025 CNH / USD EX.RATE 7.13845 WITH BNP PARIBAS	1,309,905.580	3 Sep 25				0.00	183,500.00	183,827.05	327.05
FX DEAL TRANSACTED ON 03 SEP 2025 USD / CNH EX.RATE 0.1404084 WITH BNP PARIBAS	-1,306,901.680	3 Sep 25				0.00	-183,500.00	-183,251.19	248.81
FX DEAL TRANSACTED ON 08 DEC 2025 CNH / USD EX.RATE 7.0613 WITH BNP PARIBAS	2,040,242.590	8 Dec 25				0.00	288,933.00	290,103.88	1,170.88
FX DEAL TRANSACTED ON 08 DEC 2025 USD / CNH EX.RATE 0.1419054 WITH BNP PARIBAS	-2,036,096.400	8 Dec 25				0.00	-288,933.00	-292,048.80	-3,115.80
FX DEAL TRANSACTED ON 08 JAN 2025 CNH / USD EX.RATE 7.35621 WITH BNP PARIBAS	481,802.330	8 Jan 25				0.00	65,496.00	65,592.39	96.39
FX DEAL TRANSACTED ON 08 JAN 2025 USD / CNH EX.RATE 0.1367297 WITH BNP PARIBAS	-479,018.100	8 Jan 25				0.00	-65,496.00	-66,650.63	-1,154.63
FX DEAL TRANSACTED ON 09 JUN 2025 CNH / USD EX.RATE 7.17775 WITH BNP PARIBAS	489,701.990	9 Jun 25				0.00	68,225.00	68,137.19	-87.81
FX DEAL TRANSACTED ON 09 JUN 2025 USD / CNH EX.RATE 0.1400041 WITH BNP PARIBAS	-487,307.300	9 Jun 25				0.00	-68,225.00	-67,817.20	407.80
FX DEAL TRANSACTED ON 09 OCT 2025 CNH / USD EX.RATE 7.133 WITH BNP PARIBAS PARIS	458,644.770	9 Oct 25				0.00	64,299.00	64,310.27	11.27
FX DEAL TRANSACTED ON 09 OCT 2025 USD / CNH EX.RATE 0.1405136 WITH BNP PARIBAS	-457,599.910	9 Oct 25				0.00	-64,299.00	-64,355.97	-56.97
FX DEAL TRANSACTED ON 10 JAN 2025 CNH / USD EX.RATE 7.3433 WITH BNP PARIBAS	415,013.940	10 Jan 25				0.00	56,516.00	56,499.84	-16.16
FX DEAL TRANSACTED ON 10 JAN 2025 USD / CNH EX.RATE 0.1370642 WITH BNP PARIBAS	-412,332.260	10 Jan 25				0.00	-56,516.00	-57,371.96	-855.96
FX DEAL TRANSACTED ON 13 OCT 2025 CNH / USD EX.RATE 7.139 WITH BNP PARIBAS PARIS	905,139.530	13 Oct 25				0.00	126,788.00	126,916.89	128.89
FX DEAL TRANSACTED ON 13 OCT 2025 USD / CNH EX.RATE 0.1403854 WITH BNP PARIBAS	-903,142.620	13 Oct 25				0.00	-126,788.00	-127,016.24	-228.24
FX DEAL TRANSACTED ON 14 JUL 2025 CNH / USD EX.RATE 7.17 WITH BNP PARIBAS PARIS	481,508.520	14 Jul 25				0.00	67,156.00	67,014.40	-141.60

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 1,421,612,938.70

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 14 JUL 2025 USD / CNH EX.RATE 0.1398347 WITH BNP PARIBAS	-480,252.700	14 Jul 25				0.00	-67,156.00	-66,835.44	320.56
FX DEAL TRANSACTED ON 15 AUG 2025 CNH / USD EX.RATE 7.183417 WITH BNP PARIBAS	1,158,175.140	15 Aug 25				0.00	161,229.00	161,180.02	-48.98
FX DEAL TRANSACTED ON 15 AUG 2025 USD / CNH EX.RATE 0.1394823 WITH BNP PARIBAS	-1,155,909.870	15 Aug 25				0.00	-161,229.00	-162,215.89	-986.89
FX DEAL TRANSACTED ON 20 JAN 2025 CNH / USD EX.RATE 7.31617 WITH BNP PARIBAS	539,867.500	20 Jan 25				0.00	73,791.00	74,054.38	263.38
FX DEAL TRANSACTED ON 20 JAN 2025 USD / CNH EX.RATE 0.1374973 WITH BNP PARIBAS	-536,672.350	20 Jan 25				0.00	-73,791.00	-74,672.65	-881.65
FX DEAL TRANSACTED ON 21 JAN 2025 CNH / USD EX.RATE 7.2773 WITH BNP PARIBAS	277,792.880	21 Jan 25				0.00	38,172.52	38,105.24	-67.28
FX DEAL TRANSACTED ON 21 JAN 2025 USD / CNH EX.RATE 0.1383135 WITH BNP PARIBAS	-275,985.410	21 Jan 25				0.00	-38,172.52	-38,400.64	-228.12
Japanese yen - JPY									
FX DEAL TRANSACTED ON 05 MAR 2025 JPY / USD EX.RATE 148.258695 WITH BNP PARIBAS	389,920,367.000	5 Mar 25				0.00	2,630,000.00	2,612,269.23	-17,730.77
FX DEAL TRANSACTED ON 22 DEC 2025 JPY / USD EX.RATE 157.41314 WITH BNP PARIBAS	12,900,000.000	22 Dec 25				0.00	81,949.96	82,178.69	228.73
FX DEAL TRANSACTED ON 22 DEC 2025 USD / JPY EX.RATE 0.0063662 WITH BNP PARIBAS	-12,900,000.000	22 Dec 25				0.00	-82,123.65	-82,386.97	-263.32
FX DEAL TRANSACTED ON 25 APR 2025 JPY / USD EX.RATE 142.8895 WITH BNP PARIBAS	70,594,414.000	25 Apr 25				0.00	494,049.00	494,895.82	846.82
FX DEAL TRANSACTED ON 25 APR 2025 USD / JPY EX.RATE 0.0069732 WITH BNP PARIBAS	-70,849,492.000	25 Apr 25				0.00	-494,049.00	-487,373.54	6,675.46
FX DEAL TRANSACTED ON 28 APR 2025 JPY / USD EX.RATE 143.2255 WITH BNP PARIBAS	69,347,781.000	28 Apr 25				0.00	484,186.00	486,156.41	1,970.41
FX DEAL TRANSACTED ON 28 APR 2025 USD / JPY EX.RATE 0.0069568 WITH BNP PARIBAS	-69,598,832.000	28 Apr 25				0.00	-484,186.00	-478,770.26	5,415.74

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 1,421,612,938.70

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 28 JUL 2025 JPY / USD EX.RATE 147.8091 WITH BNP PARIBAS	121,566,924.000	28 Jul 25				0.00	822,459.00	825,441.68	2,982.68
FX DEAL TRANSACTED ON 28 JUL 2025 USD / JPY EX.RATE 0.0067435 WITH BNP PARIBAS	-121,962,445.000	28 Jul 25				0.00	-822,459.00	-823,541.95	-1,082.95
FX DEAL TRANSACTED ON 28 MAR 2025 JPY / USD EX.RATE 149.8099 WITH BNP PARIBAS	6,555,980.000	28 Mar 25				0.00	43,762.00	45,098.58	1,336.58
FX DEAL TRANSACTED ON 28 MAR 2025 USD / JPY EX.RATE 0.0066528 WITH BNP PARIBAS	-6,578,023.000	28 Mar 25				0.00	-43,762.00	-44,069.43	-307.43
FX DEAL TRANSACTED ON 29 APR 2025 USD / JPY EX.RATE 0.0070239 WITH BNP PARIBAS	-30,431,000.000	29 Apr 25				0.00	-213,743.74	-213,341.28	402.46
FX DEAL TRANSACTED ON 29 SEP 2025 JPY / USD EX.RATE 148.064 WITH BNP PARIBAS	5,565,429.000	29 Sep 25				0.00	37,588.00	36,109.84	-1,478.16
FX DEAL TRANSACTED ON 29 SEP 2025 USD / JPY EX.RATE 0.0067304 WITH BNP PARIBAS	-5,584,825.000	29 Sep 25				0.00	-37,588.00	-38,026.93	-438.93
Mexican peso - MXN									
FX DEAL TRANSACTED ON 07 APR 2025 USD / MXN EX.RATE 0.0477812 WITH BNP PARIBAS	-11,888,000.000	7 Apr 25				0.00	-568,022.48	-626,261.03	-58,238.55
FX DEAL TRANSACTED ON 10 APR 2025 USD / MXN EX.RATE 0.0487464 WITH BNP PARIBAS	-10,564,883.560	10 Apr 25				0.00	-515,000.00	-518,026.11	-3,026.11
FX DEAL TRANSACTED ON 12 AUG 2025 MXN / USD EX.RATE 18.6855024 WITH BNP PARIBAS	5,489,500.000	12 Aug 25				0.00	293,783.91	299,555.27	5,771.36
FX DEAL TRANSACTED ON 12 AUG 2025 USD / MXN EX.RATE 0.0537142 WITH BNP PARIBAS	-5,489,500.000	12 Aug 25				0.00	-294,864.30	-295,412.35	-548.05
FX DEAL TRANSACTED ON 22 JAN 2025 USD / MXN EX.RATE 0.0487407 WITH BNP PARIBAS	-18,013,681.040	22 Jan 25				0.00	-878,000.00	-880,627.76	-2,627.76
FX DEAL TRANSACTED ON 27 OCT 2025 USD / MXN EX.RATE 0.0540564 WITH BNP PARIBAS	-564,483.250	27 Oct 25				0.00	-30,513.93	-31,444.91	-930.98

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 1,421,612,938.70

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
New Zealand dollar - NZD									
FX DEAL TRANSACTED ON 02 DEC 2025 NZD / AUD EX.RATE 1.144973 WITH BNP PARIBAS	328,053.080	2 Dec 25				0.00	188,351.68	189,057.00	705.32
FX DEAL TRANSACTED ON 26 NOV 2025 NZD / AUD EX.RATE 1.150673 WITH BNP PARIBAS	366,505.460	26 Nov 25				0.00	205,517.94	209,897.69	4,379.75
FX DEAL TRANSACTED ON 27 NOV 2025 NZD / USD EX.RATE 1.7511154 WITH BNP PARIBAS	975,000.000	27 Nov 25				0.00	556,787.99	559,796.26	3,008.27
FX DEAL TRANSACTED ON 27 NOV 2025 USD / NZD EX.RATE 0.5709633 WITH BNP PARIBAS	-975,000.000	27 Nov 25				0.00	-556,689.22	-558,382.53	-1,693.31
South African rand - ZAR									
FX DEAL TRANSACTED ON 11 JUL 2025 ZAR / USD EX.RATE 17.837141 WITH BNP PARIBAS	5,372,689.570	11 Jul 25				0.00	301,208.00	305,548.56	4,340.56
FX DEAL TRANSACTED ON 11 JUL 2025 ZAR / USD EX.RATE 17.841058 WITH BNP PARIBAS	14,929,254.610	11 Jul 25				0.00	836,792.00	849,037.02	12,245.02
FX DEAL TRANSACTED ON 12 SEP 2025 USD / ZAR EX.RATE 0.0574159 WITH BNP PARIBAS	-8,356,715.180	12 Sep 25				0.00	-479,808.00	-482,454.51	-2,646.51
FX DEAL TRANSACTED ON 12 SEP 2025 ZAR / USD EX.RATE 17.409 WITH BNP PARIBAS	8,352,977.470	12 Sep 25				0.00	479,808.00	481,093.02	1,285.02
FX DEAL TRANSACTED ON 17 SEP 2025 ZAR / USD EX.RATE 17.3958819 WITH BNP PARIBAS	774,000.000	17 Sep 25				0.00	44,493.29	44,578.83	85.54
FX DEAL TRANSACTED ON 18 AUG 2025 USD / ZAR EX.RATE 0.0566882 WITH BNP PARIBAS	-11,167,500.520	18 Aug 25				0.00	-633,065.70	-643,196.57	-10,130.87
FX DEAL TRANSACTED ON 18 AUG 2025 ZAR / USD EX.RATE 17.606 WITH BNP PARIBAS	11,145,754.710	18 Aug 25				0.00	633,065.70	631,308.68	-1,757.02
FX DEAL TRANSACTED ON 30 MAY 2025 USD / ZAR EX.RATE 0.0555201 WITH BNP PARIBAS	-1,696,000.000	30 May 25				0.00	-94,162.03	-95,007.35	-845.32

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 1,421,612,938.70

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
Turkish lira - TRY									
FX DEAL TRANSACTED ON 01 DEC 2025 TRY / USD EX.RATE 42.4538 WITH BNP PARIBAS	59,393.290	1 Dec 25				0.00	1,399.01	1,399.79	0.78
FX DEAL TRANSACTED ON 01 DEC 2025 USD / TRY EX.RATE 0.0235363 WITH BNP PARIBAS	-59,440.440	1 Dec 25				0.00	-1,399.01	-1,400.23	-1.22
FX DEAL TRANSACTED ON 03 DEC 2025 TRY / USD EX.RATE 42.4529 WITH BNP PARIBAS	59,487.550	3 Dec 25				0.00	1,401.26	1,401.33	0.07
FX DEAL TRANSACTED ON 03 DEC 2025 USD / TRY EX.RATE 0.0235358 WITH BNP PARIBAS	-59,537.300	3 Dec 25				0.00	-1,401.26	-1,402.49	-1.23
FX DEAL TRANSACTED ON 08 DEC 2025 TRY / USD EX.RATE 42.56984 WITH BNP PARIBAS	59,714.840	8 Dec 25				0.00	1,402.75	1,403.11	0.36
FX DEAL TRANSACTED ON 08 DEC 2025 USD / TRY EX.RATE 0.0234718 WITH BNP PARIBAS	-59,763.090	8 Dec 25				0.00	-1,402.75	-1,403.07	-0.32
FX DEAL TRANSACTED ON 09 DEC 2025 TRY / USD EX.RATE 42.5897 WITH BNP PARIBAS	59,760.590	9 Dec 25				0.00	1,403.17	1,403.01	-0.16
FX DEAL TRANSACTED ON 09 DEC 2025 USD / TRY EX.RATE 0.0234612 WITH BNP PARIBAS	-59,808.020	9 Dec 25				0.00	-1,403.17	-1,403.73	-0.56
FX DEAL TRANSACTED ON 14 JUL 2025 TRY / USD EX.RATE 40.143 WITH BNP PARIBAS	3,000.000	14 Jul 25				0.00	74.73	74.68	-0.05
FX DEAL TRANSACTED ON 18 NOV 2025 TRY / USD EX.RATE 42.33256 WITH BNP PARIBAS	1.500	18 Nov 25				0.00	0.04	0.04	0.00
United States dollar - USD									
FX DEAL TRANSACTED ON 01 DEC 2025 TRY / USD EX.RATE 42.4538 WITH BNP PARIBAS	-1,399.010	1 Dec 25				0.00	-1,399.01	-1,399.01	0.00
FX DEAL TRANSACTED ON 01 DEC 2025 USD / TRY EX.RATE 0.0235363 WITH BNP PARIBAS	1,399.010	1 Dec 25				0.00	1,399.01	1,399.01	0.00
FX DEAL TRANSACTED ON 02 JAN 2025 CNH / USD EX.RATE 7.324775 WITH BNP PARIBAS	-64,671.000	2 Jan 25				0.00	-64,671.00	-64,671.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 1,421,612,938.70

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 02 JAN 2025 USD / CNH EX.RATE 0.1371577 WITH BNP PARIBAS	64,671.000	2 Jan 25				0.00	64,671.00	64,671.00	0.00
FX DEAL TRANSACTED ON 03 DEC 2025 AUD / USD EX.RATE 1.5178185 WITH BNP PARIBAS	-247,065.110	3 Dec 25				0.00	-247,065.11	-247,065.11	0.00
FX DEAL TRANSACTED ON 03 DEC 2025 TRY / USD EX.RATE 42.4529 WITH BNP PARIBAS	-1,401.260	3 Dec 25				0.00	-1,401.26	-1,401.26	0.00
FX DEAL TRANSACTED ON 03 DEC 2025 USD / AUD EX.RATE 0.6589581 WITH BNP PARIBAS	247,109.290	3 Dec 25				0.00	247,109.29	247,109.29	0.00
FX DEAL TRANSACTED ON 03 DEC 2025 USD / TRY EX.RATE 0.0235358 WITH BNP PARIBAS	1,401.260	3 Dec 25				0.00	1,401.26	1,401.26	0.00
FX DEAL TRANSACTED ON 03 SEP 2025 CNH / USD EX.RATE 7.13845 WITH BNP PARIBAS	-183,500.000	3 Sep 25				0.00	-183,500.00	-183,500.00	0.00
FX DEAL TRANSACTED ON 03 SEP 2025 USD / CNH EX.RATE 0.1404084 WITH BNP PARIBAS	183,500.000	3 Sep 25				0.00	183,500.00	183,500.00	0.00
FX DEAL TRANSACTED ON 05 MAR 2025 JPY / USD EX.RATE 148.258695 WITH BNP PARIBAS	-2,630,000.000	5 Mar 25				0.00	-2,630,000.00	-2,630,000.00	0.00
FX DEAL TRANSACTED ON 07 APR 2025 USD / MXN EX.RATE 0.0477812 WITH BNP PARIBAS	568,022.480	7 Apr 25				0.00	568,022.48	568,022.48	0.00
FX DEAL TRANSACTED ON 08 DEC 2025 CNH / USD EX.RATE 7.0613 WITH BNP PARIBAS	-288,933.000	8 Dec 25				0.00	-288,933.00	-288,933.00	0.00
FX DEAL TRANSACTED ON 08 DEC 2025 TRY / USD EX.RATE 42.56984 WITH BNP PARIBAS	-1,402.750	8 Dec 25				0.00	-1,402.75	-1,402.75	0.00
FX DEAL TRANSACTED ON 08 DEC 2025 USD / CNH EX.RATE 0.1419054 WITH BNP PARIBAS	288,933.000	8 Dec 25				0.00	288,933.00	288,933.00	0.00
FX DEAL TRANSACTED ON 08 DEC 2025 USD / TRY EX.RATE 0.0234718 WITH BNP PARIBAS	1,402.750	8 Dec 25				0.00	1,402.75	1,402.75	0.00
FX DEAL TRANSACTED ON 08 JAN 2025 CNH / USD EX.RATE 7.35621 WITH BNP PARIBAS	-65,496.000	8 Jan 25				0.00	-65,496.00	-65,496.00	0.00
FX DEAL TRANSACTED ON 08 JAN 2025 USD / CNH EX.RATE 0.1367297 WITH BNP PARIBAS	65,496.000	8 Jan 25				0.00	65,496.00	65,496.00	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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 09 DEC 2025 TRY / USD EX.RATE 42.5897 WITH BNP PARIBAS	-1,403.170	9 Dec 25				0.00	-1,403.17	-1,403.17	0.00
FX DEAL TRANSACTED ON 09 DEC 2025 USD / TRY EX.RATE 0.0234612 WITH BNP PARIBAS	1,403.170	9 Dec 25				0.00	1,403.17	1,403.17	0.00
FX DEAL TRANSACTED ON 09 JUN 2025 CNH / USD EX.RATE 7.17775 WITH BNP PARIBAS	-68,225.000	9 Jun 25				0.00	-68,225.00	-68,225.00	0.00
FX DEAL TRANSACTED ON 09 JUN 2025 USD / CNH EX.RATE 0.1400041 WITH BNP PARIBAS	68,225.000	9 Jun 25				0.00	68,225.00	68,225.00	0.00
FX DEAL TRANSACTED ON 09 OCT 2025 CNH / USD EX.RATE 7.133 WITH BNP PARIBAS PARIS	-64,299.000	9 Oct 25				0.00	-64,299.00	-64,299.00	0.00
FX DEAL TRANSACTED ON 09 OCT 2025 USD / CNH EX.RATE 0.1405136 WITH BNP PARIBAS	64,299.000	9 Oct 25				0.00	64,299.00	64,299.00	0.00
FX DEAL TRANSACTED ON 10 APR 2025 USD / MXN EX.RATE 0.0487464 WITH BNP PARIBAS	515,000.000	10 Apr 25				0.00	515,000.00	515,000.00	0.00
FX DEAL TRANSACTED ON 10 JAN 2025 CNH / USD EX.RATE 7.3433 WITH BNP PARIBAS	-56,516.000	10 Jan 25				0.00	-56,516.00	-56,516.00	0.00
FX DEAL TRANSACTED ON 10 JAN 2025 GBP / USD EX.RATE 0.8127511 WITH BNP PARIBAS	-1,900,951.010	10 Jan 25				0.00	-1,900,951.01	-1,900,951.01	0.00
FX DEAL TRANSACTED ON 10 JAN 2025 USD / CNH EX.RATE 0.1370642 WITH BNP PARIBAS	56,516.000	10 Jan 25				0.00	56,516.00	56,516.00	0.00
FX DEAL TRANSACTED ON 10 JAN 2025 USD / GBP EX.RATE 1.230163 WITH BNP PARIBAS	1,900,601.840	10 Jan 25				0.00	1,900,601.84	1,900,601.84	0.00
FX DEAL TRANSACTED ON 11 JUL 2025 ZAR / USD EX.RATE 17.837141 WITH BNP PARIBAS	-301,208.000	11 Jul 25				0.00	-301,208.00	-301,208.00	0.00
FX DEAL TRANSACTED ON 11 JUL 2025 ZAR / USD EX.RATE 17.841058 WITH BNP PARIBAS	-836,792.000	11 Jul 25				0.00	-836,792.00	-836,792.00	0.00
FX DEAL TRANSACTED ON 12 AUG 2025 MXN / USD EX.RATE 18.6855024 WITH BNP PARIBAS	-293,783.910	12 Aug 25				0.00	-293,783.91	-293,783.91	0.00
FX DEAL TRANSACTED ON 12 AUG 2025 USD / MXN EX.RATE 0.0537142 WITH BNP PARIBAS	294,864.300	12 Aug 25				0.00	294,864.30	294,864.30	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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 12 SEP 2025 USD / ZAR EX.RATE 0.0574159 WITH BNP PARIBAS	479,808.000	12 Sep 25				0.00	479,808.00	479,808.00	0.00
FX DEAL TRANSACTED ON 12 SEP 2025 ZAR / USD EX.RATE 17.409 WITH BNP PARIBAS	-479,808.000	12 Sep 25				0.00	-479,808.00	-479,808.00	0.00
FX DEAL TRANSACTED ON 13 OCT 2025 CNH / USD EX.RATE 7.139 WITH BNP PARIBAS PARIS	-126,788.000	13 Oct 25				0.00	-126,788.00	-126,788.00	0.00
FX DEAL TRANSACTED ON 13 OCT 2025 USD / CNH EX.RATE 0.1403854 WITH BNP PARIBAS	126,788.000	13 Oct 25				0.00	126,788.00	126,788.00	0.00
FX DEAL TRANSACTED ON 14 JUL 2025 CNH / USD EX.RATE 7.17 WITH BNP PARIBAS PARIS	-67,156.000	14 Jul 25				0.00	-67,156.00	-67,156.00	0.00
FX DEAL TRANSACTED ON 14 JUL 2025 TRY / USD EX.RATE 40.143 WITH BNP PARIBAS	-74.730	14 Jul 25				0.00	-74.73	-74.73	0.00
FX DEAL TRANSACTED ON 14 JUL 2025 USD / CNH EX.RATE 0.1398347 WITH BNP PARIBAS	67,156.000	14 Jul 25				0.00	67,156.00	67,156.00	0.00
FX DEAL TRANSACTED ON 15 AUG 2025 CNH / USD EX.RATE 7.183417 WITH BNP PARIBAS	-161,229.000	15 Aug 25				0.00	-161,229.00	-161,229.00	0.00
FX DEAL TRANSACTED ON 15 AUG 2025 USD / CNH EX.RATE 0.1394823 WITH BNP PARIBAS	161,229.000	15 Aug 25				0.00	161,229.00	161,229.00	0.00
FX DEAL TRANSACTED ON 17 SEP 2025 USD / EUR EX.RATE 1.183066 WITH BNP PARIBAS	1,178,925.270	17 Sep 25				0.00	1,178,925.27	1,178,925.27	0.00
FX DEAL TRANSACTED ON 17 SEP 2025 USD / EUR EX.RATE 1.183192 WITH BNP PARIBAS	937,222.950	17 Sep 25				0.00	937,222.95	937,222.95	0.00
FX DEAL TRANSACTED ON 17 SEP 2025 ZAR / USD EX.RATE 17.3958819 WITH BNP PARIBAS	-44,493.290	17 Sep 25				0.00	-44,493.29	-44,493.29	0.00
FX DEAL TRANSACTED ON 18 AUG 2025 USD / ZAR EX.RATE 0.0566882 WITH BNP PARIBAS	633,065.700	18 Aug 25				0.00	633,065.70	633,065.70	0.00
FX DEAL TRANSACTED ON 18 AUG 2025 ZAR / USD EX.RATE 17.606 WITH BNP PARIBAS	-633,065.700	18 Aug 25				0.00	-633,065.70	-633,065.70	0.00
FX DEAL TRANSACTED ON 18 NOV 2025 TRY / USD EX.RATE 42.33256 WITH BNP PARIBAS	-0.040	18 Nov 25				0.00	-0.04	-0.04	0.00

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 19 FEB 2025 CAD / USD EX.RATE 1.423498 WITH BNP PARIBAS	-391.290	19 Feb 25				0.00	-391.29	-391.29	0.00
FX DEAL TRANSACTED ON 19 FEB 2025 EUR / USD EX.RATE 0.9608123 WITH BNP PARIBAS	-245,625.500	19 Feb 25				0.00	-245,625.50	-245,625.50	0.00
FX DEAL TRANSACTED ON 20 FEB 2025 EUR / USD EX.RATE 0.9574634 WITH BNP PARIBAS	-306,016.910	20 Feb 25				0.00	-306,016.91	-306,016.91	0.00
FX DEAL TRANSACTED ON 20 FEB 2025 USD / EUR EX.RATE 1.0438974 WITH BNP PARIBAS	305,861.940	20 Feb 25				0.00	305,861.94	305,861.94	0.00
FX DEAL TRANSACTED ON 20 JAN 2025 CNH / USD EX.RATE 7.31617 WITH BNP PARIBAS	-73,791.000	20 Jan 25				0.00	-73,791.00	-73,791.00	0.00
FX DEAL TRANSACTED ON 20 JAN 2025 EUR / USD EX.RATE 0.9692362 WITH BNP PARIBAS	-563,330.150	20 Jan 25				0.00	-563,330.15	-563,330.15	0.00
FX DEAL TRANSACTED ON 20 JAN 2025 USD / CNH EX.RATE 0.1374973 WITH BNP PARIBAS	73,791.000	20 Jan 25				0.00	73,791.00	73,791.00	0.00
FX DEAL TRANSACTED ON 20 JAN 2025 USD / EUR EX.RATE 1.0323037 WITH BNP PARIBAS	563,637.820	20 Jan 25				0.00	563,637.82	563,637.82	0.00
FX DEAL TRANSACTED ON 20 OCT 2025 EUR / USD EX.RATE 0.8585102 WITH BNP PARIBAS	-115,316.040	20 Oct 25				0.00	-115,316.04	-115,316.04	0.00
FX DEAL TRANSACTED ON 20 OCT 2025 USD / EUR EX.RATE 1.1657882 WITH BNP PARIBAS	115,413.030	20 Oct 25				0.00	115,413.03	115,413.03	0.00
FX DEAL TRANSACTED ON 21 JAN 2025 CNH / USD EX.RATE 7.2773 WITH BNP PARIBAS	-38,172.520	21 Jan 25				0.00	-38,172.52	-38,172.52	0.00
FX DEAL TRANSACTED ON 21 JAN 2025 USD / CNH EX.RATE 0.1383135 WITH BNP PARIBAS	38,172.520	21 Jan 25				0.00	38,172.52	38,172.52	0.00
FX DEAL TRANSACTED ON 22 DEC 2025 JPY / USD EX.RATE 157.41314 WITH BNP PARIBAS	-81,949.960	22 Dec 25				0.00	-81,949.96	-81,949.96	0.00
FX DEAL TRANSACTED ON 22 DEC 2025 USD / JPY EX.RATE 0.0063662 WITH BNP PARIBAS	82,123.650	22 Dec 25				0.00	82,123.65	82,123.65	0.00
FX DEAL TRANSACTED ON 22 JAN 2025 USD / MXN EX.RATE 0.0487407 WITH BNP PARIBAS	878,000.000	22 Jan 25				0.00	878,000.00	878,000.00	0.00

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 23 APR 2025 EUR / USD EX.RATE 0.8763616 WITH BNP PARIBAS	-2,678,118.280	23 Apr 25				0.00	-2,678,118.28	-2,678,118.28	0.00
FX DEAL TRANSACTED ON 23 APR 2025 USD / EUR EX.RATE 1.1405216 WITH BNP PARIBAS	2,676,804.200	23 Apr 25				0.00	2,676,804.20	2,676,804.20	0.00
FX DEAL TRANSACTED ON 23 SEP 2025 EUR / USD EX.RATE 0.8473011 WITH BNP PARIBAS	-608,992.490	23 Sep 25				0.00	-608,992.49	-608,992.49	0.00
FX DEAL TRANSACTED ON 23 SEP 2025 USD / EUR EX.RATE 1.1808115 WITH BNP PARIBAS	609,298.730	23 Sep 25				0.00	609,298.73	609,298.73	0.00
FX DEAL TRANSACTED ON 25 APR 2025 CAD / USD EX.RATE 1.3863 WITH BNP PARIBAS	-1,296,629.680	25 Apr 25				0.00	-1,296,629.68	-1,296,629.68	0.00
FX DEAL TRANSACTED ON 25 APR 2025 JPY / USD EX.RATE 142.8895 WITH BNP PARIBAS	-494,049.000	25 Apr 25				0.00	-494,049.00	-494,049.00	0.00
FX DEAL TRANSACTED ON 25 APR 2025 USD / CAD EX.RATE 0.7224828 WITH BNP PARIBAS	1,296,629.680	25 Apr 25				0.00	1,296,629.68	1,296,629.68	0.00
FX DEAL TRANSACTED ON 25 APR 2025 USD / JPY EX.RATE 0.0069732 WITH BNP PARIBAS	494,049.000	25 Apr 25				0.00	494,049.00	494,049.00	0.00
FX DEAL TRANSACTED ON 25 FEB 2025 EUR / USD EX.RATE 0.9550715 WITH BNP PARIBAS	-2,883,553.670	25 Feb 25				0.00	-2,883,553.67	-2,883,553.67	0.00
FX DEAL TRANSACTED ON 25 FEB 2025 USD / EUR EX.RATE 1.048578 WITH BNP PARIBAS	2,887,783.810	25 Feb 25				0.00	2,887,783.81	2,887,783.81	0.00
FX DEAL TRANSACTED ON 27 FEB 2025 GBP / USD EX.RATE 0.7910141 WITH BNP PARIBAS	-1,953,189.000	27 Feb 25				0.00	-1,953,189.00	-1,953,189.00	0.00
FX DEAL TRANSACTED ON 27 FEB 2025 USD / GBP EX.RATE 1.264112 WITH BNP PARIBAS	1,953,053.040	27 Feb 25				0.00	1,953,053.04	1,953,053.04	0.00
FX DEAL TRANSACTED ON 27 NOV 2025 AUD / USD EX.RATE 1.5327794 WITH BNP PARIBAS	-617,831.890	27 Nov 25				0.00	-617,831.89	-617,831.89	0.00
FX DEAL TRANSACTED ON 27 NOV 2025 NZD / USD EX.RATE 1.7511154 WITH BNP PARIBAS	-556,787.990	27 Nov 25				0.00	-556,787.99	-556,787.99	0.00
FX DEAL TRANSACTED ON 27 NOV 2025 USD / AUD EX.RATE 0.6524237 WITH BNP PARIBAS	617,845.240	27 Nov 25				0.00	617,845.24	617,845.24	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 1,421,612,938.70

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 27 NOV 2025 USD / NZD EX.RATE 0.5709633 WITH BNP PARIBAS	556,689.220	27 Nov 25				0.00	556,689.22	556,689.22	0.00
FX DEAL TRANSACTED ON 27 OCT 2025 USD / MXN EX.RATE 0.0540564 WITH BNP PARIBAS	30,513.930	27 Oct 25				0.00	30,513.93	30,513.93	0.00
FX DEAL TRANSACTED ON 28 APR 2025 JPY / USD EX.RATE 143.2255 WITH BNP PARIBAS	-484,186.000	28 Apr 25				0.00	-484,186.00	-484,186.00	0.00
FX DEAL TRANSACTED ON 28 APR 2025 USD / JPY EX.RATE 0.0069568 WITH BNP PARIBAS	484,186.000	28 Apr 25				0.00	484,186.00	484,186.00	0.00
FX DEAL TRANSACTED ON 28 JUL 2025 AUD / USD EX.RATE 1.5337423 WITH BNP PARIBAS	-14,025.170	28 Jul 25				0.00	-14,025.17	-14,025.17	0.00
FX DEAL TRANSACTED ON 28 JUL 2025 JPY / USD EX.RATE 147.8091 WITH BNP PARIBAS	-822,459.000	28 Jul 25				0.00	-822,459.00	-822,459.00	0.00
FX DEAL TRANSACTED ON 28 JUL 2025 USD / AUD EX.RATE 0.652335 WITH BNP PARIBAS	14,032.380	28 Jul 25				0.00	14,032.38	14,032.38	0.00
FX DEAL TRANSACTED ON 28 JUL 2025 USD / JPY EX.RATE 0.0067435 WITH BNP PARIBAS	822,459.000	28 Jul 25				0.00	822,459.00	822,459.00	0.00
FX DEAL TRANSACTED ON 28 MAR 2025 JPY / USD EX.RATE 149.8099 WITH BNP PARIBAS	-43,762.000	28 Mar 25				0.00	-43,762.00	-43,762.00	0.00
FX DEAL TRANSACTED ON 28 MAR 2025 USD / JPY EX.RATE 0.0066528 WITH BNP PARIBAS	43,762.000	28 Mar 25				0.00	43,762.00	43,762.00	0.00
FX DEAL TRANSACTED ON 29 APR 2025 USD / JPY EX.RATE 0.0070239 WITH BNP PARIBAS	213,743.740	29 Apr 25				0.00	213,743.74	213,743.74	0.00
FX DEAL TRANSACTED ON 29 JAN 2025 EUR / USD EX.RATE 0.9611993 WITH BNP PARIBAS	-2,950,480.810	29 Jan 25				0.00	-2,950,480.81	-2,950,480.81	0.00
FX DEAL TRANSACTED ON 29 JAN 2025 USD / EUR EX.RATE 1.041694 WITH BNP PARIBAS	2,954,244.180	29 Jan 25				0.00	2,954,244.18	2,954,244.18	0.00
FX DEAL TRANSACTED ON 29 SEP 2025 JPY / USD EX.RATE 148.064 WITH BNP PARIBAS	-37,588.000	29 Sep 25				0.00	-37,588.00	-37,588.00	0.00
FX DEAL TRANSACTED ON 29 SEP 2025 USD / JPY EX.RATE 0.0067304 WITH BNP PARIBAS	37,588.000	29 Sep 25				0.00	37,588.00	37,588.00	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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 30 JUN 2025 CAD / USD EX.RATE 1.3650866 WITH BNP PARIBAS	-19,486.680	30 Jun 25				0.00	-19,486.68	-19,486.68	0.00
FX DEAL TRANSACTED ON 30 JUN 2025 USD / CAD EX.RATE 0.7313149 WITH BNP PARIBAS	19,486.680	30 Jun 25				0.00	19,486.68	19,486.68	0.00
FX DEAL TRANSACTED ON 30 MAY 2025 CAD / USD EX.RATE 1.3748742 WITH BNP PARIBAS	-39,276.320	30 May 25				0.00	-39,276.32	-39,276.32	0.00
FX DEAL TRANSACTED ON 30 MAY 2025 USD / EUR EX.RATE 1.1352516 WITH BNP PARIBAS	290,624.410	30 May 25				0.00	290,624.41	290,624.41	0.00
FX DEAL TRANSACTED ON 30 MAY 2025 USD / ZAR EX.RATE 0.0555201 WITH BNP PARIBAS	94,162.030	30 May 25				0.00	94,162.03	94,162.03	0.00
FX DEAL TRANSACTED ON 31 JUL 2025 USD / EUR EX.RATE 1.147093 WITH BNP PARIBAS	19,500.580	31 Jul 25				0.00	19,500.58	19,500.58	0.00
Total BNP PARIBAS PARIS							**.000.00**	**-273,251.08**	**-273,251.08**
CITIBANK N.A.									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANSACTED ON 08 DEC 2025 AUD / USD EX.RATE 1.5070729 WITH CITIBANK N.A.	913,000.000	8 Dec 25				0.00	605,810.10	604,177.79	-1,632.31
FX DEAL TRANSACTED ON 08 DEC 2025 USD / AUD EX.RATE 0.6636244 WITH CITIBANK N.A.	-913,000.000	8 Dec 25				0.00	-605,889.08	-608,877.18	-2,988.10
FX DEAL TRANSACTED ON 11 DEC 2025 AUD / USD EX.RATE 1.5021716 WITH CITIBANK N.A.	66,000.000	11 Dec 25				0.00	43,936.39	44,038.50	102.11
British pound sterling - GBP									
FX DEAL TRANSACTED ON 07 AUG 2025 GBP / USD EX.RATE 0.7444636 WITH CITIBANK N.A.	224,088.000	7 Aug 25				0.00	301,006.00	301,443.21	437.21

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5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 11 AUG 2025 GBP / USD EX.RATE 0.7447569 WITH CITIBANK N.A.	15,318.500	11 Aug 25				0.00	20,568.46	20,660.83	92.37
FX DEAL TRANSACTED ON 20 JUN 2025 GBP / USD EX.RATE 0.7421244 WITH CITIBANK N.A.	614,402.000	20 Jun 25				0.00	827,896.19	837,030.64	9,134.45
FX DEAL TRANSACTED ON 20 JUN 2025 USD / GBP EX.RATE 1.3482453 WITH CITIBANK N.A.	-614,402.000	20 Jun 25				0.00	-828,364.61	-826,493.66	1,870.95
FX DEAL TRANSACTED ON 21 MAR 2025 GBP / USD EX.RATE 0.7735674 WITH CITIBANK N.A.	614,402.000	21 Mar 25				0.00	794,244.90	791,749.24	-2,495.66
FX DEAL TRANSACTED ON 21 MAR 2025 USD / GBP EX.RATE 1.2925337 WITH CITIBANK N.A.	-614,402.000	21 Mar 25				0.00	-794,135.29	-837,030.64	-42,895.35
FX DEAL TRANSACTED ON 22 SEP 2025 GBP / USD EX.RATE 0.7404009 WITH CITIBANK N.A.	390,314.000	22 Sep 25				0.00	527,165.74	525,050.45	-2,115.29
FX DEAL TRANSACTED ON 22 SEP 2025 USD / GBP EX.RATE 1.350654 WITH CITIBANK N.A.	-390,314.000	22 Sep 25				0.00	-527,179.17	-523,079.33	4,099.84
FX DEAL TRANSACTED ON 23 APR 2025 GBP / USD EX.RATE 0.754108 WITH CITIBANK N.A.	20,260.310	23 Apr 25				0.00	26,866.59	26,975.59	109.00
FX DEAL TRANSACTED ON 24 SEP 2025 GBP / USD EX.RATE 0.7433747 WITH CITIBANK N.A.	390,314.000	24 Sep 25				0.00	525,056.87	523,079.33	-1,977.54
FX DEAL TRANSACTED ON 24 SEP 2025 USD / GBP EX.RATE 1.34404 WITH CITIBANK N.A.	-1,772,087.440	24 Sep 25				0.00	-2,381,756.40	-2,365,471.06	16,285.34
FX DEAL TRANSACTED ON 25 APR 2025 GBP / USD EX.RATE 0.7512584 WITH CITIBANK N.A.	2,241,000.000	25 Apr 25				0.00	2,982,995.10	2,979,745.71	-3,249.39
FX DEAL TRANSACTED ON 25 APR 2025 USD / GBP EX.RATE 1.331224 WITH CITIBANK N.A.	-2,241,000.000	25 Apr 25				0.00	-2,983,272.98	-3,037,339.35	-54,066.37
FX DEAL TRANSACTED ON 28 JAN 2025 GBP / USD EX.RATE 0.8040524 WITH CITIBANK N.A.	1,545,000.000	28 Jan 25				0.00	1,921,516.50	1,917,422.27	-4,094.23
FX DEAL TRANSACTED ON 28 JAN 2025 USD / GBP EX.RATE 1.243581 WITH CITIBANK N.A.	-1,545,000.000	28 Jan 25				0.00	-1,921,332.65	-1,962,227.44	-40,894.79

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 05 FEB 2025 USD / CAD EX.RATE 0.7004094 WITH CITIBANK N.A.	-68,895.010	5 Feb 25				0.00	-48,254.71	-48,079.14	175.57
FX DEAL TRANSACTED ON 26 MAR 2025 CAD / USD EX.RATE 1.4244359 WITH CITIBANK N.A.	1,802,608.600	26 Mar 25				0.00	1,265,489.45	1,258,145.94	-7,343.51
FX DEAL TRANSACTED ON 26 MAR 2025 USD / CAD EX.RATE 0.703057 WITH CITIBANK N.A.	-1,799,981.320	26 Mar 25				0.00	-1,265,489.45	-1,300,705.51	-35,216.06
Euro - EUR									
FX DEAL TRANSACTED ON 02 SEP 2025 EUR / USD EX.RATE 0.8559881 WITH CITIBANK N.A.	520,654.000	2 Sep 25				0.00	608,249.09	611,430.09	3,181.00
FX DEAL TRANSACTED ON 07 JAN 2025 EUR / USD EX.RATE 0.9665011 WITH CITIBANK N.A.	2,820.510	7 Jan 25				0.00	2,918.27	2,905.27	-13.00
FX DEAL TRANSACTED ON 07 MAR 2025 EUR / USD EX.RATE 0.9196248 WITH CITIBANK N.A.	1,286,000.000	7 Mar 25				0.00	1,398,396.40	1,390,230.44	-8,165.96
FX DEAL TRANSACTED ON 07 MAR 2025 USD / EUR EX.RATE 1.0861003 WITH CITIBANK N.A.	-1,286,000.000	7 Mar 25				0.00	-1,396,724.99	-1,397,882.00	-1,157.01
FX DEAL TRANSACTED ON 08 AUG 2025 EUR / USD EX.RATE 0.8586344 WITH CITIBANK N.A.	28,649.430	8 Aug 25				0.00	33,366.27	33,224.75	-141.52
FX DEAL TRANSACTED ON 09 APR 2025 EUR / USD EX.RATE 0.9143944 WITH CITIBANK N.A.	58,775.180	9 Apr 25				0.00	64,277.71	65,713.60	1,435.89
FX DEAL TRANSACTED ON 13 JAN 2025 EUR / USD EX.RATE 0.9792976 WITH CITIBANK N.A.	1,403.030	13 Jan 25				0.00	1,432.69	1,444.35	11.66
FX DEAL TRANSACTED ON 18 FEB 2025 EUR / USD EX.RATE 0.9562588 WITH CITIBANK N.A.	136,408.890	18 Feb 25				0.00	142,648.51	142,779.20	130.69
FX DEAL TRANSACTED ON 20 JUN 2025 EUR / USD EX.RATE 0.8678435 WITH CITIBANK N.A.	2,354,547.130	20 Jun 25				0.00	2,713,101.10	2,736,219.36	23,118.26
FX DEAL TRANSACTED ON 20 JUN 2025 USD / EUR EX.RATE 1.1592842 WITH CITIBANK N.A.	-2,354,547.130	20 Jun 25				0.00	-2,729,589.29	-2,765,062.72	-35,473.43

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 21 AUG 2025 EUR / USD EX.RATE 0.8618164 WITH CITIBANK N.A.	3,611.600	21 Aug 25				0.00	4,190.68	4,232.07	41.39
FX DEAL TRANSACTED ON 21 MAR 2025 EUR / USD EX.RATE 0.9229577 WITH CITIBANK N.A.	2,549,902.130	21 Mar 25				0.00	2,762,750.88	2,749,304.51	-13,446.37
FX DEAL TRANSACTED ON 21 MAR 2025 USD / EUR EX.RATE 1.0889209 WITH CITIBANK N.A.	-2,549,902.130	21 Mar 25				0.00	-2,776,641.72	-2,963,241.42	-186,599.70
FX DEAL TRANSACTED ON 22 OCT 2025 EUR / USD EX.RATE 0.8621447 WITH CITIBANK N.A.	102,000.000	22 Oct 25				0.00	118,309.61	118,437.31	127.70
FX DEAL TRANSACTED ON 22 OCT 2025 USD / EUR EX.RATE 1.1607454 WITH CITIBANK N.A.	-102,000.000	22 Oct 25				0.00	-118,396.03	-117,549.90	846.13
FX DEAL TRANSACTED ON 22 SEP 2025 EUR / USD EX.RATE 0.848989 WITH CITIBANK N.A.	1,833,893.130	22 Sep 25				0.00	2,160,090.64	2,153,632.63	-6,458.01
FX DEAL TRANSACTED ON 22 SEP 2025 USD / EUR EX.RATE 1.17816 WITH CITIBANK N.A.	-1,833,893.130	22 Sep 25				0.00	-2,160,619.53	-2,144,188.01	16,431.52
FX DEAL TRANSACTED ON 23 MAY 2025 USD / EUR EX.RATE 1.13426 WITH CITIBANK N.A.	-64,270.660	23 May 25				0.00	-72,899.64	-73,168.94	-269.30
FX DEAL TRANSACTED ON 24 APR 2025 USD / EUR EX.RATE 1.1423451 WITH CITIBANK N.A.	-224,463.000	24 Apr 25				0.00	-256,414.21	-260,848.47	-4,434.26
FX DEAL TRANSACTED ON 24 SEP 2025 EUR / USD EX.RATE 0.8516606 WITH CITIBANK N.A.	1,833,893.130	24 Sep 25				0.00	2,153,314.40	2,144,188.01	-9,126.39
FX DEAL TRANSACTED ON 26 JUN 2025 USD / EUR EX.RATE 1.17104 WITH CITIBANK N.A.	-114,640.540	26 Jun 25				0.00	-134,248.66	-134,335.79	-87.13
FX DEAL TRANSACTED ON 28 JUL 2025 EUR / USD EX.RATE 0.8563374 WITH CITIBANK N.A.	577,375.060	28 Jul 25				0.00	674,237.81	676,192.87	1,955.06
FX DEAL TRANSACTED ON 28 JUL 2025 USD / EUR EX.RATE 1.1655 WITH CITIBANK N.A.	-578,496.620	28 Jul 25				0.00	-674,237.81	-668,423.98	5,813.83
FX DEAL TRANSACTED ON 29 MAY 2025 EUR / USD EX.RATE 0.879807 WITH CITIBANK N.A.	419,818.000	29 May 25				0.00	477,170.55	487,870.52	10,699.97
FX DEAL TRANSACTED ON 30 JAN 2025 USD / EUR EX.RATE 1.0419 WITH CITIBANK N.A.	-38,156.060	30 Jan 25				0.00	-39,754.80	-39,665.14	89.66

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
HK offshore Chinese Yuan Renminbi - CNH									
FX DEAL TRANSACTED ON 02 OCT 2025 CNH / USD EX.RATE 7.125794 WITH CITIBANK N.A.	495,941.010	2 Oct 25				0.00	69,598.00	69,539.88	-58.12
FX DEAL TRANSACTED ON 02 OCT 2025 USD / CNH EX.RATE 0.1406629 WITH CITIBANK N.A.	-494,785.680	2 Oct 25				0.00	-69,598.00	-69,585.71	12.29
FX DEAL TRANSACTED ON 09 MAY 2025 CNH / USD EX.RATE 7.2469145 WITH CITIBANK N.A.	334,000.000	9 May 25				0.00	46,088.58	46,150.13	61.55
FX DEAL TRANSACTED ON 09 MAY 2025 USD / CNH EX.RATE 0.1391145 WITH CITIBANK N.A.	-334,000.000	9 May 25				0.00	-46,464.23	-46,481.85	-17.62
FX DEAL TRANSACTED ON 12 AUG 2025 CNH / USD EX.RATE 7.18 WITH CITIBANK N.A.	648,239.120	12 Aug 25				0.00	90,284.00	90,213.64	-70.36
FX DEAL TRANSACTED ON 12 AUG 2025 USD / CNH EX.RATE 0.1395633 WITH CITIBANK N.A.	-646,903.820	12 Aug 25				0.00	-90,284.00	-90,783.96	-499.96
FX DEAL TRANSACTED ON 12 SEP 2025 CNH / USD EX.RATE 7.1188495 WITH CITIBANK N.A.	24,000.000	12 Sep 25				0.00	3,371.33	3,368.07	-3.26
FX DEAL TRANSACTED ON 12 SEP 2025 USD / CNH EX.RATE 0.1408069 WITH CITIBANK N.A.	-24,000.000	12 Sep 25				0.00	-3,379.37	-3,365.23	14.14
FX DEAL TRANSACTED ON 14 OCT 2025 CNH / USD EX.RATE 7.148 WITH CITIBANK N.A.	779,988.190	14 Oct 25				0.00	109,119.78	109,368.41	248.63
FX DEAL TRANSACTED ON 14 OCT 2025 USD / CNH EX.RATE 0.140223 WITH CITIBANK N.A.	-778,187.710	14 Oct 25				0.00	-109,119.78	-109,442.82	-323.04
Japanese yen - JPY									
FX DEAL TRANSACTED ON 01 APR 2025 JPY / USD EX.RATE 147.83549 WITH CITIBANK N.A.	40,807,530.000	1 Apr 25				0.00	276,033.38	280,050.30	4,016.92
FX DEAL TRANSACTED ON 07 JUL 2025 JPY / USD EX.RATE 144.31828 WITH CITIBANK N.A.	40,548,970.000	7 Jul 25				0.00	280,969.05	272,643.94	-8,325.11
FX DEAL TRANSACTED ON 09 APR 2025 JPY / USD EX.RATE 144.66 WITH CITIBANK N.A.	3,383,919.000	9 Apr 25				0.00	23,392.22	23,398.69	6.47

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CITIBANK N.A.									
FX DEAL TRANSACTED ON 11 FEB 2025 USD / JPY EX.RATE 0.0065919 WITH CITIBANK N.A.	-46,850,363.000	11 Feb 25				0.00	-308,833.99	-310,977.82	-2,143.83
FX DEAL TRANSACTED ON 14 MAY 2025 JPY / USD EX.RATE 145.66223 WITH CITIBANK N.A.	8,800,000.000	14 May 25				0.00	60,413.74	60,142.15	-271.59
FX DEAL TRANSACTED ON 15 AUG 2025 JPY / USD EX.RATE 146.63409 WITH CITIBANK N.A.	45,471,659.000	15 Aug 25				0.00	310,102.92	305,743.21	-4,359.71
FX DEAL TRANSACTED ON 19 JUN 2025 USD / JPY EX.RATE 0.0068747 WITH CITIBANK N.A.	-29,001,314.000	19 Jun 25				0.00	-199,375.19	-198,754.85	620.34
FX DEAL TRANSACTED ON 20 JUN 2025 JPY / USD EX.RATE 145.80797 WITH CITIBANK N.A.	318,725,557.000	20 Jun 25				0.00	2,185,926.85	2,187,321.53	1,394.68
FX DEAL TRANSACTED ON 20 JUN 2025 USD / JPY EX.RATE 0.0069284 WITH CITIBANK N.A.	-318,725,557.000	20 Jun 25				0.00	-2,208,260.72	-2,143,053.00	65,207.72
FX DEAL TRANSACTED ON 21 MAR 2025 JPY / USD EX.RATE 148.80008 WITH CITIBANK N.A.	359,533,087.000	21 Mar 25				0.00	2,416,215.68	2,386,466.34	-29,749.34
FX DEAL TRANSACTED ON 21 MAR 2025 USD / JPY EX.RATE 0.0067888 WITH CITIBANK N.A.	-359,533,087.000	21 Mar 25				0.00	-2,440,797.52	-2,467,371.84	-26,574.32
FX DEAL TRANSACTED ON 22 SEP 2025 JPY / USD EX.RATE 147.8 WITH CITIBANK N.A.	232,704,928.000	22 Sep 25				0.00	1,574,458.24	1,564,665.85	-9,792.39
FX DEAL TRANSACTED ON 22 SEP 2025 USD / JPY EX.RATE 0.0067687 WITH CITIBANK N.A.	-232,704,928.000	22 Sep 25				0.00	-1,575,118.23	-1,556,502.65	18,615.58
FX DEAL TRANSACTED ON 23 JUL 2025 USD / JPY EX.RATE 0.0068235 WITH CITIBANK N.A.	-13,776,617.000	23 Jul 25				0.00	-94,004.97	-93,842.97	162.00
FX DEAL TRANSACTED ON 24 SEP 2025 JPY / USD EX.RATE 148.69337 WITH CITIBANK N.A.	232,704,928.000	24 Sep 25				0.00	1,564,998.68	1,556,502.65	-8,496.03
FX DEAL TRANSACTED ON 27 AUG 2025 USD / JPY EX.RATE 0.0067577 WITH CITIBANK N.A.	-2,705,804.000	27 Aug 25				0.00	-18,285.05	-18,408.71	-123.66
FX DEAL TRANSACTED ON 29 JUL 2025 USD / JPY EX.RATE 0.0067249 WITH CITIBANK N.A.	-16,817,604.000	29 Jul 25				0.00	-113,097.54	-112,919.09	178.45

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 1,421,612,938.70

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
New Zealand dollar - NZD									
FX DEAL TRANSACTED ON 08 DEC 2025 NZD / USD EX.RATE 1.7278107 WITH CITIBANK N.A.	1,469,000.000	8 Dec 25				0.00	850,208.87	845,183.69	-5,025.18
FX DEAL TRANSACTED ON 08 DEC 2025 USD / NZD EX.RATE 0.5779135 WITH CITIBANK N.A.	-1,469,000.000	8 Dec 25				0.00	-848,954.93	-846,290.93	2,664.00
Singapore dollar - SGD									
FX DEAL TRANSACTED ON 12 FEB 2025 SGD / USD EX.RATE 1.35627 WITH CITIBANK N.A.	192,497.070	12 Feb 25				0.00	141,931.23	142,918.61	987.38
FX DEAL TRANSACTED ON 28 MAR 2025 USD / SGD EX.RATE 0.745412 WITH CITIBANK N.A.	-15,157.310	28 Mar 25				0.00	-11,298.44	-11,287.00	11.44
South African rand - ZAR									
FX DEAL TRANSACTED ON 13 NOV 2025 USD / ZAR EX.RATE 0.0588987 WITH CITIBANK N.A.	-11,447,956.130	13 Nov 25				0.00	-674,269.87	-672,025.60	2,244.27
FX DEAL TRANSACTED ON 13 NOV 2025 ZAR / USD EX.RATE 16.9615 WITH CITIBANK N.A.	11,436,628.400	13 Nov 25				0.00	674,269.87	664,051.58	-10,218.29
FX DEAL TRANSACTED ON 15 AUG 2025 USD / ZAR EX.RATE 0.0567598 WITH CITIBANK N.A.	-8,191,306.560	15 Aug 25				0.00	-464,937.00	-471,781.52	-6,844.52
FX DEAL TRANSACTED ON 15 AUG 2025 ZAR / USD EX.RATE 17.5841 WITH CITIBANK N.A.	8,175,498.700	15 Aug 25				0.00	464,937.00	463,069.88	-1,867.12
FX DEAL TRANSACTED ON 22 SEP 2025 USD / ZAR EX.RATE 0.0577447 WITH CITIBANK N.A.	-1,858,048.080	22 Sep 25				0.00	-107,292.47	-108,175.42	-882.95
FX DEAL TRANSACTED ON 22 SEP 2025 ZAR / USD EX.RATE 17.3109 WITH CITIBANK N.A.	1,857,329.220	22 Sep 25				0.00	107,292.47	107,228.36	-64.11

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Swedish krona - SEK									
FX DEAL TRANSACTED ON 01 APR 2025 SEK / USD EX.RATE 9.938068 WITH CITIBANK N.A.	2,539,453.000	1 Apr 25				0.00	255,527.83	267,031.16	11,503.33
FX DEAL TRANSACTED ON 20 JUN 2025 SEK / USD EX.RATE 9.668326 WITH CITIBANK N.A.	1,777,038.000	20 Jun 25				0.00	183,799.97	186,860.92	3,060.95
FX DEAL TRANSACTED ON 20 JUN 2025 USD / SEK EX.RATE 0.1040452 WITH CITIBANK N.A.	-1,777,038.000	20 Jun 25				0.00	-184,892.26	-189,019.45	-4,127.19
FX DEAL TRANSACTED ON 21 MAR 2025 SEK / USD EX.RATE 10.110742 WITH CITIBANK N.A.	4,316,491.000	21 Mar 25				0.00	426,921.29	430,252.93	3,331.64
FX DEAL TRANSACTED ON 21 MAR 2025 USD / SEK EX.RATE 0.0994434 WITH CITIBANK N.A.	-4,316,491.000	21 Mar 25				0.00	-429,246.61	-453,892.08	-24,645.47
FX DEAL TRANSACTED ON 22 SEP 2025 SEK / USD EX.RATE 9.383013 WITH CITIBANK N.A.	1,777,038.000	22 Sep 25				0.00	189,388.85	189,019.45	-369.40
FX DEAL TRANSACTED ON 22 SEP 2025 USD / SEK EX.RATE 0.1066013 WITH CITIBANK N.A.	-1,777,038.000	22 Sep 25				0.00	-189,434.57	-188,499.15	935.42
FX DEAL TRANSACTED ON 24 SEP 2025 SEK / USD EX.RATE 9.40654 WITH CITIBANK N.A.	1,777,038.000	24 Sep 25				0.00	188,915.16	188,499.15	-416.01
Swiss franc - CHF									
FX DEAL TRANSACTED ON 20 JUN 2025 CHF / USD EX.RATE 0.8169051 WITH CITIBANK N.A.	260,821.000	20 Jun 25				0.00	319,279.44	323,619.33	4,339.89
FX DEAL TRANSACTED ON 20 JUN 2025 USD / CHF EX.RATE 1.2380543 WITH CITIBANK N.A.	-260,821.000	20 Jun 25				0.00	-322,910.57	-328,221.23	-5,310.66
FX DEAL TRANSACTED ON 21 MAR 2025 CHF / USD EX.RATE 0.881789 WITH CITIBANK N.A.	260,821.000	21 Mar 25				0.00	295,786.18	295,063.07	-723.11
FX DEAL TRANSACTED ON 21 MAR 2025 USD / CHF EX.RATE 1.1462592 WITH CITIBANK N.A.	-260,821.000	21 Mar 25				0.00	-298,968.48	-323,619.33	-24,650.85
FX DEAL TRANSACTED ON 22 SEP 2025 CHF / USD EX.RATE 0.7933335 WITH CITIBANK N.A.	260,821.000	22 Sep 25				0.00	328,765.90	328,221.23	-544.67

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 1,421,612,938.70

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 22 SEP 2025 USD / CHF EX.RATE 1.2611159 WITH CITIBANK N.A.	-260,821.000	22 Sep 25				0.00	-328,925.52	-326,618.25	2,307.27
FX DEAL TRANSACTED ON 24 SEP 2025 CHF / USD EX.RATE 0.7949332 WITH CITIBANK N.A.	260,821.000	24 Sep 25				0.00	328,104.30	326,618.25	-1,486.05
United States dollar - USD									
FX DEAL TRANSACTED ON 01 APR 2025 JPY / USD EX.RATE 147.83549 WITH CITIBANK N.A.	-276,033.380	1 Apr 25				0.00	-276,033.38	-276,033.38	0.00
FX DEAL TRANSACTED ON 01 APR 2025 SEK / USD EX.RATE 9.938068 WITH CITIBANK N.A.	-255,527.830	1 Apr 25				0.00	-255,527.83	-255,527.83	0.00
FX DEAL TRANSACTED ON 02 OCT 2025 CNH / USD EX.RATE 7.125794 WITH CITIBANK N.A.	-69,598.000	2 Oct 25				0.00	-69,598.00	-69,598.00	0.00
FX DEAL TRANSACTED ON 02 OCT 2025 USD / CNH EX.RATE 0.1406629 WITH CITIBANK N.A.	69,598.000	2 Oct 25				0.00	69,598.00	69,598.00	0.00
FX DEAL TRANSACTED ON 02 SEP 2025 EUR / USD EX.RATE 0.8559881 WITH CITIBANK N.A.	-608,249.090	2 Sep 25				0.00	-608,249.09	-608,249.09	0.00
FX DEAL TRANSACTED ON 05 FEB 2025 USD / CAD EX.RATE 0.7004094 WITH CITIBANK N.A.	48,254.710	5 Feb 25				0.00	48,254.71	48,254.71	0.00
FX DEAL TRANSACTED ON 07 AUG 2025 GBP / USD EX.RATE 0.7444636 WITH CITIBANK N.A.	-301,006.000	7 Aug 25				0.00	-301,006.00	-301,006.00	0.00
FX DEAL TRANSACTED ON 07 JAN 2025 EUR / USD EX.RATE 0.9665011 WITH CITIBANK N.A.	-2,918.270	7 Jan 25				0.00	-2,918.27	-2,918.27	0.00
FX DEAL TRANSACTED ON 07 JUL 2025 JPY / USD EX.RATE 144.31828 WITH CITIBANK N.A.	-280,969.050	7 Jul 25				0.00	-280,969.05	-280,969.05	0.00
FX DEAL TRANSACTED ON 07 MAR 2025 EUR / USD EX.RATE 0.9196248 WITH CITIBANK N.A.	-1,398,396.400	7 Mar 25				0.00	-1,398,396.40	-1,398,396.40	0.00
FX DEAL TRANSACTED ON 07 MAR 2025 USD / EUR EX.RATE 1.0861003 WITH CITIBANK N.A.	1,396,724.990	7 Mar 25				0.00	1,396,724.99	1,396,724.99	0.00
FX DEAL TRANSACTED ON 08 AUG 2025 EUR / USD EX.RATE 0.8586344 WITH CITIBANK N.A.	-33,366.270	8 Aug 25				0.00	-33,366.27	-33,366.27	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 1,421,612,938.70

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 08 DEC 2025 AUD / USD EX.RATE 1.5070729 WITH CITIBANK N.A.	-605,810.100	8 Dec 25				0.00	-605,810.10	-605,810.10	0.00
FX DEAL TRANSACTED ON 08 DEC 2025 NZD / USD EX.RATE 1.7278107 WITH CITIBANK N.A.	-850,208.870	8 Dec 25				0.00	-850,208.87	-850,208.87	0.00
FX DEAL TRANSACTED ON 08 DEC 2025 USD / AUD EX.RATE 0.6636244 WITH CITIBANK N.A.	605,889.080	8 Dec 25				0.00	605,889.08	605,889.08	0.00
FX DEAL TRANSACTED ON 08 DEC 2025 USD / NZD EX.RATE 0.5779135 WITH CITIBANK N.A.	848,954.930	8 Dec 25				0.00	848,954.93	848,954.93	0.00
FX DEAL TRANSACTED ON 09 APR 2025 EUR / USD EX.RATE 0.9143944 WITH CITIBANK N.A.	-64,277.710	9 Apr 25				0.00	-64,277.71	-64,277.71	0.00
FX DEAL TRANSACTED ON 09 APR 2025 JPY / USD EX.RATE 144.66 WITH CITIBANK N.A.	-23,392.220	9 Apr 25				0.00	-23,392.22	-23,392.22	0.00
FX DEAL TRANSACTED ON 09 MAY 2025 CNH / USD EX.RATE 7.2469145 WITH CITIBANK N.A.	-46,088.580	9 May 25				0.00	-46,088.58	-46,088.58	0.00
FX DEAL TRANSACTED ON 09 MAY 2025 USD / CNH EX.RATE 0.1391145 WITH CITIBANK N.A.	46,464.230	9 May 25				0.00	46,464.23	46,464.23	0.00
FX DEAL TRANSACTED ON 11 AUG 2025 GBP / USD EX.RATE 0.7447569 WITH CITIBANK N.A.	-20,568.460	11 Aug 25				0.00	-20,568.46	-20,568.46	0.00
FX DEAL TRANSACTED ON 11 DEC 2025 AUD / USD EX.RATE 1.5021716 WITH CITIBANK N.A.	-43,936.390	11 Dec 25				0.00	-43,936.39	-43,936.39	0.00
FX DEAL TRANSACTED ON 11 FEB 2025 USD / JPY EX.RATE 0.0065919 WITH CITIBANK N.A.	308,833.990	11 Feb 25				0.00	308,833.99	308,833.99	0.00
FX DEAL TRANSACTED ON 12 AUG 2025 CNH / USD EX.RATE 7.18 WITH CITIBANK N.A.	-90,284.000	12 Aug 25				0.00	-90,284.00	-90,284.00	0.00
FX DEAL TRANSACTED ON 12 AUG 2025 USD / CNH EX.RATE 0.1395633 WITH CITIBANK N.A.	90,284.000	12 Aug 25				0.00	90,284.00	90,284.00	0.00
FX DEAL TRANSACTED ON 12 FEB 2025 SGD / USD EX.RATE 1.35627 WITH CITIBANK N.A.	-141,931.230	12 Feb 25				0.00	-141,931.23	-141,931.23	0.00
FX DEAL TRANSACTED ON 12 SEP 2025 CNH / USD EX.RATE 7.1188495 WITH CITIBANK N.A.	-3,371.330	12 Sep 25				0.00	-3,371.33	-3,371.33	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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 12 SEP 2025 USD / CNH EX.RATE 0.1408069 WITH CITIBANK N.A.	3,379.370	12 Sep 25				0.00	3,379.37	3,379.37	0.00
FX DEAL TRANSACTED ON 13 JAN 2025 EUR / USD EX.RATE 0.9792976 WITH CITIBANK N.A.	-1,432.690	13 Jan 25				0.00	-1,432.69	-1,432.69	0.00
FX DEAL TRANSACTED ON 13 NOV 2025 USD / ZAR EX.RATE 0.0588987 WITH CITIBANK N.A.	674,269.870	13 Nov 25				0.00	674,269.87	674,269.87	0.00
FX DEAL TRANSACTED ON 13 NOV 2025 ZAR / USD EX.RATE 16.9615 WITH CITIBANK N.A.	-674,269.870	13 Nov 25				0.00	-674,269.87	-674,269.87	0.00
FX DEAL TRANSACTED ON 14 MAY 2025 JPY / USD EX.RATE 145.66223 WITH CITIBANK N.A.	-60,413.740	14 May 25				0.00	-60,413.74	-60,413.74	0.00
FX DEAL TRANSACTED ON 14 OCT 2025 CNH / USD EX.RATE 7.148 WITH CITIBANK N.A.	-109,119.780	14 Oct 25				0.00	-109,119.78	-109,119.78	0.00
FX DEAL TRANSACTED ON 14 OCT 2025 USD / CNH EX.RATE 0.140223 WITH CITIBANK N.A.	109,119.780	14 Oct 25				0.00	109,119.78	109,119.78	0.00
FX DEAL TRANSACTED ON 15 AUG 2025 JPY / USD EX.RATE 146.63409 WITH CITIBANK N.A.	-310,102.920	15 Aug 25				0.00	-310,102.92	-310,102.92	0.00
FX DEAL TRANSACTED ON 15 AUG 2025 USD / ZAR EX.RATE 0.0567598 WITH CITIBANK N.A.	464,937.000	15 Aug 25				0.00	464,937.00	464,937.00	0.00
FX DEAL TRANSACTED ON 15 AUG 2025 ZAR / USD EX.RATE 17.5841 WITH CITIBANK N.A.	-464,937.000	15 Aug 25				0.00	-464,937.00	-464,937.00	0.00
FX DEAL TRANSACTED ON 18 FEB 2025 EUR / USD EX.RATE 0.9562588 WITH CITIBANK N.A.	-142,648.510	18 Feb 25				0.00	-142,648.51	-142,648.51	0.00
FX DEAL TRANSACTED ON 19 JUN 2025 USD / JPY EX.RATE 0.0068747 WITH CITIBANK N.A.	199,375.190	19 Jun 25				0.00	199,375.19	199,375.19	0.00
FX DEAL TRANSACTED ON 20 JUN 2025 CHF / USD EX.RATE 0.8169051 WITH CITIBANK N.A.	-319,279.440	20 Jun 25				0.00	-319,279.44	-319,279.44	0.00
FX DEAL TRANSACTED ON 20 JUN 2025 EUR / USD EX.RATE 0.8678435 WITH CITIBANK N.A.	-2,713,101.100	20 Jun 25				0.00	-2,713,101.10	-2,713,101.10	0.00
FX DEAL TRANSACTED ON 20 JUN 2025 GBP / USD EX.RATE 0.7421244 WITH CITIBANK N.A.	-827,896.190	20 Jun 25				0.00	-827,896.19	-827,896.19	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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 20 JUN 2025 JPY / USD EX.RATE 145.80797 WITH CITIBANK N.A.	-2,185,926.850	20 Jun 25				0.00	-2,185,926.85	-2,185,926.85	0.00
FX DEAL TRANSACTED ON 20 JUN 2025 SEK / USD EX.RATE 9.668326 WITH CITIBANK N.A.	-183,799.970	20 Jun 25				0.00	-183,799.97	-183,799.97	0.00
FX DEAL TRANSACTED ON 20 JUN 2025 USD / CHF EX.RATE 1.2380543 WITH CITIBANK N.A.	322,910.570	20 Jun 25				0.00	322,910.57	322,910.57	0.00
FX DEAL TRANSACTED ON 20 JUN 2025 USD / EUR EX.RATE 1.1592842 WITH CITIBANK N.A.	2,729,589.290	20 Jun 25				0.00	2,729,589.29	2,729,589.29	0.00
FX DEAL TRANSACTED ON 20 JUN 2025 USD / GBP EX.RATE 1.3482453 WITH CITIBANK N.A.	828,364.610	20 Jun 25				0.00	828,364.61	828,364.61	0.00
FX DEAL TRANSACTED ON 20 JUN 2025 USD / JPY EX.RATE 0.0069284 WITH CITIBANK N.A.	2,208,260.720	20 Jun 25				0.00	2,208,260.72	2,208,260.72	0.00
FX DEAL TRANSACTED ON 20 JUN 2025 USD / SEK EX.RATE 0.1040452 WITH CITIBANK N.A.	184,892.260	20 Jun 25				0.00	184,892.26	184,892.26	0.00
FX DEAL TRANSACTED ON 21 AUG 2025 EUR / USD EX.RATE 0.8618164 WITH CITIBANK N.A.	-4,190.680	21 Aug 25				0.00	-4,190.68	-4,190.68	0.00
FX DEAL TRANSACTED ON 21 MAR 2025 CHF / USD EX.RATE 0.881789 WITH CITIBANK N.A.	-295,786.180	21 Mar 25				0.00	-295,786.18	-295,786.18	0.00
FX DEAL TRANSACTED ON 21 MAR 2025 EUR / USD EX.RATE 0.9229577 WITH CITIBANK N.A.	-2,762,750.880	21 Mar 25				0.00	-2,762,750.88	-2,762,750.88	0.00
FX DEAL TRANSACTED ON 21 MAR 2025 GBP / USD EX.RATE 0.7735674 WITH CITIBANK N.A.	-794,244.900	21 Mar 25				0.00	-794,244.90	-794,244.90	0.00
FX DEAL TRANSACTED ON 21 MAR 2025 JPY / USD EX.RATE 148.80008 WITH CITIBANK N.A.	-2,416,215.680	21 Mar 25				0.00	-2,416,215.68	-2,416,215.68	0.00
FX DEAL TRANSACTED ON 21 MAR 2025 SEK / USD EX.RATE 10.110742 WITH CITIBANK N.A.	-426,921.290	21 Mar 25				0.00	-426,921.29	-426,921.29	0.00
FX DEAL TRANSACTED ON 21 MAR 2025 USD / CHF EX.RATE 1.1462592 WITH CITIBANK N.A.	298,968.480	21 Mar 25				0.00	298,968.48	298,968.48	0.00
FX DEAL TRANSACTED ON 21 MAR 2025 USD / EUR EX.RATE 1.0889209 WITH CITIBANK N.A.	2,776,641.720	21 Mar 25				0.00	2,776,641.72	2,776,641.72	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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 21 MAR 2025 USD / GBP EX.RATE 1.2925337 WITH CITIBANK N.A.	794,135.290	21 Mar 25				0.00	794,135.29	794,135.29	0.00
FX DEAL TRANSACTED ON 21 MAR 2025 USD / JPY EX.RATE 0.0067888 WITH CITIBANK N.A.	2,440,797.520	21 Mar 25				0.00	2,440,797.52	2,440,797.52	0.00
FX DEAL TRANSACTED ON 21 MAR 2025 USD / SEK EX.RATE 0.0994434 WITH CITIBANK N.A.	429,246.610	21 Mar 25				0.00	429,246.61	429,246.61	0.00
FX DEAL TRANSACTED ON 22 OCT 2025 EUR / USD EX.RATE 0.8621447 WITH CITIBANK N.A.	-118,309.610	22 Oct 25				0.00	-118,309.61	-118,309.61	0.00
FX DEAL TRANSACTED ON 22 OCT 2025 USD / EUR EX.RATE 1.1607454 WITH CITIBANK N.A.	118,396.030	22 Oct 25				0.00	118,396.03	118,396.03	0.00
FX DEAL TRANSACTED ON 22 SEP 2025 CHF / USD EX.RATE 0.7933335 WITH CITIBANK N.A.	-328,765.900	22 Sep 25				0.00	-328,765.90	-328,765.90	0.00
FX DEAL TRANSACTED ON 22 SEP 2025 EUR / USD EX.RATE 0.848989 WITH CITIBANK N.A.	-2,160,090.640	22 Sep 25				0.00	-2,160,090.64	-2,160,090.64	0.00
FX DEAL TRANSACTED ON 22 SEP 2025 GBP / USD EX.RATE 0.7404009 WITH CITIBANK N.A.	-527,165.740	22 Sep 25				0.00	-527,165.74	-527,165.74	0.00
FX DEAL TRANSACTED ON 22 SEP 2025 JPY / USD EX.RATE 147.8 WITH CITIBANK N.A.	-1,574,458.240	22 Sep 25				0.00	-1,574,458.24	-1,574,458.24	0.00
FX DEAL TRANSACTED ON 22 SEP 2025 SEK / USD EX.RATE 9.383013 WITH CITIBANK N.A.	-189,388.850	22 Sep 25				0.00	-189,388.85	-189,388.85	0.00
FX DEAL TRANSACTED ON 22 SEP 2025 USD / CHF EX.RATE 1.2611159 WITH CITIBANK N.A.	328,925.520	22 Sep 25				0.00	328,925.52	328,925.52	0.00
FX DEAL TRANSACTED ON 22 SEP 2025 USD / EUR EX.RATE 1.17816 WITH CITIBANK N.A.	2,160,619.530	22 Sep 25				0.00	2,160,619.53	2,160,619.53	0.00
FX DEAL TRANSACTED ON 22 SEP 2025 USD / GBP EX.RATE 1.350654 WITH CITIBANK N.A.	527,179.170	22 Sep 25				0.00	527,179.17	527,179.17	0.00
FX DEAL TRANSACTED ON 22 SEP 2025 USD / JPY EX.RATE 0.0067687 WITH CITIBANK N.A.	1,575,118.230	22 Sep 25				0.00	1,575,118.23	1,575,118.23	0.00
FX DEAL TRANSACTED ON 22 SEP 2025 USD / SEK EX.RATE 0.1066013 WITH CITIBANK N.A.	189,434.570	22 Sep 25				0.00	189,434.57	189,434.57	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 1,421,612,938.70

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 22 SEP 2025 USD / ZAR EX.RATE 0.0577447 WITH CITIBANK N.A.	107,292.470	22 Sep 25				0.00	107,292.47	107,292.47	0.00
FX DEAL TRANSACTED ON 22 SEP 2025 ZAR / USD EX.RATE 17.3109 WITH CITIBANK N.A.	-107,292.470	22 Sep 25				0.00	-107,292.47	-107,292.47	0.00
FX DEAL TRANSACTED ON 23 APR 2025 GBP / USD EX.RATE 0.754108 WITH CITIBANK N.A.	-26,866.590	23 Apr 25				0.00	-26,866.59	-26,866.59	0.00
FX DEAL TRANSACTED ON 23 JUL 2025 USD / JPY EX.RATE 0.0068235 WITH CITIBANK N.A.	94,004.970	23 Jul 25				0.00	94,004.97	94,004.97	0.00
FX DEAL TRANSACTED ON 23 MAY 2025 USD / EUR EX.RATE 1.13426 WITH CITIBANK N.A.	72,899.640	23 May 25				0.00	72,899.64	72,899.64	0.00
FX DEAL TRANSACTED ON 24 APR 2025 USD / EUR EX.RATE 1.1423451 WITH CITIBANK N.A.	256,414.210	24 Apr 25				0.00	256,414.21	256,414.21	0.00
FX DEAL TRANSACTED ON 24 SEP 2025 CHF / USD EX.RATE 0.7949332 WITH CITIBANK N.A.	-328,104.300	24 Sep 25				0.00	-328,104.30	-328,104.30	0.00
FX DEAL TRANSACTED ON 24 SEP 2025 EUR / USD EX.RATE 0.8516606 WITH CITIBANK N.A.	-2,153,314.400	24 Sep 25				0.00	-2,153,314.40	-2,153,314.40	0.00
FX DEAL TRANSACTED ON 24 SEP 2025 GBP / USD EX.RATE 0.7433747 WITH CITIBANK N.A.	-525,056.870	24 Sep 25				0.00	-525,056.87	-525,056.87	0.00
FX DEAL TRANSACTED ON 24 SEP 2025 JPY / USD EX.RATE 148.69337 WITH CITIBANK N.A.	-1,564,998.680	24 Sep 25				0.00	-1,564,998.68	-1,564,998.68	0.00
FX DEAL TRANSACTED ON 24 SEP 2025 SEK / USD EX.RATE 9.40654 WITH CITIBANK N.A.	-188,915.160	24 Sep 25				0.00	-188,915.16	-188,915.16	0.00
FX DEAL TRANSACTED ON 24 SEP 2025 USD / GBP EX.RATE 1.34404 WITH CITIBANK N.A.	2,381,756.400	24 Sep 25				0.00	2,381,756.40	2,381,756.40	0.00
FX DEAL TRANSACTED ON 25 APR 2025 GBP / USD EX.RATE 0.7512584 WITH CITIBANK N.A.	-2,982,995.100	25 Apr 25				0.00	-2,982,995.10	-2,982,995.10	0.00
FX DEAL TRANSACTED ON 25 APR 2025 USD / GBP EX.RATE 1.331224 WITH CITIBANK N.A.	2,983,272.980	25 Apr 25				0.00	2,983,272.98	2,983,272.98	0.00
FX DEAL TRANSACTED ON 26 JUN 2025 USD / EUR EX.RATE 1.17104 WITH CITIBANK N.A.	134,248.660	26 Jun 25				0.00	134,248.66	134,248.66	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 1,421,612,938.70

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 26 MAR 2025 CAD / USD EX.RATE 1.4244359 WITH CITIBANK N.A.	-1,265,489.450	26 Mar 25				0.00	-1,265,489.45	-1,265,489.45	0.00
FX DEAL TRANSACTED ON 26 MAR 2025 USD / CAD EX.RATE 0.703057 WITH CITIBANK N.A.	1,265,489.450	26 Mar 25				0.00	1,265,489.45	1,265,489.45	0.00
FX DEAL TRANSACTED ON 27 AUG 2025 USD / JPY EX.RATE 0.0067577 WITH CITIBANK N.A.	18,285.050	27 Aug 25				0.00	18,285.05	18,285.05	0.00
FX DEAL TRANSACTED ON 28 JAN 2025 GBP / USD EX.RATE 0.8040524 WITH CITIBANK N.A.	-1,921,516.500	28 Jan 25				0.00	-1,921,516.50	-1,921,516.50	0.00
FX DEAL TRANSACTED ON 28 JAN 2025 USD / GBP EX.RATE 1.243581 WITH CITIBANK N.A.	1,921,332.650	28 Jan 25				0.00	1,921,332.65	1,921,332.65	0.00
FX DEAL TRANSACTED ON 28 JUL 2025 EUR / USD EX.RATE 0.8563374 WITH CITIBANK N.A.	-674,237.810	28 Jul 25				0.00	-674,237.81	-674,237.81	0.00
FX DEAL TRANSACTED ON 28 JUL 2025 USD / EUR EX.RATE 1.1655 WITH CITIBANK N.A.	674,237.810	28 Jul 25				0.00	674,237.81	674,237.81	0.00
FX DEAL TRANSACTED ON 28 MAR 2025 USD / SGD EX.RATE 0.745412 WITH CITIBANK N.A.	11,298.440	28 Mar 25				0.00	11,298.44	11,298.44	0.00
FX DEAL TRANSACTED ON 29 JUL 2025 USD / JPY EX.RATE 0.0067249 WITH CITIBANK N.A.	113,097.540	29 Jul 25				0.00	113,097.54	113,097.54	0.00
FX DEAL TRANSACTED ON 29 MAY 2025 EUR / USD EX.RATE 0.879807 WITH CITIBANK N.A.	-477,170.550	29 May 25				0.00	-477,170.55	-477,170.55	0.00
FX DEAL TRANSACTED ON 30 JAN 2025 USD / EUR EX.RATE 1.0419 WITH CITIBANK N.A.	39,754.800	30 Jan 25				0.00	39,754.80	39,754.80	0.00
Total CITIBANK N.A.							**.000.00**	**-424,210.64**	**-424,210.64**

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 1,421,612,938.70

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK USA, N.A.									
Cash and Cash Equivalents									
British pound sterling - GBP									
FX DEAL TRANSACTED ON 20 JUN 2025 GBP / USD EX.RATE 0.7421245 WITH HSBC BANK	278,310.000	20 Jun 25				0.00	375,017.94	379,155.66	4,137.72
FX DEAL TRANSACTED ON 20 JUN 2025 USD / GBP EX.RATE 1.3482488 WITH HSBC BANK	-278,310.000	20 Jun 25				0.00	-375,231.12	-374,382.65	848.47
FX DEAL TRANSACTED ON 21 MAR 2025 GBP / USD EX.RATE 0.773597 WITH HSBC BANK USA,	278,310.000	21 Mar 25				0.00	359,760.98	358,644.23	-1,116.75
FX DEAL TRANSACTED ON 21 MAR 2025 USD / GBP EX.RATE 1.2924672 WITH HSBC BANK	-278,310.000	21 Mar 25				0.00	-359,706.55	-379,155.66	-19,449.11
FX DEAL TRANSACTED ON 22 SEP 2025 GBP / USD EX.RATE 0.7403955 WITH HSBC BANK	278,310.000	22 Sep 25				0.00	375,893.70	374,382.65	-1,511.05
FX DEAL TRANSACTED ON 22 SEP 2025 USD / GBP EX.RATE 1.3506655 WITH HSBC BANK	-278,310.000	22 Sep 25				0.00	-375,903.72	-372,977.16	2,926.56
FX DEAL TRANSACTED ON 24 SEP 2025 GBP / USD EX.RATE 0.743397 WITH HSBC BANK USA,	278,310.000	24 Sep 25				0.00	374,375.99	372,977.16	-1,398.83
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 04 APR 2025 CAD / USD EX.RATE 1.4145607 WITH HSBC BANK	401,664.000	4 Apr 25				0.00	283,949.64	292,470.24	8,520.60
FX DEAL TRANSACTED ON 20 JUN 2025 CAD / USD EX.RATE 1.3729083 WITH HSBC BANK	704,744.000	20 Jun 25				0.00	513,321.97	513,156.88	-165.09
FX DEAL TRANSACTED ON 20 JUN 2025 USD / CAD EX.RATE 0.7316449 WITH HSBC BANK	-704,744.000	20 Jun 25				0.00	-515,622.34	-507,393.36	8,228.98
FX DEAL TRANSACTED ON 21 MAR 2025 CAD / USD EX.RATE 1.4353553 WITH HSBC BANK	1,106,408.000	21 Mar 25				0.00	770,825.17	776,045.45	5,220.28
FX DEAL TRANSACTED ON 21 MAR 2025 USD / CAD EX.RATE 0.6997707 WITH HSBC BANK	-1,106,408.000	21 Mar 25				0.00	-774,231.87	-805,627.12	-31,395.25

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 1,421,612,938.70

5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 22 SEP 2025 CAD / USD EX.RATE 1.379809 WITH HSBC BANK USA,	704,744.000	22 Sep 25				0.00	510,754.75	507,393.36	-3,361.39
FX DEAL TRANSACTED ON 22 SEP 2025 USD / CAD EX.RATE 0.7248756 WITH HSBC BANK	-704,744.000	22 Sep 25				0.00	-510,851.75	-505,428.34	5,423.41
FX DEAL TRANSACTED ON 24 SEP 2025 CAD / USD EX.RATE 1.3897527 WITH HSBC BANK	704,744.000	24 Sep 25				0.00	507,100.29	505,428.34	-1,671.95
Danish krone - DKK									
FX DEAL TRANSACTED ON 11 JUN 2025 USD / DKK EX.RATE 0.1540823 WITH HSBC BANK	-2,116,066.000	11 Jun 25				0.00	-326,048.23	-329,620.70	-3,572.47
FX DEAL TRANSACTED ON 20 JUN 2025 DKK / USD EX.RATE 6.4740919 WITH HSBC BANK	2,116,066.000	20 Jun 25				0.00	326,851.40	329,620.70	2,769.30
FX DEAL TRANSACTED ON 20 JUN 2025 USD / DKK EX.RATE 0.1554769 WITH HSBC BANK	-2,116,066.000	20 Jun 25				0.00	-328,999.45	-332,934.64	-3,935.19
FX DEAL TRANSACTED ON 22 SEP 2025 DKK / USD EX.RATE 6.3345565 WITH HSBC BANK	2,116,066.000	22 Sep 25				0.00	334,051.17	332,934.64	-1,116.53
FX DEAL TRANSACTED ON 22 SEP 2025 USD / DKK EX.RATE 0.1579102 WITH HSBC BANK	-2,116,066.000	22 Sep 25				0.00	-334,148.42	-331,445.80	2,702.62
FX DEAL TRANSACTED ON 24 SEP 2025 DKK / USD EX.RATE 6.356959 WITH HSBC BANK USA,	2,116,066.000	24 Sep 25				0.00	332,873.94	331,445.80	-1,428.14
FX DEAL TRANSACTED ON 29 AUG 2025 USD / DKK EX.RATE 0.156305 WITH HSBC BANK USA,	-120,591.730	29 Aug 25				0.00	-18,849.08	-18,922.29	-73.21
FX DEAL TRANSACTED ON 29 JUL 2025 USD / DKK EX.RATE 0.1544168 WITH HSBC BANK	-50,066.580	29 Jul 25				0.00	-7,731.12	-7,703.91	27.21
Euro - EUR									
FX DEAL TRANSACTED ON 01 APR 2025 EUR / USD EX.RATE 0.9207779 WITH HSBC BANK	317,892.000	1 Apr 25				0.00	345,242.86	369,422.31	24,179.45
FX DEAL TRANSACTED ON 04 AUG 2025 EUR / USD EX.RATE 0.8605714 WITH HSBC BANK	331,419.000	4 Aug 25				0.00	385,115.04	389,201.95	4,086.91

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 1,421,612,938.70

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 05 MAY 2025 USD / EUR EX.RATE 1.1394927 WITH HSBC BANK	-270,668.000	5 May 25				0.00	-308,424.21	-314,543.30	-6,119.09
FX DEAL TRANSACTED ON 12 MAR 2025 EUR / USD EX.RATE 0.9179184 WITH HSBC BANK	309,282.000	12 Mar 25				0.00	336,938.43	333,467.86	-3,470.57
FX DEAL TRANSACTED ON 13 FEB 2025 USD / EUR EX.RATE 1.0451044 WITH HSBC BANK	-332,842.000	13 Feb 25				0.00	-347,854.64	-358,870.25	-11,015.61
FX DEAL TRANSACTED ON 13 MAY 2025 USD / EUR EX.RATE 1.1172796 WITH HSBC BANK	-278,231.000	13 May 25				0.00	-310,861.82	-323,332.26	-12,470.44
FX DEAL TRANSACTED ON 15 APR 2025 USD / EUR EX.RATE 1.1355688 WITH HSBC BANK	-313,107.000	15 Apr 25				0.00	-355,554.54	-363,861.66	-8,307.12
FX DEAL TRANSACTED ON 15 AUG 2025 USD / EUR EX.RATE 1.1730554 WITH HSBC BANK	-266,712.000	15 Aug 25				0.00	-312,867.95	-313,213.27	-345.32
FX DEAL TRANSACTED ON 19 FEB 2025 USD / EUR EX.RATE 1.0449393 WITH HSBC BANK	-371,509.000	19 Feb 25				0.00	-388,204.35	-400,561.01	-12,356.66
FX DEAL TRANSACTED ON 19 MAY 2025 USD / EUR EX.RATE 1.1280348 WITH HSBC BANK	-324,811.000	19 May 25				0.00	-366,398.11	-377,462.88	-11,064.77
FX DEAL TRANSACTED ON 20 JUN 2025 EUR / USD EX.RATE 0.8676174 WITH HSBC BANK	3,829,087.400	20 Jun 25				0.00	4,413,336.45	4,449,782.69	36,446.24
FX DEAL TRANSACTED ON 20 JUN 2025 USD / EUR EX.RATE 1.1595963 WITH HSBC BANK	-3,829,087.400	20 Jun 25				0.00	-4,440,195.58	-4,496,689.27	-56,493.69
FX DEAL TRANSACTED ON 21 MAR 2025 EUR / USD EX.RATE 0.9228127 WITH HSBC BANK	2,960,162.400	21 Mar 25				0.00	3,207,760.74	3,191,647.14	-16,113.60
FX DEAL TRANSACTED ON 21 MAR 2025 USD / EUR EX.RATE 1.0890985 WITH HSBC BANK	-2,960,162.400	21 Mar 25				0.00	-3,223,908.43	-3,440,004.90	-216,096.47
FX DEAL TRANSACTED ON 22 JAN 2025 USD / EUR EX.RATE 1.0455613 WITH HSBC BANK	-281,575.000	22 Jan 25				0.00	-294,403.92	-303,594.17	-9,190.25
FX DEAL TRANSACTED ON 22 SEP 2025 EUR / USD EX.RATE 0.8489814 WITH HSBC BANK	3,764,380.400	22 Sep 25				0.00	4,433,996.29	4,420,700.60	-13,295.69
FX DEAL TRANSACTED ON 22 SEP 2025 USD / EUR EX.RATE 1.1781705 WITH HSBC BANK	-3,764,380.400	22 Sep 25				0.00	-4,435,081.94	-4,401,313.90	33,768.04

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 1,421,612,938.70

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 24 SEP 2025 EUR / USD EX.RATE 0.8516609 WITH HSBC BANK	3,764,380.400	24 Sep 25				0.00	4,420,045.87	4,401,313.90	-18,731.97
FX DEAL TRANSACTED ON 29 AUG 2025 USD / EUR EX.RATE 1.16605 WITH HSBC BANK USA,	-363,818.000	29 Aug 25				0.00	-424,229.98	-426,085.50	-1,855.52
Hong Kong dollar - HKD									
FX DEAL TRANSACTED ON 12 FEB 2025 HKD / USD EX.RATE 7.784741 WITH HSBC BANK USA,	2,144,594.000	12 Feb 25				0.00	275,486.88	275,791.23	304.35
FX DEAL TRANSACTED ON 20 JUN 2025 HKD / USD EX.RATE 7.847928 WITH HSBC BANK USA,	4,740,576.000	20 Jun 25				0.00	604,054.47	603,895.03	-159.44
FX DEAL TRANSACTED ON 20 JUN 2025 USD / HKD EX.RATE 0.1283643 WITH HSBC BANK	-4,740,576.000	20 Jun 25				0.00	-608,520.80	-609,469.54	-948.74
FX DEAL TRANSACTED ON 21 MAR 2025 HKD / USD EX.RATE 7.772779 WITH HSBC BANK USA,	4,740,576.000	21 Mar 25				0.00	609,894.61	609,630.22	-264.39
FX DEAL TRANSACTED ON 21 MAR 2025 USD / HKD EX.RATE 0.1288528 WITH HSBC BANK	-4,740,576.000	21 Mar 25				0.00	-610,836.55	-603,895.03	6,941.52
FX DEAL TRANSACTED ON 22 SEP 2025 HKD / USD EX.RATE 7.770615 WITH HSBC BANK USA,	4,740,576.000	22 Sep 25				0.00	610,064.45	609,469.54	-594.91
FX DEAL TRANSACTED ON 22 SEP 2025 USD / HKD EX.RATE 0.1286863 WITH HSBC BANK	-4,740,576.000	22 Sep 25				0.00	-610,047.18	-609,293.29	753.89
FX DEAL TRANSACTED ON 24 SEP 2025 HKD / USD EX.RATE 7.77815 WITH HSBC BANK USA,	4,740,576.000	24 Sep 25				0.00	609,473.46	609,293.29	-180.17
FX DEAL TRANSACTED ON 29 AUG 2025 USD / HKD EX.RATE 0.1282956 WITH HSBC BANK	-274,707.980	29 Aug 25				0.00	-35,243.82	-35,235.91	7.91
Japanese yen - JPY									
FX DEAL TRANSACTED ON 04 SEP 2025 JPY / USD EX.RATE 148.16918 WITH HSBC BANK	43,353,657.000	4 Sep 25				0.00	292,595.65	291,502.15	-1,093.50
FX DEAL TRANSACTED ON 07 APR 2025 JPY / USD EX.RATE 146.42559 WITH HSBC BANK	82,856,067.000	7 Apr 25				0.00	565,857.83	568,617.28	2,759.45

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 1,421,612,938.70

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 13 MAY 2025 USD / JPY EX.RATE 0.0067986 WITH HSBC BANK	-39,860,752.000	13 May 25				0.00	-270,995.70	-273,552.84	-2,557.14
FX DEAL TRANSACTED ON 15 APR 2025 USD / JPY EX.RATE 0.0070483 WITH HSBC BANK	-33,652,672.000	15 Apr 25				0.00	-237,193.05	-230,948.58	6,244.47
FX DEAL TRANSACTED ON 20 JUN 2025 JPY / USD EX.RATE 145.8262 WITH HSBC BANK USA,	157,689,639.000	20 Jun 25				0.00	1,081,353.28	1,082,178.49	825.21
FX DEAL TRANSACTED ON 20 JUN 2025 USD / JPY EX.RATE 0.0069278 WITH HSBC BANK	-157,689,639.000	20 Jun 25				0.00	-1,092,440.91	-1,060,276.61	32,164.30
FX DEAL TRANSACTED ON 21 MAR 2025 JPY / USD EX.RATE 148.78929 WITH HSBC BANK	167,032,282.000	21 Mar 25				0.00	1,122,609.58	1,108,707.19	-13,902.39
FX DEAL TRANSACTED ON 21 MAR 2025 USD / JPY EX.RATE 0.0067895 WITH HSBC BANK	-167,032,282.000	21 Mar 25				0.00	-1,134,067.38	-1,146,294.36	-12,226.98
FX DEAL TRANSACTED ON 22 SEP 2025 JPY / USD EX.RATE 147.801 WITH HSBC BANK USA,	114,335,982.000	22 Sep 25				0.00	773,580.57	768,774.46	-4,806.11
FX DEAL TRANSACTED ON 22 SEP 2025 USD / JPY EX.RATE 0.0067687 WITH HSBC BANK	-114,335,982.000	22 Sep 25				0.00	-773,905.68	-764,763.60	9,142.08
FX DEAL TRANSACTED ON 24 SEP 2025 JPY / USD EX.RATE 148.69145 WITH HSBC BANK	114,335,982.000	24 Sep 25				0.00	768,947.93	764,763.60	-4,184.33
New Israeli shekel - ILS									
FX DEAL TRANSACTED ON 14 JUL 2025 USD / ILS EX.RATE 0.297922 WITH HSBC BANK USA,	-1,094,704.000	14 Jul 25				0.00	-326,136.43	-326,212.53	-76.10
FX DEAL TRANSACTED ON 22 SEP 2025 ILS / USD EX.RATE 3.34907 WITH HSBC BANK USA,	1,094,704.000	22 Sep 25				0.00	326,868.06	326,212.53	-655.53
FX DEAL TRANSACTED ON 22 SEP 2025 USD / ILS EX.RATE 0.2985848 WITH HSBC BANK	-1,094,704.000	22 Sep 25				0.00	-326,862.00	-326,013.37	848.63
FX DEAL TRANSACTED ON 25 SEP 2025 ILS / USD EX.RATE 3.35388 WITH HSBC BANK USA,	1,094,704.000	25 Sep 25				0.00	326,399.27	326,013.37	-385.90

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK USA, N.A.									
United States dollar - USD									
FX DEAL TRANSACTED ON 01 APR 2025 EUR / USD EX.RATE 0.9207779 WITH HSBC BANK	-345,242.860	1 Apr 25				0.00	-345,242.86	-345,242.86	0.00
FX DEAL TRANSACTED ON 04 APR 2025 CAD / USD EX.RATE 1.4145607 WITH HSBC BANK	-283,949.640	4 Apr 25				0.00	-283,949.64	-283,949.64	0.00
FX DEAL TRANSACTED ON 04 AUG 2025 EUR / USD EX.RATE 0.8605714 WITH HSBC BANK	-385,115.040	4 Aug 25				0.00	-385,115.04	-385,115.04	0.00
FX DEAL TRANSACTED ON 04 SEP 2025 JPY / USD EX.RATE 148.16918 WITH HSBC BANK	-292,595.650	4 Sep 25				0.00	-292,595.65	-292,595.65	0.00
FX DEAL TRANSACTED ON 05 MAY 2025 USD / EUR EX.RATE 1.1394927 WITH HSBC BANK	308,424.210	5 May 25				0.00	308,424.21	308,424.21	0.00
FX DEAL TRANSACTED ON 07 APR 2025 JPY / USD EX.RATE 146.42559 WITH HSBC BANK	-565,857.830	7 Apr 25				0.00	-565,857.83	-565,857.83	0.00
FX DEAL TRANSACTED ON 11 JUN 2025 USD / DKK EX.RATE 0.1540823 WITH HSBC BANK	326,048.230	11 Jun 25				0.00	326,048.23	326,048.23	0.00
FX DEAL TRANSACTED ON 12 FEB 2025 HKD / USD EX.RATE 7.784741 WITH HSBC BANK USA,	-275,486.880	12 Feb 25				0.00	-275,486.88	-275,486.88	0.00
FX DEAL TRANSACTED ON 12 MAR 2025 EUR / USD EX.RATE 0.9179184 WITH HSBC BANK	-336,938.430	12 Mar 25				0.00	-336,938.43	-336,938.43	0.00
FX DEAL TRANSACTED ON 13 FEB 2025 USD / EUR EX.RATE 1.0451044 WITH HSBC BANK	347,854.640	13 Feb 25				0.00	347,854.64	347,854.64	0.00
FX DEAL TRANSACTED ON 13 MAY 2025 USD / EUR EX.RATE 1.1172796 WITH HSBC BANK	310,861.820	13 May 25				0.00	310,861.82	310,861.82	0.00
FX DEAL TRANSACTED ON 13 MAY 2025 USD / JPY EX.RATE 0.0067986 WITH HSBC BANK	270,995.700	13 May 25				0.00	270,995.70	270,995.70	0.00
FX DEAL TRANSACTED ON 14 JUL 2025 USD / ILS EX.RATE 0.297922 WITH HSBC BANK USA,	326,136.430	14 Jul 25				0.00	326,136.43	326,136.43	0.00
FX DEAL TRANSACTED ON 15 APR 2025 USD / EUR EX.RATE 1.1355688 WITH HSBC BANK	355,554.540	15 Apr 25				0.00	355,554.54	355,554.54	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 1,421,612,938.70

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 15 APR 2025 USD / JPY EX.RATE 0.0070483 WITH HSBC BANK	237,193.050	15 Apr 25				0.00	237,193.05	237,193.05	0.00
FX DEAL TRANSACTED ON 15 AUG 2025 USD / EUR EX.RATE 1.1730554 WITH HSBC BANK	312,867.950	15 Aug 25				0.00	312,867.95	312,867.95	0.00
FX DEAL TRANSACTED ON 19 FEB 2025 USD / EUR EX.RATE 1.0449393 WITH HSBC BANK	388,204.350	19 Feb 25				0.00	388,204.35	388,204.35	0.00
FX DEAL TRANSACTED ON 19 MAY 2025 USD / EUR EX.RATE 1.1280348 WITH HSBC BANK	366,398.110	19 May 25				0.00	366,398.11	366,398.11	0.00
FX DEAL TRANSACTED ON 20 JUN 2025 CAD / USD EX.RATE 1.3729083 WITH HSBC BANK	-513,321.970	20 Jun 25				0.00	-513,321.97	-513,321.97	0.00
FX DEAL TRANSACTED ON 20 JUN 2025 DKK / USD EX.RATE 6.4740919 WITH HSBC BANK	-326,851.400	20 Jun 25				0.00	-326,851.40	-326,851.40	0.00
FX DEAL TRANSACTED ON 20 JUN 2025 EUR / USD EX.RATE 0.8676174 WITH HSBC BANK	-4,413,336.450	20 Jun 25				0.00	-4,413,336.45	-4,413,336.45	0.00
FX DEAL TRANSACTED ON 20 JUN 2025 GBP / USD EX.RATE 0.7421245 WITH HSBC BANK	-375,017.940	20 Jun 25				0.00	-375,017.94	-375,017.94	0.00
FX DEAL TRANSACTED ON 20 JUN 2025 HKD / USD EX.RATE 7.847928 WITH HSBC BANK USA,	-604,054.470	20 Jun 25				0.00	-604,054.47	-604,054.47	0.00
FX DEAL TRANSACTED ON 20 JUN 2025 JPY / USD EX.RATE 145.8262 WITH HSBC BANK USA,	-1,081,353.280	20 Jun 25				0.00	-1,081,353.28	-1,081,353.28	0.00
FX DEAL TRANSACTED ON 20 JUN 2025 USD / CAD EX.RATE 0.7316449 WITH HSBC BANK	515,622.340	20 Jun 25				0.00	515,622.34	515,622.34	0.00
FX DEAL TRANSACTED ON 20 JUN 2025 USD / DKK EX.RATE 0.1554769 WITH HSBC BANK	328,999.450	20 Jun 25				0.00	328,999.45	328,999.45	0.00
FX DEAL TRANSACTED ON 20 JUN 2025 USD / EUR EX.RATE 1.1595963 WITH HSBC BANK	4,440,195.580	20 Jun 25				0.00	4,440,195.58	4,440,195.58	0.00
FX DEAL TRANSACTED ON 20 JUN 2025 USD / GBP EX.RATE 1.3482488 WITH HSBC BANK	375,231.120	20 Jun 25				0.00	375,231.12	375,231.12	0.00
FX DEAL TRANSACTED ON 20 JUN 2025 USD / HKD EX.RATE 0.1283643 WITH HSBC BANK	608,520.800	20 Jun 25				0.00	608,520.80	608,520.80	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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 20 JUN 2025 USD / JPY EX.RATE 0.0069278 WITH HSBC BANK	1,092,440.910	20 Jun 25				0.00	1,092,440.91	1,092,440.91	0.00
FX DEAL TRANSACTED ON 21 MAR 2025 CAD / USD EX.RATE 1.4353553 WITH HSBC BANK	-770,825.170	21 Mar 25				0.00	-770,825.17	-770,825.17	0.00
FX DEAL TRANSACTED ON 21 MAR 2025 EUR / USD EX.RATE 0.9228127 WITH HSBC BANK	-3,207,760.740	21 Mar 25				0.00	-3,207,760.74	-3,207,760.74	0.00
FX DEAL TRANSACTED ON 21 MAR 2025 GBP / USD EX.RATE 0.773597 WITH HSBC BANK USA,	-359,760.980	21 Mar 25				0.00	-359,760.98	-359,760.98	0.00
FX DEAL TRANSACTED ON 21 MAR 2025 HKD / USD EX.RATE 7.772779 WITH HSBC BANK USA,	-609,894.610	21 Mar 25				0.00	-609,894.61	-609,894.61	0.00
FX DEAL TRANSACTED ON 21 MAR 2025 JPY / USD EX.RATE 148.78929 WITH HSBC BANK	-1,122,609.580	21 Mar 25				0.00	-1,122,609.58	-1,122,609.58	0.00
FX DEAL TRANSACTED ON 21 MAR 2025 USD / CAD EX.RATE 0.6997707 WITH HSBC BANK	774,231.870	21 Mar 25				0.00	774,231.87	774,231.87	0.00
FX DEAL TRANSACTED ON 21 MAR 2025 USD / EUR EX.RATE 1.0890985 WITH HSBC BANK	3,223,908.430	21 Mar 25				0.00	3,223,908.43	3,223,908.43	0.00
FX DEAL TRANSACTED ON 21 MAR 2025 USD / GBP EX.RATE 1.2924672 WITH HSBC BANK	359,706.550	21 Mar 25				0.00	359,706.55	359,706.55	0.00
FX DEAL TRANSACTED ON 21 MAR 2025 USD / HKD EX.RATE 0.1288528 WITH HSBC BANK	610,836.550	21 Mar 25				0.00	610,836.55	610,836.55	0.00
FX DEAL TRANSACTED ON 21 MAR 2025 USD / JPY EX.RATE 0.0067895 WITH HSBC BANK	1,134,067.380	21 Mar 25				0.00	1,134,067.38	1,134,067.38	0.00
FX DEAL TRANSACTED ON 22 JAN 2025 USD / EUR EX.RATE 1.0455613 WITH HSBC BANK	294,403.920	22 Jan 25				0.00	294,403.92	294,403.92	0.00
FX DEAL TRANSACTED ON 22 SEP 2025 CAD / USD EX.RATE 1.379809 WITH HSBC BANK USA,	-510,754.750	22 Sep 25				0.00	-510,754.75	-510,754.75	0.00
FX DEAL TRANSACTED ON 22 SEP 2025 DKK / USD EX.RATE 6.3345565 WITH HSBC BANK	-334,051.170	22 Sep 25				0.00	-334,051.17	-334,051.17	0.00
FX DEAL TRANSACTED ON 22 SEP 2025 EUR / USD EX.RATE 0.8489814 WITH HSBC BANK	-4,433,996.290	22 Sep 25				0.00	-4,433,996.29	-4,433,996.29	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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 22 SEP 2025 GBP / USD EX.RATE 0.7403955 WITH HSBC BANK	-375,893.700	22 Sep 25				0.00	-375,893.70	-375,893.70	0.00
FX DEAL TRANSACTED ON 22 SEP 2025 HKD / USD EX.RATE 7.770615 WITH HSBC BANK USA,	-610,064.450	22 Sep 25				0.00	-610,064.45	-610,064.45	0.00
FX DEAL TRANSACTED ON 22 SEP 2025 ILS / USD EX.RATE 3.34907 WITH HSBC BANK USA,	-326,868.060	22 Sep 25				0.00	-326,868.06	-326,868.06	0.00
FX DEAL TRANSACTED ON 22 SEP 2025 JPY / USD EX.RATE 147.801 WITH HSBC BANK USA,	-773,580.570	22 Sep 25				0.00	-773,580.57	-773,580.57	0.00
FX DEAL TRANSACTED ON 22 SEP 2025 USD / CAD EX.RATE 0.7248756 WITH HSBC BANK	510,851.750	22 Sep 25				0.00	510,851.75	510,851.75	0.00
FX DEAL TRANSACTED ON 22 SEP 2025 USD / DKK EX.RATE 0.1579102 WITH HSBC BANK	334,148.420	22 Sep 25				0.00	334,148.42	334,148.42	0.00
FX DEAL TRANSACTED ON 22 SEP 2025 USD / EUR EX.RATE 1.1781705 WITH HSBC BANK	4,435,081.940	22 Sep 25				0.00	4,435,081.94	4,435,081.94	0.00
FX DEAL TRANSACTED ON 22 SEP 2025 USD / GBP EX.RATE 1.3506655 WITH HSBC BANK	375,903.720	22 Sep 25				0.00	375,903.72	375,903.72	0.00
FX DEAL TRANSACTED ON 22 SEP 2025 USD / HKD EX.RATE 0.1286863 WITH HSBC BANK	610,047.180	22 Sep 25				0.00	610,047.18	610,047.18	0.00
FX DEAL TRANSACTED ON 22 SEP 2025 USD / ILS EX.RATE 0.2985848 WITH HSBC BANK	326,862.000	22 Sep 25				0.00	326,862.00	326,862.00	0.00
FX DEAL TRANSACTED ON 22 SEP 2025 USD / JPY EX.RATE 0.0067687 WITH HSBC BANK	773,905.680	22 Sep 25				0.00	773,905.68	773,905.68	0.00
FX DEAL TRANSACTED ON 24 SEP 2025 CAD / USD EX.RATE 1.3897527 WITH HSBC BANK	-507,100.290	24 Sep 25				0.00	-507,100.29	-507,100.29	0.00
FX DEAL TRANSACTED ON 24 SEP 2025 DKK / USD EX.RATE 6.356959 WITH HSBC BANK USA,	-332,873.940	24 Sep 25				0.00	-332,873.94	-332,873.94	0.00
FX DEAL TRANSACTED ON 24 SEP 2025 EUR / USD EX.RATE 0.8516609 WITH HSBC BANK	-4,420,045.870	24 Sep 25				0.00	-4,420,045.87	-4,420,045.87	0.00
FX DEAL TRANSACTED ON 24 SEP 2025 GBP / USD EX.RATE 0.743397 WITH HSBC BANK USA,	-374,375.990	24 Sep 25				0.00	-374,375.99	-374,375.99	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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 24 SEP 2025 HKD / USD EX.RATE 7.77815 WITH HSBC BANK USA,	-609,473.460	24 Sep 25				0.00	-609,473.46	-609,473.46	0.00
FX DEAL TRANSACTED ON 24 SEP 2025 JPY / USD EX.RATE 148.69145 WITH HSBC BANK	-768,947.930	24 Sep 25				0.00	-768,947.93	-768,947.93	0.00
FX DEAL TRANSACTED ON 25 SEP 2025 ILS / USD EX.RATE 3.35388 WITH HSBC BANK USA,	-326,399.270	25 Sep 25				0.00	-326,399.27	-326,399.27	0.00
FX DEAL TRANSACTED ON 29 AUG 2025 USD / DKK EX.RATE 0.156305 WITH HSBC BANK USA,	18,849.080	29 Aug 25				0.00	18,849.08	18,849.08	0.00
FX DEAL TRANSACTED ON 29 AUG 2025 USD / EUR EX.RATE 1.16605 WITH HSBC BANK USA,	424,229.980	29 Aug 25				0.00	424,229.98	424,229.98	0.00
FX DEAL TRANSACTED ON 29 AUG 2025 USD / HKD EX.RATE 0.1282956 WITH HSBC BANK	35,243.820	29 Aug 25				0.00	35,243.82	35,243.82	0.00
FX DEAL TRANSACTED ON 29 JUL 2025 USD / DKK EX.RATE 0.1544168 WITH HSBC BANK	7,731.120	29 Jul 25				0.00	7,731.12	7,731.12	0.00
Total HSBC BANK USA, N.A.							**.000.00**	**-309,879.76**	**-309,879.76**
JPMORGAN CHASE BANK, N.A.									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANSACTED ON 03 DEC 2025 NZD / AUD EX.RATE 1.14423 WITH JPMORGAN CHASE	-80,641.000	3 Dec 25				0.00	-52,964.04	-53,384.34	-420.30
FX DEAL TRANSACTED ON 23 JUN 2025 AUD / USD EX.RATE 1.5643087 WITH JPMORGAN	56,634.520	23 Jun 25				0.00	36,204.18	36,854.92	650.74
FX DEAL TRANSACTED ON 23 JUN 2025 AUD / USD EX.RATE 1.5643506 WITH JPMORGAN	240,315.650	23 Jun 25				0.00	153,620.07	154,547.00	926.93
FX DEAL TRANSACTED ON 27 JUN 2025 USD / AUD EX.RATE 0.652807 WITH JPMORGAN CHASE	-218,000.000	27 Jun 25				0.00	-142,311.93	-142,866.31	-554.38

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
British pound sterling - GBP									
FX DEAL TRANSACTED ON 05 JUN 2025 USD / GBP EX.RATE 1.35687 WITH JPMORGAN CHASE	-90,086.680	5 Jun 25				0.00	-122,235.91	-121,855.76	380.15
FX DEAL TRANSACTED ON 06 FEB 2025 USD / GBP EX.RATE 1.24349 WITH JPMORGAN CHASE	-126,971.100	6 Feb 25				0.00	-157,887.29	-157,672.72	214.57
FX DEAL TRANSACTED ON 07 APR 2025 GBP / USD EX.RATE 0.7834401 WITH JPMORGAN	191,919.000	7 Apr 25				0.00	244,969.58	261,460.87	16,491.29
FX DEAL TRANSACTED ON 09 JAN 2025 GBP / USD EX.RATE 0.8125193 WITH JPMORGAN	29,917.720	9 Jan 25				0.00	36,820.93	36,587.88	-233.05
FX DEAL TRANSACTED ON 09 JAN 2025 USD / GBP EX.RATE 1.2306603 WITH JPMORGAN	-231,843.000	9 Jan 25				0.00	-285,319.98	-298,764.52	-13,444.54
FX DEAL TRANSACTED ON 13 MAR 2025 GBP / USD EX.RATE 0.7720659 WITH JPMORGAN	197,894.000	13 Mar 25				0.00	256,317.51	255,016.14	-1,301.37
FX DEAL TRANSACTED ON 20 JUN 2025 GBP / USD EX.RATE 0.7420475 WITH JPMORGAN	1,666,949.000	20 Jun 25				0.00	2,246,418.15	2,270,968.17	24,550.02
FX DEAL TRANSACTED ON 20 JUN 2025 USD / GBP EX.RATE 1.3483864 WITH JPMORGAN	-1,666,949.000	20 Jun 25				0.00	-2,247,691.36	-2,242,380.05	5,311.31
FX DEAL TRANSACTED ON 21 AUG 2025 USD / GBP EX.RATE 1.3458566 WITH JPMORGAN	-279,526.000	21 Aug 25				0.00	-376,201.91	-376,018.42	183.49
FX DEAL TRANSACTED ON 21 MAR 2025 GBP / USD EX.RATE 0.7736088 WITH JPMORGAN	1,858,868.000	21 Mar 25				0.00	2,402,852.71	2,395,430.55	-7,422.16
FX DEAL TRANSACTED ON 21 MAR 2025 USD / GBP EX.RATE 1.2924384 WITH JPMORGAN	-1,858,868.000	21 Mar 25				0.00	-2,402,472.38	-2,532,429.04	-129,956.66
FX DEAL TRANSACTED ON 22 SEP 2025 GBP / USD EX.RATE 0.7398474 WITH JPMORGAN	16,050.200	22 Sep 25				0.00	21,693.93	21,707.90	13.97
FX DEAL TRANSACTED ON 22 SEP 2025 GBP / USD EX.RATE 0.740368 WITH JPMORGAN CHASE	1,946,475.000	22 Sep 25				0.00	2,629,064.07	2,618,398.46	-10,665.61
FX DEAL TRANSACTED ON 22 SEP 2025 USD / GBP EX.RATE 1.3507167 WITH JPMORGAN	-1,946,475.000	22 Sep 25				0.00	-2,629,136.29	-2,608,568.57	20,567.72

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JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 24 SEP 2025 GBP / USD EX.RATE 0.743364 WITH JPMORGAN CHASE	1,946,475.000	24 Sep 25				0.00	2,618,468.24	2,608,568.57	-9,899.67
FX DEAL TRANSACTED ON 28 JUL 2025 GBP / USD EX.RATE 0.744879 WITH JPMORGAN CHASE	2,241,000.000	28 Jul 25				0.00	3,008,542.50	2,972,014.53	-36,527.97
FX DEAL TRANSACTED ON 28 JUL 2025 USD / GBP EX.RATE 1.342882 WITH JPMORGAN CHASE	-2,241,000.000	28 Jul 25				0.00	-3,009,398.56	-3,036,443.01	-27,044.45
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 04 FEB 2025 USD / CAD EX.RATE 0.6956149 WITH JPMORGAN	-137,088.060	4 Feb 25				0.00	-95,360.49	-94,066.67	1,293.82
FX DEAL TRANSACTED ON 26 AUG 2025 CAD / USD EX.RATE 1.383904 WITH JPMORGAN CHASE	1,702,748.440	26 Aug 25				0.00	1,230,394.91	1,238,452.57	8,057.66
FX DEAL TRANSACTED ON 26 AUG 2025 USD / CAD EX.RATE 0.7236236 WITH JPMORGAN	-1,700,324.560	26 Aug 25				0.00	-1,230,394.91	-1,219,438.85	10,956.06
FX DEAL TRANSACTED ON 27 FEB 2025 USD / CAD EX.RATE 0.6935182 WITH JPMORGAN	-37,000.000	27 Feb 25				0.00	-25,660.17	-25,684.63	-24.46
FX DEAL TRANSACTED ON 27 JUN 2025 CAD / USD EX.RATE 1.365694 WITH JPMORGAN CHASE	26,000.000	27 Jun 25				0.00	19,037.94	19,039.95	2.01
FX DEAL TRANSACTED ON 30 MAY 2025 CAD / USD EX.RATE 1.3736944 WITH JPMORGAN	53,124.470	30 May 25				0.00	38,672.70	38,903.35	230.65
FX DEAL TRANSACTED ON 30 MAY 2025 USD / CAD EX.RATE 0.7269062 WITH JPMORGAN	-53,201.770	30 May 25				0.00	-38,672.70	-38,833.41	-160.71
Danish krone - DKK									
FX DEAL TRANSACTED ON 08 AUG 2025 DKK / USD EX.RATE 6.41 WITH JPMORGAN CHASE	907,995.650	8 Aug 25				0.00	141,652.99	141,098.28	-554.71
FX DEAL TRANSACTED ON 24 SEP 2025 USD / DKK EX.RATE 0.157297 WITH JPMORGAN CHASE	-2,413,150.110	24 Sep 25				0.00	-379,581.29	-377,526.61	2,054.68

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JPMORGAN CHASE BANK, N.A.									
Euro - EUR									
FX DEAL TRANSACTED ON 05 FEB 2025 EUR / USD EX.RATE 0.961215 WITH JPMORGAN CHASE	38,503.180	5 Feb 25				0.00	40,056.78	39,925.88	-130.90
FX DEAL TRANSACTED ON 07 APR 2025 EUR / USD EX.RATE 0.9116137 WITH JPMORGAN	493,104.000	7 Apr 25				0.00	540,913.34	573,036.19	32,122.85
FX DEAL TRANSACTED ON 08 AUG 2025 EUR / USD EX.RATE 0.8574344 WITH JPMORGAN	27,602.420	8 Aug 25				0.00	32,191.87	32,010.53	-181.34
FX DEAL TRANSACTED ON 12 FEB 2025 EUR / USD EX.RATE 0.9619084 WITH JPMORGAN	215,638.530	12 Feb 25				0.00	224,177.82	224,986.47	808.65
FX DEAL TRANSACTED ON 12 FEB 2025 USD / EUR EX.RATE 1.03457 WITH JPMORGAN CHASE	-198,230.220	12 Feb 25				0.00	-205,083.04	-206,823.51	-1,740.47
FX DEAL TRANSACTED ON 12 MAR 2025 EUR / USD EX.RATE 0.9161178 WITH JPMORGAN	46,000.000	12 Mar 25				0.00	50,211.88	50,241.20	29.32
FX DEAL TRANSACTED ON 16 SEP 2025 USD / EUR EX.RATE 1.1852115 WITH JPMORGAN	-225,589.000	16 Sep 25				0.00	-267,370.68	-264,920.47	2,450.21
FX DEAL TRANSACTED ON 17 SEP 2025 USD / EUR EX.RATE 1.18307 WITH JPMORGAN CHASE	-204,386.000	17 Sep 25				0.00	-241,802.95	-240,684.98	1,117.97
FX DEAL TRANSACTED ON 19 JUN 2025 EUR / USD EX.RATE 0.8716423 WITH JPMORGAN	121,004.000	19 Jun 25				0.00	138,823.00	138,773.44	-49.56
FX DEAL TRANSACTED ON 20 JUN 2025 EUR / USD EX.RATE 0.8676624 WITH JPMORGAN	1,313,927.000	20 Jun 25				0.00	1,514,329.77	1,526,914.64	12,584.87
FX DEAL TRANSACTED ON 20 JUN 2025 USD / EUR EX.RATE 1.1595272 WITH JPMORGAN	-1,313,927.000	20 Jun 25				0.00	-1,523,534.10	-1,543,010.34	-19,476.24
FX DEAL TRANSACTED ON 21 MAR 2025 EUR / USD EX.RATE 0.9227615 WITH JPMORGAN	1,807,031.000	21 Mar 25				0.00	1,958,286.00	1,948,340.85	-9,945.15
FX DEAL TRANSACTED ON 21 MAR 2025 USD / EUR EX.RATE 1.089152 WITH JPMORGAN CHASE	-1,807,031.000	21 Mar 25				0.00	-1,968,131.43	-2,099,950.83	-131,819.40
FX DEAL TRANSACTED ON 22 SEP 2025 EUR / USD EX.RATE 0.8489669 WITH JPMORGAN	1,539,516.000	22 Sep 25				0.00	1,813,399.28	1,807,930.81	-5,468.47

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JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 22 SEP 2025 USD / EUR EX.RATE 1.178191 WITH JPMORGAN CHASE	-1,539,516.000	22 Sep 25				0.00	-1,813,843.90	-1,800,002.25	13,841.65
FX DEAL TRANSACTED ON 24 SEP 2025 EUR / USD EX.RATE 0.8516686 WITH JPMORGAN	1,539,516.000	24 Sep 25				0.00	1,807,646.73	1,800,002.25	-7,644.48
FX DEAL TRANSACTED ON 24 SEP 2025 USD / EUR EX.RATE 1.17368 WITH JPMORGAN CHASE	-6,189,519.610	24 Sep 25				0.00	-7,264,515.38	-7,227,192.71	37,322.67
FX DEAL TRANSACTED ON 26 AUG 2025 EUR / USD EX.RATE 0.8593405 WITH JPMORGAN	4,462.110	26 Aug 25				0.00	5,192.48	5,200.14	7.66
FX DEAL TRANSACTED ON 26 MAR 2025 EUR / USD EX.RATE 0.9271278 WITH JPMORGAN	1,468,000.000	26 Mar 25				0.00	1,583,384.80	1,586,981.56	3,596.76
FX DEAL TRANSACTED ON 26 MAR 2025 USD / EUR EX.RATE 1.080354 WITH JPMORGAN CHASE	-1,468,000.000	26 Mar 25				0.00	-1,585,959.67	-1,656,124.29	-70,164.62
FX DEAL TRANSACTED ON 27 JUN 2025 USD / EUR EX.RATE 1.171812 WITH JPMORGAN CHASE	-144,000.000	27 Jun 25				0.00	-168,740.93	-169,034.40	-293.47
FX DEAL TRANSACTED ON 27 MAR 2025 USD / EUR EX.RATE 1.07978 WITH JPMORGAN CHASE	-173,706.820	27 Mar 25				0.00	-187,565.15	-188,002.90	-437.75
FX DEAL TRANSACTED ON 28 MAR 2025 USD / EUR EX.RATE 1.08257 WITH JPMORGAN CHASE	-15,431.640	28 Mar 25				0.00	-16,705.83	-16,669.26	36.57
FX DEAL TRANSACTED ON 30 APR 2025 EUR / USD EX.RATE 0.8818731 WITH JPMORGAN	44,954.980	30 Apr 25				0.00	50,976.70	51,109.32	132.62
Japanese yen - JPY									
FX DEAL TRANSACTED ON 01 APR 2025 USD / JPY EX.RATE 0.0066895 WITH JPMORGAN	-2,212,829.000	1 Apr 25				0.00	-14,802.82	-14,779.29	23.53
FX DEAL TRANSACTED ON 05 FEB 2025 JPY / USD EX.RATE 153.148 WITH JPMORGAN CHASE	7,032,329.000	5 Feb 25				0.00	45,918.52	46,358.34	439.82
FX DEAL TRANSACTED ON 12 MAR 2025 JPY / USD EX.RATE 148.48044 WITH JPMORGAN	39,734,021.000	12 Mar 25				0.00	267,604.41	263,741.80	-3,862.61
FX DEAL TRANSACTED ON 16 MAY 2025 USD / JPY EX.RATE 0.0068733 WITH JPMORGAN	-12,537,057.000	16 May 25				0.00	-86,171.26	-86,531.09	-359.83

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 1,421,612,938.70

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 20 JUN 2025 JPY / USD EX.RATE 145.84114 WITH JPMORGAN	178,204,825.000	20 Jun 25				0.00	1,221,910.53	1,222,968.29	1,057.76
FX DEAL TRANSACTED ON 20 JUN 2025 USD / JPY EX.RATE 0.0069271 WITH JPMORGAN	-178,204,825.000	20 Jun 25				0.00	-1,234,439.52	-1,198,217.01	36,222.51
FX DEAL TRANSACTED ON 21 MAR 2025 JPY / USD EX.RATE 148.79623 WITH JPMORGAN	140,699,121.000	21 Mar 25				0.00	945,582.57	933,916.04	-11,666.53
FX DEAL TRANSACTED ON 21 MAR 2025 USD / JPY EX.RATE 0.0067891 WITH JPMORGAN	-140,699,121.000	21 Mar 25				0.00	-955,224.61	-965,577.47	-10,352.86
FX DEAL TRANSACTED ON 22 SEP 2025 JPY / USD EX.RATE 147.775 WITH JPMORGAN CHASE	178,204,825.000	22 Sep 25				0.00	1,205,919.98	1,198,217.01	-7,702.97
FX DEAL TRANSACTED ON 22 SEP 2025 USD / JPY EX.RATE 0.0067699 WITH JPMORGAN	-178,204,825.000	22 Sep 25				0.00	-1,206,420.35	-1,191,965.65	14,454.70
FX DEAL TRANSACTED ON 23 JUN 2025 USD / JPY EX.RATE 0.0067867 WITH JPMORGAN	-32,137,604.000	23 Jun 25				0.00	-218,109.78	-222,059.80	-3,950.02
FX DEAL TRANSACTED ON 24 SEP 2025 JPY / USD EX.RATE 148.69029 WITH JPMORGAN	178,204,825.000	24 Sep 25				0.00	1,198,496.72	1,191,965.65	-6,531.07
FX DEAL TRANSACTED ON 25 AUG 2025 JPY / USD EX.RATE 147.486 WITH JPMORGAN CHASE	3,654,006.000	25 Aug 25				0.00	24,775.27	24,772.08	-3.19
FX DEAL TRANSACTED ON 26 AUG 2025 JPY / USD EX.RATE 147.657 WITH JPMORGAN CHASE	3,036,605.000	26 Aug 25				0.00	20,565.26	20,537.03	-28.23
FX DEAL TRANSACTED ON 26 FEB 2025 USD / JPY EX.RATE 0.0066821 WITH JPMORGAN	-24,429,415.000	26 Feb 25				0.00	-163,240.40	-162,900.78	339.62
FX DEAL TRANSACTED ON 27 JUN 2025 USD / JPY EX.RATE 0.0069021 WITH JPMORGAN	-6,981,000.000	27 Jun 25				0.00	-48,183.51	-48,329.81	-146.30
FX DEAL TRANSACTED ON 27 JUN 2025 USD / JPY EX.RATE 0.0069177 WITH JPMORGAN	-8,296,455.000	27 Jun 25				0.00	-57,392.67	-57,436.78	-44.11
FX DEAL TRANSACTED ON 27 MAR 2025 JPY / USD EX.RATE 150.404 WITH JPMORGAN CHASE	38,620,739.000	27 Mar 25				0.00	256,780.00	265,672.00	8,892.00
FX DEAL TRANSACTED ON 27 MAR 2025 USD / JPY EX.RATE 0.0066265 WITH JPMORGAN	-38,750,669.000	27 Mar 25				0.00	-256,780.00	-259,609.88	-2,829.88

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 28 MAR 2025 USD / JPY EX.RATE 0.0066414 WITH JPMORGAN	-13,241,893.000	28 Mar 25				0.00	-87,945.10	-88,550.84	-605.74
FX DEAL TRANSACTED ON 29 APR 2025 USD / JPY EX.RATE 0.0070754 WITH JPMORGAN	-37,505,704.000	29 Apr 25				0.00	-265,368.75	-257,390.83	7,977.92
FX DEAL TRANSACTED ON 31 JAN 2025 USD / JPY EX.RATE 0.0064562 WITH JPMORGAN	-14,954,137.000	31 Jan 25				0.00	-96,547.44	-96,612.31	-64.87
Mexican peso - MXN									
FX DEAL TRANSACTED ON 28 MAR 2025 MXN / USD EX.RATE 20.6374507 WITH JPMORGAN	5,943,000.000	28 Mar 25				0.00	287,971.61	313,077.84	25,106.23
FX DEAL TRANSACTED ON 28 MAR 2025 USD / MXN EX.RATE 0.0489615 WITH JPMORGAN	-5,943,000.000	28 Mar 25				0.00	-290,977.96	-291,059.58	-81.62
FX DEAL TRANSACTED ON 28 OCT 2025 MXN / USD EX.RATE 18.511 WITH JPMORGAN CHASE	569,379.850	28 Oct 25				0.00	30,759.00	31,717.68	958.68
FX DEAL TRANSACTED ON 28 OCT 2025 USD / MXN EX.RATE 0.0537663 WITH JPMORGAN	-572,086.640	28 Oct 25				0.00	-30,759.00	-31,732.90	-973.90
New Israeli shekel - ILS									
FX DEAL TRANSACTED ON 11 JUL 2025 ILS / USD EX.RATE 3.330495 WITH JPMORGAN CHASE	175,432.730	11 Jul 25				0.00	52,674.67	52,669.06	-5.61
New Zealand dollar - NZD									
FX DEAL TRANSACTED ON 03 DEC 2025 NZD / AUD EX.RATE 1.14423 WITH JPMORGAN CHASE	92,271.850	3 Dec 25				0.00	52,964.04	53,291.61	327.57
Singapore dollar - SGD									
FX DEAL TRANSACTED ON 04 SEP 2025 SGD / USD EX.RATE 1.287094 WITH JPMORGAN CHASE	320,242.000	4 Sep 25				0.00	248,810.11	248,548.26	-261.85

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 11 SEP 2025 USD / SGD EX.RATE 0.779466 WITH JPMORGAN CHASE	-41,647.560	11 Sep 25				0.00	-32,462.86	-32,483.86	-21.00
FX DEAL TRANSACTED ON 11 SEP 2025 USD / SGD EX.RATE 0.7796541 WITH JPMORGAN	-21,736.390	11 Sep 25				0.00	-16,946.87	-16,940.53	6.34
FX DEAL TRANSACTED ON 12 SEP 2025 USD / SGD EX.RATE 0.7788101 WITH JPMORGAN	-18,713.900	12 Sep 25				0.00	-14,574.57	-14,608.25	-33.68
FX DEAL TRANSACTED ON 13 FEB 2025 USD / SGD EX.RATE 0.7436548 WITH JPMORGAN	-403,847.000	13 Feb 25				0.00	-300,322.75	-301,490.86	-1,168.11
FX DEAL TRANSACTED ON 19 JUN 2025 USD / SGD EX.RATE 0.7763794 WITH JPMORGAN	-227,447.780	19 Jun 25				0.00	-176,585.78	-176,775.18	-189.40
FX DEAL TRANSACTED ON 20 JUN 2025 SGD / USD EX.RATE 1.28623 WITH JPMORGAN CHASE	737,149.000	20 Jun 25				0.00	573,108.23	575,672.78	2,564.55
FX DEAL TRANSACTED ON 20 JUN 2025 USD / SGD EX.RATE 0.7782767 WITH JPMORGAN	-116,928.050	20 Jun 25				0.00	-91,002.38	-90,803.80	198.58
FX DEAL TRANSACTED ON 20 JUN 2025 USD / SGD EX.RATE 0.7822455 WITH JPMORGAN	-737,149.000	20 Jun 25				0.00	-576,631.51	-572,120.77	4,510.74
FX DEAL TRANSACTED ON 21 MAR 2025 SGD / USD EX.RATE 1.3350847 WITH JPMORGAN	737,149.000	21 Mar 25				0.00	552,136.50	550,316.54	-1,819.96
FX DEAL TRANSACTED ON 21 MAR 2025 USD / SGD EX.RATE 0.7522352 WITH JPMORGAN	-737,149.000	21 Mar 25				0.00	-554,509.45	-575,672.78	-21,163.33
FX DEAL TRANSACTED ON 22 SEP 2025 SGD / USD EX.RATE 1.282602 WITH JPMORGAN CHASE	416,907.000	22 Sep 25				0.00	325,047.83	323,572.51	-1,475.32
FX DEAL TRANSACTED ON 22 SEP 2025 USD / SGD EX.RATE 0.7798992 WITH JPMORGAN	-416,907.000	22 Sep 25				0.00	-325,145.43	-322,571.09	2,574.34
FX DEAL TRANSACTED ON 24 SEP 2025 SGD / USD EX.RATE 1.288499 WITH JPMORGAN CHASE	416,907.000	24 Sep 25				0.00	323,560.20	322,571.09	-989.11
South African rand - ZAR									
FX DEAL TRANSACTED ON 01 DEC 2025 USD / ZAR EX.RATE 0.0582737 WITH JPMORGAN	-2,486,529.600	1 Dec 25				0.00	-144,899.28	-149,807.15	-4,907.87

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 01 DEC 2025 ZAR / USD EX.RATE 17.0923 WITH JPMORGAN CHASE	2,476,661.960	1 Dec 25				0.00	144,899.28	145,386.67	487.39
FX DEAL TRANSACTED ON 08 SEP 2025 USD / ZAR EX.RATE 0.05669 WITH JPMORGAN CHASE	-8,034,928.900	8 Sep 25				0.00	-455,500.00	-466,536.73	-11,036.73
FX DEAL TRANSACTED ON 08 SEP 2025 ZAR / USD EX.RATE 17.56 WITH JPMORGAN CHASE	7,998,580.000	8 Sep 25				0.00	455,500.00	460,681.35	5,181.35
FX DEAL TRANSACTED ON 11 APR 2025 USD / ZAR EX.RATE 0.051853 WITH JPMORGAN CHASE	-72,055,143.570	11 Apr 25				0.00	-3,736,272.89	-4,002,229.73	-265,956.84
FX DEAL TRANSACTED ON 11 APR 2025 ZAR / USD EX.RATE 19.182 WITH JPMORGAN CHASE	71,669,186.580	11 Apr 25				0.00	3,736,272.89	3,771,814.31	35,541.42
FX DEAL TRANSACTED ON 11 NOV 2025 USD / ZAR EX.RATE 0.0581903 WITH JPMORGAN	-12,191,898.250	11 Nov 25				0.00	-709,450.00	-715,696.99	-6,246.99
FX DEAL TRANSACTED ON 11 NOV 2025 ZAR / USD EX.RATE 17.168 WITH JPMORGAN CHASE	12,179,837.600	11 Nov 25				0.00	709,450.00	707,204.97	-2,245.03
FX DEAL TRANSACTED ON 15 JUL 2025 USD / ZAR EX.RATE 0.0560511 WITH JPMORGAN	-9,873,732.980	15 Jul 25				0.00	-553,434.00	-559,259.87	-5,825.87
FX DEAL TRANSACTED ON 15 JUL 2025 ZAR / USD EX.RATE 17.805 WITH JPMORGAN CHASE	9,853,892.370	15 Jul 25				0.00	553,434.00	560,397.66	6,963.66
FX DEAL TRANSACTED ON 17 JUN 2025 USD / ZAR EX.RATE 0.055956 WITH JPMORGAN CHASE	-16,384,494.410	17 Jun 25				0.00	-916,811.00	-931,797.51	-14,986.51
FX DEAL TRANSACTED ON 17 JUN 2025 ZAR / USD EX.RATE 17.8325 WITH JPMORGAN CHASE	16,349,032.160	17 Jun 25				0.00	916,811.00	908,090.38	-8,720.62
FX DEAL TRANSACTED ON 19 SEP 2025 USD / ZAR EX.RATE 0.0574157 WITH JPMORGAN	-7,982,914.650	19 Sep 25				0.00	-458,345.00	-463,516.60	-5,171.60
FX DEAL TRANSACTED ON 19 SEP 2025 ZAR / USD EX.RATE 17.348825 WITH JPMORGAN	7,951,747.190	19 Sep 25				0.00	458,345.00	459,074.67	729.67
FX DEAL TRANSACTED ON 27 JUN 2025 USD / ZAR EX.RATE 0.0560984 WITH JPMORGAN	-1,487,000.000	27 Jun 25				0.00	-83,418.28	-83,674.47	-256.19

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
Swedish krona - SEK									
FX DEAL TRANSACTED ON 09 JAN 2025 USD / SEK EX.RATE 0.0900818 WITH JPMORGAN	-2,963,823.000	9 Jan 25				0.00	-266,986.64	-295,423.65	-28,437.01
FX DEAL TRANSACTED ON 12 FEB 2025 USD / SEK EX.RATE 0.092031 WITH JPMORGAN CHASE	-305,958.790	12 Feb 25				0.00	-28,157.70	-28,372.34	-214.64
FX DEAL TRANSACTED ON 20 JUN 2025 SEK / USD EX.RATE 9.672994 WITH JPMORGAN CHASE	2,963,823.000	20 Jun 25				0.00	306,401.82	311,654.95	5,253.13
FX DEAL TRANSACTED ON 20 JUN 2025 USD / SEK EX.RATE 0.1040004 WITH JPMORGAN	-2,963,823.000	20 Jun 25				0.00	-308,238.87	-315,255.04	-7,016.17
FX DEAL TRANSACTED ON 21 MAR 2025 SEK / USD EX.RATE 10.1134866 WITH JPMORGAN	2,963,823.000	21 Mar 25				0.00	293,056.50	295,423.65	2,367.15
FX DEAL TRANSACTED ON 21 MAR 2025 USD / SEK EX.RATE 0.099416 WITH JPMORGAN CHASE	-2,963,823.000	21 Mar 25				0.00	-294,651.53	-311,654.95	-17,003.42
FX DEAL TRANSACTED ON 22 SEP 2025 SEK / USD EX.RATE 9.3823229 WITH JPMORGAN	2,963,823.000	22 Sep 25				0.00	315,894.37	315,255.04	-639.33
FX DEAL TRANSACTED ON 22 SEP 2025 USD / SEK EX.RATE 0.1066095 WITH JPMORGAN	-2,963,823.000	22 Sep 25				0.00	-315,971.55	-314,387.26	1,584.29
FX DEAL TRANSACTED ON 24 SEP 2025 SEK / USD EX.RATE 9.40726 WITH JPMORGAN CHASE	2,963,823.000	24 Sep 25				0.00	315,056.99	314,387.26	-669.73
Swiss franc - CHF									
FX DEAL TRANSACTED ON 07 APR 2025 CHF / USD EX.RATE 0.8525923 WITH JPMORGAN	194,348.000	7 Apr 25				0.00	227,949.51	241,141.51	13,192.00
FX DEAL TRANSACTED ON 20 JUN 2025 CHF / USD EX.RATE 0.8169159 WITH JPMORGAN	552,181.000	20 Jun 25				0.00	675,933.72	685,130.59	9,196.87
FX DEAL TRANSACTED ON 20 JUN 2025 USD / CHF EX.RATE 1.2380775 WITH JPMORGAN	-552,181.000	20 Jun 25				0.00	-683,642.85	-694,873.22	-11,230.37
FX DEAL TRANSACTED ON 21 AUG 2025 CHF / USD EX.RATE 0.8029409 WITH JPMORGAN	315,566.000	21 Aug 25				0.00	393,012.74	397,113.19	4,100.45

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 21 MAR 2025 CHF / USD EX.RATE 0.881869 WITH JPMORGAN CHASE	746,529.000	21 Mar 25				0.00	846,530.49	844,537.59	-1,992.90
FX DEAL TRANSACTED ON 21 MAR 2025 USD / CHF EX.RATE 1.1461565 WITH JPMORGAN	-746,529.000	21 Mar 25				0.00	-855,639.07	-926,272.10	-70,633.03
FX DEAL TRANSACTED ON 22 SEP 2025 CHF / USD EX.RATE 0.7932834 WITH JPMORGAN	236,615.000	22 Sep 25				0.00	298,272.98	297,760.02	-512.96
FX DEAL TRANSACTED ON 22 SEP 2025 USD / CHF EX.RATE 1.261196 WITH JPMORGAN CHASE	-236,615.000	22 Sep 25				0.00	-298,417.88	-296,305.80	2,112.08
FX DEAL TRANSACTED ON 24 SEP 2025 CHF / USD EX.RATE 0.7948937 WITH JPMORGAN	236,615.000	24 Sep 25				0.00	297,668.73	296,305.80	-1,362.93
United States dollar - USD									
FX DEAL TRANSACTED ON 01 APR 2025 USD / JPY EX.RATE 0.0066895 WITH JPMORGAN	14,802.820	1 Apr 25				0.00	14,802.82	14,802.82	0.00
FX DEAL TRANSACTED ON 01 DEC 2025 USD / ZAR EX.RATE 0.0582737 WITH JPMORGAN	144,899.280	1 Dec 25				0.00	144,899.28	144,899.28	0.00
FX DEAL TRANSACTED ON 01 DEC 2025 ZAR / USD EX.RATE 17.0923 WITH JPMORGAN CHASE	-144,899.280	1 Dec 25				0.00	-144,899.28	-144,899.28	0.00
FX DEAL TRANSACTED ON 04 FEB 2025 USD / CAD EX.RATE 0.6956149 WITH JPMORGAN	95,360.490	4 Feb 25				0.00	95,360.49	95,360.49	0.00
FX DEAL TRANSACTED ON 04 SEP 2025 SGD / USD EX.RATE 1.287094 WITH JPMORGAN CHASE	-248,810.110	4 Sep 25				0.00	-248,810.11	-248,810.11	0.00
FX DEAL TRANSACTED ON 05 FEB 2025 EUR / USD EX.RATE 0.961215 WITH JPMORGAN CHASE	-40,056.780	5 Feb 25				0.00	-40,056.78	-40,056.78	0.00
FX DEAL TRANSACTED ON 05 FEB 2025 JPY / USD EX.RATE 153.148 WITH JPMORGAN CHASE	-45,918.520	5 Feb 25				0.00	-45,918.52	-45,918.52	0.00
FX DEAL TRANSACTED ON 05 JUN 2025 USD / GBP EX.RATE 1.35687 WITH JPMORGAN CHASE	122,235.910	5 Jun 25				0.00	122,235.91	122,235.91	0.00
FX DEAL TRANSACTED ON 06 FEB 2025 USD / GBP EX.RATE 1.24349 WITH JPMORGAN CHASE	157,887.290	6 Feb 25				0.00	157,887.29	157,887.29	0.00

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 07 APR 2025 CHF / USD EX.RATE 0.8525923 WITH JPMORGAN	-227,949.510	7 Apr 25				0.00	-227,949.51	-227,949.51	0.00
FX DEAL TRANSACTED ON 07 APR 2025 EUR / USD EX.RATE 0.9116137 WITH JPMORGAN	-540,913.340	7 Apr 25				0.00	-540,913.34	-540,913.34	0.00
FX DEAL TRANSACTED ON 07 APR 2025 GBP / USD EX.RATE 0.7834401 WITH JPMORGAN	-244,969.580	7 Apr 25				0.00	-244,969.58	-244,969.58	0.00
FX DEAL TRANSACTED ON 08 AUG 2025 DKK / USD EX.RATE 6.41 WITH JPMORGAN CHASE	-141,652.990	8 Aug 25				0.00	-141,652.99	-141,652.99	0.00
FX DEAL TRANSACTED ON 08 AUG 2025 EUR / USD EX.RATE 0.8574344 WITH JPMORGAN	-32,191.870	8 Aug 25				0.00	-32,191.87	-32,191.87	0.00
FX DEAL TRANSACTED ON 08 SEP 2025 USD / ZAR EX.RATE 0.05669 WITH JPMORGAN CHASE	455,500.000	8 Sep 25				0.00	455,500.00	455,500.00	0.00
FX DEAL TRANSACTED ON 08 SEP 2025 ZAR / USD EX.RATE 17.56 WITH JPMORGAN CHASE	-455,500.000	8 Sep 25				0.00	-455,500.00	-455,500.00	0.00
FX DEAL TRANSACTED ON 09 JAN 2025 GBP / USD EX.RATE 0.8125193 WITH JPMORGAN	-36,820.930	9 Jan 25				0.00	-36,820.93	-36,820.93	0.00
FX DEAL TRANSACTED ON 09 JAN 2025 USD / GBP EX.RATE 1.2306603 WITH JPMORGAN	285,319.980	9 Jan 25				0.00	285,319.98	285,319.98	0.00
FX DEAL TRANSACTED ON 09 JAN 2025 USD / SEK EX.RATE 0.0900818 WITH JPMORGAN	266,986.640	9 Jan 25				0.00	266,986.64	266,986.64	0.00
FX DEAL TRANSACTED ON 11 APR 2025 USD / ZAR EX.RATE 0.051853 WITH JPMORGAN CHASE	3,736,272.890	11 Apr 25				0.00	3,736,272.89	3,736,272.89	0.00
FX DEAL TRANSACTED ON 11 APR 2025 ZAR / USD EX.RATE 19.182 WITH JPMORGAN CHASE	-3,736,272.890	11 Apr 25				0.00	-3,736,272.89	-3,736,272.89	0.00
FX DEAL TRANSACTED ON 11 JUL 2025 ILS / USD EX.RATE 3.330495 WITH JPMORGAN CHASE	-52,674.670	11 Jul 25				0.00	-52,674.67	-52,674.67	0.00
FX DEAL TRANSACTED ON 11 NOV 2025 USD / ZAR EX.RATE 0.0581903 WITH JPMORGAN	709,450.000	11 Nov 25				0.00	709,450.00	709,450.00	0.00
FX DEAL TRANSACTED ON 11 NOV 2025 ZAR / USD EX.RATE 17.168 WITH JPMORGAN CHASE	-709,450.000	11 Nov 25				0.00	-709,450.00	-709,450.00	0.00

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 11 SEP 2025 USD / SGD EX.RATE 0.779466 WITH JPMORGAN CHASE	32,462.860	11 Sep 25				0.00	32,462.86	32,462.86	0.00
FX DEAL TRANSACTED ON 11 SEP 2025 USD / SGD EX.RATE 0.7796541 WITH JPMORGAN	16,946.870	11 Sep 25				0.00	16,946.87	16,946.87	0.00
FX DEAL TRANSACTED ON 12 FEB 2025 EUR / USD EX.RATE 0.9619084 WITH JPMORGAN	-224,177.820	12 Feb 25				0.00	-224,177.82	-224,177.82	0.00
FX DEAL TRANSACTED ON 12 FEB 2025 USD / EUR EX.RATE 1.03457 WITH JPMORGAN CHASE	205,083.040	12 Feb 25				0.00	205,083.04	205,083.04	0.00
FX DEAL TRANSACTED ON 12 FEB 2025 USD / SEK EX.RATE 0.092031 WITH JPMORGAN CHASE	28,157.700	12 Feb 25				0.00	28,157.70	28,157.70	0.00
FX DEAL TRANSACTED ON 12 MAR 2025 EUR / USD EX.RATE 0.9161178 WITH JPMORGAN	-50,211.880	12 Mar 25				0.00	-50,211.88	-50,211.88	0.00
FX DEAL TRANSACTED ON 12 MAR 2025 JPY / USD EX.RATE 148.48044 WITH JPMORGAN	-267,604.410	12 Mar 25				0.00	-267,604.41	-267,604.41	0.00
FX DEAL TRANSACTED ON 12 SEP 2025 USD / SGD EX.RATE 0.7788101 WITH JPMORGAN	14,574.570	12 Sep 25				0.00	14,574.57	14,574.57	0.00
FX DEAL TRANSACTED ON 13 FEB 2025 USD / SGD EX.RATE 0.7436548 WITH JPMORGAN	300,322.750	13 Feb 25				0.00	300,322.75	300,322.75	0.00
FX DEAL TRANSACTED ON 13 MAR 2025 GBP / USD EX.RATE 0.7720659 WITH JPMORGAN	-256,317.510	13 Mar 25				0.00	-256,317.51	-256,317.51	0.00
FX DEAL TRANSACTED ON 15 JUL 2025 USD / ZAR EX.RATE 0.0560511 WITH JPMORGAN	553,434.000	15 Jul 25				0.00	553,434.00	553,434.00	0.00
FX DEAL TRANSACTED ON 15 JUL 2025 ZAR / USD EX.RATE 17.805 WITH JPMORGAN CHASE	-553,434.000	15 Jul 25				0.00	-553,434.00	-553,434.00	0.00
FX DEAL TRANSACTED ON 16 MAY 2025 USD / JPY EX.RATE 0.0068733 WITH JPMORGAN	86,171.260	16 May 25				0.00	86,171.26	86,171.26	0.00
FX DEAL TRANSACTED ON 16 SEP 2025 USD / EUR EX.RATE 1.1852115 WITH JPMORGAN	267,370.680	16 Sep 25				0.00	267,370.68	267,370.68	0.00
FX DEAL TRANSACTED ON 17 JUN 2025 USD / ZAR EX.RATE 0.055956 WITH JPMORGAN CHASE	916,811.000	17 Jun 25				0.00	916,811.00	916,811.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 1,421,612,938.70

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 17 JUN 2025 ZAR / USD EX.RATE 17.8325 WITH JPMORGAN CHASE	-916,811.000	17 Jun 25				0.00	-916,811.00	-916,811.00	0.00
FX DEAL TRANSACTED ON 17 SEP 2025 USD / EUR EX.RATE 1.18307 WITH JPMORGAN CHASE	241,802.950	17 Sep 25				0.00	241,802.95	241,802.95	0.00
FX DEAL TRANSACTED ON 19 JUN 2025 EUR / USD EX.RATE 0.8716423 WITH JPMORGAN	-138,823.000	19 Jun 25				0.00	-138,823.00	-138,823.00	0.00
FX DEAL TRANSACTED ON 19 JUN 2025 USD / SGD EX.RATE 0.7763794 WITH JPMORGAN	176,585.780	19 Jun 25				0.00	176,585.78	176,585.78	0.00
FX DEAL TRANSACTED ON 19 SEP 2025 USD / ZAR EX.RATE 0.0574157 WITH JPMORGAN	458,345.000	19 Sep 25				0.00	458,345.00	458,345.00	0.00
FX DEAL TRANSACTED ON 19 SEP 2025 ZAR / USD EX.RATE 17.348825 WITH JPMORGAN	-458,345.000	19 Sep 25				0.00	-458,345.00	-458,345.00	0.00
FX DEAL TRANSACTED ON 20 JUN 2025 CHF / USD EX.RATE 0.8169159 WITH JPMORGAN	-675,933.720	20 Jun 25				0.00	-675,933.72	-675,933.72	0.00
FX DEAL TRANSACTED ON 20 JUN 2025 EUR / USD EX.RATE 0.8676624 WITH JPMORGAN	-1,514,329.770	20 Jun 25				0.00	-1,514,329.77	-1,514,329.77	0.00
FX DEAL TRANSACTED ON 20 JUN 2025 GBP / USD EX.RATE 0.7420475 WITH JPMORGAN	-2,246,418.150	20 Jun 25				0.00	-2,246,418.15	-2,246,418.15	0.00
FX DEAL TRANSACTED ON 20 JUN 2025 JPY / USD EX.RATE 145.84114 WITH JPMORGAN	-1,221,910.530	20 Jun 25				0.00	-1,221,910.53	-1,221,910.53	0.00
FX DEAL TRANSACTED ON 20 JUN 2025 SEK / USD EX.RATE 9.672994 WITH JPMORGAN CHASE	-306,401.820	20 Jun 25				0.00	-306,401.82	-306,401.82	0.00
FX DEAL TRANSACTED ON 20 JUN 2025 SGD / USD EX.RATE 1.28623 WITH JPMORGAN CHASE	-573,108.230	20 Jun 25				0.00	-573,108.23	-573,108.23	0.00
FX DEAL TRANSACTED ON 20 JUN 2025 USD / CHF EX.RATE 1.2380775 WITH JPMORGAN	683,642.850	20 Jun 25				0.00	683,642.85	683,642.85	0.00
FX DEAL TRANSACTED ON 20 JUN 2025 USD / EUR EX.RATE 1.1595272 WITH JPMORGAN	1,523,534.100	20 Jun 25				0.00	1,523,534.10	1,523,534.10	0.00
FX DEAL TRANSACTED ON 20 JUN 2025 USD / GBP EX.RATE 1.3483864 WITH JPMORGAN	2,247,691.360	20 Jun 25				0.00	2,247,691.36	2,247,691.36	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 1,421,612,938.70

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 20 JUN 2025 USD / JPY EX.RATE 0.0069271 WITH JPMORGAN	1,234,439.520	20 Jun 25				0.00	1,234,439.52	1,234,439.52	0.00
FX DEAL TRANSACTED ON 20 JUN 2025 USD / SEK EX.RATE 0.1040004 WITH JPMORGAN	308,238.870	20 Jun 25				0.00	308,238.87	308,238.87	0.00
FX DEAL TRANSACTED ON 20 JUN 2025 USD / SGD EX.RATE 0.7782767 WITH JPMORGAN	91,002.380	20 Jun 25				0.00	91,002.38	91,002.38	0.00
FX DEAL TRANSACTED ON 20 JUN 2025 USD / SGD EX.RATE 0.7822455 WITH JPMORGAN	576,631.510	20 Jun 25				0.00	576,631.51	576,631.51	0.00
FX DEAL TRANSACTED ON 21 AUG 2025 CHF / USD EX.RATE 0.8029409 WITH JPMORGAN	-393,012.740	21 Aug 25				0.00	-393,012.74	-393,012.74	0.00
FX DEAL TRANSACTED ON 21 AUG 2025 USD / GBP EX.RATE 1.3458566 WITH JPMORGAN	376,201.910	21 Aug 25				0.00	376,201.91	376,201.91	0.00
FX DEAL TRANSACTED ON 21 MAR 2025 CHF / USD EX.RATE 0.881869 WITH JPMORGAN CHASE	-846,530.490	21 Mar 25				0.00	-846,530.49	-846,530.49	0.00
FX DEAL TRANSACTED ON 21 MAR 2025 EUR / USD EX.RATE 0.9227615 WITH JPMORGAN	-1,958,286.000	21 Mar 25				0.00	-1,958,286.00	-1,958,286.00	0.00
FX DEAL TRANSACTED ON 21 MAR 2025 GBP / USD EX.RATE 0.7736088 WITH JPMORGAN	-2,402,852.710	21 Mar 25				0.00	-2,402,852.71	-2,402,852.71	0.00
FX DEAL TRANSACTED ON 21 MAR 2025 JPY / USD EX.RATE 148.79623 WITH JPMORGAN	-945,582.570	21 Mar 25				0.00	-945,582.57	-945,582.57	0.00
FX DEAL TRANSACTED ON 21 MAR 2025 SEK / USD EX.RATE 10.1134866 WITH JPMORGAN	-293,056.500	21 Mar 25				0.00	-293,056.50	-293,056.50	0.00
FX DEAL TRANSACTED ON 21 MAR 2025 SGD / USD EX.RATE 1.3350847 WITH JPMORGAN	-552,136.500	21 Mar 25				0.00	-552,136.50	-552,136.50	0.00
FX DEAL TRANSACTED ON 21 MAR 2025 USD / CHF EX.RATE 1.1461565 WITH JPMORGAN	855,639.070	21 Mar 25				0.00	855,639.07	855,639.07	0.00
FX DEAL TRANSACTED ON 21 MAR 2025 USD / EUR EX.RATE 1.089152 WITH JPMORGAN CHASE	1,968,131.430	21 Mar 25				0.00	1,968,131.43	1,968,131.43	0.00
FX DEAL TRANSACTED ON 21 MAR 2025 USD / GBP EX.RATE 1.2924384 WITH JPMORGAN	2,402,472.380	21 Mar 25				0.00	2,402,472.38	2,402,472.38	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 1,421,612,938.70

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 21 MAR 2025 USD / JPY EX.RATE 0.0067891 WITH JPMORGAN	955,224.610	21 Mar 25				0.00	955,224.61	955,224.61	0.00
FX DEAL TRANSACTED ON 21 MAR 2025 USD / SEK EX.RATE 0.099416 WITH JPMORGAN CHASE	294,651.530	21 Mar 25				0.00	294,651.53	294,651.53	0.00
FX DEAL TRANSACTED ON 21 MAR 2025 USD / SGD EX.RATE 0.7522352 WITH JPMORGAN	554,509.450	21 Mar 25				0.00	554,509.45	554,509.45	0.00
FX DEAL TRANSACTED ON 22 SEP 2025 CHF / USD EX.RATE 0.7932834 WITH JPMORGAN	-298,272.980	22 Sep 25				0.00	-298,272.98	-298,272.98	0.00
FX DEAL TRANSACTED ON 22 SEP 2025 EUR / USD EX.RATE 0.8489669 WITH JPMORGAN	-1,813,399.280	22 Sep 25				0.00	-1,813,399.28	-1,813,399.28	0.00
FX DEAL TRANSACTED ON 22 SEP 2025 GBP / USD EX.RATE 0.7398474 WITH JPMORGAN	-21,693.930	22 Sep 25				0.00	-21,693.93	-21,693.93	0.00
FX DEAL TRANSACTED ON 22 SEP 2025 GBP / USD EX.RATE 0.740368 WITH JPMORGAN CHASE	-2,629,064.070	22 Sep 25				0.00	-2,629,064.07	-2,629,064.07	0.00
FX DEAL TRANSACTED ON 22 SEP 2025 JPY / USD EX.RATE 147.775 WITH JPMORGAN CHASE	-1,205,919.980	22 Sep 25				0.00	-1,205,919.98	-1,205,919.98	0.00
FX DEAL TRANSACTED ON 22 SEP 2025 SEK / USD EX.RATE 9.3823229 WITH JPMORGAN	-315,894.370	22 Sep 25				0.00	-315,894.37	-315,894.37	0.00
FX DEAL TRANSACTED ON 22 SEP 2025 SGD / USD EX.RATE 1.282602 WITH JPMORGAN CHASE	-325,047.830	22 Sep 25				0.00	-325,047.83	-325,047.83	0.00
FX DEAL TRANSACTED ON 22 SEP 2025 USD / CHF EX.RATE 1.261196 WITH JPMORGAN CHASE	298,417.880	22 Sep 25				0.00	298,417.88	298,417.88	0.00
FX DEAL TRANSACTED ON 22 SEP 2025 USD / EUR EX.RATE 1.178191 WITH JPMORGAN CHASE	1,813,843.900	22 Sep 25				0.00	1,813,843.90	1,813,843.90	0.00
FX DEAL TRANSACTED ON 22 SEP 2025 USD / GBP EX.RATE 1.3507167 WITH JPMORGAN	2,629,136.290	22 Sep 25				0.00	2,629,136.29	2,629,136.29	0.00
FX DEAL TRANSACTED ON 22 SEP 2025 USD / JPY EX.RATE 0.0067699 WITH JPMORGAN	1,206,420.350	22 Sep 25				0.00	1,206,420.35	1,206,420.35	0.00
FX DEAL TRANSACTED ON 22 SEP 2025 USD / SEK EX.RATE 0.1066095 WITH JPMORGAN	315,971.550	22 Sep 25				0.00	315,971.55	315,971.55	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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 22 SEP 2025 USD / SGD EX.RATE 0.7798992 WITH JPMORGAN	325,145.430	22 Sep 25				0.00	325,145.43	325,145.43	0.00
FX DEAL TRANSACTED ON 23 JUN 2025 AUD / USD EX.RATE 1.5643087 WITH JPMORGAN	-36,204.180	23 Jun 25				0.00	-36,204.18	-36,204.18	0.00
FX DEAL TRANSACTED ON 23 JUN 2025 AUD / USD EX.RATE 1.5643506 WITH JPMORGAN	-153,620.070	23 Jun 25				0.00	-153,620.07	-153,620.07	0.00
FX DEAL TRANSACTED ON 23 JUN 2025 USD / JPY EX.RATE 0.0067867 WITH JPMORGAN	218,109.780	23 Jun 25				0.00	218,109.78	218,109.78	0.00
FX DEAL TRANSACTED ON 24 SEP 2025 CHF / USD EX.RATE 0.7948937 WITH JPMORGAN	-297,668.730	24 Sep 25				0.00	-297,668.73	-297,668.73	0.00
FX DEAL TRANSACTED ON 24 SEP 2025 EUR / USD EX.RATE 0.8516686 WITH JPMORGAN	-1,807,646.730	24 Sep 25				0.00	-1,807,646.73	-1,807,646.73	0.00
FX DEAL TRANSACTED ON 24 SEP 2025 GBP / USD EX.RATE 0.743364 WITH JPMORGAN CHASE	-2,618,468.240	24 Sep 25				0.00	-2,618,468.24	-2,618,468.24	0.00
FX DEAL TRANSACTED ON 24 SEP 2025 JPY / USD EX.RATE 148.69029 WITH JPMORGAN	-1,198,496.720	24 Sep 25				0.00	-1,198,496.72	-1,198,496.72	0.00
FX DEAL TRANSACTED ON 24 SEP 2025 SEK / USD EX.RATE 9.40726 WITH JPMORGAN CHASE	-315,056.990	24 Sep 25				0.00	-315,056.99	-315,056.99	0.00
FX DEAL TRANSACTED ON 24 SEP 2025 SGD / USD EX.RATE 1.288499 WITH JPMORGAN CHASE	-323,560.200	24 Sep 25				0.00	-323,560.20	-323,560.20	0.00
FX DEAL TRANSACTED ON 24 SEP 2025 USD / DKK EX.RATE 0.157297 WITH JPMORGAN CHASE	379,581.290	24 Sep 25				0.00	379,581.29	379,581.29	0.00
FX DEAL TRANSACTED ON 24 SEP 2025 USD / EUR EX.RATE 1.17368 WITH JPMORGAN CHASE	7,264,515.380	24 Sep 25				0.00	7,264,515.38	7,264,515.38	0.00
FX DEAL TRANSACTED ON 25 AUG 2025 JPY / USD EX.RATE 147.486 WITH JPMORGAN CHASE	-24,775.270	25 Aug 25				0.00	-24,775.27	-24,775.27	0.00
FX DEAL TRANSACTED ON 26 AUG 2025 CAD / USD EX.RATE 1.383904 WITH JPMORGAN CHASE	-1,230,394.910	26 Aug 25				0.00	-1,230,394.91	-1,230,394.91	0.00
FX DEAL TRANSACTED ON 26 AUG 2025 EUR / USD EX.RATE 0.8593405 WITH JPMORGAN	-5,192.480	26 Aug 25				0.00	-5,192.48	-5,192.48	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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 26 AUG 2025 JPY / USD EX.RATE 147.657 WITH JPMORGAN CHASE	-20,565.260	26 Aug 25				0.00	-20,565.26	-20,565.26	0.00
FX DEAL TRANSACTED ON 26 AUG 2025 USD / CAD EX.RATE 0.7236236 WITH JPMORGAN	1,230,394.910	26 Aug 25				0.00	1,230,394.91	1,230,394.91	0.00
FX DEAL TRANSACTED ON 26 FEB 2025 USD / JPY EX.RATE 0.0066821 WITH JPMORGAN	163,240.400	26 Feb 25				0.00	163,240.40	163,240.40	0.00
FX DEAL TRANSACTED ON 26 MAR 2025 EUR / USD EX.RATE 0.9271278 WITH JPMORGAN	-1,583,384.800	26 Mar 25				0.00	-1,583,384.80	-1,583,384.80	0.00
FX DEAL TRANSACTED ON 26 MAR 2025 USD / EUR EX.RATE 1.080354 WITH JPMORGAN CHASE	1,585,959.670	26 Mar 25				0.00	1,585,959.67	1,585,959.67	0.00
FX DEAL TRANSACTED ON 27 FEB 2025 USD / CAD EX.RATE 0.6935182 WITH JPMORGAN	25,660.170	27 Feb 25				0.00	25,660.17	25,660.17	0.00
FX DEAL TRANSACTED ON 27 JUN 2025 CAD / USD EX.RATE 1.365694 WITH JPMORGAN CHASE	-19,037.940	27 Jun 25				0.00	-19,037.94	-19,037.94	0.00
FX DEAL TRANSACTED ON 27 JUN 2025 USD / AUD EX.RATE 0.652807 WITH JPMORGAN CHASE	142,311.930	27 Jun 25				0.00	142,311.93	142,311.93	0.00
FX DEAL TRANSACTED ON 27 JUN 2025 USD / EUR EX.RATE 1.171812 WITH JPMORGAN CHASE	168,740.930	27 Jun 25				0.00	168,740.93	168,740.93	0.00
FX DEAL TRANSACTED ON 27 JUN 2025 USD / JPY EX.RATE 0.0069021 WITH JPMORGAN	48,183.510	27 Jun 25				0.00	48,183.51	48,183.51	0.00
FX DEAL TRANSACTED ON 27 JUN 2025 USD / JPY EX.RATE 0.0069177 WITH JPMORGAN	57,392.670	27 Jun 25				0.00	57,392.67	57,392.67	0.00
FX DEAL TRANSACTED ON 27 JUN 2025 USD / ZAR EX.RATE 0.0560984 WITH JPMORGAN	83,418.280	27 Jun 25				0.00	83,418.28	83,418.28	0.00
FX DEAL TRANSACTED ON 27 MAR 2025 JPY / USD EX.RATE 150.404 WITH JPMORGAN CHASE	-256,780.000	27 Mar 25				0.00	-256,780.00	-256,780.00	0.00
FX DEAL TRANSACTED ON 27 MAR 2025 USD / EUR EX.RATE 1.07978 WITH JPMORGAN CHASE	187,565.150	27 Mar 25				0.00	187,565.15	187,565.15	0.00
FX DEAL TRANSACTED ON 27 MAR 2025 USD / JPY EX.RATE 0.0066265 WITH JPMORGAN	256,780.000	27 Mar 25				0.00	256,780.00	256,780.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 1,421,612,938.70

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 28 JUL 2025 GBP / USD EX.RATE 0.744879 WITH JPMORGAN CHASE	-3,008,542.500	28 Jul 25				0.00	-3,008,542.50	-3,008,542.50	0.00
FX DEAL TRANSACTED ON 28 JUL 2025 USD / GBP EX.RATE 1.342882 WITH JPMORGAN CHASE	3,009,398.560	28 Jul 25				0.00	3,009,398.56	3,009,398.56	0.00
FX DEAL TRANSACTED ON 28 MAR 2025 MXN / USD EX.RATE 20.6374507 WITH JPMORGAN	-287,971.610	28 Mar 25				0.00	-287,971.61	-287,971.61	0.00
FX DEAL TRANSACTED ON 28 MAR 2025 USD / EUR EX.RATE 1.08257 WITH JPMORGAN CHASE	16,705.830	28 Mar 25				0.00	16,705.83	16,705.83	0.00
FX DEAL TRANSACTED ON 28 MAR 2025 USD / JPY EX.RATE 0.0066414 WITH JPMORGAN	87,945.100	28 Mar 25				0.00	87,945.10	87,945.10	0.00
FX DEAL TRANSACTED ON 28 MAR 2025 USD / MXN EX.RATE 0.0489615 WITH JPMORGAN	290,977.960	28 Mar 25				0.00	290,977.96	290,977.96	0.00
FX DEAL TRANSACTED ON 28 OCT 2025 MXN / USD EX.RATE 18.511 WITH JPMORGAN CHASE	-30,759.000	28 Oct 25				0.00	-30,759.00	-30,759.00	0.00
FX DEAL TRANSACTED ON 28 OCT 2025 USD / MXN EX.RATE 0.0537663 WITH JPMORGAN	30,759.000	28 Oct 25				0.00	30,759.00	30,759.00	0.00
FX DEAL TRANSACTED ON 29 APR 2025 USD / JPY EX.RATE 0.0070754 WITH JPMORGAN	265,368.750	29 Apr 25				0.00	265,368.75	265,368.75	0.00
FX DEAL TRANSACTED ON 30 APR 2025 EUR / USD EX.RATE 0.8818731 WITH JPMORGAN	-50,976.700	30 Apr 25				0.00	-50,976.70	-50,976.70	0.00
FX DEAL TRANSACTED ON 30 MAY 2025 CAD / USD EX.RATE 1.3736944 WITH JPMORGAN	-38,672.700	30 May 25				0.00	-38,672.70	-38,672.70	0.00
FX DEAL TRANSACTED ON 30 MAY 2025 USD / CAD EX.RATE 0.7269062 WITH JPMORGAN	38,672.700	30 May 25				0.00	38,672.70	38,672.70	0.00
FX DEAL TRANSACTED ON 31 JAN 2025 USD / JPY EX.RATE 0.0064562 WITH JPMORGAN	96,547.440	31 Jan 25				0.00	96,547.44	96,547.44	0.00
Total JPMORGAN CHASE BANK, N.A.							**.000.00**	**-638,658.51**	**-638,658.51**

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 1,421,612,938.70

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
WELLS FARGO BANK NA									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANSACTED ON 26 AUG 2025 AUD / USD EX.RATE 1.5424958 WITH WELLS FARGO	21,511.000	26 Aug 25				0.00	13,945.58	14,105.84	160.26
FX DEAL TRANSACTED ON 26 AUG 2025 USD / AUD EX.RATE 0.648649 WITH WELLS FARGO	-21,511.000	26 Aug 25				0.00	-13,953.09	-14,218.77	-265.68
FX DEAL TRANSACTED ON 26 SEP 2025 AUD / USD EX.RATE 1.5316281 WITH WELLS FARGO	21,511.000	26 Sep 25				0.00	14,044.53	14,218.77	174.24
FX DEAL TRANSACTED ON 26 SEP 2025 USD / AUD EX.RATE 0.65322 WITH WELLS FARGO	-21,511.000	26 Sep 25				0.00	-14,051.42	-14,040.23	11.19
FX DEAL TRANSACTED ON 27 MAY 2025 AUD / USD EX.RATE 1.5505318 WITH WELLS FARGO	21,511.000	27 May 25				0.00	13,873.30	13,978.92	105.62
FX DEAL TRANSACTED ON 27 MAY 2025 USD / AUD EX.RATE 0.645196 WITH WELLS FARGO	-21,511.000	27 May 25				0.00	-13,878.81	-14,138.11	-259.30
FX DEAL TRANSACTED ON 28 APR 2025 AUD / USD EX.RATE 1.5698587 WITH WELLS FARGO	1,220,511.000	28 Apr 25				0.00	777,465.51	779,235.28	1,769.77
FX DEAL TRANSACTED ON 28 APR 2025 USD / AUD EX.RATE 0.637195 WITH WELLS FARGO	-1,220,511.000	28 Apr 25				0.00	-777,703.51	-793,149.10	-15,445.59
FX DEAL TRANSACTED ON 28 NOV 2025 AUD / USD EX.RATE 1.5304561 WITH WELLS FARGO	976,511.000	28 Nov 25				0.00	638,052.29	640,054.17	2,001.88
FX DEAL TRANSACTED ON 28 NOV 2025 USD / AUD EX.RATE 0.653618 WITH WELLS FARGO	-976,511.000	28 Nov 25				0.00	-638,265.17	-651,232.49	-12,967.32
FX DEAL TRANSACTED ON 29 OCT 2025 AUD / USD EX.RATE 1.5151515 WITH WELLS FARGO	9,079.000	29 Oct 25				0.00	5,992.14	5,925.86	-66.28
FX DEAL TRANSACTED ON 29 OCT 2025 USD / AUD EX.RATE 0.660197 WITH WELLS FARGO	-9,079.000	29 Oct 25				0.00	-5,993.93	-5,950.83	43.10

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 1,421,612,938.70

5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
WELLS FARGO BANK NA									
British pound sterling - GBP									
FX DEAL TRANSACTED ON 25 NOV 2025 GBP / USD EX.RATE 0.7614986 WITH WELLS FARGO	2,241,000.000	25 Nov 25				0.00	2,942,881.20	2,969,885.28	27,004.08
FX DEAL TRANSACTED ON 25 NOV 2025 USD / GBP EX.RATE 1.313205 WITH WELLS FARGO	-2,241,000.000	25 Nov 25				0.00	-2,942,892.41	-3,014,210.37	-71,317.96
FX DEAL TRANSACTED ON 27 FEB 2025 USD / GBP EX.RATE 1.26293 WITH WELLS FARGO	-59,000.000	27 Feb 25				0.00	-74,512.87	-74,289.86	223.01
Euro - EUR									
FX DEAL TRANSACTED ON 28 OCT 2025 EUR / USD EX.RATE 0.8576329 WITH WELLS FARGO	2,466,624.940	28 Oct 25				0.00	2,876,084.68	2,842,661.92	-33,422.76
FX DEAL TRANSACTED ON 28 OCT 2025 USD / EUR EX.RATE 1.1678331 WITH WELLS FARGO	-2,466,624.940	28 Oct 25				0.00	-2,880,606.25	-2,868,684.90	11,921.35
HK offshore Chinese Yuan Renminbi - CNH									
FX DEAL TRANSACTED ON 03 NOV 2025 CNH / USD EX.RATE 7.12109 WITH WELLS FARGO	1,093,179.890	3 Nov 25				0.00	153,513.00	153,742.72	229.72
FX DEAL TRANSACTED ON 03 NOV 2025 USD / CNH EX.RATE 0.1407127 WITH WELLS FARGO	-1,090,967.770	3 Nov 25				0.00	-153,513.00	-155,125.66	-1,612.66
FX DEAL TRANSACTED ON 10 NOV 2025 CNH / USD EX.RATE 7.119788 WITH WELLS FARGO	1,029,407.430	10 Nov 25				0.00	144,584.00	144,773.88	189.88
FX DEAL TRANSACTED ON 10 NOV 2025 USD / CNH EX.RATE 0.1407276 WITH WELLS FARGO	-1,027,403.490	10 Nov 25				0.00	-144,584.00	-146,087.40	-1,503.40
FX DEAL TRANSACTED ON 10 SEP 2025 CNH / USD EX.RATE 7.116248 WITH WELLS FARGO	1,223,795.400	10 Sep 25				0.00	171,972.00	171,742.68	-229.32
FX DEAL TRANSACTED ON 10 SEP 2025 USD / CNH EX.RATE 0.1408453 WITH WELLS FARGO	-1,220,999.140	10 Sep 25				0.00	-171,972.00	-171,206.11	765.89

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 1,421,612,938.70

5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
WELLS FARGO BANK NA									
FX DEAL TRANSACTED ON 11 JUN 2025 CNH / USD EX.RATE 7.1903 WITH WELLS FARGO BANK	516,810.000	11 Jun 25				0.00	71,876.00	71,909.00	33.00
FX DEAL TRANSACTED ON 11 JUN 2025 USD / CNH EX.RATE 0.1397458 WITH WELLS FARGO	-514,333.870	11 Jun 25				0.00	-71,876.00	-71,578.42	297.58
FX DEAL TRANSACTED ON 12 DEC 2025 CNH / USD EX.RATE 7.0516 WITH WELLS FARGO BANK	1,016,836.350	12 Dec 25				0.00	144,199.38	144,584.85	385.47
FX DEAL TRANSACTED ON 12 DEC 2025 USD / CNH EX.RATE 0.1420818 WITH WELLS FARGO	-1,014,904.080	12 Dec 25				0.00	-144,199.38	-145,573.42	-1,374.04
FX DEAL TRANSACTED ON 13 AUG 2025 CNH / USD EX.RATE 7.1755 WITH WELLS FARGO BANK	1,264,638.820	13 Aug 25				0.00	176,244.00	175,996.27	-247.73
FX DEAL TRANSACTED ON 13 AUG 2025 USD / CNH EX.RATE 0.1396406 WITH WELLS FARGO	-1,262,125.580	13 Aug 25				0.00	-176,244.00	-177,121.79	-877.79
FX DEAL TRANSACTED ON 18 AUG 2025 CNH / USD EX.RATE 7.1807 WITH WELLS FARGO BANK	2,038,112.440	18 Aug 25				0.00	283,832.00	283,638.45	-193.55
FX DEAL TRANSACTED ON 18 AUG 2025 USD / CNH EX.RATE 0.1395284 WITH WELLS FARGO	-2,034,223.940	18 Aug 25				0.00	-283,832.00	-285,475.06	-1,643.06
FX DEAL TRANSACTED ON 21 FEB 2025 CNH / USD EX.RATE 7.214013 WITH WELLS FARGO	535,690.960	21 Feb 25				0.00	74,257.00	74,018.58	-238.42
FX DEAL TRANSACTED ON 21 FEB 2025 USD / CNH EX.RATE 0.1391515 WITH WELLS FARGO	-533,641.470	21 Feb 25				0.00	-74,257.00	-74,270.05	-13.05
Japanese yen - JPY									
FX DEAL TRANSACTED ON 19 DEC 2025 USD / JPY EX.RATE 0.0063672 WITH WELLS FARGO	-16,490,670.000	19 Dec 25				0.00	-105,000.00	-105,052.84	-52.84
FX DEAL TRANSACTED ON 25 APR 2025 JPY / USD EX.RATE 142.762 WITH WELLS FARGO	206,282,667.000	25 Apr 25				0.00	1,444,941.00	1,446,126.17	1,185.17
FX DEAL TRANSACTED ON 25 APR 2025 USD / JPY EX.RATE 0.0069795 WITH WELLS FARGO	-207,027,245.000	25 Apr 25				0.00	-1,444,941.00	-1,424,140.09	20,800.91
FX DEAL TRANSACTED ON 25 JUN 2025 JPY / USD EX.RATE 145.0247 WITH WELLS FARGO	187,154,520.000	25 Jun 25				0.00	1,290,501.00	1,263,746.38	-26,754.62

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 1,421,612,938.70

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
WELLS FARGO BANK NA									
FX DEAL TRANSACTED ON 25 JUN 2025 USD / JPY EX.RATE 0.00687 WITH WELLS FARGO	-187,845,325.000	25 Jun 25				0.00	-1,290,501.00	-1,309,163.50	-18,662.50
FX DEAL TRANSACTED ON 26 AUG 2025 JPY / USD EX.RATE 147.0117 WITH WELLS FARGO	220,238,521.000	26 Aug 25				0.00	1,498,102.00	1,499,598.41	1,496.41
FX DEAL TRANSACTED ON 26 AUG 2025 USD / JPY EX.RATE 0.0067797 WITH WELLS FARGO	-220,970,045.000	26 Aug 25				0.00	-1,498,102.00	-1,500,390.73	-2,288.73
FX DEAL TRANSACTED ON 26 MAR 2025 JPY / USD EX.RATE 150.0428 WITH WELLS FARGO	125,331,501.000	26 Mar 25				0.00	835,305.00	862,155.20	26,850.20
FX DEAL TRANSACTED ON 26 MAR 2025 USD / JPY EX.RATE 0.0066423 WITH WELLS FARGO	-125,755,167.000	26 Mar 25				0.00	-835,305.00	-842,496.01	-7,191.01
FX DEAL TRANSACTED ON 27 MAY 2025 JPY / USD EX.RATE 143.4075 WITH WELLS FARGO	163,246,780.000	27 May 25				0.00	1,138,342.00	1,137,727.15	-614.85
FX DEAL TRANSACTED ON 27 MAY 2025 JPY / USD EX.RATE 143.5076 WITH WELLS FARGO	165,676,941.000	27 May 25				0.00	1,154,482.00	1,154,663.84	181.84
FX DEAL TRANSACTED ON 27 MAY 2025 USD / JPY EX.RATE 0.0069454 WITH WELLS FARGO	-166,222,318.000	27 May 25				0.00	-1,154,482.00	-1,165,286.68	-10,804.68
FX DEAL TRANSACTED ON 27 MAY 2025 USD / JPY EX.RATE 0.0069502 WITH WELLS FARGO	-163,784,646.000	27 May 25				0.00	-1,138,342.00	-1,148,197.60	-9,855.60
FX DEAL TRANSACTED ON 28 OCT 2025 JPY / USD EX.RATE 151.4283 WITH WELLS FARGO	113,783,224.000	28 Oct 25				0.00	751,400.00	733,635.67	-17,764.33
FX DEAL TRANSACTED ON 28 OCT 2025 USD / JPY EX.RATE 0.0065854 WITH WELLS FARGO	-114,100,090.000	28 Oct 25				0.00	-751,400.00	-740,308.78	11,091.22
FX DEAL TRANSACTED ON 29 JUL 2025 JPY / USD EX.RATE 148.1385 WITH WELLS FARGO	117,462,127.000	29 Jul 25				0.00	792,921.00	797,570.04	4,649.04
FX DEAL TRANSACTED ON 29 JUL 2025 JPY / USD EX.RATE 148.278 WITH WELLS FARGO	35,271,777.000	29 Jul 25				0.00	237,876.00	239,496.02	1,620.02
FX DEAL TRANSACTED ON 29 JUL 2025 USD / JPY EX.RATE 0.0067222 WITH WELLS FARGO	-35,386,433.000	29 Jul 25				0.00	-237,876.00	-238,944.14	-1,068.14
FX DEAL TRANSACTED ON 29 JUL 2025 USD / JPY EX.RATE 0.0067286 WITH WELLS FARGO	-117,843,919.000	29 Jul 25				0.00	-792,921.00	-795,731.92	-2,810.92

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5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
WELLS FARGO BANK NA									
Mexican peso - MXN									
FX DEAL TRANSACTED ON 03 JUN 2025 MXN / USD EX.RATE 19.27 WITH WELLS FARGO BANK	16,529,729.310	3 Jun 25				0.00	857,796.02	870,787.80	12,991.78
FX DEAL TRANSACTED ON 03 JUN 2025 USD / MXN EX.RATE 0.0513571 WITH WELLS FARGO	-16,702,575.200	3 Jun 25				0.00	-857,796.02	-911,438.99	-53,642.97
FX DEAL TRANSACTED ON 04 SEP 2025 MXN / USD EX.RATE 18.9502 WITH WELLS FARGO	564,483.250	4 Sep 25				0.00	29,787.72	31,444.91	1,657.19
FX DEAL TRANSACTED ON 04 SEP 2025 USD / MXN EX.RATE 0.0532822 WITH WELLS FARGO	-559,055.930	4 Sep 25				0.00	-29,787.72	-30,507.00	-719.28
FX DEAL TRANSACTED ON 27 OCT 2025 MXN / USD EX.RATE 18.5492 WITH WELLS FARGO	569,072.760	27 Oct 25				0.00	30,679.10	31,568.77	889.67
FX DEAL TRANSACTED ON 27 OCT 2025 USD / MXN EX.RATE 0.0541624 WITH WELLS FARGO	-566,428.220	27 Oct 25				0.00	-30,679.10	-31,553.25	-874.15
New Zealand dollar - NZD									
FX DEAL TRANSACTED ON 28 NOV 2025 NZD / USD EX.RATE 1.7452552 WITH WELLS FARGO	975,000.000	28 Nov 25				0.00	558,657.55	560,962.63	2,305.08
FX DEAL TRANSACTED ON 28 NOV 2025 USD / NZD EX.RATE 0.57194 WITH WELLS FARGO	-975,000.000	28 Nov 25				0.00	-557,641.50	-559,796.26	-2,154.76
South African rand - ZAR									
FX DEAL TRANSACTED ON 15 AUG 2025 USD / ZAR EX.RATE 0.0569022 WITH WELLS FARGO	-13,721,410.150	15 Aug 25				0.00	-780,779.00	-790,290.00	-9,511.00
FX DEAL TRANSACTED ON 15 AUG 2025 ZAR / USD EX.RATE 17.54 WITH WELLS FARGO BANK	13,694,863.660	15 Aug 25				0.00	780,779.00	775,693.21	-5,085.79
FX DEAL TRANSACTED ON 15 OCT 2025 USD / ZAR EX.RATE 0.0576 WITH WELLS FARGO BANK	-925,780.660	15 Oct 25				0.00	-53,325.00	-53,754.14	-429.14

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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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
WELLS FARGO BANK NA									
FX DEAL TRANSACTED ON 15 OCT 2025 ZAR / USD EX.RATE 17.3241 WITH WELLS FARGO	923,807.630	15 Oct 25				0.00	53,325.00	53,172.61	-152.39
FX DEAL TRANSACTED ON 16 JUL 2025 USD / ZAR EX.RATE 0.0556988 WITH WELLS FARGO	-18,187,877.290	16 Jul 25				0.00	-1,013,043.40	-1,030,182.80	-17,139.40
FX DEAL TRANSACTED ON 16 JUL 2025 ZAR / USD EX.RATE 17.9175 WITH WELLS FARGO	18,151,205.120	16 Jul 25				0.00	1,013,043.40	1,032,271.56	19,228.16
FX DEAL TRANSACTED ON 28 NOV 2025 USD / ZAR EX.RATE 0.0581554 WITH WELLS FARGO	-9,122,914.830	28 Nov 25				0.00	-530,547.00	-549,632.66	-19,085.66
FX DEAL TRANSACTED ON 28 NOV 2025 ZAR / USD EX.RATE 17.1275 WITH WELLS FARGO	9,086,943.740	28 Nov 25				0.00	530,547.00	533,427.87	2,880.87
United States dollar - USD									
FX DEAL TRANSACTED ON 03 JUN 2025 MXN / USD EX.RATE 19.27 WITH WELLS FARGO BANK	-857,796.020	3 Jun 25				0.00	-857,796.02	-857,796.02	0.00
FX DEAL TRANSACTED ON 03 JUN 2025 USD / MXN EX.RATE 0.0513571 WITH WELLS FARGO	857,796.020	3 Jun 25				0.00	857,796.02	857,796.02	0.00
FX DEAL TRANSACTED ON 03 NOV 2025 CNH / USD EX.RATE 7.12109 WITH WELLS FARGO	-153,513.000	3 Nov 25				0.00	-153,513.00	-153,513.00	0.00
FX DEAL TRANSACTED ON 03 NOV 2025 USD / CNH EX.RATE 0.1407127 WITH WELLS FARGO	153,513.000	3 Nov 25				0.00	153,513.00	153,513.00	0.00
FX DEAL TRANSACTED ON 04 SEP 2025 MXN / USD EX.RATE 18.9502 WITH WELLS FARGO	-29,787.720	4 Sep 25				0.00	-29,787.72	-29,787.72	0.00
FX DEAL TRANSACTED ON 04 SEP 2025 USD / MXN EX.RATE 0.0532822 WITH WELLS FARGO	29,787.720	4 Sep 25				0.00	29,787.72	29,787.72	0.00
FX DEAL TRANSACTED ON 10 NOV 2025 CNH / USD EX.RATE 7.119788 WITH WELLS FARGO	-144,584.000	10 Nov 25				0.00	-144,584.00	-144,584.00	0.00
FX DEAL TRANSACTED ON 10 NOV 2025 USD / CNH EX.RATE 0.1407276 WITH WELLS FARGO	144,584.000	10 Nov 25				0.00	144,584.00	144,584.00	0.00
FX DEAL TRANSACTED ON 10 SEP 2025 CNH / USD EX.RATE 7.116248 WITH WELLS FARGO	-171,972.000	10 Sep 25				0.00	-171,972.00	-171,972.00	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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
WELLS FARGO BANK NA									
FX DEAL TRANSACTED ON 10 SEP 2025 USD / CNH EX.RATE 0.1408453 WITH WELLS FARGO	171,972.000	10 Sep 25				0.00	171,972.00	171,972.00	0.00
FX DEAL TRANSACTED ON 11 JUN 2025 CNH / USD EX.RATE 7.1903 WITH WELLS FARGO BANK	-71,876.000	11 Jun 25				0.00	-71,876.00	-71,876.00	0.00
FX DEAL TRANSACTED ON 11 JUN 2025 USD / CNH EX.RATE 0.1397458 WITH WELLS FARGO	71,876.000	11 Jun 25				0.00	71,876.00	71,876.00	0.00
FX DEAL TRANSACTED ON 12 DEC 2025 CNH / USD EX.RATE 7.0516 WITH WELLS FARGO BANK	-144,199.380	12 Dec 25				0.00	-144,199.38	-144,199.38	0.00
FX DEAL TRANSACTED ON 12 DEC 2025 USD / CNH EX.RATE 0.1420818 WITH WELLS FARGO	144,199.380	12 Dec 25				0.00	144,199.38	144,199.38	0.00
FX DEAL TRANSACTED ON 13 AUG 2025 CNH / USD EX.RATE 7.1755 WITH WELLS FARGO BANK	-176,244.000	13 Aug 25				0.00	-176,244.00	-176,244.00	0.00
FX DEAL TRANSACTED ON 13 AUG 2025 USD / CNH EX.RATE 0.1396406 WITH WELLS FARGO	176,244.000	13 Aug 25				0.00	176,244.00	176,244.00	0.00
FX DEAL TRANSACTED ON 15 AUG 2025 USD / ZAR EX.RATE 0.0569022 WITH WELLS FARGO	780,779.000	15 Aug 25				0.00	780,779.00	780,779.00	0.00
FX DEAL TRANSACTED ON 15 AUG 2025 ZAR / USD EX.RATE 17.54 WITH WELLS FARGO BANK	-780,779.000	15 Aug 25				0.00	-780,779.00	-780,779.00	0.00
FX DEAL TRANSACTED ON 15 OCT 2025 USD / ZAR EX.RATE 0.0576 WITH WELLS FARGO BANK	53,325.000	15 Oct 25				0.00	53,325.00	53,325.00	0.00
FX DEAL TRANSACTED ON 15 OCT 2025 ZAR / USD EX.RATE 17.3241 WITH WELLS FARGO	-53,325.000	15 Oct 25				0.00	-53,325.00	-53,325.00	0.00
FX DEAL TRANSACTED ON 16 JUL 2025 USD / ZAR EX.RATE 0.0556988 WITH WELLS FARGO	1,013,043.400	16 Jul 25				0.00	1,013,043.40	1,013,043.40	0.00
FX DEAL TRANSACTED ON 16 JUL 2025 ZAR / USD EX.RATE 17.9175 WITH WELLS FARGO	-1,013,043.400	16 Jul 25				0.00	-1,013,043.40	-1,013,043.40	0.00
FX DEAL TRANSACTED ON 18 AUG 2025 CNH / USD EX.RATE 7.1807 WITH WELLS FARGO BANK	-283,832.000	18 Aug 25				0.00	-283,832.00	-283,832.00	0.00
FX DEAL TRANSACTED ON 18 AUG 2025 USD / CNH EX.RATE 0.1395284 WITH WELLS FARGO	283,832.000	18 Aug 25				0.00	283,832.00	283,832.00	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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
WELLS FARGO BANK NA									
FX DEAL TRANSACTED ON 19 DEC 2025 USD / JPY EX.RATE 0.0063672 WITH WELLS FARGO	105,000.000	19 Dec 25				0.00	105,000.00	105,000.00	0.00
FX DEAL TRANSACTED ON 21 FEB 2025 CNH / USD EX.RATE 7.214013 WITH WELLS FARGO	-74,257.000	21 Feb 25				0.00	-74,257.00	-74,257.00	0.00
FX DEAL TRANSACTED ON 21 FEB 2025 USD / CNH EX.RATE 0.1391515 WITH WELLS FARGO	74,257.000	21 Feb 25				0.00	74,257.00	74,257.00	0.00
FX DEAL TRANSACTED ON 25 APR 2025 JPY / USD EX.RATE 142.762 WITH WELLS FARGO	-1,444,941.000	25 Apr 25				0.00	-1,444,941.00	-1,444,941.00	0.00
FX DEAL TRANSACTED ON 25 APR 2025 USD / JPY EX.RATE 0.0069795 WITH WELLS FARGO	1,444,941.000	25 Apr 25				0.00	1,444,941.00	1,444,941.00	0.00
FX DEAL TRANSACTED ON 25 JUN 2025 JPY / USD EX.RATE 145.0247 WITH WELLS FARGO	-1,290,501.000	25 Jun 25				0.00	-1,290,501.00	-1,290,501.00	0.00
FX DEAL TRANSACTED ON 25 JUN 2025 USD / JPY EX.RATE 0.00687 WITH WELLS FARGO	1,290,501.000	25 Jun 25				0.00	1,290,501.00	1,290,501.00	0.00
FX DEAL TRANSACTED ON 25 NOV 2025 GBP / USD EX.RATE 0.7614986 WITH WELLS FARGO	-2,942,881.200	25 Nov 25				0.00	-2,942,881.20	-2,942,881.20	0.00
FX DEAL TRANSACTED ON 25 NOV 2025 USD / GBP EX.RATE 1.313205 WITH WELLS FARGO	2,942,892.410	25 Nov 25				0.00	2,942,892.41	2,942,892.41	0.00
FX DEAL TRANSACTED ON 26 AUG 2025 AUD / USD EX.RATE 1.5424958 WITH WELLS FARGO	-13,945.580	26 Aug 25				0.00	-13,945.58	-13,945.58	0.00
FX DEAL TRANSACTED ON 26 AUG 2025 JPY / USD EX.RATE 147.0117 WITH WELLS FARGO	-1,498,102.000	26 Aug 25				0.00	-1,498,102.00	-1,498,102.00	0.00
FX DEAL TRANSACTED ON 26 AUG 2025 USD / AUD EX.RATE 0.648649 WITH WELLS FARGO	13,953.090	26 Aug 25				0.00	13,953.09	13,953.09	0.00
FX DEAL TRANSACTED ON 26 AUG 2025 USD / JPY EX.RATE 0.0067797 WITH WELLS FARGO	1,498,102.000	26 Aug 25				0.00	1,498,102.00	1,498,102.00	0.00
FX DEAL TRANSACTED ON 26 MAR 2025 JPY / USD EX.RATE 150.0428 WITH WELLS FARGO	-835,305.000	26 Mar 25				0.00	-835,305.00	-835,305.00	0.00
FX DEAL TRANSACTED ON 26 MAR 2025 USD / JPY EX.RATE 0.0066423 WITH WELLS FARGO	835,305.000	26 Mar 25				0.00	835,305.00	835,305.00	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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
WELLS FARGO BANK NA									
FX DEAL TRANSACTED ON 26 SEP 2025 AUD / USD EX.RATE 1.5316281 WITH WELLS FARGO	-14,044.530	26 Sep 25				0.00	-14,044.53	-14,044.53	0.00
FX DEAL TRANSACTED ON 26 SEP 2025 USD / AUD EX.RATE 0.65322 WITH WELLS FARGO	14,051.420	26 Sep 25				0.00	14,051.42	14,051.42	0.00
FX DEAL TRANSACTED ON 27 FEB 2025 USD / GBP EX.RATE 1.26293 WITH WELLS FARGO	74,512.870	27 Feb 25				0.00	74,512.87	74,512.87	0.00
FX DEAL TRANSACTED ON 27 MAY 2025 AUD / USD EX.RATE 1.5505318 WITH WELLS FARGO	-13,873.300	27 May 25				0.00	-13,873.30	-13,873.30	0.00
FX DEAL TRANSACTED ON 27 MAY 2025 JPY / USD EX.RATE 143.4075 WITH WELLS FARGO	-1,138,342.000	27 May 25				0.00	-1,138,342.00	-1,138,342.00	0.00
FX DEAL TRANSACTED ON 27 MAY 2025 JPY / USD EX.RATE 143.5076 WITH WELLS FARGO	-1,154,482.000	27 May 25				0.00	-1,154,482.00	-1,154,482.00	0.00
FX DEAL TRANSACTED ON 27 MAY 2025 USD / AUD EX.RATE 0.645196 WITH WELLS FARGO	13,878.810	27 May 25				0.00	13,878.81	13,878.81	0.00
FX DEAL TRANSACTED ON 27 MAY 2025 USD / JPY EX.RATE 0.0069454 WITH WELLS FARGO	1,154,482.000	27 May 25				0.00	1,154,482.00	1,154,482.00	0.00
FX DEAL TRANSACTED ON 27 MAY 2025 USD / JPY EX.RATE 0.0069502 WITH WELLS FARGO	1,138,342.000	27 May 25				0.00	1,138,342.00	1,138,342.00	0.00
FX DEAL TRANSACTED ON 27 OCT 2025 MXN / USD EX.RATE 18.5492 WITH WELLS FARGO	-30,679.100	27 Oct 25				0.00	-30,679.10	-30,679.10	0.00
FX DEAL TRANSACTED ON 27 OCT 2025 USD / MXN EX.RATE 0.0541624 WITH WELLS FARGO	30,679.100	27 Oct 25				0.00	30,679.10	30,679.10	0.00
FX DEAL TRANSACTED ON 28 APR 2025 AUD / USD EX.RATE 1.5698587 WITH WELLS FARGO	-777,465.510	28 Apr 25				0.00	-777,465.51	-777,465.51	0.00
FX DEAL TRANSACTED ON 28 APR 2025 USD / AUD EX.RATE 0.637195 WITH WELLS FARGO	777,703.510	28 Apr 25				0.00	777,703.51	777,703.51	0.00
FX DEAL TRANSACTED ON 28 NOV 2025 AUD / USD EX.RATE 1.5304561 WITH WELLS FARGO	-638,052.290	28 Nov 25				0.00	-638,052.29	-638,052.29	0.00
FX DEAL TRANSACTED ON 28 NOV 2025 NZD / USD EX.RATE 1.7452552 WITH WELLS FARGO	-558,657.550	28 Nov 25				0.00	-558,657.55	-558,657.55	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 1,421,612,938.70

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
WELLS FARGO BANK NA									
FX DEAL TRANSACTED ON 28 NOV 2025 USD / AUD EX.RATE 0.653618 WITH WELLS FARGO	638,265.170	28 Nov 25				0.00	638,265.17	638,265.17	0.00
FX DEAL TRANSACTED ON 28 NOV 2025 USD / NZD EX.RATE 0.57194 WITH WELLS FARGO	557,641.500	28 Nov 25				0.00	557,641.50	557,641.50	0.00
FX DEAL TRANSACTED ON 28 NOV 2025 USD / ZAR EX.RATE 0.0581554 WITH WELLS FARGO	530,547.000	28 Nov 25				0.00	530,547.00	530,547.00	0.00
FX DEAL TRANSACTED ON 28 NOV 2025 ZAR / USD EX.RATE 17.1275 WITH WELLS FARGO	-530,547.000	28 Nov 25				0.00	-530,547.00	-530,547.00	0.00
FX DEAL TRANSACTED ON 28 OCT 2025 EUR / USD EX.RATE 0.8576329 WITH WELLS FARGO	-2,876,084.680	28 Oct 25				0.00	-2,876,084.68	-2,876,084.68	0.00
FX DEAL TRANSACTED ON 28 OCT 2025 JPY / USD EX.RATE 151.4283 WITH WELLS FARGO	-751,400.000	28 Oct 25				0.00	-751,400.00	-751,400.00	0.00
FX DEAL TRANSACTED ON 28 OCT 2025 USD / EUR EX.RATE 1.1678331 WITH WELLS FARGO	2,880,606.250	28 Oct 25				0.00	2,880,606.25	2,880,606.25	0.00
FX DEAL TRANSACTED ON 28 OCT 2025 USD / JPY EX.RATE 0.0065854 WITH WELLS FARGO	751,400.000	28 Oct 25				0.00	751,400.00	751,400.00	0.00
FX DEAL TRANSACTED ON 29 JUL 2025 JPY / USD EX.RATE 148.1385 WITH WELLS FARGO	-792,921.000	29 Jul 25				0.00	-792,921.00	-792,921.00	0.00
FX DEAL TRANSACTED ON 29 JUL 2025 JPY / USD EX.RATE 148.278 WITH WELLS FARGO	-237,876.000	29 Jul 25				0.00	-237,876.00	-237,876.00	0.00
FX DEAL TRANSACTED ON 29 JUL 2025 USD / JPY EX.RATE 0.0067222 WITH WELLS FARGO	237,876.000	29 Jul 25				0.00	237,876.00	237,876.00	0.00
FX DEAL TRANSACTED ON 29 JUL 2025 USD / JPY EX.RATE 0.0067286 WITH WELLS FARGO	792,921.000	29 Jul 25				0.00	792,921.00	792,921.00	0.00
FX DEAL TRANSACTED ON 29 OCT 2025 AUD / USD EX.RATE 1.5151515 WITH WELLS FARGO	-5,992.140	29 Oct 25				0.00	-5,992.14	-5,992.14	0.00
FX DEAL TRANSACTED ON 29 OCT 2025 USD / AUD EX.RATE 0.660197 WITH WELLS FARGO	5,993.930	29 Oct 25				0.00	5,993.93	5,993.93	0.00
Total WELLS FARGO BANK NA							**.000.00**	**-195,197.07**	**-195,197.07**

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 1,421,612,938.70

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	Current Value of Asset on Transaction
MFO PIMCO LONG DURATION CREDIT BOND PORT CUSIP: 72201P878	Total acquisitions	4	52,401,286.75			0.00	52,401,286.75	52,401.286.75
	Total dispositions	2		19,680,864.00		0.00	18,480,768.93	19,680.864.00
MFO PIMCO SHORT TERM FLOATING NAV II CUSIP: 72201P613	Total acquisitions	93	185,163,356.45			0.00	185,163,356.45	185,163.356.45
	Total dispositions	29		107,700,000.00		0.00	107,697,599.07	107,700.000.00
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	Total acquisitions	907	777,500,898.56			0.00	777,500,898.56	777,500.898.56
	Total dispositions	658		781,650,210.23		0.00	781,650,210.23	781,650.210.23

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 1,421,612,938.70

5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

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

THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 1,421,612,938.70

Schedule SB, Part V — Summary of Plan Provisions

Summary of major plan provisions

XPO Pension Plan

Effective date and plan year	Original plan: November 1, 1955 Restated plan: January 1, 2014 Most recent amendment: Amendment #13, dated August 26, 2024 Plan year: January 1 to December 31
Status of the plan	The plan was closed to new participants and no future benefit accruals earned April 30, 2009.
Significant events that occurred during the year	A special one-time lump sum opportunity was offered to certain active and terminated vested participants. Effective January 1, 2025, the maximum threshold for electing a lump sum form of payment increased from $10,000 to $50,000.
Sponsoring employer	XPO CNW, Inc.
Type of plan	Final average earnings
Definitions	
• Participation	Regular Employees: One year of service (elapsed time) following date of hire. Supplemental Employees: One year of service (at least 1,000 Hours of Service) following date of hire. The date of participation is retroactive to the date of hire. Notwithstanding the foregoing, employees who meet the above eligibility requirements after December 31, 2006 do not participate in this plan.
• Service considered	Vesting service: Years of Service measured from date of hire. Credited service: Years of Service measured from date of participation. Supplemental Employees must complete at least 2,000 Hours of Service as a Participant to get credited a full Year of Service starting from 1988. Supplemental Employees working less than 2,000 Hours of Service will receive fractional years of service credit by dividing actual hours by 2,000. No Credited Service is available for periods of employment after December 31, 2006.
• Vesting	100% vested after 5 Years of Service.
• Compensation considered	Basic Compensation is regular salary or wages, overtime, voluntary deferrals under Code Sections 125, 132(f)(4), and 401(k), and cash bonuses other than long term incentive bonuses and incentive bonuses for opting out of health coverage, paid during any calendar year. For Supplemental Employees, Basic Compensation is the amount determined as above, divided by the Participant's Hours of Service, and multiplied by 2,000. Plan compensation is limited to the extent required by Code Section 401(a)(17). Basic Compensation for years prior to 2002 is limited to $200,000.
• Average final compensation	Basic Compensation averaged over the five calendar years producing the highest such average out of the ten calendar years ending on the date as of which the Average Final Compensation is determined but no later than April 30, 2009.

Schedule SB, Part V — Summary of Plan Provisions

	Basic Compensation in a final partial calendar year is counted if it exceeds the Basic Compensation in the calendar year that is five years earlier.
• Integration level	Participant's Covered Compensation determined as of April 30, 2009.
• In-Service Commencement Eligible Participant	Effective starting October 1, 2021, an active Participant who has attained at least age 59 ½.
• Accrued benefit	1. Non-Grandfathered Participants: Annuity benefit payable for the life of the Participant with five years certain is (A) minus (B), but no less than (C): A. Sum of the following: i. 1.1% of Average Final Compensation multiplied by the Participant's years of Credited Service. ii. 0.3% of Average Final Compensation in excess of the Integration Level multiplied by the Participant's years of Credited Service. iii. 0.3% of Average Final Compensation up to the Integration Level multiplied by the Participant's years of Credited Service performed after completing 35 years of Service. B. Actuarial Equivalent of Common Stock Fund (if not transferred to the plan) C. The greatest accrued annuity benefit on Early Retirement Date the Participant could have received. 2. **Grandfathered Participants**: (Participants of the prior pension plan before the acquisition of Emery prior to 1991): Annuity benefit payable for the life of the Participant with five years certain is amount determined in (1)(A) above plus (2)(A), but no less than (2)(B) plus (2)(C) minus (2)(D): A. 0.5% of Average Final Compensation multiplied by the Participant's years of Credited Service before 1988. B. 2.0% of Average Final Compensation multiplied by the Participant's years of Credited Service before 1988. C. 1.5% of Average Final Compensation multiplied by the Participant's years of Credited Service after 1987. D. Social Security Offset. Social Security Offset is lesser of: i. 1 2/3% of Participant's age 65 Social Security Amount multiplied by the Participant's years of Credited Service up to a maximum of 30 years, and ii. 50% of the Participant's age 65 Social Security Amount multiplied by a fraction (not to exceed 1), the numerator of which is the Participant's years of Credited Service accumulated to the date the Social Security Offset is determined and the denominator of which is the years of Credited Service the Participant would have at age 65 if Credited Service had continued accumulating to that age. The total Accrued Benefits determined under 1. or 2. above will be offset by the following (if applicable): • 1987 Annuity Benefit attributable to Credited Service through October 31, 1987 under the Emery Pension Plan. • Certain collectively bargained pension benefits as specified in the plan.

Schedule SB, Part V — Summary of Plan Provisions

	• Actuarial Equivalent of pre-1984 employee contributions with interest if withdrawn by Participant's election. Accrued benefits are limited to the extent required by Code Section 415.

Normal retirement			
• Eligibility	65		
• Benefit	Accrued Benefit		
Early retirement			
• Eligibility	Age 55 and 10 Years of Service, or, effective starting October 1, 2021, is or becomes an In-Service Commencement Eligible Participant.		
• Benefit	Non-"Rule of 85" and Under 20 Years of Service: Accrued Benefit reduced by applicable early retirement factor for each year that the Early Retirement Date precedes age 65. Non-"Rule of 85" and 20 or More Years of Service: Accrued Benefit reduced by applicable early retirement factor for each year that the Early Retirement Date precedes age 62. "Rule of 85": Unreduced Accrued Benefit.		
• Applicable early retirement factor	**Age**	**Under 20 years of service**	**20 or more years of service**
	55	55%	66%
	56	58%	73%
	57	62%	80%
	58	66%	86%
	59	73%	91%
	60	80%	95%
	61	86%	98%
	62	91%	100%
	63	95%	100%
	64	98%	100%
	65	100%	100%
Late Retirement			
• Benefit	Greater of: 1. Accrued Benefit; 2. Actuarial Equivalent of the Normal Retirement Benefit, adjusted for delayed payment beyond age 70-½.		
Deferred vested			
• Eligibility	Five Years of Service.		
• Benefit	Accrued Benefit reduced by applicable early retirement factor for each year that the Early Retirement Date precedes age 65.		

Schedule SB, Part V — Summary of Plan Provisions

• Applicable early retirement factor	**Age**	**Rate**
	55	51.68%
	56	54.76%
	57	58.18%
	58	61.88%
	59	65.96%
	60	70.36%
	61	75.29%
	62	80.70%
	63	86.69%
	64	93.24%
	65	100.00%

Disability	
• Eligibility	Qualify for benefits under company-sponsored disability plan.
• Benefit	Participant continues to earn Years of Service and Years of Credited Service until the date they no longer qualify to receive benefits under the company-sponsored disability plan. No Credited Service is available for periods of employment after December 31, 2006. The rate of compensation at the time the disability arises will be used in determining the Average Final Compensation.
Pre-retirement death	
• Eligibility	A participant who had completed five Years of Service and has a surviving spouse who is married for 12 months.
• Active participant eligible for early retirement	Larger of: a. annuity determined as if the Participant had commenced receiving a 100% Joint and Survivor Annuity just prior to death and b. annuity for the life of the surviving spouse equal to 50% of the Participant's Accrued Benefit on the date of death.
• Inactive participant eligible early retirement	Annuity determined as if the Participant had commenced receiving a 100% Joint and Survivor Annuity just prior to death.
• Participant not eligible for early retirement	Annuity determined as if the Participant had terminated on the day before date of death, survived to age 55, elected a 100% Joint and Survivor Annuity, and died on the following day.
• Deferred participant beyond normal retirement date	Payable as the 60 guaranteed payments under the normal form (5 year certain and Continuous Annuity) payable as a Lump Sum
Form of benefits	
• Automatic form for unmarried participants	Single Life Annuity with 5-years certain.
• Automatic form for married participants	100% Joint and Survivor Annuity.

Schedule SB, Part V — Summary of Plan Provisions

• Optional forms	Alternatively, the Participant may elect to receive benefits in the form of Single Life Annuity certain (0, 5 or 10 years), Joint and Survivor Annuity (50%, 75% or 100%), Social Security level income (before age 62), or lump sum if $50,000 or less. For married participants commencing benefits upon termination, the 50%, 75% and 100% Joint and Survivor annuity options are subsidized by the Plan. In other instances, all forms of joint and survivor annuities are actuarially equivalent to the single life annuity based on the UP84 table and 6.00% interest.
• Actuarial equivalence for lump sum payments	The applicable IRC Section 417(e) mortality and IRC Section 417(e) interest rates as of October of the prior year. In 2025, for lump sum payments under $10,000, participants will receive the maximum lump sum produced by using the IRC Section 417(e) interest rates as of August 2024 and October 2024.
• Actuarial equivalence for late retirement increase	GATT 2003 mortality tables and a 7 percent interest rate
Miscellaneous	
• Maximum compensation	Compensation for any 12-month period used to determine accrued benefits may not exceed the limits in IRC Section 401(a)(17) for the calendar year in which the 12-month period begins. This limit is indexed annually, but only applies before the plan was frozen.
• Maximum benefits	Annual benefits may not exceed the limits in IRC Section 415. This limit is indexed annually. For 2025, the limit is $280,000.
• Forfeiture of benefits for missing persons	If the company is unable to locate a participant or beneficiary to whom benefit is payable, the benefit shall be forfeited. The benefit shall be reinstated if a claim for it is made by the participant or the beneficiary.

Legacy Menlo Worldwide Forwarding Inc. Hourly Employees Pension Plan

Effective date and plan year	Original plan: January 1, 1977 Restated plan: January 1, 2014 **Most recent amendment: Amendment #13, dated August 26, 2024** Plan year: January 1 to December 31
Status of the plan	There are no employees eligible to participate in this plan.
Significant events that occurred during the year	A special one-time lump sum opportunity was offered to certain terminated vested participants. Effective January 1, 2025, the maximum threshold for electing a lump sum form of payment increased from $10,000 to $50,000.
Sponsoring employer	XPO CNW, Inc.
Type of plan	Flat dollar
Definitions	
• Eligibility	Employees are eligible to participate in the plan if they are covered by a collective bargaining agreement that provided for accrual of benefit under the plan. Currently, there are no employees eligible to participate in this plan.

Schedule SB, Part V — Summary of Plan Provisions

• Service considered	Vesting service: 750 hours of service for one year of service, measured from date of hire. Credited service: 1,800 hours of service for one year of credited service; pro rata for partial years.
• Vesting	100% vested after five Years of Service.
• Monthly accrued benefit	Annuity benefit payable for the life of the Participant is a flat dollar per month of service based on location: • $50 per month per year of service for members of Southern Conference of Teamsters if the Participant terminates employment on or after December 1, 2002 • $32 per month per year of past and future service for members of Milwaukee Teamsters Local effective July 1, 2004 • $41 per month per year of service for members of Akron Teamsters Local if the Participant terminates employment on or after January 1, 2000 • $20 per month per year of future credited service for members of Atlanta Teamsters Local effective November 1, 1999 • $11 per month per year of service for all other members Different benefit amounts apply for Participants terminated before the effective dates noted above.
Normal retirement	
• Eligibility	Age 65 with five years of plan participation.
• Benefit	Accrued Benefit
Early retirement	
• Eligibility	Age 55 and 10 Years of Service.
• Benefit	Reduced for commencement prior to age 65 according to the following table: **Age** / **Rate** 55 / 42.71% 56 / 46.18% 57 / 50.01% 58 / 54.22% 59 / 58.87% 60 / 64.02% 61 / 69.73% 62 / 76.08% 63 / 83.17% 64 / 91.10% 65 / 100.00%
Late Retirement	
• Benefit	Greater of: 1. Accrued Benefit; 2. Actuarial Equivalent of accrued benefit based on service prior to January 1, 1999.

Schedule SB, Part V — Summary of Plan Provisions

Deferred Vested

• Eligibility	Five years of service.
• Benefit	Accrued benefit reduced by applicable early retirement factor for each year that the early retirement date precedes age 65.

• Applicable early retirement factor

Age	Rate
55	42.71%
56	46.18%
57	50.01%
58	54.22%
59	58.87%
60	64.02%
61	69.73%
62	76.08%
63	83.17%
64	91.10%
65	100.00%

Disability

• Eligibility	10 years of service and qualify for disability benefits under Social Security Act and become disabled while an active employee. However, since all disabled participants have commenced retirement benefits, and there are no longer any employees eligible to participant in the Plan, no further disability benefits are being paid.
• Benefit	Unreduced accrued benefit. Participant continues to earn years of credited service until 7 months after becoming eligible for disability retirement.

Pre-retirement death

• Eligibility	Participant is 100% vested.
• If not early retirement eligible	A monthly annuity determined as if the Participant had terminated on the day before date of death, survived to earliest retirement age, elected a 50% Joint and Survivor Annuity, and died on the following day.
• If early retirement eligible	A monthly annuity determined as if the Participant had commenced receiving a 50% Joint and Survivor Annuity just prior to death.

Form of benefits

• Automatic form for unmarried participants	Single Life Annuity
• Automatic form for married participants	50% Joint and Survivor Annuity.
• Optional forms	Alternatively, the Participant may elect to receive benefits in the form of Single Life Annuity certain (0, 5 or 10 years), Joint and Survivor Annuity (50%, 75% or 100%), or lump sum if $50,000 or less.

Schedule SB, Part V — Summary of Plan Provisions

• Conversion basis	The optional form conversion factors for five- and 10-year period certain options and joint and survivor annuities are based on the following: Participant Mortality: RP 2000 Healthy Annuitant Mortality Table, projected to 2017 using scale AA, blue collar; blended 75% Male/25% Female Joint Annuitant Mortality: RP 2000 Healthy Annuitant Mortality Table, projected to 2017 using scale AA, no collar adjustment; blended 25% Male/75% Female Interest: 6%
• Actuarial equivalence for lump sum payments	The applicable IRC Section 417(e) mortality and IRC Section 417(e) interest rates as of October of the prior year. In 2025, for lump sum payments under $10,000, participants will receive the maximum lump sum produced by using the IRC Section 417(e) interest rates as of August 2024 and October 2024.
Miscellaneous	
• Maximum benefits	Annual benefits may not exceed the limits in IRC Section 415. This limit is indexed annually. For 2025, the limit is $280,000.
• Forfeiture of benefits for missing persons	If the company is unable to locate a participant or beneficiary to whom benefit is payable, the benefit shall be forfeited. The benefit shall be reinstated if a claim for it is made by the participant or the beneficiary.

Benefits included or excluded

Unless noted below, all benefits provided by the plan, as restated effective January 1, 2014 and amended through Amendment #13, are included in this valuation.

- **Late retirement increases:**
  - *Active participants:* The plan provides benefit suspension notices to participants who work beyond normal retirement; therefore, late retirement actuarial increases only apply to participants who defer retirement beyond age 70½. This valuation includes increases for current participants over age 70, if applicable.
  - *Deferred vested participants:* The plan provides a one-time, retroactive payment to deferred vested participants who commence benefit payment over normal retirement age. To approximate the benefit obligation associated with this retroactive payment, benefits for current deferred vested participants over normal retirement age have been adjusted to reflect the value of the missed accumulated payments.
- **Internal Revenue Code limitations:** The limitations of Internal Revenue Code Section 415(b) and 401(a)(17) have been incorporated into our calculations.
- **IRC Section 416 rules for top-heavy plans:** We did not test whether this plan is top-heavy (when the present value of benefits for key employees equals or exceeds 60% of the present value for all participants). However, we expect that the plan is not top-heavy due to the large number of rank-and-file participants; therefore, the funding target and target normal cost do not reflect any liability for top-heavy benefit accruals.

Schedule SB, Part V — Summary of Plan Provisions

Plan provisions specific to funding

Additional benefits included or excluded

- **IRC Section 436 benefit restrictions:**
  - *Unpredictable contingent event benefits:* This valuation excludes restricted contingent event benefits that occurred before the valuation date but includes contingent event benefits which are expected to occur on or after the valuation date regardless of anticipated funding-based limitations.
  - Plan amendments: See above.
  - Prohibited payments: Limitations on prohibited benefits (if any) are reflected for annuity starting dates before the valuation date but are ignored for annuity starting dates on or after the valuation date.
  - Benefit accruals: Not applicable because accruals are frozen.

Plan provision changes since prior valuation

- The plan was amended to increase the maximum threshold for lump sum payments from $10,000 to $50,000. Lump sum for participants between $10,000 and $50,000 are calculated based on the IRC Section 417(e) segment rates from October of the prior year.
- For participants with lump sum values under $10,000, the maximum value produced by the IRC Section 417(e) segment rates from August 2024 and October 2024 are used to determine lump sum payments during 2025. IRC Section 417(e) segment rates from October of the prior year will be used in years thereafter.
- A special one-time lump sum opportunity was offered to certain active and terminated vested participants, with payments made in December 2024.

XPO PENSION PLAN
SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT END OF YEAR)
AS OF DECEMBER 31, 2025

EIN # 94-1444798
PLAN # 005

(a)	(b) Identity of Issuer, Borrower, Lessor or Similar Party	(c) Description of investment including maturity date, rate of interest, collateral, par or maturity value	(d) Cost	(e) Current Value
		Investments held at Northern Trust		
		See attached Northern Trust Company Statement	$ 1,444,211,722	$ 1,440,511,405
			$ 1,444,211,722	$ 1,440,511,405

See accompanying independent auditor's report and notes to financial statements.

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Non-Interest Bearing Cash - USD			
ARS - Argentine peso	276.530	276.53	276.53
AUD - Australian dollar	388,937.330	388,937.33	388,937.33
CAD - Canadian dollar	236,691.020	236,691.02	236,691.02
CHF - Swiss franc	0.030	0.03	0.03
CNH - HK offshore Chinese Yuan Renminbi	-283.750	-283.75	-283.75
CNY - Chinese yuan renminbi	283.410	283.41	283.41
EUR - Euro	272,516.120	272,516.12	272,516.12
GBP - British pound sterling	13,736.760	13,736.76	13,736.76
HKD - Hong Kong dollar	3.760	3.76	3.76
HUF - Hungarian forint	6.430	6.43	6.43
JPY - Japanese yen	37,775.810	37,775.81	37,775.81
MXN - Mexican peso	7.460	7.46	7.46
NOK - Norwegian krone	0.360	0.36	0.36
NZD - New Zealand dollar	372.720	372.72	372.72
THB - Thai baht	0.020	0.02	0.02
TRY - Turkish lira	0.010	0.01	0.01
USD - United States dollar	-11,684,195.170	-11,684,195.17	-11,684,195.17
USD - United States dollar	0.000	6,174.38	6,174.38
ZAR - South African rand	0.060	0.06	0.06
Total - all currencies		**-10,727,696.71**	**-10,727,696.71**
Total Non-Interest Bearing Cash - USD		**-10,727,696.71**	**-10,727,696.71**
Receivables - Other - USD			
Pending foreign exchange purchases: Brazilian real	0.000	2,378.62	2,355.40
Pending foreign exchange purchases: Japanese yen	0.000	2,214,763.00	2,207,816.75
Pending foreign exchange purchases: Mexican peso	0.000	30,838.55	31,733.73
Pending foreign exchange purchases: New Zealand dollar	0.000	1,408,866.42	1,406,146.32

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

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Receivables - Other - USD			
Pending foreign exchange purchases: Turkish lira	0.000	1,886,500.57	1,953,154.46
Pending foreign exchange purchases: United States dollar	0.000	14,617,873.76	14,617,873.76
Total - all currencies		**20,161,220.92**	**20,219,080.42**
Pending trade sales: United States dollar	0.000	1,000,000.00	1,000,000.00
Total - all currencies		**1,000,000.00**	**1,000,000.00**
Pending trade sales: United States dollar	0.000	3,127,504.69	3,127,504.69
Total - all currencies		**3,127,504.69**	**3,127,504.69**
Total Receivables - Other - USD		**24,288,725.61**	**24,346,585.11**
U.S. Government Securities			
United States - USD			
FANNIE MAE BX9727 5% 04-01-2053 CUSIP: 3140NEYZ2	477,968.010	456,160.72	478,657.66
FANNIE MAE FN BY0847 5% 05-01-2053 CUSIP: 3140NG5H9	678,761.320	646,308.03	678,505.14
FED HOME LN MTG 3% DUE 05-01-2052 CUSIP: 3133BANT4	2,216,155.840	1,993,847.73	1,966,397.74
FED HOME LN MTG 6.5% DUE 02-01-2054 CUSIP: 3132DWKQ5	2,211,784.010	2,259,561.98	2,297,727.35
FEDERAL HOME LN MTG CORP POOL #SD8374 6.5% 10-01-2053 CUSIP: 3132DWJT1	800,529.310	817,822.01	832,550.11
FEDERAL HOME LN MTG CORP SER K511 CL A2 4.86% 10-25-2028 SEDOL: BMW6667	200,000.000	204,960.94	204,844.92
FEDERAL HOME LN MTG CORP SR K505 CL A2 4.819% 06-25-2028 CUSIP: 3137HACX2	125,000.000	127,490.23	127,549.69
FEDERAL HOME LOAN MORTGAGE CORP 5.5% 01-01-2054 CUSIP: 3142GQV90	336,667.170	336,561.97	341,844.79

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
FEDERAL HOME LOAN MORTGAGE CORP 5% 02-01-2053 CUSIP: 3132DWGG2	3,282,547.240	3,199,970.65	3,290,616.89
FEDERAL HOME LOAN MORTGAGE CORP 5% 02-01-2053 CUSIP: 3133BVHD0	967,788.230	935,049.77	969,678.36
FEDERAL NATIONAL MORTGAGE ASSOC 4.5% 07-01-2052 CUSIP: 3140QPSU2	1,463,158.420	1,311,012.81	1,437,171.85
FEDERAL NATIONAL MORTGAGE ASSOC 5% 04-01-2054 CUSIP: 3140QUFM3	84,077.680	81,579.98	84,084.79
FHLMC MULTICLASS TRANCHE 00316 5.4 01-25-2029 CUSIP: 3137HBPD0	250,000.000	260,283.20	259,810.85
FHLMC MULTICLASS TRANCHE 00571 3.9% 04-25-2028 SEDOL: BDFKYJ2	189,000.000	189,420.82	189,240.05
FHLMC POOL #RJ1109 5.5% 03-01-2054 CUSIP: 3142GRGT1	820,238.070	799,443.74	832,413.20
FHLMC POOL #SD8331 5.5% 06-01-2053 CUSIP: 3132DWHG1	795,696.050	781,118.62	809,472.84
FHLMC PRIN STRIP PRIN PMT ON 6.875% DEB 2031 03-15-2031 (UNDDATE) SEDOL: BH7R4M2	200,000.000	91,526.00	163,714.54
FHLMC TRANCHE 00177 POOL #3137FPHJ7 2.046 04-25-2029 CUSIP: 3137FPHJ7	124,079.400	120,075.90	120,405.88
FNMA DTD 11/03/2000 6.625 11-15-2030 CUSIP: 31359MGK3	4,200,000.000	5,517,288.00	4,739,307.43
FNMA POOL #AT5897 3% DUE 06-01-2043 REG CUSIP: 3138WTRT5	158,866.090	154,795.18	147,096.29
FNMA POOL #AU3195 3% 08-01-2043 BEO CUSIP: 3138X2RR7	177,680.970	173,100.13	164,442.25
FNMA POOL #BS5591 3.85% DUE 09-01-2037 BEO CUSIP: 3140LGF98	2,901,000.000	2,613,166.41	2,682,562.10
FNMA POOL #BS8281 4.75% 05-01-2038 CUSIP: 3140LKFX6	2,339,000.000	2,175,818.20	2,328,569.18
FNMA POOL #FM2983 4% 05-01-2049 BEO CUSIP: 3140X6J51	4,676,829.320	4,348,355.13	4,531,704.55
FNMA POOL #MA4700 4% 08-01-2052 BEO CUSIP: 31418EGJ3	3,320,164.780	2,930,304.83	3,157,107.44
FNMA POOL #MA4867 4.5% 01-01-2053 BEO CUSIP: 31418EMR8	2,574,896.480	2,412,959.63	2,526,244.25

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
FNMA POOL #MA4894 6% 01-01-2053 BEO CUSIP: 31418ENL0	1,894,015.110	1,917,838.27	1,948,487.72
FNMA POOL #MA5138 5.5% 09-01-2053 BEO CUSIP: 31418EV80	1,561,694.920	1,534,304.23	1,588,369.93
FNMA POOL# CB6989 5.5% 06-01-2053 CUSIP: 3140QSXT3	392,275.800	385,089.18	398,583.65
FNMA 30 YEAR PASS-THROUGHS 6.5% 30 YEARS SETTLES FEBRUARY SEDOL: B8J5WD8	30,000.000	31,183.59	31,185.47
FREDDIE MAC FR QG8742 5.5% 08-01-2053 CUSIP: 3133C9WB5	937,505.230	920,805.93	955,175.46
FREDDIE MAC POOL# WA3243 4.83% 01-01-2039 CUSIP: 3132WWZH8	2,298,733.710	2,329,982.10	2,300,070.19
GNMA II JUMBOS 4% 30 YEARS SETTLES FEBRUARY SEDOL: BMVLXD9	3,300,000.000	3,095,683.59	3,116,815.65
RESOLUTION FDG CORP FED BOOK ENTRY PRIN STRIPS GENERIC PRIN PMT 01-15-2030 SEDOL: 2172413	1,200,000.000	743,340.00	1,028,460.46
RESOLUTION FDG CORP FED BOOK ENTRY PRIN STRIPS GENERIC PRIN PMT 04-15-2030 SEDOL: 2739852	900,000.000	552,303.00	762,596.27
SMALL BUSINESS ADMIN GTD DEV PARTN DEB SER 2025-25 F 5.1% 06-01-2050 CUSIP: 83162C2J1	1,086,384.910	1,086,384.91	1,100,273.04
UNITED STATES OF AMER TREAS BOND 3.125% 11-15-2028 SEDOL: BGRW840	5,719,000.000	6,374,195.32	5,657,118.65
UNITED STATES OF AMER TREAS BONDS 4.125% 08-15-2044 SEDOL: BSLSLK5	4,017,000.000	3,819,072.52	3,700,347.44
UNITED STATES OF AMER TREAS BONDS 4.75% 08-15-2055 SEDOL: BQT2LR2	15,728,500.000	15,734,324.50	15,531,893.75
UNITED STATES OF AMER TREAS BONDS 4.875% 08-15-2045 SEDOL: BVYLB35	9,904,000.000	10,145,690.98	10,037,085.00
UNITED STATES OF AMER TREAS NOTES 4.0% 11-15-2035 SEDOL: BMJ0P87	6,379,000.000	6,325,569.73	6,301,255.94
UNITED STATES OF AMER TREAS NOTES 4.25% 05-15-2035 SEDOL: BPJK9X1	6,110,000.000	6,144,048.78	6,173,964.06
UNITED STATES OF AMER TREAS NOTES DTD 11/15/2022 4.125%11-15-2032 SEDOL: BQXS7B2	23,400,000.000	24,340,805.74	23,703,468.75
UNITED STATES OF AMER TREAS NOTES 2.875%DUE 05-15-2032 REG SEDOL: BPSLLY0	20,252,000.000	20,607,216.25	19,122,318.13

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
UNITED STATES OF AMER TREAS NOTES 4.125% 02-28-2027 SEDOL: BTJX0Q8	3,093,000.000	3,105,111.68	3,113,901.91
UNITED STATES OF AMER TREAS NOTES 4.5% 04-15-2027 SEDOL: BQBC9Y3	563,000.000	568,577.83	569,949.53
UNITED STATES OF AMER TREAS NOTES 4.625%04-30-2029 SEDOL: BLDCKH6	4,600,000.000	4,593,095.17	4,750,757.82
UNITED STATES TREAS BD STRIPPED PRIN PMTZCP 11-15-2043 REG SEDOL: BN801K9	17,960,000.000	8,138,811.85	7,563,096.81
UNITED STATES TREAS BDS 1.875% 11-15-2051 SEDOL: BMCNFZ0	5,000,000.000	2,743,359.38	2,777,539.05
UNITED STATES TREAS BDS 4.625% 11-15-2045 SEDOL: BS84F26	18,338,000.000	18,336,131.97	17,985,566.56
UNITED STATES TREAS NTS 3.75% 05-15-2028 SEDOL: BPJK9W0	1,454,000.000	1,460,020.47	1,462,235.54
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG SEDOL: BM96PV8	82,570,000.000	77,726,748.68	73,742,106.07
UNITED STATES TREAS NTS 2.75% 08-15-2032 SEDOL: BQHM4D1	34,600,000.000	31,111,882.82	32,300,992.27
UNITED STATES TREAS NTS 3.5% 12-15-2028 SEDOL: BWH3WF4	3,198,000.000	3,198,624.61	3,195,501.56
UNITED STATES TREAS NTS 3.625% 08-31-2027 SEDOL: BVDCXT9	2,438,000.000	2,438,666.64	2,443,618.83
UNITED STATES TREAS NTS 3.625% 12-31-2030 SEDOL: BSSBJ14	1,576,900.000	1,572,976.76	1,570,986.63
UNITED STATES TREAS NTS 3.875% 12-31-2032 SEDOL: BSSBHZ4	29,000.000	28,989.20	28,918.44
UNITED STATES TREAS NTS 4.25% 08-15-2035 SEDOL: BQT2LK5	942,000.000	952,344.22	950,831.25
UNITED STATES TREAS SEC STRIPPED INT PMT0% STRIP 15/08/2049 USD 08-15-2049 CUSIP: 912834UY2	3,200,000.000	949,280.00	969,578.85
UNITED STATES TREAS 4.625% 06-15-2027 SEDOL: BS0C7Z5	40,000.000	40,603.13	40,642.19
US TREASURY N/B 3.375% 05-15-2033 SEDOL: BQYLTK3	4,600,000.000	4,468,468.75	4,429,656.25
US TREASURY N/B 3.5% 10-15-2028 SEDOL: BV98T60	2,725,000.000	2,720,223.92	2,723,084.00

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
US TREASURY N/B 4.75% 02-15-2045 SEDOL: BNZD2R5	6,363,000.000	6,258,063.08	6,353,803.49
UTD STATES TREAS ZERO CPN 0% DUE 08-15-2042 SEDOL: BN7ZZC5	800,000.000	327,050.80	352,894.46
UTD STATES TREAS ZERO CPN 0% DUE 11-15-2042 SEDOL: BN7ZZ70	900,000.000	345,825.00	391,856.82
UTD STATES TREAS ZERO CPN 0% DUE 11-15-2043 SEDOL: BQ1K378	8,750,000.000	2,533,912.50	3,586,097.20
UTD STATES TREAS 3.625% DUE 08-31-2030 SEDOL: BVDCXS8	1,283,000.000	1,284,905.32	1,279,541.92
Total United States - USD		**315,929,495.01**	**311,402,347.15**
Total U.S. Government Securities		**315,929,495.01**	**311,402,347.15**
Corporate Debt Instruments - Preferred			
United Kingdom - USD			
LLOYDS BANK PLC 0%-VAR SNR 02/04/2032 USD SEDOL: B7KDP57	400,000.000	306,000.00	299,608.40
Total United Kingdom - USD		**306,000.00**	**299,608.40**
United States - USD			
CHUBB CORP 6.5% DUE 05-15-2038 SEDOL: B87C800	775,000.000	1,037,359.37	879,677.84
CONNECTICUT LIGH 2.05% DUE 07-01-2031 SEDOL: BND8HX3	50,000.000	49,865.00	44,465.05
ENTERGY LA LLC FIXED 2.9% DUE 03-15-2051 SEDOL: BJN50H1	656,000.000	625,296.51	412,722.95
ENTERGY LA LLC 4.2% 04-01-2050 SEDOL: BJKGSC8	83,000.000	68,585.24	66,481.37
Total United States - USD		**1,781,106.12**	**1,403,347.21**
Total Corporate Debt Instruments - Preferred		**2,087,106.12**	**1,702,955.61**

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Australia - USD			
BHP BILLITON FIN USA LTD 5.75% 09-05-2055 CUSIP: 055451BM9	450,000.000	454,681.02	460,587.41
CARBON REVOLUTION 8.5% DUE 05-15-2027 CUSIP: 14115DAA2	120,413.000	120,364.93	119,208.87
CSL FIN PLC GTD SR NT 144A 4.05% 04-27-2029 CUSIP: 12661PAB5	510,000.000	501,004.83	508,445.08
MACQUARIE GROUP LTD SR NT FIXED/FLTG 144A 1.629% 09-23-2027 CUSIP: 55607PAF2	1,400,000.000	1,342,198.66	1,375,028.51
PVTPL GLENCORE FDG LLC 4.907% 04-01-2028 SEDOL: BMHSF05	282,000.000	287,225.46	286,785.44
PVTPL GLENCORE FUNDING LLC 5.371% 04-04-2029 SEDOL: BRS7X02	1,235,000.000	1,255,177.74	1,275,199.94
PVTPL GOODMAN US FIN THREE LLC 3.7% DUE 03-15-2028 SEDOL: BD35F63	500,000.000	498,155.00	494,861.95
PVTPL GOODMAN US FINANCE SIX LLC 5.125% 10-07-2034 SEDOL: BSVM066	300,000.000	298,656.00	301,982.96
PVTPL MACQUARIE BK LTD 5.272% 07-02-2027 CUSIP: 55608PBT0	277,000.000	283,132.78	282,885.73
PVTPL SANTOS FINANCE LTD 3.649% DUE 04-29-2031 BEO CUSIP: 803014AA7	800,000.000	801,652.00	749,531.20
PVTPL SANTOS FINANCE LTD 6.875% 09-19-2033 CUSIP: 803014AB5	300,000.000	298,782.00	328,107.00
PVTPL WOODSIDE FIN LTD FIXED 4.5% 03-04-2029 BEO CUSIP: 980236AQ6	100,000.000	99,817.00	100,034.97
TRANSURBAN FIN CO 3.375% DUE 03-22-2027 CUSIP: 89400PAG8	373,000.000	365,917.57	370,441.58
WOODSIDE FIN LTD 5.1% 09-12-2034 CUSIP: 980236AR4	1,200,000.000	1,196,928.00	1,188,762.26
Total Australia - USD		**7,803,692.99**	**7,841,862.90**
Belgium - USD			
ANHEUSER BUSCH INBEV WOR 5.55% 01-23-2049 SEDOL: BJ555R4	619,000.000	634,641.78	619,395.88
ANHEUSER BUSCH INBEV WORLDWIDE INC 5.0% 06-15-2034 SEDOL: BQ9D7Y4	298,000.000	296,796.08	308,440.96
ANHEUSER-BUSCH INBEV WORLDWIDE INC 4.75% 01-23-2029 SEDOL: BJ88GM2	1,485,000.000	1,500,644.50	1,515,824.28

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Belgium - USD			
Total Belgium - USD		**2,432,082.36**	**2,443,661.12**
Bermuda - USD			
ASPEN INSURANCE HLDGS 5.75% 07-01-2030 SEDOL: BTCJS70	793,000.000	797,162.50	827,420.51
Total Bermuda - USD		**797,162.50**	**827,420.51**
Brazil - USD			
PVTPL RIO OIL FIN TR 8.2% DUE 04-06-2028 CUSIP: 76716XAC6	463,125.000	149,268.75	478,176.56
RIO OIL FIN TR 9.75% 01-06-2027 CUSIP: 76716XAB8	275,998.950	271,494.81	284,002.92
VALE OVERSEAS LTD 6.4% 06-28-2054 SEDOL: BNZHZ45	180,000.000	178,450.67	183,690.00
Total Brazil - USD		**599,214.23**	**945,869.48**
Canada - USD			
BROOKFIELD FIN INC FIXED 4.7% 09-20-2047 SEDOL: BZ0WZL6	300,000.000	302,753.14	260,387.53
BROOKFIELD FIN INC NT 2.724% 04-15-2031 SEDOL: BMCKZ40	855,000.000	758,388.52	783,757.41
BROOKFIELD FIN INC 5.968% 03-04-2054 SEDOL: BSLL988	1,275,000.000	1,285,200.25	1,290,098.95
CANADIAN NAT RES LTD NT 5% 12-15-2029 CUSIP: 136385BD2	1,015,000.000	1,011,415.21	1,041,398.47
CANADIAN NATIONAL RAILWAYS CO 6.125% DUE11-01-2053 SEDOL: BQ6C3B3	281,000.000	281,500.20	301,136.61
CANADIAN NATL RAILWAY 4.375% 09-18-2034 SEDOL: BMZMBB2	260,000.000	257,621.02	256,072.12
CANADIAN PAC RY CO NEW 3.0% DUE 12-02-2041 BEO SEDOL: BP8KQ19	171,000.000	124,599.66	128,180.29
CANADIAN PAC RY CO NEW 3.1% 12-02-2051 SEDOL: BP8KQ20	825,000.000	802,135.55	549,284.69
CANADIAN PAC RY CO NEW 5.2% 03-30-2035 SEDOL: BPCQLT6	313,000.000	311,453.26	322,886.38

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Canada - USD			
CANADIAN PAC RY CO 4.8% 03-30-2030 SEDOL: BPCT8B6	1,250,000.000	1,257,665.25	1,278,894.59
CDN NAT RES LTD FIXED 4.95% DUE 06-01-2047 SEDOL: BF47XX5	29,000.000	30,856.98	25,616.46
CDN NAT RES LTD 3.85% DUE 06-01-2027 SEDOL: BF47XV3	285,000.000	283,831.50	284,254.43
CDN NAT RES LTD 6.25% DUE 03-15-2038 SEDOL: B7YB643	200,000.000	216,134.00	212,565.97
CDN PAC RY CO NEW 5.75% DUE 01-15-2042 SEDOL: B6SWNL1	1,275,000.000	1,457,173.50	1,267,841.70
CDN PAC RY CO NEW 5.95% DUE 05-15-2037 SEDOL: B1X9JN6	835,000.000	1,051,124.00	900,282.69
CI FINANCIAL CORP 7.5% 05-30-2029 CUSIP: 125491AT7	600,000.000	593,880.00	636,965.80
ENBRIDGE INC 5.2% 11-20-2035 SEDOL: BSPVH57	996,000.000	993,161.40	1,005,408.33
FAIRFAX FINANCIAL HLDGS LTD 6.1% 03-15-2055 CUSIP: 303901BU5	200,000.000	199,170.00	201,216.08
FAIRFAX FINL HLDGS LTD 6.0% 12-07-2033 CUSIP: 303901BN1	100,000.000	99,252.00	106,146.23
PVTPL ANTARES HOLDINGS 6.35% 10-23-2029 SEDOL: BSF06C4	250,000.000	249,050.00	255,124.55
PVTPL CONSTELLATION SOFTWARE INC 5.158% 02-16-2029 CUSIP: 21037XAC4	745,000.000	753,108.51	759,596.99
PVTPL ELEMENT FLEET MGMT CORP 5.643% 03-13-2027 CUSIP: 286181AM4	990,000.000	1,005,373.92	1,006,947.05
ROGERS COMMUNICATIONS INC 3.8% 03-15-2032 CUSIP: 775109CH2	1,585,000.000	1,469,726.07	1,495,747.19
ROYAL BK CDA 6% DUE 11-01-2027 SEDOL: BV8CZ32	208,000.000	216,153.60	215,972.86
TORONTO-DOMINION BANK TRANCHE # TR 005561.2% 06-03-2026 CUSIP: 89114TZD7	260,000.000	259,887.60	257,033.22
TRANSCANADA TR FLTG RT 5.3% DUE 03-15-2077 CUSIP: 89356BAC2	2,825,000.000	2,819,031.25	2,824,601.39
TRANSCANADA TR FLTG RT 5.5% DUE 09-15-2079 CUSIP: 89356BAE8	1,050,000.000	1,066,062.50	1,042,156.82

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Canada - USD			
TRANSCANADA TR FLTG RT 5.875% DUE 08-15-2076 SEDOL: BQ98578	450,000.000	432,562.50	450,550.80
Total Canada - USD		**19,588,271.39**	**19,160,125.60**
China - USD			
PROSUS N V SR NT 144A 3C7 4.987% 01-19-2052 CUSIP: 74365PAJ7	1,575,000.000	1,473,001.99	1,252,201.12
PVTPL PROSUS N V 4.027% DUE 08-03-2050/08-03-2020 BEO SEDOL: BQXS1C1	1,050,000.000	1,040,703.66	730,220.05
Total China - USD		**2,513,705.65**	**1,982,421.17**
France - EUR			
NEW IMMO HOL SA. 2.75% SNR 26/11/2026 EUR SEDOL: BL1GTP1	700,000.000	684,983.29	820,097.17
Total France - EUR		**684,983.29**	**820,097.17**
France - USD			
PVTPL BNP PARIBAS SUB MED TERM NT PROGRAM 2.588% DUE 08-12-2035 CUSIP: 09659T2B6	325,000.000	285,194.00	294,057.90
PVTPL BNP PARIBAS 4.625% 03-13-2027 SEDOL: BYVL6P6	475,000.000	506,174.71	476,830.65
PVTPL BNP PARIBAS 5.283%11-19-2030 CUSIP: 09659W2Z6	870,000.000	878,335.67	896,146.26
PVTPL BNP PARIBAS 5.906% 11-19-2035 CUSIP: 09659T2D2	325,000.000	319,634.25	337,986.85
PVTPL BPCE SA 6.027% 05-28-2036 CUSIP: 056121AB2	250,000.000	250,000.00	262,725.59
PVTPL BPCE SA 7.003% 10-19-2034 CUSIP: 05571AAS4	500,000.000	500,000.00	557,576.11
TOTAL CAP INTL 3.127% DUE 05-29-2050 REG SEDOL: BMYC5X3	839,000.000	804,319.37	561,347.91
TOTALENERGIES CAPITAL S.A. 5.275% 09-10-2054 SEDOL: BQYKPK2	624,000.000	618,254.27	587,326.34
TOTALENERGIES CAPITAL SA 5.488% 04-05-2054 SEDOL: BPW6WH1	845,000.000	832,654.05	820,934.26

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
France - USD			
Total France - USD		**4,994,566.32**	**4,794,931.87**
Germany - USD			
BAYER US FIN II 4.875% DUE 06-25-2048 SEDOL: BD103H7	2,400,000.000	2,353,322.30	2,045,156.57
PVPTL BAYER US FIN II LLC 4.625% 06-25-2038 SEDOL: BYZMHJ6	1,375,000.000	1,353,495.00	1,262,747.57
PVTPL BAYER US FIN LLC 6.5% 11-21-2033 CUSIP: 07274EAL7	1,400,000.000	1,396,346.00	1,517,794.22
PVTPL BAYER US FIN LLC 6.875% 11-21-2053 SEDOL: BLFDKP5	275,000.000	277,846.25	298,019.65
PVTPL BMW US CAPITAL LLC FLTG RT 144A 03-19-2027 SEDOL: BQLQ9D4	1,000,000.000	1,000,000.00	1,003,918.27
PVTPL DAIMLER TRUCK FIN NORTH AMER LLC 4.65% 10-12-2030 SEDOL: BVDB7K5	1,062,000.000	1,064,364.78	1,070,451.85
PVTPL DAIMLER TRUCK FIN NORTH AMER LLC 5.125% DUE 01-19-2028 BEO SEDOL: BQFMBZ4	279,000.000	284,295.42	284,359.85
PVTPL RWE FINANCE US LLC 5.125% 09-18-2035 SEDOL: BVN6QF8	500,000.000	497,295.00	498,504.02
PVTPL SIEMENS FUNDING BV 5.8% 05-28-2055 CUSIP: 82622RAF3	1,156,000.000	1,155,049.92	1,207,849.25
PVTPL SIEMENS FUNDING BV 5.9% 05-28-2065 CUSIP: 82622RAG1	200,000.000	198,010.00	209,491.58
VOLKSWAGEN GROUP 4.35% DUE 06-08-2027 SEDOL: BNK93J7	284,000.000	283,948.88	284,459.55
VOLKSWAGEN GROUP 5.05% DUE 03-27-2028 SEDOL: BQLQ8Y8	500,000.000	499,380.00	507,739.19
VOLKSWAGEN GROUP 5.25% DUE 03-22-2029 SEDOL: BMTYVT2	900,000.000	899,738.75	919,890.24
Total Germany - USD		**11,263,092.30**	**11,110,381.81**
Hong Kong - USD			
PVTPL AIA GROUP LTD GLOBAL MEDIUM TERM 4.95% 03-30-2035 CUSIP: 00131LAR6	580,000.000	562,830.84	585,195.48
Total Hong Kong - USD		**562,830.84**	**585,195.48**

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
India - USD			
PVTPL ADANI ELECTRICITY MUMBAI LTD SR SECD NT 144A 3.949% DUE 02-12-2030 CUSIP: 00654GAA1	349,000.000	349,000.00	325,278.83
Total India - USD		**349,000.00**	**325,278.83**
Ireland - USD			
AERCAP IRELAND CAP DESIGNATED ACTIVITY C6.1% 01-15-2027 SEDOL: BR82H83	278,000.000	283,409.88	283,275.93
AERCAP IRELAND CAP DESIGNATED SR NT 6.45% 04-15-2027 CUSIP: 00774MBG9	1,465,000.000	1,506,993.94	1,505,118.92
PVTPL AVOLON HOLDINGS FNDG LTD 4.95% 10-15-2032 CUSIP: 05401ABC4	1,200,000.000	1,190,724.00	1,188,912.86
Total Ireland - USD		**2,981,127.82**	**2,977,307.71**
Italy - USD			
INTESA SANPAOLO S FLTG RT 7.778% DUE 06-20-2054 CUSIP: 46115HCB1	425,000.000	472,374.75	506,464.81
PVTPL ENEL FIN INTL S A GTD NT 144A 6.8%DUE 09-15-2037/09-20-2007 BEO CUSIP: 29268BAC5	600,000.000	750,000.00	674,288.77
PVTPL ENEL FINANCE INTL NV 5.0% 09-30-2035 CUSIP: 29278GBH0	200,000.000	197,270.00	199,052.27
PVTPL ENI S P A 5.5% 05-15-2034 CUSIP: 26874RAN8	200,000.000	198,666.00	206,627.56
PVTPL FIBERCOP SPA 7.721% 06-04-2038 CUSIP: 683879AH3	636,000.000	705,837.93	637,273.27
PVTPL INTESA SANPAOLO SPA 4.95% DUE 06-01-2042 BEO CUSIP: 46115HBS5	1,400,000.000	1,415,300.00	1,194,742.74
PVTPL UNICREDIT SPA 5.459% DUE 06-30-2035/06-30-2030 BEO CUSIP: 904678AS8	750,000.000	781,800.00	765,251.67
PVTPL1 ENEL FINANCE INTL NV 6.0% 10-07-2039/10-07-2009 BEO SEDOL: B4SR7B0	1,275,000.000	1,545,578.12	1,341,524.50
UNICREDIT SPA 7.296% DUE 04-02-2034 CUSIP: 904678AQ2	1,225,000.000	1,225,000.00	1,314,472.40
Total Italy - USD		**7,291,826.80**	**6,839,697.99**

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Japan - USD			
MITSUBISHI UFJ FINANCIAL GROUP INC 5.406% DUE 04-19-2034 CUSIP: 606822DC5	600,000.000	600,000.00	627,901.18
MITSUBISHI UFJ 5.133% DUE 07-20-2033 CUSIP: 606822CK8	2,100,000.000	2,100,000.00	2,159,482.06
NOMURA HLDGS INC FLTG 07-02-2027 CUSIP: 65535HBQ1	600,000.000	600,000.00	604,739.80
PVTPL JAPAN TOBACCO INC 5.85% 06-15-2035 CUSIP: 471105AE6	400,000.000	398,896.00	427,166.38
PVTPL NTT FINANCE CORP 5.171% 07-16-2032 SEDOL: BPCQR98	200,000.000	200,000.00	205,616.96
TAKEDA PHARMACEUTICAL CO LTD 2.05% DUE 03-31-2030 BEO CUSIP: 874060AX4	765,000.000	673,836.63	699,628.13
Total Japan - USD		**4,572,732.63**	**4,724,534.51**
Luxembourg - USD			
JAB HLDGS B V SUSTAINABILITY LKD SR NT 4.5% 04-08-2052 CUSIP: 46653KAC2	500,000.000	359,630.00	390,032.52
Total Luxembourg - USD		**359,630.00**	**390,032.52**
Mexico - EUR			
MEXICO(UTD MEX ST) 3.5% SNR 19/09/2029 EUR1000 SEDOL: BVN5N09	200,000.000	234,204.61	234,551.02
Total Mexico - EUR		**234,204.61**	**234,551.02**
Mexico - USD			
GRUPO TELEVISA S A 6.125% DUE 01-31-2046 SEDOL: BZ1N3D6	950,000.000	979,404.20	722,703.86
Total Mexico - USD		**979,404.20**	**722,703.86**
Netherlands - USD			
ING GROEP N V 5.55% 03-19-2035 SEDOL: BRQN2X8	1,000,000.000	1,000,000.00	1,041,997.37
KONINKLIJKE 6.875% DUE 03-11-2038 SEDOL: B3C8RK1	1,675,000.000	2,181,313.80	1,884,229.64

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Netherlands - USD			
NEXT E GO MOBILE 9.75% DUE 06-30-2027 CUSIP: 652935AA5	100,000.000	99,250.00	96,237.00
NXP B V/NXP FDG LLC/NXP USA INC 4.4% DUE06-01-2027 BEO CUSIP: 62954HBE7	212,000.000	212,828.92	212,946.23
NXP B V/NXP FDG LLC/NXP USA INC 5.0% 01-15-2033 CUSIP: 62954HBB3	1,175,000.000	1,149,077.61	1,195,635.53
NXP B V/NXP FUNDING LLC/NXP USA INC 3.15% 05-01-2027 CUSIP: 62954HAX6	1,155,000.000	1,124,264.53	1,141,666.13
Total Netherlands - USD		**5,766,734.86**	**5,572,711.90**
Norway - USD			
EQUINOR ASA FIXED 3.7% DUE 04-06-2050 SEDOL: BM8MM72	166,000.000	164,779.90	126,282.39
Total Norway - USD		**164,779.90**	**126,282.39**
Qatar - USD			
PVTPL RAS LAFFAN LIQUIFIED NAT GAS 6.332SNR BDS 30/09/27 USD1000 'REGS' SEDOL: B1FKZP1	102,200.000	109,992.75	103,266.80
Total Qatar - USD		**109,992.75**	**103,266.80**
South Africa - USD			
PVTPL PROSUS N V 3.832% DUE 02-08-2051/12-08-2020 BEO CUSIP: 74365PAE8	2,350,000.000	2,282,849.23	1,570,712.65
Total South Africa - USD		**2,282,849.23**	**1,570,712.65**
Spain - USD			
BANCO BILBAO VISCAYA ARG 6.033% 03-13-2035 SEDOL: BSLM0D3	400,000.000	400,000.00	425,964.11
Total Spain - USD		**400,000.00**	**425,964.11**
Switzerland - USD			
PVTPL UBS GROUP AG 1.494% 08-10-2027 CUSIP: 902613AH1	700,000.000	672,037.71	688,868.54

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Switzerland - USD			
PVTPL UBS GROUP AG 2.746% DUE 02-11-2033BEO CUSIP: 902613AK4	875,000.000	688,840.64	785,754.76
PVTPL UBS GROUP AG 4.151% 12-23-2029 CUSIP: 225401BK3	500,000.000	500,000.00	499,715.32
PVTPL UBS GROUP AG 5.379% 09-06-2045 CUSIP: 902613BM9	1,217,000.000	1,208,550.02	1,197,379.32
PVTPL UBS GROUP AG 6.301% 09-22-2034 CUSIP: 225401BG2	500,000.000	500,000.00	546,314.33
Total Switzerland - USD		**3,569,428.37**	**3,718,032.27**
United Kingdom - EUR			
VMED O2 UK FING I 5.625% SNR SEC 15/04/32 EUR SEDOL: BMYRTQ9	500,000.000	599,787.79	592,343.42
Total United Kingdom - EUR		**599,787.79**	**592,343.42**
United Kingdom - GBP			
BARCLAYS PLC 5.851%-FRN SNR 21/03/35 GBP SEDOL: BSHSL21	200,000.000	257,953.79	276,780.49
ROLLS ROYCE 5.75% GTD SNR 15/10/27 GBP SEDOL: BMTLNX1	300,000.000	451,129.25	412,497.44
TESCO PROP FIN 6 PLC 5.4111% BDS 13/07/2044 GBP100000 SEDOL: B9JST33	170,002.190	201,964.77	222,641.96
TESCO PROPERTY 1 7.6227% M/BKD 13/07/39 GBP SEDOL: B60ZTR6	288,933.610	424,049.65	439,894.54
TESCO PROPERTY 2 6.0517% M/BKD 13/10/39 GBP SEDOL: B41QB01	204,922.420	342,486.02	285,552.40
VIRGIN MEDIA SEC F 4.25% GTD 15/01/2030 GBP SEDOL: BKLXG54	300,000.000	369,690.00	371,803.43
Total United Kingdom - GBP		**2,047,273.48**	**2,009,170.26**
United Kingdom - USD			
B A T CAP CORP NT 5.65% 03-16-2052 SEDOL: BNNMNV5	225,000.000	217,131.75	213,466.37
B A T CAP CORP 4.39% 08-15-2037 SEDOL: BLR99P4	1,209,000.000	1,080,161.08	1,116,076.90

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United Kingdom - USD			
B A T CAP CORP 4.54% 08-15-2047 SEDOL: BLR9BY7	300,000.000	307,028.00	249,773.04
B A T CAP CORP 4.758% DUE 09-06-2049 SEDOL: BJSFMZ8	1,498,000.000	1,578,224.75	1,269,407.00
BARCLAYS PLC FIXED 6.224% 05-09-2033 SEDOL: BQYLTG9	1,600,000.000	1,600,000.00	1,724,200.50
BARCLAYS PLC 4.337% DUE 01-10-2028 SEDOL: BD72SC7	284,000.000	284,499.84	284,691.55
BARCLAYS PLC 4.836% 05-09-2028 SEDOL: BDGKSN3	400,000.000	388,060.00	403,479.23
BARCLAYS PLC 5.2% DUE 05-12-2026 SEDOL: BD8ZS14	850,000.000	857,269.50	853,706.59
BARCLAYS PLC 5.501% DUE 08-09-2028 SEDOL: BQHM3S9	865,000.000	878,243.07	883,878.72
BARCLAYS PLC 7.119% 06-27-2034 SEDOL: BRJTTN2	1,025,000.000	1,053,960.00	1,149,547.08
BAT CAPITAL CORP 6.25% 08-15-2055 SEDOL: BV6KM71	1,077,000.000	1,075,242.19	1,114,013.36
BAT CAPITAL CORPORATION 7.081% DUE 08-02-2053 SEDOL: BRJ50G0	350,000.000	373,563.50	398,054.06
HSBC HLDGS PLC FLTG RT 5.79% DUE 05-13-2036 SEDOL: BTPGNP1	504,000.000	504,675.36	533,576.07
HSBC HLDGS PLC 5.13% 11-19-2028 SEDOL: BT6NWP4	213,000.000	217,015.05	216,990.16
HSBC HLDGS PLC 5.133% DUE 11-06-2036 SEDOL: BSLP753	2,000,000.000	2,000,000.00	2,010,600.22
HSBC HLDGS PLC 6.5% DUE 05-02-2036 SEDOL: B9KBXK6	4,200,000.000	5,347,015.76	4,678,082.68
HSBC HLDGS PLC 6.5% DUE 09-15-2037 SEDOL: BFN0JF9	475,000.000	607,748.25	522,067.04
HSBC HOLDINGS PLC 5.13% 03-03-2031 SEDOL: BSJQQ39	2,010,000.000	2,007,313.99	2,061,688.72
HSBC HOLDINGS PLC 5.402% DUE 08-11-2033 SEDOL: BP4ZFB1	825,000.000	825,000.00	855,833.64
HSBC HOLDINGS PLC 6.332% 03-09-2044 SEDOL: BPH14Q4	492,000.000	490,751.09	540,590.07

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United Kingdom - USD			
LLOYDS BANKING GROUP PLC TIER 2 SUB NT 6.068% 06-13-2036 SEDOL: BTCHFN9	711,000.000	723,535.34	749,205.19
LLOYDS BANKING GROUP PLC 4.425% 11-04-2031 SEDOL: BVK6K59	575,000.000	575,488.52	573,677.55
LLOYDS BKG GROUP FIXED 7.953% DUE 11-15-2033 SEDOL: BP6WW19	850,000.000	924,014.50	990,348.92
LLOYDS BKG GROUP PLC 4.943% 11-04-2036 SEDOL: BWD65G9	200,000.000	200,000.00	198,236.18
LLOYDS BKG GROUP PLC 5.462% 01-05-2028 SEDOL: BRJC5L1	279,000.000	282,950.64	282,771.98
LLOYDS BKG GROUP PLC 5.679% 01-05-2035 SEDOL: BRJC5M2	500,000.000	500,775.00	527,178.04
MAREX GROUP PLC 5.829% 05-08-2028 CUSIP: 566539AB8	100,000.000	100,499.00	101,645.96
NATIONAL GRID PLC 5.809% 06-12-2033 SEDOL: BQWSLD3	1,400,000.000	1,400,000.00	1,491,198.03
NATWEST GROUP PLC 5.778% 03-01-2035 SEDOL: BQBBVP5	1,500,000.000	1,500,000.00	1,589,091.72
NATWEST GROUP PLC 5.808% DUE 09-13-2029 SEDOL: BQ80FK8	665,000.000	693,116.20	692,890.29
PVTPL ASHTEAD CAP INC 5.8% 04-15-2034 SEDOL: BPG9Q52	905,000.000	911,131.81	950,154.76
PVTPL BAE SYS PLC NT 5.25% 03-26-2031 CUSIP: 05523RAK3	1,110,000.000	1,126,290.04	1,154,707.34
PVTPL BAE SYS PLC 5.0% 03-26-2027 CUSIP: 05523RAH0	213,000.000	215,562.39	215,580.27
PVTPL BAE SYSTEMS PLC 5.5% 03-26-2054 CUSIP: 05523RAM9	750,000.000	763,020.00	754,011.69
PVTPL IMPERIAL BRANDS FIN PLC 6.375% 07-01-2055 CUSIP: 45262BAL7	400,000.000	402,140.00	409,626.42
PVTPL MACQUARIE AIRFINANCE HLDGS LTD 5.2% 03-27-2028 CUSIP: 55609NAF5	1,426,000.000	1,430,442.98	1,448,043.36
PVTPL VMED O2 UK FING I PLC 4.25% DUE 01-31-2031 CUSIP: 92858RAA8	500,000.000	500,000.00	456,094.80
RELX CAP INC 4.75% 03-27-2030 SEDOL: BMHSY64	750,000.000	753,504.32	765,407.57

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Corporate Debt Instruments - Other			
United Kingdom - USD			
VODAFONE GROUP PLC VAR RT 5.125% DUE 06-04-2081 CUSIP: 92857WBX7	625,000.000	625,000.00	490,515.95
VODAFONE GROUP PLC 7% DUE 04-04-2079 SEDOL: BJWZHR1	650,000.000	650,000.00	688,553.05
Total United Kingdom - USD		**35,970,373.92**	**35,608,662.07**
United States - USD			
ABBVIE INC 4.25% DUE 11-21-2049 REG SEDOL: BJDRSH3	1,950,000.000	1,974,082.38	1,611,837.81
ABBVIE INC 5.05% 03-15-2034 SEDOL: BSNSFL2	150,000.000	149,527.50	154,407.92
ABBVIE INC 5.2% 03-15-2035 SEDOL: BR3T3L4	500,000.000	503,535.00	518,431.76
ABBVIE INC 5.35% 03-15-2044 SEDOL: BSNTZ71	318,000.000	317,561.16	315,396.60
ABBVIE INC 5.4% 03-15-2054 SEDOL: BSNSFM3	3,723,000.000	3,767,005.50	3,632,193.27
ABBVIE INC 5.5% 03-15-2064 SEDOL: BSNTZ60	558,000.000	555,913.08	544,280.79
ABBVIE INC 5.6% 03-15-2055 SEDOL: BQXV0P6	154,000.000	153,615.00	155,026.40
AEP TEX INC SR NT SER J 3.45% 05-15-2051 SEDOL: BMTQPS5	150,000.000	149,553.00	101,708.06
AEP TRANSM CO LLC 4.25% DUE 09-15-2048 SEDOL: BG0ZDS5	700,000.000	825,489.00	577,105.80
AEP TRANSM CO LLC 5.375% DUE 06-15-2035 CUSIP: 00115AAS8	1,125,000.000	1,118,520.00	1,163,031.44
AEP TRANSMISSION CO LLC 2.75% 08-15-2051 SEDOL: BM9STY5	17,000.000	10,444.12	10,503.60
AGL CAP CORP 4.4% DUE 06-01-2043 SEDOL: B98CZ49	1,600,000.000	1,325,456.00	1,373,390.77
AGREE LTD 2.9% DUE 10-01-2030 SEDOL: BKSGR42	1,110,000.000	1,007,801.03	1,039,554.64
AIR LEASE CORP MED 3.25% DUE 10-01-2029 SEDOL: BJSF9H9	1,200,000.000	1,124,405.58	1,146,479.86
ALABAMA POWER CO SR NT 3% 03-15-2052 SEDOL: BMV9VD9	400,000.000	399,296.00	259,830.74

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
ALABAMA POWER CO 3.7% 12-01-2047 SEDOL: BZ4F287	575,000.000	574,258.25	440,325.96
ALABAMA PWR CO 4.3% DUE 01-02-2046 SEDOL: BDFY6J8	475,000.000	476,354.50	402,796.96
ALEXANDRIA REAL 3.95% DUE 01-15-2028 SEDOL: BDFD446	685,000.000	672,966.48	682,180.16
ALLY FINL INC SR NT FIXED / FLTG 6.992% 06-13-2029 CUSIP: 02005NBT6	400,000.000	400,000.00	422,494.61
ALPHABET INC SR BD 5.7% 11-15-2075 CUSIP: 02079KBB2	1,364,000.000	1,353,920.04	1,347,976.47
ALPHABET INC 5.25% 15 MAY 2055 SEDOL: C04BMT0	81,000.000	79,804.76	77,909.94
ALPHABET INC 5.3% 05-15-2065 CUSIP: 02079KAN7	111,000.000	108,659.48	104,737.66
ALPHABET INC 5.35% 11-15-2045 CUSIP: 02079KAZ0	550,000.000	548,784.50	548,150.36
ALPHABET INC 5.45% 11-15-2055 CUSIP: 02079KBA4	2,978,000.000	2,958,345.20	2,930,733.84
ALTRIA GROUP INC 3.7% DUE 02-04-2051/02-04-2021 REG SEDOL: BKPSY06	2,055,000.000	1,412,474.75	1,457,505.08
ALTRIA GROUP INC 4.45% DUE 05-06-2050/05-06-2020 REG CUSIP: 02209SBK8	225,000.000	223,195.50	180,890.71
ALTRIA GROUP INC 5.95% DUE 02-14-2049 SEDOL: BFZ5800	325,000.000	426,130.25	325,659.72
AMAZON COM INC 5.45% 11-20-2055 SEDOL: BV9C940	2,459,000.000	2,447,123.03	2,408,666.95
AMAZON.COM INC 3.95% 04-13-2052 SEDOL: BLPP103	381,000.000	304,960.02	298,694.20
AMERICAN AIRLS 2015-1 PASS THRU TRS 3.375% DUE 05-01-2027 SEDOL: BW9P7W0	768,019.050	744,978.48	758,122.28
AMERICAN ELEC PWR CO INC 5.8% 03-15-2056 CUSIP: 02557TAE9	676,000.000	667,333.68	671,106.06
AMERICAN EXPRESS CO 4.804% 10-24-2036 SEDOL: BVMNLV1	717,000.000	717,000.00	709,365.20
AMERICAN EXPRESS CO 5.085% 01-30-2031 SEDOL: BMCZSD5	1,490,000.000	1,507,765.54	1,536,917.11

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Corporate Debt Instruments - Other			
United States - USD			
AMERICAN HOMES 4 RENT L P 4.95% 06-15-2030 SEDOL: BTZQDK6	615,000.000	615,459.70	627,857.80
AMERICAN HOMES 4 RENT 5.25% 03-15-2035 SEDOL: BSTKNN0	465,000.000	451,225.77	472,793.31
AMERICAN HONDA FINANCE 5.15% 07-09-2032 SEDOL: BTQN0Z0	777,000.000	777,681.98	799,707.85
AMERICAN INTL GROUP INC 5.45% 05-07-2035 CUSIP: 026874DX2	524,000.000	525,224.27	547,029.22
AMERICAN TOWER CORP NEW 5.65% 03-15-2033 SEDOL: BQ0L651	500,000.000	497,720.00	527,623.29
AMERN ELEC PWR CO 4.3% DUE 12-01-2028 SEDOL: BGPVD00	417,000.000	416,504.66	420,118.05
AMERN EXPRESS CO FLTG RT 5.442% DUE 01-30-2036 SEDOL: BV0XZV1	139,000.000	140,709.70	144,637.33
AMERN EXPRESS CR 4.65% DUE 07-15-2029 CUSIP: 02589BAE0	250,000.000	253,193.36	253,441.35
AMERN TOWER CORP 4.9% DUE 03-15-2030 SEDOL: BT9P1V6	455,000.000	464,686.95	465,064.27
AMGEN INC FIXED 3.15% 02-21-2040 CUSIP: 031162CR9	454,000.000	439,243.62	358,895.15
AMGEN INC FIXED 5.15% 03-02-2028 CUSIP: 031162DP2	279,000.000	285,598.35	285,622.85
AMGEN INC NEW ISSUE 30YR 4.2% 02-22-2052 SEDOL: BN7KZX1	209,000.000	204,800.55	166,478.17
AMGEN INC 2.77% 09-01-2053 SEDOL: BN0THC8	21,000.000	12,190.50	12,508.85
AMGEN INC 4.4% DUE 02-22-2062 BEO SEDOL: BPY0TJ2	394,000.000	384,463.39	309,122.24
AMGEN INC 4.875% 03-01-2053 CUSIP: 031162DK3	2,314,000.000	2,199,968.18	2,044,249.29
AMGEN INC 5.15% DUE 11-15-2041 SEDOL: B76M525	172,000.000	229,181.40	166,865.40
AMGEN INC 5.25% 03-02-2030 SEDOL: BMTY697	985,000.000	1,006,226.34	1,022,662.37
AMGEN INC 5.25% DUE 03-01-2033 SEDOL: BMTY608	2,400,000.000	2,392,440.00	2,487,751.27

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
AMGEN INC 5.6% DUE 03-01-2043 SEDOL: BMTY5V2	765,000.000	760,723.65	771,987.33
AMGEN INC 5.65% 03-02-2053 SEDOL: BMTY5X4	1,343,000.000	1,343,744.81	1,320,715.39
AMGEN INC 5.75% DUE 03-02-2063 SEDOL: BMTY619	215,000.000	213,012.02	210,657.83
AMPHENOL CORP NEW 2.8% DUE 02-15-2030 SEDOL: BJDSY67	1,085,000.000	1,005,778.56	1,031,307.98
AMPHENOL CORP NEW 5.05% 04-05-2027 SEDOL: BPX3FW7	177,000.000	179,603.67	179,475.57
AMPHENOL CORP 4.125% 11-15-2030 SEDOL: BQ3R5Q0	946,000.000	945,159.22	941,977.42
AMPHENOL CORP 5.3% 11-15-2055 SEDOL: BQ3R6J0	1,338,000.000	1,336,860.30	1,283,493.43
AMPHENOL CORP 5.375% 11-15-2054 SEDOL: BRBJQ39	235,000.000	230,622.77	229,121.61
AMRIZE FIN US LLC 4.95% 04-07-2030 SEDOL: BN4BCD6	660,000.000	663,937.20	675,365.33
AMRIZE FIN US LLC 7.125% 07-15-2036 SEDOL: BNGC4V9	2,700,000.000	3,232,640.34	3,101,386.86
ANALOG DEVICES INC 2.8% DUE 10-01-2041/10-05-2021 BEO SEDOL: BPBK6K5	358,000.000	344,020.13	264,825.99
ANALOG DEVICES INC 2.95% 10-01-2051 SEDOL: BPBK6M7	536,000.000	516,125.97	348,361.16
ANALOG DEVICES INC 5.3% 04-01-2054 SEDOL: BPRBTZ8	856,000.000	851,548.80	826,595.86
ANTHEM INC FIXED 4.625% DUE 05-15-2042 SEDOL: B87XCP6	525,000.000	533,517.27	473,873.69
ANTHEM INC 2.55% 03-15-2031 SEDOL: BLF8T08	570,000.000	503,569.64	520,969.76
ANTHEM INC 4.65% DUE 01-15-2043 SEDOL: BLSP6D8	2,005,000.000	2,188,397.35	1,801,116.44
AON CORP/AON GLOBAL HOLD AON 3.9% 02-28-2052 SEDOL: BNR46Q3	311,000.000	282,305.46	233,545.34
AON NORTH AMER INC 5.75% 03-01-2054 SEDOL: BMFF928	1,431,000.000	1,422,272.71	1,429,473.88

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
APPLOVIN CORP 5.125% DUE 12-01-2029 SEDOL: BTG00L7	995,000.000	1,002,838.13	1,021,574.64
AREIT 2023-CRE8 7.2118% DUE 02-17-2028 CUSIP: 04002BAA3	210,709.660	209,656.12	210,433.99
ARES MANAGEMENT CORPORATION 5.6% 10-11-2054 SEDOL: BT25M09	400,000.000	396,956.00	380,969.97
ARES STRATEGIC INCOME FD NT 5.6% 02-15-2030 SEDOL: BNBV7S9	300,000.000	296,406.00	301,535.79
ARES STRATEGIC INCOME FD SR NT 144A 4.85% 01-15-2029 SEDOL: BVK9V00	109,000.000	107,403.15	107,708.35
ARES TR 2025-IND3 5.31676% 04-15-2042 CUSIP: 039955AA7	565,000.000	566,639.07	565,352.90
ARTHUR J GALLAGHER & CO 5.0% 02-15-2032 SEDOL: BNM6BW5	1,010,000.000	1,008,258.41	1,033,769.65
ARTHUR J GALLAGHER & CO 5.55% 02-15-2055 SEDOL: BNM6CJ9	1,575,000.000	1,548,373.43	1,517,563.20
ASCENSION HLTH 4.078% DUE 11-15-2028 SEDOL: BNRNLB0	216,000.000	217,304.64	216,959.99
AT&T INC 2.25% DUE 02-01-2032 SEDOL: BMDFQY1	1,860,000.000	1,568,067.58	1,633,546.84
AT&T INC 2.3% DUE 06-01-2027 SEDOL: BMHWTQ1	220,000.000	214,350.40	215,000.19
AT&T INC 2.55% DUE 12-01-2033 SEDOL: BVSRQF6	30,000.000	24,360.90	25,649.73
AT&T INC 3.5% DUE 09-15-2053 REG CUSIP: 00206RKJ0	5,356,000.000	4,848,190.97	3,599,734.02
AT&T INC 3.65% DUE 09-15-2059 CUSIP: 00206RLV2	7,058,000.000	5,421,852.16	4,679,384.62
AT&T INC 4.55% 11-01-2032 CUSIP: 00206RNB4	1,129,000.000	1,127,235.10	1,123,124.54
ATHENE HLDG LTD 6.625% 05-19-2055 SEDOL: BRJNH29	1,206,000.000	1,196,790.16	1,232,397.27
ATLAS WHSE LENDING 4.625% DUE 11-15-2028 SEDOL: BV97309	250,000.000	250,767.50	251,047.51
ATLAS WHSE LENDING 4.95% DUE 11-15-2030 SEDOL: BV97310	965,000.000	963,774.45	969,142.53

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
BANK AMER CORP 2.572% 10-20-2032 SEDOL: BMGDBJ2	275,000.000	236,016.00	248,239.26
BANK AMER CORP 2.831% 10-24-2051 SEDOL: BN6NBF5	369,000.000	241,023.42	235,579.77
BANK AMER CORP 3.311% DUE 04-22-2042 CUSIP: 06051GJW0	547,000.000	547,000.00	433,219.68
BANK AMER CORP 4.083% 03-20-2051 CUSIP: 06051GJA8	300,000.000	241,776.00	241,597.33
BANK AMER CORP 5.015% DUE 07-22-2033/01-22-2023 BEO CUSIP: 06051GKY4	200,000.000	200,000.00	204,341.60
BANK NEW YORK MELLON CORP 5.225% 11-20-2035 SEDOL: BTPH0F3	1,050,000.000	1,050,346.50	1,089,666.83
BANK OF AMERICA CORP 1.922% 10-24-2031 SEDOL: BLR8X26	115,000.000	112,700.44	102,941.32
BANK OF AMERICA CORP 4.271% 07-23-2029 CUSIP: 06051GHM4	2,950,000.000	2,910,601.28	2,964,566.54
BANK OF AMERICA CORP 4.571% 04-27-2033 CUSIP: 06051GKQ1	2,565,000.000	2,462,743.45	2,563,158.59
BANK OF AMERICA CORP 4.948% 07-22-2028 SEDOL: BNDK8X6	456,000.000	462,456.96	462,514.38
BANK OF AMERICA CORP 5.162% 01-24-2031 SEDOL: BS2CPW6	14,000.000	14,106.96	14,464.14
BANK OF AMERICA CORP 5.511% 01-24-2036 CUSIP: 06051GMM8	1,000,000.000	1,000,000.00	1,045,515.04
BANK OF AMERICA CORP 5.744% 02-12-2036 SEDOL: BNGH2G5	1,225,000.000	1,239,450.48	1,279,067.92
BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG SEDOL: BMYXXT8	765,000.000	586,541.25	566,172.66
BANK OF AMERICA CORPORATION 5.288% 04-25-2034 CUSIP: 06051GLH0	3,325,000.000	3,312,632.50	3,428,924.97
BANK OF AMERICA CORPORATION 5.468% 01-23-2035 CUSIP: 06051GMA4	2,100,000.000	2,100,000.00	2,192,245.71
BANK OF AMERICA CORPORATION 5.872% 09-15-2034 CUSIP: 06051GLU1	1,100,000.000	1,100,000.00	1,175,709.14
BANK OF AMERICA CORPORATION 6.11% 01-29-2037 SEDOL: B83ZNK8	450,000.000	503,190.00	486,050.92

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Corporate Debt Instruments - Other			
United States - USD			
BANK OF NEW YORK MELLON CORP 4.967% 04-26-2034 CUSIP: 06406RBR7	765,000.000	756,457.76	781,324.50
BANK ONE CORP FIXED 8.75% DUE 09-01-2030 SEDOL: BD0BFX1	250,000.000	346,082.50	294,681.19
BANK SER 2017-BNK CLASS A5 3.39% 06-15-2060 SEDOL: BTZHTK1	205,000.000	202,389.45	202,788.60
BANK 2018-BNK14 SER 2018-BN14 CL A3 3.966% 09-15-2060 CUSIP: 06035RAR7	270,000.000	267,922.27	268,625.19
BAXTER INTERNATIONAL INC 2.539% 2-01-2032 BEO SEDOL: BPNTJ90	296,000.000	242,986.74	258,328.35
BAXTER INTERNATIONAL INC 3.132% 12-01-2051 SEDOL: BMH0WZ5	844,000.000	748,848.52	532,382.57
BAXTER INTL INC 5.65% 12-15-2035 CUSIP: 071813DE6	1,566,000.000	1,570,393.40	1,589,474.06
BBCMS TR 2015-SRCH FLTG RT 5.12177% DUE 08-10-2035 CUSIP: 05547HAN1	200,000.000	201,229.80	190,051.42
BBCMS TR 2015-SRCH 4.197% DUE 08-10-2035 SEDOL: BFMD852	300,000.000	308,977.20	295,339.86
BECTON DICKINSON & 4.685% DUE 12-15-2044 SEDOL: BTDFT52	718,000.000	762,909.05	637,721.15
BENCHMARK 2019-B10 3.717% DUE 03-15-2062 CUSIP: 08162VAE8	732,000.000	713,557.03	717,394.33
BENCHMARK 2020-B22 FLTG RT 1.731% DUE 01-15-2054 SEDOL: BKVF4D4	120,000.000	113,212.50	113,515.87
BENCHMARK 2024-V5 5.8053% DUE 01-10-2057 CUSIP: 08163XAY9	1,960,000.000	2,021,062.79	2,040,370.39
BENCHMARK 2024-V6 MTG TR COML MTG PASS THRU CTF CL 5.92554% 03-15-2057 CUSIP: 081927AB1	275,000.000	288,502.93	287,435.01
BERKSHIRE HATHAWAY FIN CORP 4.2% DUE 08-15-2048 REG SEDOL: BYW5431	67,000.000	64,874.83	56,134.83
BERKSHIRE HATHAWAY FINANCE CORP 3.85% 03-15-2052 SEDOL: BKP9NP7	619,000.000	616,814.93	478,596.78
BERKSHIRE HATHAWAY FIXED 1.65% DUE 05-15-2031 SEDOL: BN927R3	905,000.000	757,591.56	788,392.41
BERKSHIRE HATHAWAY 4.5% DUE 02-01-2045 SEDOL: BVXY748	1,650,000.000	1,776,481.71	1,435,352.82

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United States - USD			
BGC GROUP INC SR NT 6.15% 04-02-2030 SEDOL: BTMJPQ8	400,000.000	399,388.00	414,427.57
BGC GROUP INC 6.6% 06-10-2029 SEDOL: BRXWVB9	300,000.000	299,709.00	313,058.16
BGC GROUP INC 8.0% 05-25-2028 SEDOL: BS3CR85	200,000.000	199,793.84	213,600.20
BK NEW YORK MELLON FLTG RT 4.942% DUE 02-11-2031 SEDOL: BRXZ4R5	350,000.000	350,066.78	360,179.60
BK OF AMER NA 6 DUE 10-15-2036 SEDOL: B8YB6B7	250,000.000	307,539.18	271,847.16
BLACK HILLS CORP 3.05% DUE 10-15-2029 SEDOL: BJV1DR2	250,000.000	249,140.00	238,776.74
BLACKSTONE HLDGS 1.6% DUE 03-30-2031 SEDOL: BNGCW26	1,505,000.000	1,262,606.72	1,312,060.38
BLACKSTONE HLDGS 3.15% DUE 10-02-2027 SEDOL: BDD87R7	220,000.000	216,515.20	217,016.41
BLACKSTONE REG FIN 4.95% DUE 02-15-2036 SEDOL: BVK6JX0	250,000.000	249,760.00	248,669.21
BLACKSTONE REG FINANCE 5.0% 12-06-2034 SEDOL: BPG4K88	219,000.000	214,846.39	221,359.48
BLP COML MTG TR 2025-IND 5.51% 03-15-2042 SEDOL: BSVH2K9	471,680.930	470,501.73	469,619.12
BLUE OWL CR INCOME CORP NT 7.75% 09-16-2027 SEDOL: BR852H6	435,000.000	452,393.84	452,415.94
BLUE OWL FINANCE LLC 3.125% 06-10-2031 SEDOL: BRJZ275	870,000.000	758,889.96	789,299.57
BOEING CO FIXED 5.705% DUE 05-01-2040 SEDOL: BM8XFQ5	573,000.000	722,714.94	586,426.95
BOEING CO FIXED 5.805% DUE 05-01-2050 SEDOL: BM8R6R5	862,000.000	844,474.45	851,586.03
BOEING CO 3.625% DUE 02-01-2031 SEDOL: BMHXMZ4	810,000.000	754,955.60	778,810.48
BOEING CO 3.9% 05-01-2049 SEDOL: BK1WFJ8	432,000.000	419,910.45	322,785.68
BOEING CO 5.93% DUE 05-01-2060 SEDOL: BM8R6Q4	590,000.000	549,707.66	580,783.26

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BOEING CO 6.858% 05-01-2054 SEDOL: BV97X76	2,800,000.000	2,800,000.00	3,158,452.84
BOOZ ALLEN HAMILTON INC 5.95% 08-04-2033 SEDOL: BRT3NQ5	200,000.000	198,487.00	208,734.44
BOSTON PPTYS LTD PARTNERSHIP 5.75% 01-15-2035 SEDOL: BS60CN6	1,350,000.000	1,357,575.22	1,390,109.05
BOSTON PPTYS LTD PARTNERSHIP 6.5% 01-15-2034 SEDOL: BMXP3L7	655,000.000	654,026.66	706,267.44
BP CAP MKTS AMER INC SR GTD NT 2.721% 01-12-2032 SEDOL: BPH2JC8	510,000.000	447,163.19	465,189.04
BRISTOL MYERS SQUIBB CO 5.55% 02-22-2054 SEDOL: BPK6XT2	3,429,000.000	3,425,667.00	3,379,002.64
BRISTOL MYERS 2.55% DUE 11-13-2050 SEDOL: BMXF715	373,000.000	232,458.19	221,526.81
BRISTOL-MYERS SQUIBB CO 3.7% 03-15-2052 SEDOL: BP96199	368,000.000	275,689.50	271,278.56
BROADCOM INC FIXED 4.15% DUE 11-15-2030 SEDOL: BKPVKP2	423,000.000	422,530.47	421,652.38
BROADCOM INC SR NT 5.2% 07-15-2035 CUSIP: 11135FCM1	314,000.000	325,115.30	322,547.57
BROADCOM INC 2.6% 02-15-2033 SEDOL: BTMNT79	100,000.000	99,824.00	88,186.52
BROADCOM INC 3.469% 04-15-2034 SEDOL: BTMP748	1,805,000.000	1,555,084.86	1,649,521.74
BROADCOM INC 4.3% DUE 11-15-2032 BEO SEDOL: BKPVK30	705,000.000	671,125.19	696,469.72
BROADCOM INC 4.75% 04-15-2029 SEDOL: BKXB3J9	991,000.000	995,411.56	1,010,186.52
BROADCOM INC 4.8% 10-15-2034 SEDOL: BRSF3Y0	272,000.000	270,390.26	273,045.76
BROADCOM INC 4.9% 02-15-2038 CUSIP: 11135FCX7	913,000.000	910,781.41	897,793.50
BROADCOM INC 4.9% 07-15-2032 SEDOL: BTK0T16	1,104,000.000	1,108,656.75	1,128,765.90
BROADCOM INC 5.05% 07-12-2027 SEDOL: BS6VJK5	279,000.000	283,927.14	284,026.49

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BROADSTONE NET 5% DUE 11-01-2032 SEDOL: BRWFYZ4	100,000.000	99,151.00	100,289.54
BROWN & BROWN INC 4.7% 06-23-2028 SEDOL: BVMCBY1	176,000.000	177,693.12	178,163.71
BROWN & BROWN INC 4.9% 06-23-2030 SEDOL: BTQGQ28	586,000.000	593,144.77	594,807.53
BROWN & BROWN INC 5.25% 06-23-2032 SEDOL: BTQGQ39	794,000.000	797,247.62	812,826.66
BROWN & BROWN INC 6.25% 06-23-2055 SEDOL: BTQGQ62	2,703,000.000	2,747,244.22	2,820,682.08
BSTN SCIENTIFIC 2.65% DUE 06-01-2030 SEDOL: BLBCYV0	575,000.000	511,215.25	541,469.78
BURL NORTHN SANTA 4.95% DUE 09-15-2041 SEDOL: B61QXW1	1,100,000.000	1,126,136.50	1,065,167.85
BURL NORTHN SANTA 5.75% DUE 05-01-2040 SEDOL: B4PXK12	725,000.000	908,345.25	768,126.40
BURL NORTHN 4.4 DUE 03-15-2042 SEDOL: B787QZ8	275,000.000	300,190.00	246,185.26
BURLINGTON NORTHERN SANTA FE LLC 5.5% 03-15-2055 SEDOL: BR3XVJ0	594,000.000	592,644.58	586,781.93
BURLINGTON NORTHN SANTA FE LLC 3.3% 09-15-2051 SEDOL: BN7GF39	350,000.000	357,728.00	242,343.56
BURLINGTON NORTHN SANTA FE LLC 4.9 DUE 04-01-2044 REG SEDOL: BKH0LR6	250,000.000	272,410.00	235,910.63
BURLINGTON NORTHN SANTA 4.55 09-01-2044 SEDOL: BQ26P46	385,000.000	441,006.40	343,094.12
CANTOR FITZGERALD L P SR NT 144A 4.5% 04-14-2027 SEDOL: BQ7ZPP9	75,000.000	74,760.75	74,893.63
CAP 1 MULTI-ASSET 4.65% DUE 10-15-2037 CUSIP: 14041NGH8	2,342,000.000	2,341,124.09	2,346,833.19
CAPITAL ONE FINANCIAL CORP 5.817% DUE 02-01-2034 SEDOL: BPQT8D4	1,545,000.000	1,507,849.18	1,619,395.81
CAPITAL ONE FINANCIAL CORP 6.312% 06-08-2029 CUSIP: 14040HCZ6	645,000.000	677,811.15	677,110.04
CAPITAL ONE FINANCIAL CORP 6.377% 06-08-2034 CUSIP: 14040HDA0	325,000.000	338,325.00	351,835.96

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CAPITAL ONE FINL CORP 4.927% 05-10-2028 SEDOL: BPX31X0	214,000.000	216,264.12	216,549.94
CAPITAL ONE FINL CORP 6.051% 02-01-2035 SEDOL: BQWNK64	225,000.000	225,000.00	239,944.39
CARLISLE COS INC 3.75% 12-01-2027 SEDOL: BZ1JS39	214,000.000	212,840.12	212,887.43
CARLISLE COS INC 5.25% DUE 09-15-2035 CUSIP: 142339AN0	731,000.000	732,569.57	747,807.36
CARRIER GLOBAL CORP 2.722% 02-15-2030 SEDOL: BNG23C3	820,000.000	752,764.36	772,795.93
CBRE SERVICES INC 4.9% 01-15-2033 CUSIP: 12505BAL4	691,000.000	691,624.50	695,266.15
CBRE SVCS INC 5.5% 06-15-2035 SEDOL: BTZDB81	540,000.000	533,130.30	558,882.97
CCO HOLDINGS LLC 4.5% 06-01-2033 SEDOL: BNDM315	425,000.000	369,218.75	372,027.39
CDW LLC/CDW FIN CORP 5.1% 03-01-2030 SEDOL: BMX7Q92	100,000.000	100,819.00	101,899.57
CENTENE CORP DEL FIXED 4.625% 12-15-2029 SEDOL: BMVQRX2	1,300,000.000	1,262,001.00	1,261,092.43
CENTENE CORP DEL SR NT 4.25% 12-15-2027 SEDOL: BMCTMH9	100,000.000	99,160.00	99,410.28
CF INDS INC 5.375% DUE 03-15-2044 SEDOL: BKL56J4	200,000.000	246,000.00	187,811.11
CHARLES SCHWAB CORP 2.45% DUE 03-03-2027BEO SEDOL: BPW8BM5	220,000.000	215,958.60	216,549.20
CHARLES SCHWAB CORP 5.853% 05-19-2034 SEDOL: BP4YBS7	1,415,000.000	1,442,805.80	1,517,934.74
CHARTER COMM OPT LLC/CAP 3.9% DUE 06-01-2052 REG CUSIP: 161175CA0	1,577,000.000	1,054,866.07	1,020,150.95
CHARTER COMMUNICATIONS ENTMT I L P 3.5% 03-01-2042 CUSIP: 161175CE2	1,600,000.000	1,118,208.00	1,113,438.90
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 5.25% 04-01-2053 SEDOL: BPCTJS0	1,385,000.000	1,130,568.11	1,099,479.31
CHARTER COMMUNICATIONS OPER LLC 6.7% 12-01-2055 CUSIP: 161175CT9	170,000.000	169,714.40	163,510.88

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Schedule of Assets Held for Investment Purposes

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Corporate Debt Instruments - Other			
United States - USD			
CHARTER COMMUNICATIONS OPER LLC/CHARTE 3.7% DUE 04-01-2051/04-17-2020 REG CUSIP: 161175BV5	3,316,000.000	2,528,111.53	2,095,385.51
CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.2% DUE 03-15-2028 BEO SEDOL: BFFFBV2	1,830,000.000	1,796,662.08	1,821,357.28
CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.8% DUE 03-01-2050 CUSIP: 161175BT0	1,287,000.000	988,782.58	970,196.52
CHARTER FIXED 5.75% DUE 04-01-2048 CUSIP: 161175BN3	839,000.000	805,848.74	717,832.29
CHARTER 6.384% DUE 10-23-2035 CUSIP: 161175AZ7	40,000.000	42,994.27	41,329.79
CHASE HOME LENDING MTG TR 2025-3 MTG PASS THRU CTF CL A-4 5.5% 02-25-2056 CUSIP: 16160MAD5	502,012.040	501,227.65	504,183.84
CHASE ISSUANCE TR SR D26Q CL A 4.63% 01-15-2031 CUSIP: 161571HW7	150,000.000	153,785.16	153,852.15
CHENIERE CORPUS CHRISTI HLDGS LLC 3.7% 11-15-2029 SEDOL: BMBTPN7	900,000.000	899,472.00	879,691.71
CHENIERE CORPUS CHRISTI HLDGS LLC 5.125% 06-30-2027 SEDOL: BDRJN78	1,110,000.000	1,120,693.40	1,120,815.16
CHENIERE ENERGY PARTNERS LP 5.95% 06-30-2033 SEDOL: BSLJM38	775,000.000	773,248.50	823,009.75
CHENIERE ENERGY PARTNERS 5.75% 08-15-2034 SEDOL: BP09GB4	800,000.000	798,560.00	836,887.76
CHEVRON CORP NEW FIXED 3.078% DUE 05-11-2050 SEDOL: BLB4PD5	97,000.000	97,860.51	66,142.11
CHEVRON U S A INC 2.343% DUE 08-12-2050 REG SEDOL: BPKC1G3	392,000.000	370,367.16	228,594.46
CHOICE HOTELS INTL INC 5.85% 08-01-2034 SEDOL: BSMW0T8	100,000.000	98,929.00	102,118.36
CHUBB INA HLDGS INC 4.9% 08-15-2035 SEDOL: BV6KWK4	871,000.000	879,457.05	876,154.02
CHUBB INA HLDGS INC 5.0% 03-15-2034 SEDOL: BM8K6Y1	1,673,000.000	1,662,613.71	1,714,622.35
CIGNA CORP NEW CORP 4.9% 12-15-2048 SEDOL: BKPHS34	1,425,000.000	1,457,834.74	1,275,135.89
CIGNA GROUP 4.875% 09-15-2032 SEDOL: BT6M1H6	1,404,000.000	1,407,677.18	1,424,487.22

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
CIGNA GROUP 5.25% 01-15-2036 SEDOL: BT6M1P4	400,000.000	399,236.00	408,129.40
CIGNA GROUP 6.0% 01-15-2056 SEDOL: BT6M1V0	1,041,000.000	1,042,500.10	1,075,105.29
CISCO SYS INC 5.1% 02-24-2035 SEDOL: BTJX121	414,000.000	413,910.18	426,311.97
CISCO SYS INC 5.3% 02-26-2054 SEDOL: BMG7QR7	370,000.000	365,632.91	356,179.91
CITIBANK CREDIT CARD ISSUANCE TRUST SR 25-A1 CL A 4.3% 06-21-2030 CUSIP: 17305EHA6	150,000.000	151,775.39	151,781.10
CITIGROUP COML MTG TR 2017-B1 COML MTG PASSTHRU CTF CL A-4 3.458% 08-15-2050 SEDOL: BTPH075	270,000.000	265,844.53	266,604.67
CITIGROUP INC 2.52% 11-03-2032 SEDOL: BNHX0P7	305,000.000	227,763.82	273,576.22
CITIGROUP INC 3.785% 03-17-2033 CUSIP: 172967NN7	740,000.000	673,299.21	706,640.81
CITIGROUP INC 4.503% 09-11-2031 CUSIP: 172967QF1	38,000.000	37,995.44	38,164.68
CITIGROUP INC 4.542% 09-19-2030 CUSIP: 17327CAT0	2,115,000.000	2,136,784.50	2,133,369.73
CITIGROUP INC 4.643% 05-07-2028 CUSIP: 172967PZ8	358,000.000	360,570.44	360,916.21
CITIGROUP INC 5.174% 09-11-2036 CUSIP: 172967QH7	1,964,000.000	1,971,171.68	1,986,554.11
CITIGROUP INC 5.449% 06-11-2035 CUSIP: 172967PL9	725,000.000	725,000.00	751,985.24
CITIGROUP INC 6.125% DUE 08-25-2036 SEDOL: B1CDG16	369,000.000	363,550.34	392,883.04
CITIGROUP INC 6.174% DUE 05-25-2034 SEDOL: BMJ0DB6	1,160,000.000	1,180,009.65	1,233,773.05
CITIGROUP INC 6.27% 11-17-2033 SEDOL: BJN59J6	300,000.000	312,237.00	327,087.84
CITIGROUP INC 6.625 DUE 06-15-2032 BEO SEDOL: BG48R11	1,150,000.000	1,430,167.40	1,276,070.84
CMO BANK 2017-BNKS CL A4 3.131% DUE 06-15-2060 CUSIP: 06541WAW2	1,629,733.450	1,587,334.91	1,610,866.51

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◆ Schedule of Assets Held for Investment Purposes

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Corporate Debt Instruments - Other			
United States - USD			
CMO BANK 2017-BNK9 CLASS A4 3.538% DUE 11-15-2054 SEDOL: BQT6550	293,168.260	289,258.42	289,383.19
CMO BANK 2018-BNK10 SER 2018-BN10 CL A5 3.688% 02-15-2061 SEDOL: BTZHT56	292,000.000	289,045.78	289,444.24
CMO BANK5 SER 23-5YR3 CL A3 FLTG RT 09-15-2056 CUSIP: 06211EAF8	238,000.000	252,270.70	251,329.40
CMO BANK5 SR 23-5YR1 CL A3 6.26% 03-15-2056 CUSIP: 06644EAG3	1,343,000.000	1,392,133.17	1,392,924.15
CMO BARCLAYS COMMERCIAL MORTGAGE SR 25-C39 CL AS 5.29694% 12-15-2058 CUSIP: 05556YAC6	685,000.000	705,549.52	707,994.08
CMO BARCLAYS COMMERCIAL MTGE SECURITIES SER 24-5C25 CL A3 5.946% 03-15-2057 CUSIP: 05554VAB6	680,000.000	703,454.69	711,555.60
CMO BMO MORTGAGE TRUST SR 25-C11 CL A5 5.6874% 02-15-2058 CUSIP: 05613XAC9	645,000.000	663,985.61	682,037.71
CMO BMO MTG TR SR 25-SC10 CL A3 5.57840%05-15-2058 CUSIP: 05615BAC5	1,158,000.000	1,191,202.03	1,206,646.31
CMO BMO 2022-C2 MORTGAGE TRUST SR 22-C2 CL A5 VAR RT 07-15-2054 SEDOL: BN75S04	842,000.000	854,268.21	854,612.49
CMO MORGAN STANLEY BAML TRUST SR 25-SC1 CL A3 5.635% 03-15-2030 CUSIP: 61778GAE6	1,625,000.000	1,673,496.09	1,698,822.94
CMO MORGAN STANLEY CAP I TR SER 20-HR8 CL CL A4 2.041% 07-15-2053 SEDOL: BMZC7L4	952,776.000	831,706.46	864,079.22
CMO WELLS FARGO COML MTG TR SER 2018-C47 CL A4 4.442% 09-15-2061 SEDOL: BGT0VV0	175,000.000	175,957.03	176,045.63
CMS ENERGY CORP FIXED 4.75% DUE 06-01-2050 SEDOL: BLD8NV9	645,000.000	620,873.23	634,502.03
CMS ENERGY CORP 3.45% 08-15-2027 SEDOL: BYYQJF9	2,100,000.000	2,050,646.57	2,081,005.63
CNH INDL CAP LLC 4.55% 04-10-2028 SEDOL: BPK4GD1	755,000.000	751,685.85	760,381.37
COCA COLA CO 5.3% 05-13-2054 SEDOL: BS5WKY0	731,000.000	721,546.64	720,088.52
COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047 SEDOL: BFWQ3V2	311,000.000	316,218.58	233,710.94
COMCAST CORP NEW 2.8% DUE 01-15-2051/05-28-2020 REG SEDOL: BL6D441	450,000.000	447,783.50	262,153.13

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United States - USD			
COMCAST CORP NEW 2.887% 11-01-2051 BEO SEDOL: BQ7XHB3	2,925,000.000	2,194,873.46	1,721,230.96
COMCAST CORP NEW 3.999% 11-01-2049 SEDOL: BFW31L9	493,000.000	501,852.55	364,862.23
COMCAST CORP NEW 4.049% DUE 11-01-2052 SEDOL: BFWQ3S9	532,000.000	551,199.88	390,593.93
COMCAST CORP NEW 5.65% 06-01-2054 SEDOL: BS3FND1	1,977,000.000	2,043,120.06	1,859,331.15
COMCAST CORP NEW 6.05% 05-15-2055 CUSIP: 20030NEQ0	1,111,000.000	1,111,576.81	1,103,625.93
COMCAST CORP 4.8% 05-15-2033 CUSIP: 20030NEE7	765,000.000	749,176.70	772,905.38
COMCAST CORP 5.35% 05-15-2053 CUSIP: 20030NEF4	150,000.000	149,353.50	135,184.81
COMMONBOND STUDENT LOAN TRUST 2021- PVT CR STUD LN BACKED 144A 1.17% 09-25-2051 CUSIP: 20268AAA0	0.010	0.01	0.01
COMMONSPIRIT HEALTH 4.975% 09-01-2035 SEDOL: BT04GS4	100,000.000	100,000.00	99,051.53
COMMONWEALTH EDISON CO 1ST MTG BD SER 130 3.125% 03-15-2051 SEDOL: BMBZ728	1,050,000.000	1,048,572.00	698,121.81
COMMONWEALTH EDISON CO 3.2% DUE 11-15-2049 SEDOL: BJVBFZ4	200,000.000	198,434.00	135,736.77
COMMONWEALTH EDISON CO 3.85% 03-15-2052 SEDOL: BPQG0Y0	375,000.000	374,336.25	281,440.56
COMMONWEALTH EDISON CO 5.65% 06-01-2054 SEDOL: BS5WKX9	200,000.000	198,704.00	198,977.09
COMWLTH EDISON CO FIXED 3% DUE 03-01-2050 SEDOL: BKMGBX5	1,025,000.000	1,023,585.50	672,305.38
COMWLTH EDISON CO 4.35% DUE 11-15-2045 SEDOL: BYQ6HF3	775,000.000	768,970.50	661,258.29
CONNECTICUT LIGHT & POWER CO 1ST MTG BD 4.65% 01-01-2029 SEDOL: BQWR8N9	670,000.000	671,642.05	683,060.69
CONOCOPHILLIPS CO 3.8% 03-15-2052 SEDOL: BQJQQ02	605,000.000	528,903.30	446,022.16
CONOCOPHILLIPS COMPANY 4.85% 01-15-2032 SEDOL: BTBKBY2	1,010,000.000	1,007,039.27	1,038,293.43

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Schedule of Assets Held for Investment Purposes

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Corporate Debt Instruments - Other			
United States - USD			
CONOCOPHILLIPS COMPANY 5.5% 01-15-2055 SEDOL: BQJQPZ0	951,000.000	916,274.05	912,523.70
CONSOLIDATED EDISON CO N Y INC 5.375% 05-15-2034 SEDOL: BM8JC39	745,000.000	755,927.80	774,269.52
CONSTELLATION ENERGY GENERATION LLC 5.8%DUE 03-01-2033 CUSIP: 210385AC4	300,000.000	299,928.00	320,666.80
CONSUMERS ENERGY CO 4.625% 05-15-2033 SEDOL: BP29957	34,000.000	33,813.34	34,168.36
CONSUMERS ENERGY CO 4.9% 02-15-2029 SEDOL: BPSNP99	278,000.000	285,722.84	285,240.77
CONSUMERS ENERGY CO 5.05% 05-15-2035 SEDOL: BNKB638	345,000.000	342,843.75	351,495.96
CONSUMERS 2023 SECURE FUND 5.21% 09-01-2030 SEDOL: BPDHKP7	230,000.000	237,840.70	237,198.13
COPT DEFENSE PROPERTIES LP 4.5% 10-15-2030 CUSIP: 12713UAA4	100,000.000	99,464.00	99,632.24
COREBRIDGE FINL INC SR NT 3.65% 04-05-2027 SEDOL: BRXNDQ1	290,000.000	287,775.70	288,227.33
COREBRIDGE FINL INC SR NT 3.85% 04-05-2029 SEDOL: BRXNDR2	1,300,000.000	1,258,835.45	1,279,683.83
COX COMMUNICATIONS INC NEW 5.7% 06-15-2033 SEDOL: BRRH8P3	630,000.000	628,129.72	636,306.72
CRH AMER INC 5.125% DUE 05-18-2045 SEDOL: BX8Z1C6	425,000.000	426,997.85	399,095.99
CRH AMERICA FINANCE INC 5.5% 01-09-2035 SEDOL: BR2NR71	870,000.000	879,288.92	907,176.98
CRH AMERICA FINANCE INC 5.875% 01-09-2055 SEDOL: BR2NR82	220,000.000	219,846.00	225,927.29
CROWN CASTLE INC 5.2% 09-01-2034 SEDOL: BSWVLR0	550,000.000	546,326.00	556,675.55
CSX CORP FIXED 4.3% DUE 03-01-2048 CUSIP: 126408HK2	636,000.000	585,514.42	532,609.12
CSX CORP 2.5% DUE 05-15-2051 SEDOL: BKY5RH6	139,000.000	131,288.26	82,477.74
CSX CORP 3.35% 09-15-2049 CUSIP: 126408HR7	104,000.000	99,372.48	73,322.30

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Schedule of Assets Held for Investment Purposes

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CSX CORP 4.5% 11-15-2052 SEDOL: BNDW393	158,000.000	153,577.08	134,492.83
CSX CORP 4.5% DUE 03-15-2049 CUSIP: 126408HP1	472,000.000	466,448.52	404,354.36
CSX CORP 4.75% DUE 05-30-2042 SEDOL: B56PH80	300,000.000	316,785.00	277,775.29
CSX CORP 4.75% DUE 11-15-2048 CUSIP: 126408HN6	456,000.000	444,597.76	406,721.49
CSX CORP 6.15% DUE 05-01-2037 SEDOL: B92WJC1	2,600,000.000	3,331,246.58	2,861,256.37
CUMMINS INC 5.15% 02-20-2034 SEDOL: BSBGTM7	750,000.000	751,634.88	777,680.15
CVS HEALTH CORP SR NT 6.2% 09-15-2055 CUSIP: 126650EL0	2,374,000.000	2,390,711.53	2,419,618.48
CVS HEALTH CORP SR NT 6% 06-01-2063 SEDOL: BQ0MLF9	107,000.000	103,808.73	103,704.62
CVS HEALTH CORP 4.78% DUE 03-25-2038 SEDOL: BF4JK96	1,250,000.000	1,232,621.67	1,183,558.25
CVS HEALTH CORP 5.05% DUE 03-25-2048 SEDOL: BF4JKH4	1,825,000.000	1,760,367.13	1,615,180.85
CVS HEALTH CORP 5.125% DUE 07-20-2045 SEDOL: BYPFC45	300,000.000	267,209.52	271,650.78
CVS HEALTH CORP 5.875% 06-01-2053 SEDOL: BQ0MLB5	325,000.000	297,667.50	316,828.83
CVS HEALTH CORP 6.25% 09-15-2065 CUSIP: 126650EM8	378,000.000	376,476.66	380,606.88
CVS HLTH FIXED 6.05% 06-01-2054 SEDOL: BSCC010	1,526,000.000	1,466,366.08	1,524,825.82
DEFAULTED C3 NANO INC SR NT SER 2023-G 144A 10.0% 09-15-2027 CUSIP: 12656VAD5	100,800.000	100,800.00	96,768.00
DEFAULTED MAGNA IMPERIO SYS CORP 7.0% 06-29-2026 CUSIP: 55921QAA0	100,000.000	99,000.00	96,801.00
DEFAULTED PVTPL BLAST MOTION INC SR NT SER 2023-B 10.0% 08-15-2026 CUSIP: 09345BAD2	134,166.670	134,166.67	128,800.00
DEFAULTED PVTPL COOKS VENTURE INC 8.75% 06-15-2027 CUSIP: 216378AB5	100,000.000	100,000.00	96,000.00

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Schedule of Assets Held for Investment Purposes

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DEVON ENERGY CORP 4.75% DUE 05-15-2042 SEDOL: BFN08Q3	100,000.000	114,810.00	86,873.91
DEVON ENERGY CORP 5.75% 09-15-2054 SEDOL: BSQNDD2	339,000.000	309,090.93	312,723.60
DIAMONDBACK ENERGY INC 5.2% 04-18-2027 CUSIP: 25278XAX7	284,000.000	288,115.16	288,132.30
DIAMONDBACK ENERGY INC 5.4% 04-18-2034 SEDOL: BMDPVS0	765,000.000	753,022.16	784,599.74
DIAMONDBACK ENERGY INC 5.55% 04-01-2035 SEDOL: BS70HD0	300,000.000	299,811.00	308,934.55
DISNEY WALT CO SR NT 6.15% 03-01-2037 SEDOL: BK24PP9	400,000.000	529,472.00	441,752.79
DOMINION ENERGY FIXED 4.25% DUE 06-01-2028 SEDOL: BG43JQ5	675,000.000	670,320.27	677,442.35
DOMINION ENERGY INC 6.875% 02-01-2055 SEDOL: BS6Q8D6	430,000.000	447,013.23	447,341.71
DOMINION ENERGY 4.85% DUE 08-15-2052 SEDOL: BPQXMZ6	375,000.000	370,155.00	323,216.66
DOMINION RES INC 4.7% DUE 12-01-2044 SEDOL: BSR9GC9	2,030,000.000	2,326,357.00	1,786,628.66
DOW CHEM CO NT 9.4 DUE 05-15-2039 SEDOL: BG48TR1	675,000.000	1,121,047.45	869,591.96
DOW CHEM CO 5.25% DUE 11-15-2041 SEDOL: B76L298	800,000.000	853,669.46	726,869.71
DOW CHEMICAL CO NT 5.65% 03-15-2036 SEDOL: BVZMDF3	68,000.000	67,951.85	67,872.51
DOW CHEMICAL CO 5.6% 02-15-2054 SEDOL: BSHRL95	1,042,000.000	1,023,436.90	908,847.37
DOW CHEMICAL CO/THE 5.95% 03-15-2055 SEDOL: BPDHNX6	382,000.000	377,511.22	348,649.12
DTE ELEC CO 5.25% 05-15-2035 SEDOL: BVBCZH3	100,000.000	102,554.00	102,997.49
DTE ENERGY CO 4.95% 07-01-2027 SEDOL: BSWWXL1	280,000.000	283,516.80	283,726.81
DTE ENERGY CO 5.1% 03-01-2029 SEDOL: BPGLSN0	1,330,000.000	1,343,358.33	1,363,976.10

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DTE ENERGY CO 5.85% 06-01-2034 SEDOL: BQ66JJ5	645,000.000	667,021.07	688,995.39
DUKE ENERGY CAROLINAS LLC 5.35% DUE 01-15-2053 SEDOL: BQ0N1J6	1,145,000.000	1,142,758.52	1,101,463.34
DUKE ENERGY CORP NEW 4.85% 01-05-2027 SEDOL: BPCRN04	282,000.000	284,346.24	284,651.71
DUKE ENERGY CORP 3.75% DUE 09-01-2046 SEDOL: BD381P3	267,000.000	289,543.37	203,128.27
DUKE ENERGY CORP 3.95% DUE 08-15-2047 SEDOL: BF46ZJ2	400,000.000	366,072.00	309,311.01
DUKE ENERGY CORP 4.5% DUE 08-15-2032 SEDOL: BNG9CH2	1,570,000.000	1,508,428.95	1,567,146.73
DUKE ENERGY CORP 5.7% 09-15-2055 SEDOL: BVLDQ28	2,550,000.000	2,534,932.25	2,486,187.24
DUKE ENERGY CORP 5% DUE 08-15-2052 SEDOL: BNG9CJ4	117,000.000	116,512.11	103,693.81
DUKE ENERGY FLA LLC 1ST MTG BD 3% 12-15-2051 SEDOL: BP8KQ42	140,000.000	87,661.00	90,830.19
DUKE ENERGY FLA LLC 5.95% DUE 11-15-2052BEO SEDOL: BM9B9B1	237,000.000	230,860.83	245,578.90
DUKE ENERGY FLA 4.2% DUE 07-15-2048 CUSIP: 26444HAF8	200,000.000	199,722.00	163,116.65
DUKE ENERGY FLORIDA LLC 4.85% 12-01-2035 SEDOL: BR11572	950,000.000	951,395.00	947,849.73
DUKE ENERGY OHIO INC 4.3% DUE 02-01-2049REG SEDOL: BHZRWQ4	300,000.000	249,351.00	246,014.67
DUKE ENERGY PROGRESS LLC 1ST MTG BD 2.9%08-15-2051 SEDOL: BM8DBZ6	150,000.000	149,730.00	94,808.31
DUKE ENERGY PROGRESS LLC 2.0% 08-15-2031 SEDOL: BM8DBX4	60,000.000	51,374.40	53,322.90
DUKE ENERGY PROGRESS LLC 2.5% DUE 08-15-2050 SEDOL: BMTV8X6	97,000.000	55,747.51	56,772.06
DUKE ENERGY PROGRESS LLC 3.45% 03-15-2029 SEDOL: BJLV5M1	483,000.000	481,010.04	475,711.96
DUKE ENERGY PROGRESS LLC 5.55% 03-15-2055 SEDOL: BTXYJK4	550,000.000	553,388.00	544,352.40

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DUKE ENERGY 3.2% DUE 08-15-2049 SEDOL: BKFV9W2	501,000.000	414,005.23	343,512.82
DUKE ENERGY 3.75% DUE 06-01-2045 SEDOL: BYV3C76	500,000.000	529,170.00	394,090.47
EASTERN ENERGY GAS HOLDINGS LLC 5.8% 01-15-2035 CUSIP: 27636AAB8	440,000.000	448,794.65	465,375.70
EBAY INC 4.25% 03-06-2029 CUSIP: 278642BD4	218,000.000	218,718.24	218,764.59
EDISON INTERNATIONAL 6.25% 03-15-2030 SEDOL: BT9P1Y9	40,000.000	40,616.00	41,845.67
EDISON INTL JR SUB NT FIXED-FIXED RESET 7.875% 06-15-2054 SEDOL: BM92RL0	548,000.000	525,771.46	571,796.90
EDISON INTL 5.25% 11-15-2028 SEDOL: BMXP3P1	17,000.000	16,421.32	17,235.56
EDISON INTL 5.45% 06-15-2029 SEDOL: BQD3LP9	400,000.000	399,716.00	407,250.84
EDISON INTL 6.95% DUE 11-15-2029 SEDOL: BM9B9D3	61,000.000	62,434.83	64,987.57
EL PASO NAT GAS CO 8.375% DUE 06-15-2032 SEDOL: 2787237	200,000.000	289,630.00	240,371.22
ELEVANCE HEALTH INC 5.15% 06-15-2029 SEDOL: BSWYK05	275,000.000	283,558.00	283,912.61
ELEVANCE HEALTH INC 5.2% 02-15-2035 SEDOL: BT259Z3	150,000.000	149,469.00	153,461.12
ELEVANCE HEALTH INC 5.375% 06-15-2034 SEDOL: BSWYK49	225,000.000	224,838.00	232,882.03
ELEVANCE HEALTH INC 5.7% 02-15-2055 SEDOL: BT25B13	1,085,000.000	1,067,766.80	1,062,127.53
ELEVANCE HEALTH INC 5.7% 09-15-2055 CUSIP: 036752BL6	550,000.000	546,870.50	541,081.67
ELEVANCE HEALTH INC 5.85% 11-01-2064 SEDOL: BT25B35	584,000.000	577,501.30	575,343.91
ELEVANCE HLTH INC FIXED 6.1% DUE 10-15-2052 SEDOL: BNTB0H1	560,000.000	572,780.38	579,000.78
ELI LILLY & CO 4.9% 10-15-2035 SEDOL: BVDCX11	130,000.000	129,892.10	132,512.12

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
ELI LILLY & CO 5.5% 02-12-2055 SEDOL: BSNZ6C1	1,285,000.000	1,276,174.00	1,292,561.04
ELI LILLY & CO 5.6% 10-15-2055 CUSIP: 532457DF2	758,000.000	798,320.48	766,115.69
ELI LILLY & CO 5.65% 10-15-2065 SEDOL: BW0X1D2	37,000.000	36,866.06	37,428.13
ELI LILLY AND COMPANY 5.0% 02-09-2054 SEDOL: BSHRLF1	765,000.000	760,647.15	715,937.64
ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045 SEDOL: BYQ24Q1	300,000.000	314,548.37	295,291.60
ENERGY TRANSFER L P 5.2% DUE 04-01-2030 SEDOL: BQXV089	1,745,000.000	1,764,788.95	1,799,015.76
ENERGY TRANSFER LP 5.55% 05-15-2034 SEDOL: BQHNMV8	400,000.000	398,640.00	411,743.33
ENERGY TRANSFER LP 5.75% DUE 02-15-2033 BEO SEDOL: BPLKW30	325,000.000	324,645.75	341,537.32
ENERGY TRANSFER LP 5.95% 05-15-2054 SEDOL: BQHNMW9	600,000.000	597,138.00	571,175.90
ENTERGY ARK LLC 5.45% 06-01-2034 SEDOL: BSD3L31	445,000.000	448,405.54	465,819.18
ENTERGY CORP NEW 3.75% DUE 06-15-2050 SEDOL: BMFYH09	83,000.000	81,672.00	60,473.15
ENTERGY LA LLC 5.7% 03-15-2054 SEDOL: BQKW030	600,000.000	599,136.00	598,114.06
ENTERPRISE PRODS OPER LLC 4.3% 06-20-2028 SEDOL: BVDD8S6	299,000.000	300,883.70	301,659.41
ENTERPRISE PRODS OPER LLC 5.2% 01-15-2036 SEDOL: BVDD8P3	938,000.000	936,955.30	956,498.20
EOG RES INC 5.95% 07-15-2055 SEDOL: BRVW3C6	300,000.000	299,157.00	306,715.65
EPR PPTYS 3.75% DUE 08-15-2029 SEDOL: BHQZFR9	801,000.000	763,897.32	776,428.17
EPR PPTYS 4.5% DUE 06-01-2027 SEDOL: BZ11Z12	1,155,000.000	1,140,192.64	1,156,851.34
EQUINIX INC FIXED 3.2% 11-18-2029 CUSIP: 29444UBE5	400,000.000	399,592.00	384,291.37

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United States - USD			
EQUINIX INC SR NT 3.4% 02-15-2052 CUSIP: 29444UBT2	82,000.000	81,325.96	56,253.94
ERP OPER LTD 4.5% DUE 07-01-2044 SEDOL: BNH7PZ4	1,235,000.000	1,283,745.60	1,102,786.16
ESSENT GROUP LTD NT 6.25% 07-01-2029 SEDOL: BR2NPG6	200,000.000	199,264.00	208,867.87
ESSEX PORTFOLIO L P 4.0% 03-01-2029 SEDOL: BFMWWB3	350,000.000	352,509.50	347,495.30
EVERSOURCE ENERGY 2.9% 03-01-2027 SEDOL: BNQSG88	842,000.000	821,918.30	830,419.23
EVERSOURCE ENERGY 4.45%12-15-2030 SEDOL: BT3DZZ8	300,000.000	299,313.00	298,319.99
EVERSOURCE ENERGY 5.95% 07-15-2034 SEDOL: BLDCH20	667,000.000	702,230.94	706,565.89
EXELON CORP SR NT 2.75% 03-15-2027 SEDOL: BKPVVQ0	293,000.000	288,153.78	288,598.89
EXELON CORP 4.1% DUE 03-15-2052 SEDOL: BKQN9J4	1,000,000.000	728,050.00	774,513.18
EXELON CORP 4.7% DUE 04-15-2050 CUSIP: 30161NAY7	500,000.000	594,515.00	429,251.20
EXELON CORP 5.1% DUE 06-15-2045 SEDOL: BYVF9K4	1,200,000.000	1,255,301.79	1,112,952.67
EXELON CORP 5.15% 03-15-2029 SEDOL: BP6GQN1	1,480,000.000	1,505,293.21	1,522,770.52
EXELON CORP 5.6% DUE 03-15-2053 SEDOL: BN45Q25	525,000.000	513,022.50	510,475.30
EXELON GENERATION 5.6 DUE 06-15-2042 SEDOL: B715FY1	363,000.000	353,698.78	365,232.24
EXTRA SPACE STORAGE INC 5.35% 01-15-2035 SEDOL: BQ1P0R2	100,000.000	99,973.00	102,502.07
EXTRA SPACE STORAGE L P 4.95% 01-15-2033 SEDOL: BVMX821	200,000.000	199,478.00	202,375.34
EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG SEDOL: BMDSC31	1,489,000.000	1,324,896.78	1,071,842.27
FACTSET RESH SYS INC SR NT 3.45% 03-01-2032 SEDOL: BMVXV64	1,086,000.000	981,804.25	1,010,415.08

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United States - USD			
FEDERAL HOME LN MTG CORP SER 00K507 CL A2 4.80000019073% 09-25-2028 CUSIP: 3137HAMS2	181,000.000	185,358.24	184,863.28
FEDEX CORP 4.1% 02-01-2045 SEDOL: BVBQNV5	725,000.000	728,458.25	573,761.45
FEDEX CORP 4.4% 01-15-2047 CUSIP: 31428XDT0	1,125,000.000	1,163,223.09	918,576.70
FEDEX CORP 4.75% 11-15-2045 SEDOL: BVBQPC0	575,000.000	595,126.99	499,442.57
FEDEX CORP 5.25% 05-15-2050 SEDOL: BTMJQM1	420,000.000	377,878.20	387,624.34
FERGUSON ENTERPRISES INC 5.0% 10-03-2034 SEDOL: BRXF7H6	1,315,000.000	1,267,425.77	1,329,096.18
FERGUSON FIN PLC SR NT 144A 4.25% 04-20-2027 CUSIP: 314890AC8	288,000.000	288,233.28	288,333.03
FIRSTKEY HOMES 2021-SFR2 TR SINGLE FAMILY RENT PASSTHRU 1.376% 09-17-2038 CUSIP: 33767TAA8	711,326.320	680,039.08	697,215.24
FISERV INC SR NT 4.55% 02-15-2031 SEDOL: BNYHY94	835,000.000	832,940.70	827,042.53
FLORIDA POWER & LIGHT COMPANY 2.875% 12-04-2051 SEDOL: BPG96F2	1,425,000.000	1,381,938.05	911,891.32
FLORIDA POWER & LIGHT COMPANY 5.3% DUE 04-01-2053 SEDOL: BPYT0N0	974,000.000	951,574.97	936,450.14
FLORIDA POWER & LIGHT COMPANY 5.6% 02-15-2066 CUSIP: 341081HB6	1,300,000.000	1,290,276.00	1,284,046.71
FLORIDA POWER & LIGHT COMPANY 5.6% 06-15-2054 SEDOL: BQKMPC4	730,000.000	728,401.30	735,179.38
FLORIDA PWR & LT CO 5.7% 03-15-2055 SEDOL: BQYJVF6	2,276,000.000	2,258,853.28	2,314,896.46
FORD CR AUTO OWNER 3.88% DUE 11-15-2034 CUSIP: 34528EAA9	110,000.000	109,806.64	110,017.73
FORD CR FLOORPLAN 5.24% DUE 04-15-2031 CUSIP: 34528QJF2	225,000.000	233,876.95	233,377.18
FORD MOTOR CREDIT CO LLC 2.9% DUE 02-10-2029 BEO SEDOL: BNG5139	340,000.000	339,993.20	319,742.17
FORD MOTOR CREDIT CO LLC 5.869% 10-31-2035 SEDOL: BVK6JZ2	734,000.000	733,294.72	726,254.38

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Schedule of Assets Held for Investment Purposes

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FORD MOTOR CREDIT CO LLC 6.5% 02-07-2035 SEDOL: BR4SB83	317,000.000	312,920.21	329,091.18
FORD MOTOR CREDIT CO LLC 6.8% DUE 05-12-2028 SEDOL: BNQN9H3	350,000.000	349,954.50	365,297.30
FORD MOTOR CREDIT CO LLC 7.35% DUE 11-04-2027 BEO SEDOL: BQ96JW5	200,000.000	209,282.00	208,780.89
FORD MTR CO DEL NT 4.75 01-15-2043 SEDOL: B94Q0Z1	630,000.000	505,379.70	500,268.55
FORD MTR CO DEL 3.25% 02-12-2032 SEDOL: BPLHQR3	820,000.000	818,512.20	723,559.46
FORD MTR CR CO LLC 4.0% DUE 11-13-2030 BEO SEDOL: BMX50B6	885,000.000	785,087.66	835,915.71
FORD MTR CR CO LLC 5.73% 09-05-2030 CUSIP: 345397H48	350,000.000	350,000.00	355,783.80
GALLAGHER ARTHUR J & CO SR NT 3.5% 05-20-2051 CUSIP: 363576AB5	197,000.000	196,085.01	137,867.42
GARTNER INC 5.6% 11-20-2035 CUSIP: 366651AK3	300,000.000	299,976.00	299,804.26
GATX CORP 4.5% 03-30-2045 SEDOL: BVFB5C1	100,000.000	103,621.00	83,849.64
GCAT 2023-NQM4 TR 4.25% DUE 05-25-2067 CUSIP: 36171FAA1	828,876.940	757,864.56	792,468.35
GE HEALTHCARE HLDG LLC GTD SR NT 6.377% 11-22-2052 SEDOL: BQLPVD5	905,000.000	924,415.85	991,233.83
GEN DYNAMICS CORP 4.95% DUE 08-15-2035 SEDOL: BS6XFN6	1,099,000.000	1,089,882.76	1,122,987.12
GEN MOTORS FINL CO 4.3% DUE 04-06-2029 SEDOL: BNNMP31	1,405,000.000	1,356,971.72	1,402,920.49
GENERAL DYNAMICS CORP NT 2.85% 06-01-2041 SEDOL: BNXM843	290,000.000	288,985.00	219,262.56
GENERAL ELECTRIC CO 4.9% 01-29-2036 SEDOL: BPRB9J2	1,787,000.000	1,789,902.53	1,818,157.79
GENERAL MOTORS CO 5.0% 04-09-2027 SEDOL: BMH9QY9	285,000.000	287,810.10	288,087.18
GENERAL MOTORS FINL CO 5.9% 01-07-2035 SEDOL: BR4SBC7	303,000.000	302,006.10	315,749.45

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GENERAL MTRS FINL CO INC 5.75% 02-08-2031 SEDOL: BRRGMK3	1,165,000.000	1,183,078.91	1,226,851.63
GENPACT UK/USA INC 4.95% 11-18-2030 CUSIP: 37256EAA0	523,000.000	520,907.36	523,280.06
GENUINE PARTS CO SR NT 2.75% 02-01-2032 SEDOL: BLBM799	885,000.000	760,147.65	783,598.65
GEORGIA PWR CO 3.7% 01-30-2050 SEDOL: BL2FJY6	600,000.000	607,056.50	449,991.86
GEORGIA PWR CO 5.5% 10-01-2055 SEDOL: BVBG0W5	725,000.000	721,512.75	708,049.91
GILEAD SCIENCES INC 2.8% DUE 10-01-2050/09-30-2020 REG SEDOL: BMDWBN6	1,325,000.000	855,691.22	842,054.01
GILEAD SCIENCES INC 5.55% 10-15-2053 SEDOL: BQBBGR2	584,000.000	592,014.88	582,885.55
GLP CAP L P / GLP FING II INC 5.3% 01-15-2029 CUSIP: 361841AL3	500,000.000	499,925.00	509,182.00
GLP CAP L P / GLP 4% DUE 01-15-2030 SEDOL: BKDJ821	300,000.000	299,253.00	291,642.21
GLP CAP L P/GLP FING II INC 5.625% 09-15-2034 SEDOL: BR2NKK5	600,000.000	594,564.00	608,729.02
GLP CAPITAL LP/FIN II 3.25% 01-15-2032 SEDOL: BPNXM93	800,000.000	751,608.00	723,939.44
GM FINL SECURITIZED TERM AUTO SR 25-1 CL A3 4.62% 12-17-2029 CUSIP: 362955AD8	200,000.000	201,828.13	202,064.68
GOLDMAN SACHS FIXED 2.615% 04-22-2032 CUSIP: 38141GYB4	620,000.000	563,530.40	565,848.08
GOLDMAN SACHS GROUP INC SR NT FIXED / FLTG 2.65% 10-21-2032 CUSIP: 38141GYN8	780,000.000	723,729.66	704,840.11
GOLDMAN SACHS GROUP INC 1.948% 10-21-2027 SEDOL: BMGDCB1	40,000.000	38,627.60	39,326.06
GOLDMAN SACHS GROUP INC 4.223% 05-01-2029 CUSIP: 38141GWZ3	2,725,000.000	2,686,534.43	2,731,344.24
GOLDMAN SACHS GROUP INC 4.939% 10-21-2036 SEDOL: BRWJQW7	1,963,000.000	1,964,338.56	1,953,010.39
GOLDMAN SACHS GROUP INC 5.016% 10-23-2035 SEDOL: BSF0602	2,800,000.000	2,800,000.00	2,819,826.88

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GOLDMAN SACHS GROUP INC 5.33% 07-23-2035 SEDOL: BRC1656	980,000.000	980,000.00	1,008,667.41
GOLDMAN SACHS GROUP INC 5.536% 01-28-2036 SEDOL: BTPF132	1,000,000.000	1,000,000.00	1,040,392.33
GOLDMAN SACHS GROUP INC 5.734% 01-28-2056 SEDOL: BS893Z0	512,000.000	521,952.01	519,985.30
GOLDMAN SACHS 4.937% DUE 04-23-2028 CUSIP: 38141GC77	356,000.000	360,047.72	360,121.85
GS MTG-BACKED SECS FLTG RT 5.5% DUE 10-25-2055 CUSIP: 36272DAE6	440,333.430	439,645.41	443,117.22
H A SUSTAINABLE INFRASTRUCTURE CAP SR NT6.75% 07-15-2035 SEDOL: BN4HDN1	500,000.000	497,625.00	523,401.72
HCA INC SR SECD NT 4.625% 03-15-2052 SEDOL: BPLJR21	359,000.000	349,287.38	294,035.09
HCA INC 3.5% DUE 07-15-2051 BEO SEDOL: BND8HZ5	100,000.000	99,501.00	68,077.79
HCA INC 4.375% 03-15-2042 SEDOL: BQV4M28	151,000.000	145,400.40	129,249.10
HCA INC 5.25% DUE 06-15-2049 SEDOL: BJJD6M6	1,025,000.000	1,071,552.31	929,737.94
HCA INC 5.45% 09-15-2034 SEDOL: BQ1PKK5	1,400,000.000	1,397,956.00	1,443,143.53
HCA INC 5.45% 04-01-2031 SEDOL: BLD74K2	990,000.000	1,005,879.01	1,034,107.21
HCA INC 5.5% DUE 06-15-2047 SEDOL: BF2XWB6	925,000.000	983,900.71	877,195.23
HCA INC 5.75% 03-01-2035 SEDOL: BV4GD56	1,700,000.000	1,695,869.00	1,787,729.16
HCA INC 5.9% 06-01-2053 SEDOL: BQPF7Y4	430,000.000	415,887.40	422,247.31
HCA INC 6.0% 04-01-2054 SEDOL: BLD74J1	400,000.000	397,692.00	399,028.44
HCA INC 7.5% DUE 11-06-2033 SEDOL: B039TZ1	200,000.000	210,000.00	230,373.24
HEALTHPEAK PPTYS INC 1.35% 02-01-2027 SEDOL: BNM56H2	1,325,000.000	1,258,568.42	1,286,513.77

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HERCULES CAP INC SR NT 3.375% 01-20-2027 SEDOL: BNK9030	700,000.000	672,850.03	690,172.11
HERCULES CAP INC 6% 06-16-2030 SEDOL: BVMKD72	1,103,000.000	1,110,230.45	1,117,700.53
HOME DEPOT INC 2.375% 03-15-2051 SEDOL: BNRQN46	995,000.000	932,126.10	572,756.36
HOME DEPOT INC 3.125% DUE 12-15-2049 SEDOL: BKDX1Q8	1,487,000.000	1,348,101.99	1,017,151.32
HOME DEPOT INC 4.65% 09-15-2035 CUSIP: 437076DK5	1,002,000.000	998,903.82	995,349.09
HOME DEPOT INC 5.3% 06-25-2054 SEDOL: BPLZ1P0	1,800,000.000	1,773,956.23	1,728,486.43
HOME DEPOT INC 5.4% 06-25-2064 SEDOL: BPLZ1Q1	175,000.000	172,014.50	168,017.62
HOST HOTELS & RESORTS L P 5.7% 07-01-2034 SEDOL: BSCC054	600,000.000	587,946.00	620,930.50
HP ENTERPRISE CO 4.15% 09-15-2028 CUSIP: 42824CBZ1	179,000.000	178,985.68	179,219.64
HPS CORPORATE LENDING FD 6.75% 01-30-2029 REG SEDOL: BTY6MP5	440,000.000	450,766.63	459,869.84
HUMANA INC 6% DUE 05-01-2055 SEDOL: BV0V1K6	489,000.000	472,222.13	476,351.15
HUNTINGTON INGALLS INDS INC 5.353% 01-15-2030 SEDOL: BTPH0C0	100,000.000	103,241.00	103,420.79
HYATT HOTELS CORP FIXED 5.75% 03-30-2032 SEDOL: BPLJKD3	175,000.000	174,888.00	183,662.07
IDEX CORP FIXED 2.625% DUE 06-15-2031 SEDOL: BM8H5T0	870,000.000	761,041.95	795,447.93
INTEL CORP SR NT 3.05% 08-12-2051 CUSIP: 458140BW9	2,813,000.000	1,763,448.66	1,735,483.75
INTEL CORP 5.6% 02-21-2054 SEDOL: BSNWTF6	1,461,000.000	1,393,425.00	1,353,508.77
INTERCONTINENTAL EXCHANGE INC 5.25% 06-15-2031 SEDOL: BNRQXP7	725,000.000	745,503.19	761,590.75
INTERSTATE PWR & LT CO 5.6% 06-29-2035 SEDOL: BV98CV6	800,000.000	805,918.10	833,972.64

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INVITATION HOMES OPER PARTNERSHIP LP 5.5% 08-15-2033 SEDOL: BRV0GM1	400,000.000	394,568.00	414,997.29
INVITATION HOMES 4.15% 04-15-2032 SEDOL: BN4LCV4	100,000.000	88,680.00	97,374.89
J P MORGAN CHASE COML MTG SECS TR COML MTG PASSTHRU CTF CL A 4.66326 04-15-2037 CUSIP: 466317AA2	939,274.950	873,232.18	927,832.80
JB HUNT TRANSPRT SVCS 4.9% 03-15-2030 SEDOL: BV6M1B4	1,250,000.000	1,256,407.12	1,277,703.69
JOHNSON & JOHNSON 2.25% 09-01-2050 SEDOL: BMGYMY7	295,000.000	267,654.53	174,596.19
JOHNSON & JOHNSON 5.25% 06-01-2054 SEDOL: BR82SP7	2,682,000.000	2,668,745.23	2,695,903.09
JPMORGAN CHASE & CO 2.545% DUE 11-08-2032 SEDOL: BMGDC33	227,000.000	227,000.00	205,087.32
JPMORGAN CHASE & CO 3.109% DUE 04-22-2051 SEDOL: BMF0547	19,000.000	13,199.49	12,943.18
JPMORGAN CHASE & CO 4.323% 04-26-2028 SEDOL: BMGDC11	2,260,000.000	2,251,043.80	2,269,549.99
JPMORGAN CHASE & CO 4.565% 06-14-2030 SEDOL: BPQCMV9	2,935,000.000	2,911,862.48	2,971,266.53
JPMORGAN CHASE & CO 4.586% 04-26-2033 CUSIP: 46647PDC7	725,000.000	685,915.25	729,325.52
JPMORGAN CHASE & CO 4.81% 10-22-2036 SEDOL: BMWF4T3	3,430,000.000	3,434,770.48	3,412,596.90
JPMORGAN CHASE & CO 4.912% DUE 07-25-2033/07-25-2032 BEO SEDOL: BN101H3	900,000.000	900,000.00	918,706.21
JPMORGAN CHASE & CO 4.995% 07-22-2030 CUSIP: 46647PEJ1	233,000.000	233,249.81	239,380.84
JPMORGAN CHASE & CO 5.5 DUE 10-15-2040 SEDOL: B9L4NM6	725,000.000	864,352.93	757,682.43
JPMORGAN CHASE & CO 5.53% 07-22-2035 SEDOL: BSWWSY9	3,240,000.000	3,239,212.18	3,348,156.61
JPMORGAN CHASE & CO 5.534% 11-29-2045 SEDOL: BR4Y0J5	132,000.000	132,000.00	134,524.96
JPMORGAN CHASE & CO 5.571% 04-22-2028 CUSIP: 46647PEE2	458,000.000	467,279.08	467,159.35

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JPMORGAN CHASE & CO 5.572% 04-22-2036 SEDOL: BTPF0W4	2,100,000.000	2,164,302.35	2,209,017.99
JPMORGAN CHASE & CO 6.254% 10-23-2034 SEDOL: BLB0WL0	1,600,000.000	1,600,000.00	1,760,021.12
JPMORGAN CHASE & CO. 5.336% 01-23-2035 SEDOL: BQWR431	1,000,000.000	1,000,000.00	1,038,013.59
JPMORGAN CHASE & CO. 5.35% 06-01-2034 SEDOL: BRBH8L5	3,675,000.000	3,675,635.75	3,824,499.48
JPMORGAN CHASE & 5.581% DUE 04-22-2030 SEDOL: BSLSDT8	1,000,000.000	1,011,300.00	1,043,880.24
KEYSIGHT TECHNOLOGIES INC NT 5.35% 07-30-2030 SEDOL: BV8FKQ9	775,000.000	791,288.85	809,083.46
KILROY REALTY LP 5.875% 10-15-2035 SEDOL: BVD9055	900,000.000	890,919.00	905,780.77
KINDER MORGAN INC 5.85% 06-01-2035 SEDOL: BRF0DV5	660,000.000	670,196.00	699,912.25
KINDER MORGAN 5.5 DUE 03-01-2044 SEDOL: BJZXT76	2,250,000.000	2,267,564.06	2,161,506.58
KINDER MORGAN 5.625% DUE 09-01-2041 SEDOL: B6R37R9	490,000.000	518,077.59	484,467.38
KINDER MORGAN 6.5% DUE 02-01-2037 SEDOL: B1PKMT4	500,000.000	427,675.00	546,099.29
KINDER MORGAN 6.95% DUE 01-15-2038 SEDOL: B1Z54W6	450,000.000	524,696.88	506,703.63
KKR & CO INC SR NT 5.1% 08-07-2035 SEDOL: BV6KWG0	319,000.000	316,795.71	319,613.53
KRAFT HEINZ FOODS CO GTD SR NT 4.875% 10-01-2049 SEDOL: BKSYG05	1,900,000.000	1,721,802.00	1,639,247.44
KRAFT HEINZ FOODS 5.2% DUE 07-15-2045 CUSIP: 50077LAM8	1,125,000.000	1,162,347.87	1,034,675.46
LADDER CAP FIN 5.5% 08-01-2030 SEDOL: BVLJFH4	296,000.000	296,590.09	302,926.40
LAS VEGAS SANDS CORP 6.0% 08-15-2029 SEDOL: BQ1JDH5	1,000,000.000	1,000,440.00	1,044,444.67
LAS VEGAS SANDS CORP 6.2% 08-15-2034 SEDOL: BQ1JDK8	400,000.000	398,904.00	421,057.74

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
LAZARD GROUP LLC 6.0% 03-15-2031 SEDOL: BP9QDN7	200,000.000	199,920.00	211,927.12
LIBERTY MUT GROUP INC SR NT 144A 3.951% 10-15-2050 SEDOL: BKMH7Z2	100,000.000	92,457.34	74,258.59
LINCOLN NATL CORP 3.625% DUE 12-12-2026 SEDOL: BYPL1W4	910,000.000	897,282.07	906,832.97
LIQUIGLIDE INC 5.5% DUE 02-24-2026 CUSIP: 53636CAA2	100,000.000	100,000.00	93,725.00
LIVE NATION ENTERTAINMENT INC INITIAL TERM B LOAN SENIOR SECURED 10-21-2032 CUSIP: 53803HAY6	500,000.000	497,500.00	500,000.00
LOCKHEED MARTIN CORP 5.2% 02-15-2064 SEDOL: BPG2H14	475,000.000	473,475.25	441,907.08
LOWES COMPANIES INC 1.7% 09-15-2028 SEDOL: BNG50Q5	1,225,000.000	1,119,779.23	1,154,612.86
LOWES COS INC 3.1% DUE 05-03-2027 SEDOL: BYWPZ50	293,000.000	289,217.37	289,782.50
LOWES COS INC 4.85% 10-15-2035 SEDOL: BRWFZ40	730,000.000	723,634.40	726,041.92
LYB INTL FIN III LLC 5.875% 01-15-2036 SEDOL: BQ3RBT5	168,000.000	167,293.02	167,429.95
L3HARRIS TECHNOLOGIES INC 5.25% 06-01-2031 SEDOL: BRC3QY1	995,000.000	1,009,643.28	1,035,983.67
MARRIOTT INTERNATIONAL 5.35% 03-15-2035 CUSIP: 571903BS1	183,000.000	181,543.82	188,412.56
MARRIOTT INTL INC 3.5% DUE 10-15-2032 SEDOL: BWH8WD7	400,000.000	408,248.00	374,118.72
MARSH & MCLENNAN COS INC SR NT 2.9% 12-15-2051 SEDOL: BMG7990	201,000.000	184,805.20	127,745.53
MARSH & MCLENNAN COS INC 5.35% 11-15-2044 SEDOL: BT05PH9	600,000.000	599,916.00	589,066.92
MARSH & MCLENNAN COS INC 5.4% 03-15-2055 SEDOL: BT03MT4	2,082,000.000	2,071,045.94	2,013,285.42
MARSH & MCLENNAN COS INC 5.7% 09-15-2053 SEDOL: BMHGNF0	973,000.000	966,035.32	981,404.31
MASTERCARD INC FIXED 4.875% 05-09-2034 SEDOL: BSD3KY5	235,000.000	232,281.49	241,309.75

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
MASTERCARD INC 3.65% DUE 06-01-2049 SEDOL: BHTBS19	375,000.000	290,478.75	286,576.20
MASTERCARD INC 3.85% DUE 03-26-2050 REG SEDOL: BMH9H80	325,000.000	253,877.00	255,643.92
MASTERCARD INC 4.55% 01-15-2035 SEDOL: BTFJ457	224,000.000	223,668.89	224,368.71
MATTEL INC 5.0% 11-17-2030 CUSIP: 577081BG6	707,000.000	706,264.18	712,537.19
MCDONALDS CORP 4.45% DUE 03-01-2047 REG SEDOL: BDFC7W2	229,000.000	209,597.77	196,606.38
MCDONALDS CORP FIXED 4.6% DUE 05-26-2045 SEDOL: BY3R500	87,000.000	107,900.88	76,916.60
MCDONALDS CORP MEDIUM TERM NTS BOOK 3.625% DUE 09-01-2049 SEDOL: BK0WS12	224,000.000	245,446.74	165,365.87
MERCK & CO INC 2.9% DUE 12-10-2061 SEDOL: BLHM7R1	340,000.000	339,041.20	198,562.92
MERCK & CO INC NEW FIXED 2.45% DUE 06-24-2050 SEDOL: BMBQJZ8	204,000.000	197,627.52	119,798.80
MERCK & CO INC NEW 4.0% 03-07-2049 SEDOL: BJ0KX25	138,000.000	154,263.50	110,804.04
MERCK & CO INC NEW 5.0% 05-17-2053 SEDOL: BP487M5	219,000.000	218,121.81	202,070.54
META PLATFORMS INC SR NT 5.75% 11-15-2065 CUSIP: 30303M8Y1	574,000.000	573,357.12	549,645.32
META PLATFORMS INC 5.4% 08-15-2054 SEDOL: BT3NPB4	1,925,000.000	1,876,790.88	1,796,563.58
META PLATFORMS INC 5.5% 11-15-2045 SEDOL: C04BMV2	1,148,000.000	1,145,899.16	1,118,920.68
META PLATFORMS INC 5.625% 11-15-2055 CUSIP: 30303MAE2	2,207,000.000	2,200,545.61	2,122,443.47
METLIFE INC SR NT 5.3% 12-15-2034 SEDOL: BRF3SD1	275,000.000	273,856.00	286,549.28
METLIFE INC 5.25% DUE 01-15-2054 SEDOL: BQ0N1M9	300,000.000	274,938.00	286,278.16
MICROCHIP TECH INC 5.05% 02-15-2030 SEDOL: BRBYPM6	815,000.000	816,518.88	832,139.60

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
MICROCHIP TECHNOLOGY INC 4.9% 03-15-2028 SEDOL: BRBYPN7	753,000.000	758,433.30	763,537.05
MICRON TECHNOLOGY INC 6.05% 11-02-2035 CUSIP: 595112CH4	282,000.000	281,718.00	301,517.67
MIDAMERICAN ENERGY CO 1ST MTG BD 5.5% 11-15-2056 SEDOL: BVSWFS7	1,096,000.000	1,088,163.95	1,076,013.83
MIDAMERICAN ENERGY CO 5.3% 02-01-2055 SEDOL: BNRPM13	565,000.000	562,604.40	537,083.64
MIDAMERICAN ENERGY 5.15% DUE 11-15-2043 SEDOL: BMJ6RW3	975,000.000	1,106,730.22	938,414.84
MIDAMERICAN ENERGY 5.858% 09-15-2054 SEDOL: BNSP5G8	100,000.000	103,227.00	103,142.58
MISSISSIPPI PWR CO SER 2021B SR NT 3.1% 07-30-2051 SEDOL: BMB5VG0	250,000.000	247,335.00	163,890.63
MOLSON COORS 4.2% DUE 07-15-2046 SEDOL: BYT4Q46	825,000.000	757,501.43	664,443.97
MOLSON COORS 5 DUE 05-01-2042 SEDOL: BG49491	350,000.000	334,537.00	324,085.76
MONDELEZ INTL INC 5.125% 05-06-2035 CUSIP: 609207BH7	324,000.000	319,496.40	331,515.80
MORGAN STANLEY BK AMER TR 2025-C35 COML MTG PASS THRU CTF CL 5.633% 08-15-2058 CUSIP: 61779CAH7	586,000.000	603,558.32	619,825.27
MORGAN STANLEY BK FLTG RT 3.72% DUE 12-15-2049 CUSIP: 61691GAS9	273,000.000	270,525.94	270,822.36
MORGAN STANLEY BK N A 4.447% 10-15-2027 SEDOL: BSF06J1	798,000.000	798,000.00	801,180.61
MORGAN STANLEY FIXED 5.516% 11-19-2055 SEDOL: BRWK9T8	1,209,000.000	1,208,235.10	1,198,978.64
MORGAN STANLEY 4.21% 04-20-2028 CUSIP: 61747YER2	1,200,000.000	1,190,784.00	1,202,857.62
MORGAN STANLEY 4.356% 10-22-2031 CUSIP: 61748UAM4	1,300,000.000	1,300,000.00	1,296,980.70
MORGAN STANLEY 4.889% 07-20-2033 SEDOL: BMGNM11	2,080,000.000	2,050,360.36	2,113,427.41
MORGAN STANLEY 4.892% 10-22-2036 SEDOL: BWH8W26	1,370,000.000	1,370,720.88	1,360,913.05

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Corporate Debt Instruments - Other			
United States - USD			
MORGAN STANLEY 5.042% 07-19-2030 CUSIP: 61747YFS9	2,455,000.000	2,466,812.88	2,519,330.67
MORGAN STANLEY 5.25% 04-21-2034 CUSIP: 61747YFE0	400,000.000	400,000.00	412,556.96
MORGAN STANLEY 5.466% 01-18-2035 SEDOL: BV9C9D9	1,720,000.000	1,789,171.00	1,791,605.60
MORGAN STANLEY 6.342% 10-18-2033 CUSIP: 61747YEY7	1,200,000.000	1,200,000.00	1,316,714.89
MORGAN STANLEY 6.407% 11-01-2029 SEDOL: BQ6C2Z0	1,395,000.000	1,476,398.25	1,479,110.87
MPLX LP 5.95% 04-01-2055 SEDOL: BV0TX48	600,000.000	589,986.00	580,545.02
MSCI INC 5.25% 09-01-2035 SEDOL: BNRN808	528,000.000	526,242.56	532,868.09
NATIONWIDE FINL 3.9% DUE 11-30-2049 SEDOL: BJXCM10	400,000.000	398,032.00	303,922.57
NATL RURAL UTILS FIXED 7.125% 09-15-2053 SEDOL: BRRDR21	725,000.000	754,931.37	760,435.83
NETFLIX INC 4.9% 08-15-2034 SEDOL: BR2NKN8	575,000.000	572,780.50	589,225.40
NEXTERA ENERGY CAP HLDGS INC 3.0% 01-15-2052 SEDOL: BN912H5	650,000.000	648,576.50	413,411.77
NEXTERA ENERGY CAP HLDGS INC 2.25% DUE 06-01-2030/05-12-2020 REG SEDOL: BMDX623	935,000.000	832,269.68	860,481.50
NEXTERA ENERGY CAP HLDGS INC 5.55% 03-15-2054 SEDOL: BQWPXV6	1,675,000.000	1,626,976.50	1,623,484.07
NEXTERA ENERGY CAP 5.38% 02-28-2053 SEDOL: BN6KV01	1,625,000.000	1,490,677.75	1,518,559.43
NEXTERA ENERGY CAPITAL 6.375% 08-15-2055 SEDOL: BRXZ4K8	735,000.000	738,364.56	758,696.40
NIAGARA MOHAWK PWR CORP NEW SR NT 144A 2.759% 01-10-2032 SEDOL: BNDQFQ6	885,000.000	760,997.66	793,904.97
NNN REIT INC 4.3% DUE 10-15-2028 SEDOL: BF5HW04	215,000.000	216,068.55	216,279.40
NNN REIT INC 5.5% 06-15-2034 SEDOL: BNNRKF3	675,000.000	672,899.80	699,996.58

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United States - USD			
NORDSON CORP 4.5% 12-15-2029 SEDOL: BRBW8N2	790,000.000	782,240.10	795,884.20
NORDSTROM INC 5% DUE 01-15-2044 SEDOL: BNFX1H8	1,879,000.000	1,805,764.62	1,405,114.70
NORFOLK SOUTHERN CORP 4.55% 06-01-2053 SEDOL: BNNXRV6	317,000.000	309,002.15	268,262.56
NORFOLK SOUTHERN CORP 5.35% 08-01-2054 SEDOL: BRZW957	917,000.000	891,117.15	879,257.97
NORFOLK SOUTHN CORP SR NT 2.9% 08-25-2051 SEDOL: BMW6YY1	500,000.000	496,030.00	315,458.77
NORFOLK SOUTHN CORP 3.155% DUE 05-15-2055 SEDOL: BN79088	389,000.000	282,021.82	251,606.85
NORFOLK SOUTHN FIXED 2.55% DUE 11-01-2029 SEDOL: BJN4W50	1,095,000.000	1,005,969.04	1,034,874.43
NORFOLK SOUTHN FIXED 3.942% DUE 11-01-2047 SEDOL: BGDLQK3	320,000.000	321,449.60	253,341.01
NORFOLK SOUTHN 3.4% DUE 11-01-2049 SEDOL: BJN4W49	1,153,000.000	1,100,952.49	815,774.84
NORFOLK SOUTHN 4.8 DUE 08-15-2043 SEDOL: BCZZSP4	188,000.000	205,461.44	169,316.32
NORFOLK SOUTHN 4.837% DUE 10-01-2041 SEDOL: B6TW1K5	1,825,000.000	2,030,690.50	1,724,901.82
NORTHERN STS PWR CO MINN 1ST MTG BD 5.1%05-15-2053 SEDOL: BQPF863	30,000.000	28,464.00	27,908.48
NORTHERN STS PWR CO MINN 5.4% 03-15-2054 SEDOL: BSNSPW3	530,000.000	526,828.07	515,201.31
NORTHROP GRUMMAN CORP 5.2% 06-01-2054 SEDOL: BS2G0M3	903,000.000	855,642.96	847,019.63
NORTHWELL HEALTHCARE INC 3.809% 11-01-2049 SEDOL: BK6WWH0	200,000.000	200,000.00	147,304.61
NSTAR ELECTRIC COMPANY 5.4% 06-01-2034 SEDOL: BRK49C5	675,000.000	686,262.72	700,839.74
O REILLY FIXED 4.2% DUE 04-01-2030 SEDOL: BLPMSC5	770,000.000	755,156.85	768,448.26
OCCIDENTAL PETE CORP SR NT 0% DUE 10-10-2036 REG SEDOL: BJYQB69	493,000.000	272,998.75	298,140.96

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OCCIDENTAL PETE CORP SR NT 6.6% 03-15-2046 SEDOL: BKVKRK7	1,875,000.000	2,183,212.08	1,942,078.13
OCCIDENTAL PETE CORP 6.05% 10-01-2054 SEDOL: BQ5HTS8	625,000.000	566,806.25	598,003.06
OMEGA HEALTHCARE INVESTORS 3.625% DUE 10-01-2029 SEDOL: BKXCFB8	300,000.000	295,626.00	290,581.22
ONEMAIN FIN CORP 7.875% 03-15-2030 SEDOL: BP0R3H3	300,000.000	298,239.00	317,115.60
ONEOK INC NEW 4.95% DUE 07-13-2047 SEDOL: BF0NYC3	100,000.000	106,401.00	87,618.81
ONEOK INC NEW 5.05% 04-01-2045 SEDOL: BMVD6N6	200,000.000	174,802.00	175,417.06
ONEOK INC NEW 6.05% 09-01-2033 SEDOL: BMZ6BN6	500,000.000	499,880.00	532,603.90
ONEOK INC 4.95% 10-15-2032 CUSIP: 682680DB6	1,335,000.000	1,331,488.90	1,342,989.21
ONEOK PARTNERS L P 6.125 DUE 02-01-2041 SEDOL: B4MRWJ9	800,000.000	912,172.00	823,428.61
ORACLE CORP FIXED 2.95% DUE 04-01-2030 SEDOL: BM5JB13	579,000.000	535,242.69	535,121.86
ORACLE CORP FIXED 3.85% DUE 04-01-2060 SEDOL: BM5M639	1,500,000.000	1,154,700.00	920,113.56
ORACLE CORP 0% CP 01-16-2026 CUSIP: 6840C3AG8	1,700,000.000	1,678,478.00	1,697,098.95
ORACLE CORP 3.95% DUE 03-25-2051 SEDOL: BMYLXC5	2,270,000.000	2,252,316.99	1,500,181.35
ORACLE CORP 4.8% 08-03-2028 SEDOL: BTCCJK9	282,000.000	284,831.28	283,513.80
ORACLE CORP 5.25% 02-03-2032 SEDOL: BTCCJB0	1,745,000.000	1,762,890.64	1,746,853.70
ORACLE CORP 5.5% 08-03-2035 SEDOL: BRXZ196	2,174,000.000	2,173,534.85	2,134,873.11
ORACLE CORP 5.875% 09-26-2045 SEDOL: BVBFJM5	928,000.000	927,563.84	840,308.59
ORACLE CORP 5.95% 09-26-2055 SEDOL: BVBFJS1	970,000.000	961,060.10	863,068.98

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ORACLE CORP 6.1% 09-26-2065 SEDOL: BVBG0Z8	423,000.000	420,586.56	374,522.96
ORACLE CORP 6% 08-03-2055 SEDOL: BRXZ1B8	2,055,000.000	2,056,578.45	1,818,425.34
OWL ROCK CAPITAL CORPORATION III 3.125% DUE 04-13-2027 BEO SEDOL: BQB74Z4	835,000.000	799,313.95	815,481.72
PAC GAS & ELEC CO FIXED 3.15% DUE 01-01-2026 CUSIP: 694308JP3	4,000,000.000	4,211,424.00	4,000,000.00
PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050 CUSIP: 694308JN8	1,504,000.000	1,292,147.43	1,274,897.92
PAC GAS & ELEC CO 3.3% DUE 08-01-2040 SEDOL: BMYXXQ5	1,816,000.000	1,536,480.58	1,378,387.18
PAC GAS & ELEC CO 3.5% DUE 08-01-2050 SEDOL: BMYR011	3,793,000.000	3,447,704.46	2,567,491.26
PACIFIC GAS & ELEC CO 2.5% DUE 02-01-2031/06-19-2020 REG SEDOL: BMYXXW1	400,000.000	399,584.00	360,433.12
PACIFIC GAS & ELEC CO 3.95% 12-01-2047 SEDOL: BD24YZ3	100,000.000	96,812.00	74,604.84
PACIFIC GAS & ELEC CO 4.75% DUE 02-15-2044 SEDOL: BJZ7ZR0	200,000.000	222,460.00	169,472.04
PACIFIC GAS & ELECTRIC CO 6.1% 10-15-2055 SEDOL: BSNN7K0	900,000.000	898,740.00	886,672.32
PACIFICORP 2.9% 06-15-2052 USD SEDOL: BL544T0	9,000.000	5,764.77	5,293.69
PACIFICORP 5.35% DUE 12-01-2053 SEDOL: BPCPZ91	3,000.000	2,786.37	2,638.86
PACIFICORP 5.5% 05-15-2054 SEDOL: BNBXR85	1,390,000.000	1,322,095.49	1,246,643.18
PACIFICORP 5.8% 01-15-2055 SEDOL: BRXGPG4	3,132,000.000	3,038,062.54	2,931,409.96
PARAMOUNT GLOBAL 4.95% 05-19-2050 SEDOL: BMF32K1	527,000.000	428,435.19	369,304.12
PECO ENERGY CO 4.875% 09-15-2035 CUSIP: 693304BH9	400,000.000	399,244.00	404,415.30
PECO ENERGY CO 5.25% 09-15-2054 SEDOL: BTFK5B3	990,000.000	978,597.54	938,961.03

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PFIZER INC 3.45% 03-15-2029 SEDOL: BJ1G656	318,000.000	316,140.75	314,454.96
PFIZER INVESTMENT ENTER 5.3% 05-19-2053 SEDOL: BQ66T84	7,117,000.000	6,927,817.05	6,761,773.02
PFS FING CORP 4.47% DUE 05-15-2030 CUSIP: 69335PFY6	157,000.000	158,091.64	158,715.52
PFS FING CORP 4.94999980927% DUE 02-15-2029 CUSIP: 69335PFE0	200,000.000	201,906.25	202,088.56
PG&E WILDFIRE RECOVERY FDG LLC 4.022% DUE 06-01-2031 SEDOL: BPK8GY4	171,067.270	171,119.29	170,839.11
PHILIP MORRIS INTL INC 4.625% 10-29-2035 SEDOL: BRCDK27	65,000.000	63,791.70	63,729.70
PHILIP MORRIS INTL INC 4.875 DUE 11-15-2043 SEDOL: BGM0MQ9	350,000.000	358,071.00	323,639.03
PHILIP MORRIS INTL INC 4.9% 11-01-2034 SEDOL: BT03N80	1,063,000.000	1,033,812.86	1,073,408.75
PHILIP MORRIS INTL INC 5.25% 02-13-2034 SEDOL: BPG5N93	816,000.000	795,940.11	845,109.88
PHILIP MORRIS INTL INC 5.625% 09-07-2033 SEDOL: BNSP5T1	285,000.000	288,277.48	302,806.17
PHILIP MORRIS INTL 4.125% DUE 03-04-2043 SEDOL: B83KB65	2,009,000.000	1,836,240.18	1,707,341.38
PHILIP MORRIS INTL 4.25% DUE 11-10-2044 SEDOL: BSMTK33	170,000.000	146,317.10	145,034.69
PHILIP MORRIS INTL 4.875% DUE 04-30-2035 SEDOL: BNKH6S1	334,000.000	325,513.06	335,746.83
PHILLIPS EDISON GROCERY 5.25% 08-15-2032 SEDOL: BN4HDP3	800,000.000	798,656.00	818,631.96
PINNACLE W CAP FLTG RT 4.459917% DUE 06-10-2026 SEDOL: BS4D7J8	700,000.000	700,000.00	701,227.05
PNC FINANCIAL SERVICES GROUP 5.575% 01-29-2036 SEDOL: BSPRXD5	728,000.000	729,906.74	760,936.93
PNC FINANCIAL SERVICES 4.812% 10-21-2032 SEDOL: BSF05T4	685,000.000	673,809.37	697,823.22
PNC FINANCIAL SERVICES 5.373% 07-21-2036 CUSIP: 693475CE3	561,000.000	561,000.00	578,187.04

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
PNC FINL SVCS GROUP INC 5.401% 07-23-2035 SEDOL: BRT6LQ0	840,000.000	841,478.15	870,320.87
PPL CAPITAL FUNDING INC 5.25% 09-01-2034 SEDOL: BSMRJG3	765,000.000	756,683.74	785,102.30
PRIN FINL GROUP 3.7% DUE 05-15-2029 SEDOL: BK62TK2	1,040,000.000	1,002,910.26	1,023,328.96
PROLOGIS L P 4.75% 06-15-2033 SEDOL: BP6V8D0	138,000.000	137,744.70	139,402.41
PROLOGIS L P 5.25% 06-15-2053 SEDOL: BP6V8F2	170,000.000	166,946.29	162,157.46
PROVIDENCE ST JOSEPH HEALTH OBLIGATED GROUP 5.403% 10-01-2033 SEDOL: BRJSN59	300,000.000	300,000.00	309,633.26
PUB SVC ELEC & GAS 3.6% DUE 12-01-2047 SEDOL: BD1DFD6	300,000.000	326,847.00	225,880.94
PUB SVC ELEC GAS CO SECD MEDIUM TRANCHE # TR 00055 3% 03-01-2051 SEDOL: BMBZ706	75,000.000	46,370.25	49,312.63
PUBLIC SERVICE COLORADO 5.85% 05-15-2055 CUSIP: 744448DB4	200,000.000	199,768.00	203,438.73
PUBLIC SERVICE ELECTRIC 4.9% 08-15-2035 SEDOL: BVWSG11	659,000.000	659,082.05	664,225.35
PUBLIC SERVICE ELECTRIC 5.5% 03-01-2055 SEDOL: BPJL5F8	292,000.000	288,797.54	287,481.65
PUBLIC SERVICE ENTERPRISE 5.2% 04-01-2029 SEDOL: BPSHTP5	1,230,000.000	1,253,742.46	1,265,102.27
PVPTL DELTA AIR LINES/SKYMILES 4.75% DUE 10-20-2028 SEDOL: BMT8BV6	287,000.000	288,922.90	288,772.28
PVTPL AIRCASTLE / IRELAND DAC 5.0% 09-15-2030 CUSIP: 00929JAC0	644,000.000	641,779.14	650,508.27
PVTPL AIRCASTLE LTD 5.95% 02-15-2029 CUSIP: 00928QAY7	440,000.000	449,595.77	458,232.58
PVTPL AMERICAN ASSETS TR L P 3.375% DUE 02-01-2031/01-26-2021 REG SEDOL: BM9QFV8	1,000,000.000	989,350.00	912,269.03
PVTPL AMERICAN NATL GLOBAL FDG 4.625%12-15-2028 SEDOL: BW9K5Q5	148,000.000	147,902.32	148,560.66
PVTPL AMERICAN TOWER TRUST I 5.49% 03-15-2053 SEDOL: BM9T4B0	176,000.000	179,243.68	178,981.58

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Schedule of Assets Held for Investment Purposes

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Corporate Debt Instruments - Other			
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PVTPL AMSR 2022-SFR3 TR SER 22-SFR3 CL A4% DUE 10-17-2039 CUSIP: 66981YAA7	181,000.000	180,158.63	180,174.73
PVTPL APIDOS CLO LTD SR 22-39A CL A1R FLTG RT 10-21-2038 CUSIP: 03766HAQ3	1,222,000.000	1,222,000.00	1,224,350.27
PVTPL ARI FLEET LEASE TRUST SER 24-B CL A3 5.26% 04-15-2033 CUSIP: 04033HAC9	167,000.000	170,033.40	170,287.51
PVTPL ATHENE GLOBAL FUNDING 5.349% 07-09-2027 SEDOL: BS6WMT8	175,000.000	177,744.00	177,912.85
PVTPL AVIATION CAP GROUP 4.8% 10-24-2030 SEDOL: BVN2G34	910,000.000	902,933.00	911,419.17
PVTPL AVIATION CAP GROUP 6.75% 10-25-2028 SEDOL: BRBVSZ1	850,000.000	895,399.52	902,084.40
PVTPL AVIS BUDGET RENTAL CAR FNDG AESOP 5.36% 06-20-2030 CUSIP: 05377RHY3	400,000.000	406,662.60	412,617.60
PVTPL BEIGNET INV LLC 6.581% 05-30-2049 SEDOL: BT051H1	4,343,000.000	4,343,000.00	4,601,579.96
PVTPL BLACKSTONE HLDGS FIN CO L L C 6.2%DUE 04-22-2033/11-03-2022 BEO SEDOL: BNVSWH4	600,000.000	598,968.00	651,426.96
PVTPL BOOZ ALLEN HAMILTON INC 144A 3.875% DUE 09-01-2028 BEO SEDOL: BKSH2Y0	655,000.000	628,519.43	643,163.36
PVTPL BOSTON GAS CO 3.15% 08-01-2027 SEDOL: BF08MQ8	290,000.000	285,890.70	286,065.34
PVTPL BOSTON GAS CO 3.757% DUE 03-16-2032 BEO SEDOL: BPTJ046	700,000.000	632,920.97	663,871.05
PVTPL BROADCOM INC AVGO 3.187 11/15/36 3.187% DUE 11-15-2036/09-30-2021 BEO SEDOL: BMCP6S6	254,000.000	248,876.87	215,878.34
PVTPL BROADCOM INC NEW ISSUE 10YR 144A 4.15% 04-15-2032 SEDOL: BNDB2F9	129,000.000	127,965.39	126,331.66
PVTPL BROADCOM INC NT 4.926% 05-15-2037 SEDOL: BPCTV84	404,000.000	396,190.15	399,659.87
PVTPL BROADCOM INC 3.137% DUE 11-15-2035 BEO SEDOL: BMCP6P3	568,000.000	511,162.76	490,317.65
PVTPL CAMERON LNG LLC 2.902% 07-15-2031 SEDOL: BKPK071	570,000.000	506,791.33	526,408.66
PVTPL CANTOR FITZGERALD LP 7.2% 12-12-2028 SEDOL: BSBH2L0	150,000.000	149,709.00	159,291.23

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Schedule of Assets Held for Investment Purposes

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PVTPL CHENIERE ENERGY PARTNERS 5.55% 10-30-2035 SEDOL: BNC29K7	400,000.000	398,924.00	410,008.54
PVTPL CIFC FDG 2019-V LTD SR 19-5A CL A-1-R2 VAR RT 10-15-2038 CUSIP: 12554XAY8	507,000.000	507,000.00	508,340.20
PVTPL CIFC FUNDING LTD SR 21-1A CL A1R FRN 07-25-2037 CUSIP: 12563EAN3	200,000.000	200,000.00	200,738.00
PVTPL CMO BENCHMARK MORTGAGE TRUST SER 23-V2 CL A3 5.81579% DUE 06-15-2050 SEDOL: BV99F87	245,000.000	252,665.82	253,087.23
PVTPL CMO BSTN COML MTG TR SR 25-HUB CL A VAR 04-01-2041 CUSIP: 05594GAA3	989,000.000	989,000.00	993,953.41
PVTPL CMO ELP COMMERCIAL MORTGAGE TRUST SR 25-ELP CL A FLTG 11-13-2042 CUSIP: 290154AA1	811,000.000	811,000.00	810,985.40
PVTPL CMO MSSG TR 2017-237P COML MTG CTF CL A 144A 3.397% 09-13-2039 SEDOL: BF8K653	700,000.000	603,750.00	668,119.90
PVTPL CMO SER 23-NQM8 CL A1 STP UP 09-25-2063 CUSIP: 67118CAA9	362,458.400	362,452.35	366,093.82
PVTPL CMO VERUS SECURITIZATION TR 2022-2SR 22-2 CL A1 VAR RT DUE 02-25-2067 BEO CUSIP: 92538XAA3	377,737.620	331,995.95	363,884.24
PVTPL COLUMBIA PIPELINES HLDG CO LLC SR NT 6.042% 08-15-2028 SEDOL: BRZWGZ6	205,000.000	213,837.55	213,112.08
PVTPL COLUMBIA PIPELINES OPER CO LLC 6.036% 11-15-2033 SEDOL: BRYQ9J4	730,000.000	751,323.55	782,805.02
PVTPL COMMONBOND STUDENT LN TR 2020-A-GS 1.98% DUE 08-25-2050 BEO CUSIP: 20267WAA3	0.020	0.02	0.02
PVTPL COX COMMUNICATIONS INC NEW COXENT 3.6 2051-06-15 SEDOL: BMBP1H1	750,000.000	767,977.50	461,046.35
PVTPL COX COMMUNICATIONS INC NEW NT 144A8.375% DUE 03-01-2039 BEO SEDOL: B527QK5	1,130,000.000	1,571,918.34	1,321,051.07
PVTPL COX COMMUNICATIONS INC NEW NT 4.8% DUE 02-01-2035 BEO SEDOL: BTKHKS1	300,000.000	304,626.00	279,824.60
PVTPL CVS HEALTH CORP 5.926% DUE 01-10-2034 SEDOL: B6ZPTD7	886,814.710	992,006.52	909,949.18
PVTPL CVS LEASE BACKED PASS THRU CTF 8.353% DUE 07-10-2031 SEDOL: B3P9916	433,362.000	474,002.98	472,047.14
PVTPL DB MASTER FIN LLC 2017-1 SR SECD NT CL A-2-II 144A 4.03 DUE 11-20-2047 SEDOL: BFBM5P9	627,300.000	617,353.23	623,204.73

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PVTPL DB MASTER FIN LLC 21-1 CL A2I 2.045% DUE 11-20-2051 BEO SEDOL: BKVF0B4	1,248,000.000	1,194,618.74	1,224,195.65
PVTPL ENTERPRISE FLEET FINANCING LLC SR 25-2 CL A3 4.41% 06-20-2029 CUSIP: 29375TAC6	200,000.000	201,718.75	202,109.32
PVTPL EQUITABLE AMERICA GLOBAL 4.3% 12-15-2028 SEDOL: BVV5XB2	181,000.000	181,017.99	181,808.32
PVTPL F G GLOBAL FUNDING 5.875% 01-16-2030 SEDOL: BT3M890	900,000.000	899,226.00	934,744.67
PVTPL F&G GLOBAL FUNDING 4.65% 09-08-2028 SEDOL: BVZM8P8	214,000.000	214,691.22	215,490.75
PVTPL FLORIDA GAS TRANSMISSION CO 5.75% 07-15-2035 SEDOL: BVK6SV1	552,000.000	554,760.83	573,541.63
PVTPL FORTRESS TRANSN & INFRASTRUCTURE INVS LL 7.875% 12-01-2030 SEDOL: BMVMLH2	300,000.000	297,999.00	319,073.70
PVTPL GA GLOBAL FDG TR 1.95% 09-15-2028 SEDOL: BNZJH89	307,000.000	288,294.49	289,409.75
PVTPL GENERAL MOTORS CO SER 24-4A CL A1 4.73% 11-15-2029 CUSIP: 361886DQ4	100,000.000	101,277.34	101,384.64
PVTPL GIGSKY INC 10.0% 02-23-2028 CUSIP: 37519HAA6	110,000.000	108,900.00	110,513.70
PVTPL GLOBAL ATLANTIC FIN CO 3.125% DUE 06-15-2031 BEO SEDOL: BN8XDL3	870,000.000	756,772.81	787,161.95
PVTPL GOLDENTREE LOAN MANAGEMENT SER 17-1A CL A1R3 FLTG 04-20-2034 CUSIP: 38136FBU6	250,000.000	250,000.00	249,652.58
PVTPL GOLDENTREE LOAN MANAGEMENT SER 21-10A CL AR FLTG 10-20-2037 CUSIP: 38138TAN1	250,000.000	250,650.22	251,065.73
PVTPL GOLUB CAPITAL CAP FND 5.45% 08-15-2028 SEDOL: BQXMDX8	913,000.000	908,659.73	918,907.85
PVTPL GOLUB CAPITAL PARTNERS CLO LTD SR 21-53A CL AR FLTG 07-20-2034 CUSIP: 38177YAL6	182,000.000	182,000.00	181,838.27
PVTPL GOODGREEN 2019-2 SER 19-2A CLS A 2.76% 04-15-2055 CUSIP: 38218EAA5	385.000	323.88	332.94
PVTPL GULFSTREAM NATURAL GAS SYSTEM LLC 5.6% 07-23-2035 SEDOL: BV5PL69	786,000.000	789,452.96	807,002.45
PVTPL HEALTH CARE SERVICE CORP 5.45% 06-15-2034 SEDOL: BSLSTC3	755,000.000	753,078.11	774,539.23

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PVTPL HYUNDAI CAP AMER 5.1% 06-24-2030 SEDOL: BVDD8W0	800,000.000	799,752.00	818,671.65
PVTPL HYUNDAI CAP AMER 5.3% 01-08-2029 SEDOL: BQS6YB0	1,750,000.000	1,757,231.23	1,796,054.12
PVTPL HYUNDAI CAPITAL AMERICA 5.3% 03-19-2027 SEDOL: BSHSMN9	283,000.000	287,041.24	287,030.18
PVTPL JERSEY MIKES FDG LLC SR 24-1A CL A2 5.636% 02-15-2055 SEDOL: BRBYKY3	446,624.990	449,736.24	455,765.57
PVTPL JERSEY MIKES FDG LLC SR 25-1A CL A2 5.61% 08-16-2055 SEDOL: BQXMGS4	372,067.500	372,067.50	379,227.27
PVTPL KKR GROUP FIN CO VI LLC SR NT 144A3.75% DUE 07-01-2029/07-01-2019 BEO SEDOL: BJLK2C7	1,405,000.000	1,344,476.28	1,376,838.00
PVTPL KUBOTA CREDIT OWNER TRUST SER 24-2A CL A3 5.26% 11-15-2028 CUSIP: 50117DAC0	295,000.000	299,713.09	299,856.38
PVTPL MARS INC 5.0% 03-01-2032 SEDOL: BR4XW41	800,000.000	798,384.00	825,765.78
PVTPL MARS INC 5.2% 03-01-2035 SEDOL: BR4XVJ9	1,200,000.000	1,211,629.75	1,235,915.76
PVTPL MARS INC 5.65% 05-01-2045 SEDOL: BR4Y3G3	300,000.000	298,389.00	303,269.64
PVTPL MARS INC 5.7% 05-01-2055 SEDOL: BR4XVL1	4,779,000.000	4,774,050.75	4,780,340.51
PVTPL MARS INC 5.8% 05-01-2065 SEDOL: BR4XVN3	339,000.000	337,298.18	341,801.67
PVTPL MASSMUTUAL GLOBAL FDG II MEDIUM TERM NTS 5.05% DUE 12-07-2027 REG SEDOL: BPG3ZL3	208,000.000	212,320.16	212,359.50
PVTPL METRONET INFRASTRUCTURE ISSUER LLC SR 25-4A CL A2 5.163% 12-20-2055 CUSIP: 59170JBD9	682,000.000	681,997.00	683,817.12
PVTPL MMAF EQUIPMENT FINANCE LLC SR 24-ACL A3 4.95% 07-14-2031 CUSIP: 55318CAC8	129,000.000	130,965.23	131,111.24
PVTPL MOLEX ELECTR TECHNOLOGIES LLC 4.75% 04-30-2028 SEDOL: BN12RH1	214,000.000	216,463.14	216,372.42
PVTPL MONONGAHELA POWER CO 5.85% 02-15-2034 BEO SEDOL: BNQQSK8	1,400,000.000	1,397,494.00	1,481,927.33
PVTPL NAVIENT PRIVATE ED REFI LN TR 2021-B SER 21-BA CL A .94% 07-15-2069 CUSIP: 63942LAA0	139,081.540	116,828.50	127,458.12

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PVTPL NESTLE CAPITAL CORPORATION 5.1% 03-12-2054 SEDOL: BPBJYQ4	659,000.000	656,891.20	628,761.46
PVTPL NEXTGEAR FLOORPLAN MASTER OWNER TR SR 24-2A CL A2 4.42% 09-15-2029 CUSIP: 65341KCC8	100,000.000	100,593.75	100,719.68
PVTPL PACIFIC LIFE GLOBAL FUNDING II FLTG RT 01-27-2028 SEDOL: BSPRX57	900,000.000	900,000.00	900,605.70
PVTPL PACIFIC LIFECORP SR NT 3.35% 09-15-2050 SEDOL: BKSDMB5	100,000.000	99,232.00	69,154.01
PVTPL PALMER SQUARE LOAN FUNDING LTD SR 24-1A CL A1 FLTG RT 10-15-2032 CUSIP: 69703NAA2	95,774.850	95,774.85	95,752.76
PVTPL PENSKE TRUCK LEASING CO L P / PTL FIN CORP 5.55% 05-01-2028 SEDOL: BNVTWZ5	1,720,000.000	1,760,343.15	1,769,754.37
PVTPL PENSKE TRUCK LEASING CO L P/PTL FIN CO 4.4% 07-01-2027 SEDOL: BNYGL12	283,000.000	283,871.64	283,940.17
PVTPL PLANET FITNESS MASTER ISSUER L 2019-1 SR SECD NT CL A-2 144A 3.858 SEDOL: BL0L838	1,548,180.000	1,461,207.15	1,483,198.24
PVTPL PROGRESS RESIDENTIAL SER 22-SFR6 CL A 4.451% 07-20-2039 CUSIP: 74334DAA1	1,576,319.380	1,564,137.83	1,575,779.18
PVTPL PROLOGIS TARGETED US 5.25% 04-01-2029 SEDOL: BRC27M3	985,000.000	1,008,541.48	1,014,723.70
PVTPL QTS ISSUER ABS I LLC SR 25-1A CL A2 5.439% 05-25-2055 SEDOL: BQMJ1P8	1,107,000.000	1,117,453.24	1,114,785.75
PVTPL REGATTA 35 FDG LTD/REGATTA 35 FDG LLC SER 25-5A CL A1 FLTG 10-15-2038 CUSIP: 75903YAA3	760,000.000	760,000.00	762,189.48
PVTPL RENTOKIL TERMINIX LLC 5.0% 04-28-2030 CUSIP: 760130AA2	650,000.000	650,242.16	661,708.74
PVTPL ROCHE HLDGS INC 5.21% DUE 03-08-2054 BEO SEDOL: BM8H4B5	1,523,000.000	1,534,371.60	1,482,848.53
PVTPL ROCHE HLDGS INC 5.593% 11-13-2033 CUSIP: 771196CH3	645,000.000	670,126.24	690,681.62
PVTPL SBA TOWER TR SR 2020-1 CL 1C 1.884% 07-15-2050 CUSIP: 78403DAP5	1,050,000.000	1,031,076.23	1,048,828.73
PVTPL SBA TOWER TR 1.631% 05-15-2051 SEDOL: BNYHX53	185,000.000	180,259.38	181,004.30
PVTPL SPRINT SPECTRUM /SPRINT 5.152% 09-20-2029 SEDOL: BYVRZR9	329,850.000	332,262.69	332,717.66

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PVTPL STELLANTIS FINL UNDERWRITTEN ENHANCED LE SR 25-AA CL A3 4.47% 07-20-2028 CUSIP: 858928AD6	200,000.000	200,945.31	201,395.42
PVTPL STORE CAPITAL LLC 5.4% 04-30-2030 SEDOL: BQRDXN7	300,000.000	299,805.00	305,801.35
PVTPL STORE MASTER FDG I LLC SER 23-1A CL A1 6.19% 06-20-2053 CUSIP: 86212XAF7	98,708.230	98,693.93	99,222.59
PVTPL SUBWAY FDG LLC ISSUER SER 24-1A CL A2II 6.268% 07-30-2054 CUSIP: 864300AC2	1,435,500.010	1,453,744.65	1,466,084.63
PVTPL T-MOBILE US TRUST SR 25-1A CL A 4.74% 11-20-2029 CUSIP: 872974AA8	100,000.000	101,230.47	101,414.43
PVTPL TENNESSEE GAS PIPELINE CO SR NT 144A 2.9% DUE 03-01-2030 SEDOL: BL1LY06	700,000.000	698,607.00	660,708.29
PVTPL TEXAS DEBT CAP CLO SR 23-1A CL A1R FLTG RT 07-20-2038 CUSIP: 88238CAE2	384,000.000	384,000.00	385,229.38
PVTPL TEXAS EASTN TRANSMISSION LP 3.5% DUE 01-15-2028 BEO SEDOL: BFMYYT1	1,555,000.000	1,516,954.34	1,538,418.51
PVTPL TOYOTA AUTO LOAN EXTENDED NOTE SER 23-1A CL A 4.93% DUE 06-25-2036 SEDOL: BP82303	200,000.000	204,453.12	204,677.40
PVTPL TOYOTA LEASE OWNER TRUST SR 25-B CL A3 3.96% 11-20-2028 CUSIP: 89240NAD4	200,000.000	200,187.50	200,526.34
PVTPL TRP LLC 2.07% DUE 06-19-2051 SEDOL: BNBVLT8	0.010	0.01	0.01
PVTPL UNIQUIFY INC SR NT SER 2023-F 10.0% 08-15-2026 CUSIP: 90915UAB4	106,866.670	106,866.67	102,592.00
PVTPL VB-S1 ISSUER LLC SECD TOWER REV NT2022-1 C-2-I 3.156% 02-15-2052 SEDOL: BV2FKS7	460,000.000	442,064.26	447,047.50
PVTPL VENTURE GLOBAL CALCASIEU PASS LLC 3.875% DUE 08-15-2029 SEDOL: BMXTTB1	900,000.000	794,750.00	843,576.48
PVTPL VENTURE GLOBAL LNG INC 7.0% 01-15-2030 SEDOL: BNM9JV9	700,000.000	706,125.00	673,700.55
PVTPL VENTURE GLOBAL LNG INC 8.125% DUE 06-01-2028 SEDOL: BRK41K7	400,000.000	385,444.44	405,161.44
PVTPL VENTURE GLOBAL PLAQUEMINES LNG LLC6.5% 06-15-2034 SEDOL: BQ7XVN3	300,000.000	300,000.00	306,713.16
PVTPL VENTURE GLOBAL PLAQUEMINES LNG LLC7.75% 05-01-2035 SEDOL: BV8H0F4	200,000.000	224,500.00	218,572.91

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PVTPL VERIZON MASTER TR SER 2023-6 SR 23-6 CL A 5.35% 09-22-2031 CUSIP: 92348VAA7	200,000.000	207,296.88	207,347.98
PVTPL VICI PROPERTIES INC 4.5% 09-01-2026 SEDOL: BMGMNH1	150,000.000	164,625.00	150,150.24
PVTPL VICI PROPERTIES INC 5.75% DUE 02-01-2027 BEO SEDOL: BMGMNJ3	200,000.000	231,250.00	202,261.64
PVTPL VIKING CRUISES LTD 5.875% 10-15-2033 SEDOL: BR886L7	300,000.000	300,000.00	304,586.70
PVTPL VITA INCLINATA TECHNOLOGIES INC 10.5% 05-01-2027 CUSIP: 92845VAA5	100,000.000	98,605.20	98,605.20
PVTPL WEA FIN LLC / 4.75% DUE 09-17-2044 CUSIP: 92890HAD4	200,000.000	199,366.00	173,112.53
PVTPL WENDYS FDG LLC SER 21-1A CL A-2-I 144A 2.37% 06-15-2051 SEDOL: BNM4743	811,052.360	737,845.76	756,207.70
PVTPL WENDYS FDG LLC SR 25-1A CL A2I 5.422% 12-15-2055 SEDOL: BVPJCT1	733,000.000	733,000.00	731,871.55
PVTPL WHISTLER PIPELINE LLC 5.7% 09-30-2031 SEDOL: BQ2JQ42	450,000.000	451,026.34	467,427.07
QUANTA SVCS INC 4.5% 01-15-2031 SEDOL: BV6N849	1,029,000.000	1,026,231.99	1,030,819.68
ROLLINS INC 5.25% 02-24-2035 SEDOL: BTCHBH5	1,015,000.000	1,003,098.14	1,038,155.91
ROPER TECHNOLOGIES 5.1% 09-15-2035 CUSIP: 776696AM8	1,290,000.000	1,287,160.30	1,302,088.66
ROYAL CARIBBEAN CRUISES 5.375% 01-15-2036 CUSIP: 78017TAB9	1,462,000.000	1,467,290.34	1,471,874.75
ROYALTY PHARMA PLC 4.45% 03-25-2031 CUSIP: 78081BAT0	400,000.000	395,636.00	399,314.86
RTX CORPORATION 2.82% 09-01-2051 SEDOL: BP2BTQ4	579,000.000	576,193.90	362,406.94
RTX CORPORATION 3.125% 07-01-2050 SEDOL: BLBCYC1	312,000.000	300,511.09	210,710.95
RTX CORPORATION 4.125% 11-16-2028 SEDOL: BYVN9F3	216,000.000	216,587.52	216,796.06
RTX CORPORATION 4.625% 11-16-2048 SEDOL: BYVN9P3	510,000.000	508,383.30	446,195.37

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
RTX CORPORATION 6.1% 03-15-2034 SEDOL: BQHN1W2	710,000.000	754,748.00	778,344.42
RTX CORPORATION 6.4% 03-15-2054 SEDOL: BQHP8M7	1,276,000.000	1,291,834.51	1,408,237.28
RYDER SYSTEM INC 6.3% 12-01-2028 SEDOL: BRJX0R5	1,930,000.000	2,021,151.44	2,043,220.90
SABEY DATA CTR 5.733% DUE 02-21-2050 CUSIP: 78520EAH9	1,199,000.000	1,217,613.24	1,224,522.87
SABINE PASS LIQUEFACTION LLC 4.5% DUE 05-15-2030 REG SEDOL: BM8JPB8	1,025,000.000	1,011,534.34	1,030,129.92
SAN DIEGO G & E FIXED 2.95% DUE 08-15-2051 SEDOL: BNSNRL1	33,000.000	27,825.47	21,023.37
SAN DIEGO GAS & ELEC CO 5.4% 04-15-2035 SEDOL: BMHSGR9	1,100,000.000	1,096,920.00	1,140,483.94
SAN DIEGO GAS & 3.75% DUE 06-01-2047 SEDOL: BF4SP32	400,000.000	415,184.00	306,333.74
SBA TOWER TR 2.328% DUE 07-15-2052 SEDOL: BTPQ3S4	796,000.000	750,770.90	765,001.06
SBL HLDGS INC 5% DUE 02-18-2031 SEDOL: BM98X21	855,000.000	772,307.58	793,080.34
SELECTIVE INS GROUP INC 5.9% 04-15-2035 SEDOL: BV1C090	100,000.000	99,978.00	104,967.26
SEQUOIA MTG TR FLTG RT 5.5% DUE 06-25-2055 CUSIP: 81743GAE6	603,989.100	603,635.19	605,998.57
SEQUOIA MTG TR FLTG RT 5.5% DUE 08-25-2055 CUSIP: 81749VAL1	569,448.300	569,141.25	572,323.62
SERVICENOW INC 1.4% DUE 09-01-2030 SEDOL: BMFBHL1	134,000.000	130,668.15	118,170.09
SHELL FIN US INC GTD SR NT 144A 3% 11-26-2051 SEDOL: BVVDVQ7	146,000.000	120,222.41	94,086.85
SHELL FIN US INC NT 3.25% 04-06-2050 SEDOL: BT26H41	1,658,000.000	1,649,176.17	1,147,269.07
SHERWIN-WILLIAMS CO 2.9% 06-15-2052 SEDOL: BPLQR99	84,000.000	83,464.08	52,055.01
SHERWIN-WILLIAMS FIXED 3.8% 08-15-2049 SEDOL: BK9W8G8	233,000.000	232,340.61	175,021.20

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
SHERWIN-WILLIAMS 4.5% DUE 06-01-2047 SEDOL: BDGKT18	1,035,000.000	1,081,258.50	885,617.89
SHERWIN-WILLIAMS 5.15% 08-15-2035 SEDOL: BQT2LT4	577,000.000	576,594.96	588,361.78
SIMON PROPERTY GROUP L.P. 5.5% 03-08-2033 SEDOL: BMGQP55	1,475,000.000	1,511,714.48	1,555,731.19
SIXTH STR LENDING PARTNERS SR NT 5.75% 01-15-2030 SEDOL: BLD95C7	1,025,000.000	1,012,779.35	1,039,343.70
SMALL BUSINESS ADMINISTRATION SR 25-10A CL 1 4.963% 03-10-2035 CUSIP: 831641FZ3	765,000.000	772,440.82	776,795.38
SOLVENTUM CORP 5.4% 03-01-2029 SEDOL: BTTMX55	437,000.000	444,529.95	452,880.22
SONOCO PRODS CO 4.6% 09-01-2029 SEDOL: BSRJBQ8	1,025,000.000	1,008,675.96	1,033,817.95
SOUTHERN CAL EDISON 3.6% 02-01-2045 SEDOL: BVDPXD2	375,000.000	366,257.56	270,835.95
SOUTHERN CAL EDISON 5.25% 03-15-2030 SEDOL: BPCQLL8	400,000.000	399,760.00	410,650.04
SOUTHERN CALIF EDISON CO SR NT 3.45% 02-01-2052 SEDOL: BP4ZDL7	463,000.000	287,694.14	308,794.09
SOUTHERN CALIF EDISON CO 3.65% 02-01-2050 SEDOL: BJVNJQ9	939,000.000	734,249.04	659,256.34
SOUTHERN CALIF EDISON CO 4.125% 03-01-2048 SEDOL: BFMZDC0	200,000.000	141,252.00	152,260.29
SOUTHERN CALIF EDISON CO 4.875% 03-01-2049 SEDOL: BJMTK74	300,000.000	354,016.00	252,279.86
SOUTHERN CALIF EDISON CO 5.75% 04-15-2054 SEDOL: BRC25V8	193,000.000	196,363.26	181,590.95
SOUTHERN CALIF EDISON 4.875% 02-01-2027 SEDOL: BPQV4D2	397,000.000	393,736.66	399,598.11
SOUTHERN CALIF EDISON 6.2% 09-15-2055 SEDOL: BPCQLJ6	1,417,000.000	1,406,231.74	1,428,807.75
SOUTHERN CALIF GAS CO 5.2% 06-01-2033 SEDOL: BP4Y6K4	500,000.000	499,025.00	516,864.50
SOUTHERN CALIFORNIA EDISON CO 1ST & REF MTG BD SER 2022G 5.95% 11-01-2032 SEDOL: BP2TQ89	1,800,000.000	1,788,282.00	1,906,714.17

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◆ Schedule of Assets Held for Investment Purposes

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United States - USD			
SOUTHERN CALIFORNIA EDISON CO 5.9% 03-01-2055 SEDOL: BR1FWP1	270,000.000	263,106.92	261,038.81
SOUTHERN CO 4.4% DUE 07-01-2046 SEDOL: BYT1540	3,075,000.000	2,988,913.50	2,603,560.86
SOUTHERN CO 4.85% 03-15-2035 SEDOL: BQB6DF4	600,000.000	599,112.00	593,642.95
SOUTHERN CO 5.7% 03-15-2034 SEDOL: BM9VYX8	980,000.000	1,005,113.00	1,033,298.68
SOUTHN CAL EDISON 4.5% DUE 09-01-2040 SEDOL: B469DS7	19,000.000	16,678.20	16,665.50
SOUTHN CAL EDISON 4% DUE 04-01-2047 SEDOL: BD9BPH6	450,000.000	388,804.50	338,706.63
SOUTHN CAL EDISON 6.05% DUE 03-15-2039 SEDOL: B65HYN8	400,000.000	524,528.00	410,095.95
SOUTHN CAL GAS CO 5.45% DUE 06-15-2035 SEDOL: BP6WPN2	2,300,000.000	2,289,466.00	2,398,071.33
SOUTHWESTERN ELEC PWR CO SR NT SER O 3.25% 11-01-2051 CUSIP: 845437BT8	267,000.000	266,036.13	176,215.31
STARBUCKS CORP 5.4% 05-15-2035 CUSIP: 855244BM0	62,000.000	65,026.22	64,594.17
STATE STR CORP FLTG RT 4.675% DUE 10-22-2032 SEDOL: BN6N296	1,270,000.000	1,257,133.04	1,294,801.12
STATE STR CORP 4.33% 10-22-2027 SEDOL: BN6M572	450,000.000	450,023.50	454,614.23
STATE STREET BANK & TRUST 4.594% 11-25-2026 SEDOL: BTJ0H91	323,000.000	323,000.00	325,436.08
STORE MASTER FDG I - VII XIV XIX XX 4.98% 10-20-2055 CUSIP: 86212FAB5	973,781.250	976,405.91	968,430.52
STRYKER CORP 5.2% 02-10-2035 SEDOL: BTCCJQ5	596,000.000	601,089.84	613,307.67
SUBWAY FDG LLC 5.566% DUE 07-30-2054 CUSIP: 864300AJ7	572,220.000	567,532.58	567,846.58
SYNOPSYS INC 5.15% 04-01-2035 SEDOL: BTXWBS0	1,287,000.000	1,277,041.44	1,310,604.56
SYNOPSYS INC 5.7% 04-01-2055 SEDOL: BTXWBT1	3,114,000.000	3,106,035.22	3,098,745.64

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
T-MOBILE USA INC FIXED 3.75% DUE 04-15-2027 CUSIP: 87264ABD6	289,000.000	287,581.01	288,128.09
T-MOBILE USA INC FIXED 5.8% DUE 09-15-2062 SEDOL: BN72M47	250,000.000	248,305.00	247,048.46
T-MOBILE USA INC 2.7% 03-15-2032 SEDOL: BMWDS40	300,000.000	250,794.00	270,062.75
T-MOBILE USA INC 3.0% DUE 02-15-2041 BEO SEDOL: BN0ZLS0	505,000.000	500,102.29	377,346.66
T-MOBILE USA INC 3.375% 04-15-2029 CUSIP: 87264ABV6	1,415,000.000	1,343,740.18	1,380,100.74
T-MOBILE USA INC 3.4% 10-15-2052 CUSIP: 87264ACT0	2,786,000.000	2,594,238.27	1,880,635.17
T-MOBILE USA INC 3.875% 04-15-2030 CUSIP: 87264ABF1	100,000.000	109,525.00	98,442.51
T-MOBILE USA INC 4.5% DUE 04-15-2050 CUSIP: 87264AAZ8	1,475,000.000	1,645,898.61	1,219,736.31
T-MOBILE USA INC 4.7% 01-15-2035 SEDOL: BLFCKY1	1,800,000.000	1,797,354.00	1,771,758.70
T-MOBILE USA INC 5.05% 07-15-2033 CUSIP: 87264ACY9	4,025,000.000	4,013,608.41	4,114,393.39
T-MOBILE USA INC 5.75% 01-15-2054 SEDOL: BQBCJR6	357,000.000	353,746.17	351,612.57
T-MOBILE USA INC 5.875% DUE 11-15-2055 CUSIP: 87264ADU6	487,000.000	485,344.25	488,053.30
TAKEDA US FIN 5.9% 07-07-2055 CUSIP: 87406BAB8	745,000.000	742,661.06	756,598.31
TARGA RES CORP 4.95% 04-15-2052 SEDOL: BMZM349	100,000.000	99,333.00	85,841.69
TARGA RES CORP 6.125% 03-15-2033 SEDOL: BQ3PVF5	660,000.000	679,286.21	707,250.92
TEXAS INSTRS INC NT 5.1% 05-23-2035 SEDOL: BMWF534	366,000.000	370,150.44	377,250.85
TEXAS INSTRS INC 5.15% 02-08-2054 SEDOL: BPSQRF8	564,000.000	559,488.00	533,830.06
TIME WARNER CABLE 6.75% DUE 06-15-2039 SEDOL: B62X8Y8	3,325,000.000	4,247,363.25	3,370,374.61

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United States - USD			
TIME WARNER CABLE 7.3% DUE 07-01-2038 SEDOL: B3B14R7	1,000,000.000	1,296,518.75	1,073,098.38
TRANSCONTINENTAL GAS PIPE LINE CO LLC 3.95% DUE 05-15-2050 SEDOL: BN49122	600,000.000	596,544.00	462,392.48
TRAVELERS COS INC 4.05% DUE 03-07-2048 CUSIP: 89417EAN9	1,005,000.000	961,423.50	818,877.14
TRAVELERS COS INC 5.45% DUE 05-25-2053 SEDOL: BRJVGK4	168,000.000	167,334.72	166,031.97
TRAVELERS COS INC 5.7% 07-24-2055 SEDOL: BTY5QD8	876,000.000	871,637.52	898,196.78
TRAVELERS COS INC 6.25% DUE 06-15-2037 SEDOL: B8YTZQ9	550,000.000	714,857.00	612,667.64
TRAVELERS FIXED 2.55% DUE 04-27-2050 SEDOL: BMDWQN1	77,000.000	76,407.87	46,710.67
TRCNTNTL GAS PIPE 5.75% DUE 03-15-2056 SEDOL: BPCMM13	1,125,000.000	1,123,011.25	1,117,129.69
TRICON RESDNTL 4.3% DUE 11-17-2041 CUSIP: 895975AA8	954,466.910	928,107.22	949,106.91
TRICON RESDNTL 4.75% DUE 06-17-2040 CUSIP: 89616VAA8	1,824,223.650	1,813,564.24	1,830,588.55
TRITON CONTAINER INTL LTD / TAL GTD SR NT 3.25% 03-15-2032 SEDOL: BPCQJX6	1,920,000.000	1,611,308.72	1,745,036.35
TRUIST BANK 4.136% 10-23-2029 SEDOL: BMW77V2	250,000.000	249,727.50	249,902.92
TRUIST FINANCIAL CORPORATION 7.161% 10-30-2029 SEDOL: BN71NT6	2,485,000.000	2,670,855.86	2,681,575.60
TRUIST FINL CORP VAR RT 1.267% DUE 03-02-2027 SEDOL: BLFCZ91	150,000.000	150,429.00	149,249.32
U S BANCORP MEDIUM TERM NTS- BOOK ENTRY 4.839% 02-01-2034 CUSIP: 91159HJL5	1,125,000.000	1,093,576.01	1,135,715.33
UBER TECHNOLOGIES INC SR NT 4.3% 01-15-2030 SEDOL: BQB6DG5	1,140,000.000	1,119,197.90	1,147,119.81
UNION ELEC CO 5.25% 04-15-2035 SEDOL: BS87LK5	551,000.000	553,278.98	568,321.64
UNION ELECTRIC COMPANY 5.125% 03-15-2055 SEDOL: BP5WWV0	801,000.000	768,218.80	736,251.41

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United States - USD			
UNION PAC CORP FIXED 2.95% 03-10-2052 SEDOL: BP9P0J9	221,000.000	215,131.07	141,559.06
UNION PAC CORP 3.25% DUE 02-05-2050 SEDOL: BKDMLD2	432,000.000	415,356.35	300,271.42
UNION PAC CORP 3.5% 02-14-2053 SEDOL: BNYF3J1	726,000.000	687,381.38	515,920.71
UNION PAC CORP 3.55% DUE 05-20-2061 SEDOL: BNHS0H4	475,000.000	472,582.25	319,423.75
UNION PAC CORP 3.799% DUE 10-01-2051 SEDOL: BDCWS88	1,025,000.000	1,012,911.24	776,210.33
UNION PAC CORP 3.839% DUE 03-20-2060 BEO SEDOL: BLF0CQ1	1,910,000.000	1,585,727.51	1,383,110.25
UNION PAC CORP 4.3% 03-01-2049 SEDOL: BGLC062	1,940,000.000	1,899,561.04	1,610,679.35
UNION PAC CORP 5.6% 12-01-2054 SEDOL: BSNZ665	706,000.000	704,685.08	706,513.51
UNION PACIFIC CORP 3.375% 02-14-2042 SEDOL: BNYF3F7	120,000.000	116,388.00	94,637.51
UNION PACIFIC CORP 4.95% DUE 09-09-2052 BEO SEDOL: BPMQ873	121,000.000	118,608.08	110,553.68
UNITED PARCEL SERVICE 5.95% 05-14-2055 SEDOL: BMGDDQ3	1,000,000.000	1,048,580.00	1,036,758.02
UNITED PARCEL SVC INC 5.5% 05-22-2054 SEDOL: BT03SY1	225,000.000	225,339.75	219,613.34
UNITEDHEALTH GROUP FIXED 4.25% DUE 06-15-2048 SEDOL: BG08PD3	155,000.000	148,717.20	127,327.66
UNITEDHEALTH GROUP INC 2.9% DUE 05-15-2050/05-18-2020 REG SEDOL: BM95BD9	893,000.000	872,492.20	572,631.84
UNITEDHEALTH GROUP INC 3.05% DUE 05-15-2041 BEO SEDOL: BLPK6R0	326,000.000	313,891.80	247,881.98
UNITEDHEALTH GROUP INC 3.25% DUE 05-15-2051 BEO SEDOL: BLPK6S1	524,000.000	511,029.77	355,168.85
UNITEDHEALTH GROUP INC 4.5% 04-15-2033 SEDOL: BN7K9K6	219,000.000	210,688.95	218,106.29
UNITEDHEALTH GROUP INC 4.75% 05-15-2052 SEDOL: BNKBV00	631,000.000	625,321.00	546,337.46

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United States - USD			
UNITEDHEALTH GROUP INC 4.95% 05-15-2062 SEDOL: BNKBV11	950,000.000	940,690.00	825,558.57
UNITEDHEALTH GROUP INC 4.95% 01-15-2032 SEDOL: BPDY832	1,211,000.000	1,205,362.54	1,243,311.44
UNITEDHEALTH GROUP INC 5.375% 04-15-2054 SEDOL: BQB5GF2	890,000.000	887,470.35	842,502.99
UNITEDHEALTH GROUP INC 5.625% 07-15-2054 SEDOL: BPDY7Z7	3,333,000.000	3,308,912.92	3,280,865.32
UNITEDHEALTH GROUP INC 5.95% 06-15-2055 SEDOL: BVDCZW6	865,000.000	866,440.24	891,646.14
UNITEDHEALTH GROUP 3.7% DUE 08-15-2049 SEDOL: BHKDL04	611,000.000	587,904.52	454,975.20
UNITEDHEALTH GROUP 5.75% DUE 07-15-2064 SEDOL: BPDY809	270,000.000	265,800.30	264,754.34
UNITEDHEALTH GROUP 5.8% DUE 03-15-2036 SEDOL: BG49576	400,000.000	491,016.00	427,515.06
UNITEDHEALTH GROUP 6.05% DUE 02-15-2063 SEDOL: BLBRZS9	224,000.000	259,753.55	229,750.42
UNITEDHEALTH GROUP 6.875% DUE 02-15-2038 SEDOL: BG49598	750,000.000	1,076,876.34	869,231.97
UNIVERSAL HEALTH SVCS INC SR SECD NT 2.65% 10-15-2030 SEDOL: BMHDM76	575,000.000	504,170.00	524,781.05
VA ELEC & PWR CO 4.45 02-15-2044 SEDOL: BJSVPB3	475,000.000	510,577.50	411,731.07
VA ELEC & PWR CO SR NT 2008 SER B 8.875 DUE 11-15-2038 SEDOL: B3FD1W3	300,000.000	500,436.00	401,760.01
VENTAS RLTY LTD 4.875% DUE 04-15-2049 SEDOL: BGSGVV9	100,000.000	99,770.00	87,682.96
VERISIGN INC FIXED 2.7% 06-15-2031 CUSIP: 92343EAM4	681,000.000	598,327.48	619,651.41
VERISK ANALYTICS INC 5.25% 03-15-2035 SEDOL: BS6V659	1,105,000.000	1,094,938.21	1,126,498.04
VERIZON COMMUNICATIONS INC NT 2.355% 03-15-2032 CUSIP: 92343VGN8	1,050,000.000	896,659.70	926,705.33
VERIZON COMMUNICATIONS INC 2.85% 09-03-2041 SEDOL: BMG8DB3	360,000.000	259,624.04	260,333.82

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VERIZON COMMUNICATIONS INC 2.987% 10-30-2056 USD SEDOL: BMXT869	2,706,000.000	1,833,149.19	1,617,579.42
VERIZON COMMUNICATIONS INC 3.875% 03-01-2052 SEDOL: BPP3C79	268,000.000	216,890.78	199,373.39
VERIZON COMMUNICATIONS INC 5.25% 04-02-2035 SEDOL: BRF3FQ3	276,000.000	279,803.28	281,195.01
VERIZON COMMUNICATIONS INC 5.75% 11-30-2045 CUSIP: 92343VHH0	1,155,000.000	1,150,229.85	1,150,532.92
VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041 BEO SEDOL: BKY5H21	189,000.000	188,821.29	148,500.49
VERIZON COMMUNICATIONS 3.55% DUE 03-22-2051 BEO SEDOL: BKY5H09	1,507,000.000	1,528,220.48	1,073,221.85
VERIZON COMMUNICATIONS 6.0% 11-30-2065 CUSIP: 92343VHK3	669,000.000	668,685.57	662,856.91
VERIZON 3.875% DUE 02-08-2029 SEDOL: BJLV8M2	1,375,000.000	1,345,631.79	1,370,506.36
VERIZON 4% DUE 03-22-2050 SEDOL: BLNP354	590,000.000	589,774.50	450,934.55
VERIZON 5.401% DUE 07-02-2037 SEDOL: BVLGQZ0	275,000.000	278,489.75	278,487.27
VERIZON 5.875% DUE 11-30-2055 SEDOL: BWJDYJ0	1,272,000.000	1,269,895.69	1,260,383.82
VIATRIS INC 4.0% 06-22-2050 SEDOL: BL5BGY0	646,000.000	428,118.53	432,077.53
VICI PPTYS LP 4.75% 04-01-2028 SEDOL: BTG0233	142,000.000	143,628.74	143,535.72
VICI PROPERTIES INC 5.125% 05-15-2032 SEDOL: BP5JTL0	700,000.000	698,694.00	705,865.80
VICI PROPERTIES LP 5.75% 04-01-2034 SEDOL: BQKW0S5	755,000.000	758,192.92	780,846.98
VIPER ENERGY PARTNERS LL 4.9% 08-01-2030 SEDOL: BV5PK62	200,000.000	199,804.00	202,344.00
VIRGINIA ELEC & PWR CO 2.95% 11-15-2051 SEDOL: BMHYKC0	600,000.000	598,698.00	378,701.11
VIRGINIA ELEC & PWR CO 4.625% 05-15-2052 SEDOL: BP5H5X8	400,000.000	394,452.00	337,546.25

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
VIRGINIA ELEC & PWR CO 5.55% 08-15-2054 SEDOL: BSMRJZ2	290,000.000	288,998.50	282,426.45
VIRGINIA ELEC & PWR CO 5.6% 09-15-2055 SEDOL: BVMN3C6	700,000.000	698,921.40	682,113.26
VIRGINIA ELEC & PWR CO 5.65% 03-15-2055 SEDOL: BR4XPG4	450,000.000	447,799.50	442,159.34
VMWARE INC FIXED 2.2% 08-15-2031 SEDOL: BM8BNR6	300,000.000	299,409.00	266,913.02
VMWARE INC 3.9% 08-21-2027 SEDOL: BDT5HN8	100,000.000	94,459.00	100,035.11
VMWARE INC 4.7% DUE 05-15-2030 BEO SEDOL: BKQNBM1	600,000.000	597,858.00	610,124.16
VOLKSWAGEN AUTO LEASE TR SR 25-A CL A3 4.5% 06-20-2028 CUSIP: 92868WAD9	250,000.000	252,099.61	252,511.45
WACHOVIA BK NATL ASSN MEDIUM TERM SUB BKTRANCHE # SB 00009 6.6 DUE 01-15-2038 SEDOL: B7XGYR8	1,500,000.000	2,081,208.75	1,677,904.94
WALMART INC 4.5% DUE 04-15-2053 SEDOL: BP6LN24	956,000.000	942,967.16	848,778.46
WASTE CONNECTIONS FIXED 2.95% DUE 01-15-2052 SEDOL: BMWPCK0	200,000.000	133,512.00	129,955.32
WASTE MANAGEMENT INC 5.35% 10-15-2054 SEDOL: BT03N02	550,000.000	545,188.48	537,527.72
WASTE MGMT INC DEL SR NT 4.95% 07-03-2031 SEDOL: BT6MK91	665,000.000	672,311.17	689,127.28
WEC ENERGY GROUP 1.375% DUE 10-15-2027 SEDOL: BN0XPB5	1,620,000.000	1,505,693.53	1,548,657.74
WELLS FARGO & CO MEDIUM TERM SR NTS BOOKENTRY 3.35% 03-02-2033 CUSIP: 95000U2U6	900,000.000	767,670.00	841,138.89
WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044 SEDOL: BS9FPF1	475,000.000	507,920.81	417,426.66
WELLS FARGO & CO 4.611% 04-25-2053 SEDOL: BP6P605	1,361,000.000	1,267,592.74	1,177,597.26
WELLS FARGO & CO 4.808% 07-25-2028 CUSIP: 95000U3A9	3,175,000.000	3,185,486.83	3,211,070.25
WELLS FARGO & CO 5.606% DUE 01-15-2044 SEDOL: BJTGHH7	800,000.000	922,219.64	795,179.07

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
WELLS FARGO & COMPANY 4.078% 09-15-2029 CUSIP: 95000U4A8	287,000.000	286,767.53	286,851.31
WELLS FARGO & COMPANY 4.892% 09-15-2036 CUSIP: 95000U4B6	2,000,000.000	2,000,000.00	1,998,248.22
WELLS FARGO & COMPANY 5.389% 04-24-2034 CUSIP: 95000U3D3	1,635,000.000	1,656,308.29	1,703,321.27
WELLS FARGO & COMPANY 5.499% 01-23-2035 SEDOL: BQWR464	200,000.000	198,686.00	209,038.88
WELLS FARGO & COMPANY 5.557% 07-25-2034 CUSIP: 95000U3F8	1,500,000.000	1,513,650.00	1,575,082.38
WELLS FARGO & COMPANY 5.574% 07-25-2029 SEDOL: BNFZXP6	280,000.000	289,856.00	290,118.49
WELLS FARGO & COMPANY 6.303% 10-23-2029 SEDOL: BLB0XW8	2,250,000.000	2,381,175.00	2,378,143.10
WELLS FARGO COML MTG TR SER 2017-C38 CL A5 3.453% DUE 07-15-2050 SEDOL: BGSNBM1	280,000.000	275,931.25	277,064.37
WELLS FARGO COML 3.065% DUE 11-15-2059 CUSIP: 95000MBP5	2,300,000.000	2,241,958.93	2,275,073.29
WESTINGHOUSE AIR BRAKE TECH CORP 5.611% 03-11-2034 SEDOL: BP9QDP9	490,000.000	500,220.16	515,801.45
WEYERHAEUSER CO DEB 7.375 DUE 03-15-2032 BEO SEDOL: BB0RG32	452,000.000	518,676.42	515,418.83
WEYERHAEUSER CO FIXED 4% DUE 04-15-2030 SEDOL: BMQ5MG2	175,000.000	172,322.50	172,752.34
WEYERHAEUSER CO 4.75% 05-15-2026 SEDOL: BP4FCL0	218,000.000	217,284.96	218,446.54
WEYERHAEUSER CO 6.875% DUE 12-15-2033 SEDOL: 2337461	200,000.000	250,242.00	223,512.10
WEYERHAEUSER CO 6.95% DUE 10-01-2027 SEDOL: BG49770	100,000.000	124,182.00	104,884.35
WHEELS FLEET LEASE 4.86999988556% DUE 06-21-2039 CUSIP: 96328GBT3	152,877.760	154,227.38	154,386.07
WI PWR & LT CO FIXED 3.65% 04-01-2050 SEDOL: BM5W5Z4	141,000.000	140,820.93	102,770.40
WILLIAMS COMPANIES INC 4.625% 06-30-2030 SEDOL: BTXTKY0	1,120,000.000	1,130,203.20	1,132,127.29

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
WILLIAMS COS INC 5.3% DUE 08-15-2052 SEDOL: BMBR285	250,000.000	218,050.00	231,363.08
WILLIS NORTH AMERICA INC SR NT 5.35% 05-15-2033 SEDOL: BLB3KC6	200,000.000	199,466.00	206,651.91
WISCONSIN ELEC PWR CO 5.05% 10-01-2054 SEDOL: BS6WWQ5	70,000.000	69,611.50	64,658.45
WISCONSIN PUBLIC SERVICE 2.85% 12-01-2051 SEDOL: BNRLZ12	306,000.000	282,794.44	193,784.59
WORLD OMNI AUTOMOBILE LEASE SR 25-A CL A3 4.42% 04-17-2028 CUSIP: 98164PAD2	200,000.000	201,351.56	201,666.24
XCEL ENERGY INC 5.5% 03-15-2034 SEDOL: BQBDYT6	49,000.000	48,902.46	50,622.48
XCEL ENERGY INC 5.6% 04-15-2035 SEDOL: BW46F57	894,000.000	893,543.92	927,355.60
ZOETIS INC 4.7 02-01-2043 SEDOL: BG0R585	2,000,000.000	2,051,156.06	1,841,244.44
ZOETIS INC SR NT 5% 08-17-2035 SEDOL: BW46F79	1,324,000.000	1,323,144.09	1,340,854.51
Total United States - USD		**756,039,087.84**	**731,221,402.32**
Total Corporate Debt Instruments - Other		**874,957,836.07**	**847,674,621.74**
Value of Interest in Common/Collective Trusts			
United States - USD			
CF ARROWSTREET INTERNATIONAL EQUITY - ACWI EX US FUND CUSIP: NHY999JI5	76,037.220	9,520,539.04	31,075,701.55
CF RUSSELL 3000 (R) INDEX NL FUND (CMV11) CUSIP: 11999GY73	526,035.630	41,291,886.36	42,529,454.65
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	19,520,524.870	19,520,524.87	19,520,524.87
Total United States - USD		**70,332,950.27**	**93,125,681.07**
Total Value of Interest in Common/Collective Trusts		**70,332,950.27**	**93,125,681.07**

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Value of Interest in Registered Investment Companies			
United States - USD			
MFB NORTHN FDS ULTRA SHORT FXD INC FD CUSIP: 665162467	4,452.590	45,962.24	46,039.78
MFO PIMCO ABS AND SHORT TERM INVESTMENT PORT CUSIP: 72200Q109	258,165.260	3,011,351.36	3,056,676.68
MFO PIMCO LONG DURATION CREDIT BOND PORT CUSIP: 72201P878	3,719,444.700	33,920,517.82	35,371,919.10
MFO PIMCO SHORT TERM FLOATING NAV II CUSIP: 72201P613	7,946,026.604	79,594,320.27	79,595,348.49
Total United States - USD		**116,572,151.69**	**118,069,984.05**
Total Value of Interest in Registered Investment Com		**116,572,151.69**	**118,069,984.05**
Other			
Australia - AUD			
LCH_IRS MSNYUS33 17/12/2035 AUD P 6MBBSW / R 4% SWU02J0S3 SEDOL: 9N4HLWU	4,300,000.000	0.00	0.00
LCH_IRS MSNYUS33 17/12/2035 AUD P 6MBBSW / R 4% SWU02J0S3 SEDOL: 9N4HLWL	-4,300,000.000	-50,739.90	-178,380.94
LCH_IRS MSNYUS33 19/03/2035 AUD P 6MBBSW / R 4.5% SWU02D2D7 SEDOL: 9MYGVML	-8,800,000.000	-9,932.65	-88,020.09
LCH_IRS MSNYUS33 19/03/2035 AUD P 6MBBSW / R 4.5% SWU02D2D7 SEDOL: 9MYGVMU	8,800,000.000	0.00	0.00
Total Australia - AUD		**-60,672.55**	**-266,401.03**
Brazil - BRL			
CME_OIS MSNYUS33 02/01/2029 BRL P 1DBZDIO / R 13.291% SWU02HXM4 SEDOL: 9N2E14U	25,044,346.300	0.00	0.00
CME_OIS MSNYUS33 02/01/2029 BRL P 1DBZDIO / R 13.291% SWU02HXM4 SEDOL: 9N2E14L	-25,044,346.300	0.00	-20,760.79
CME_OIS MSNYUS33 02/01/2029 BRL P 1DBZDIO / R 13.32% SWU02HWT0 SEDOL: 9N2E16U	2,667,256.220	0.00	0.00
CME_OIS MSNYUS33 02/01/2029 BRL P 1DBZDIO / R 13.32% SWU02HWT0 SEDOL: 9N2E16L	-2,667,256.220	0.00	-1,707.56
CME_OIS MSNYUS33 02/01/2029 BRL P 1DBZDIO / R 13.359% SWU02JBR3 SEDOL: 9N3JUMU	24,376,732.540	0.00	1,132.15

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
Brazil - BRL			
CME_OIS MSNYUS33 02/01/2029 BRL P 1DBZDIO / R 13.359% SWU02JBR3 SEDOL: 9N3JUML	-24,376,732.540	0.00	0.00
SECRETARIA TESOURO 6% GTD 15/08/2060 BRL1000'B SEDOL: BNKB951	600.000	422,457.29	441,327.71
Total Brazil - BRL		**422,457.29**	**419,991.51**
Brazil - USD			
BRAZIL(FEDERATIVE REPUBLIC OF) 7.25% 01-12-2056 SEDOL: BXKYZV8	400,000.000	388,152.00	395,800.00
Total Brazil - USD		**388,152.00**	**395,800.00**
Canada - USD			
ANTARES HLDGS LP SR NT 144A 3C7 7.95% 08-11-2028 SEDOL: BRF2S05	890,000.000	936,330.71	941,975.68
ICE_CDS MSNYUS33 12/20/2026 SELL ENBRIDGE INC 3.5% 06/1 SWPC0KK76 SEDOL: 9L3NZ1L	-700,000.000	0.00	0.00
ICE_CDS MSNYUS33 12/20/2026 SELL ENBRIDGE INC 3.5% 06/1 SWPC0KK76 SEDOL: 9L3NZ1U	700,000.000	8,190.66	5,380.76
Total Canada - USD		**944,521.37**	**947,356.44**
Chile - USD			
CHILE REP 2.55% NTS 22/01/2061 USD 3.1% DUE 01-22-2061/07-22-2060 REG CUSIP: 168863DQ8	851,000.000	847,902.36	526,683.90
CHILE(REPUBLIC OF) TBOND 4.0% DUE 01-31-2052 REG CUSIP: 168863DW5	289,000.000	241,315.00	228,873.55
Total Chile - USD		**1,089,217.36**	**755,557.45**
Colombia - EUR			
COLOMBIA REP OF 6.5% 26/11/2038 SEDOL: BVD93G7	400,000.000	457,930.93	455,113.51
Total Colombia - EUR		**457,930.93**	**455,113.51**

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
European Union - EUR			
CDX BNPAFRPP 20/12/2030 SELL ITRAXX EUROPE CROSSOVE SWPC44DR2 SEDOL: 9N5ANFU	100,000.000	23,367.71	23,537.07
CDX BNPAFRPP 20/12/2030 SELL ITRAXX EUROPE CROSSOVE SWPC44DR2 SEDOL: 9N57TWU	300,000.000	70,032.85	70,611.22
CDX BNPAFRPP 20/12/2030 SELL ITRAXX EUROPE CROSSOVE SWPC44DR2 SEDOL: 9N57TWL	-300,000.000	0.00	0.00
CDX BNPAFRPP 20/12/2030 SELL ITRAXX EUROPE CROSSOVE SWPC44DR2 SEDOL: 9N5ANFL	-100,000.000	0.00	0.00
CDX BOFAUS6NGFX 20/12/2030 SELL ITRAXX EUROPE CROSSOVE SWPC44SD7 SEDOL: 9N55ZRL	-400,000.000	0.00	0.00
CDX BOFAUS6NGFX 20/12/2030 SELL ITRAXX EUROPE CROSSOVE SWPC44SD7 SEDOL: 9N56C9L	-200,000.000	0.00	0.00
CDX BOFAUS6NGFX 20/12/2030 SELL ITRAXX EUROPE CROSSOVE SWPC44SD7 SEDOL: 9N55ZRU	400,000.000	90,739.31	94,148.29
CDX BOFAUS6NGFX 20/12/2030 SELL ITRAXX EUROPE CROSSOVE SWPC44SD7 SEDOL: 9N56C9U	200,000.000	46,492.11	47,074.15
CDX BOFAUS6NGFX 20/12/2030 SELL ITRAXX EUROPE CROSSOVE SWPC44SD7 SEDOL: 9N54UTL	-100,000.000	0.00	0.00
CDX BOFAUS6NGFX 20/12/2030 SELL ITRAXX EUROPE CROSSOVE SWPC44SD7 SEDOL: 9N54XAL	-400,000.000	0.00	0.00
CDX BOFAUS6NGFX 20/12/2030 SELL ITRAXX EUROPE CROSSOVE SWPC44SD7 SEDOL: 9N54UTU	100,000.000	22,817.95	23,537.07
CDX BOFAUS6NGFX 20/12/2030 SELL ITRAXX EUROPE CROSSOVE SWPC44SD7 SEDOL: 9N54XAU	400,000.000	92,118.12	94,148.29
CDX CHASUS33 20/12/2030 SELL ITRAXX EUROPE CROSSOVE SWPC44TD6 SEDOL: 9N5878L	-200,000.000	0.00	0.00
CDX CHASUS33 20/12/2030 SELL ITRAXX EUROPE CROSSOVE SWPC44TD6 SEDOL: 9N5878U	200,000.000	47,008.14	47,074.15
CDX CHASUS33 20/12/2030 SELL ITRAXX EUROPE CROSSOVE SWPC44TD6 SEDOL: 9N58KRU	150,000.000	34,963.61	35,305.61
CDX CHASUS33 20/12/2030 SELL ITRAXX EUROPE CROSSOVE SWPC44TD6 SEDOL: 9N58KPL	-150,000.000	0.00	0.00
CDX CHASUS33 20/12/2030 SELL ITRAXX EUROPE CROSSOVE SWPC44TD6 SEDOL: 9N58KRL	-150,000.000	0.00	0.00
CDX CHASUS33 20/12/2030 SELL ITRAXX EUROPE CROSSOVE SWPC44TD6 SEDOL: 9N58KPU	150,000.000	34,914.40	35,305.61

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
European Union - EUR			
CDX CITIUS33 20/12/2030 SELL ITRAXX EUROPE CROSSOVE SWPC44KD5 SEDOL: 9N5GPCL	-100,000.000	0.00	0.00
CDX CITIUS33 20/12/2030 SELL ITRAXX EUROPE CROSSOVE SWPC44KD5 SEDOL: 9N5GPCU	100,000.000	23,437.66	23,537.07
LCH_IRS MSNYUS33 09/04/2030 EUR P 2.4% / R 6MEURIB SWU02GS83 SEDOL: 9N1UR6U	200,000.000	0.00	0.00
LCH_IRS MSNYUS33 09/04/2030 EUR P 2.4% / R 6MEURIB SWU02GS83 SEDOL: 9N1UR6L	-200,000.000	0.00	-1,952.22
LCH_IRS MSNYUS33 18/03/2036 EUR P 6MEURIB / R 2.75% SWU02JZR7 SEDOL: 9N4216U	1,300,000.000	0.00	0.00
LCH_IRS MSNYUS33 18/03/2036 EUR P 6MEURIB / R 2.75% SWU02JZR7 SEDOL: 9N4216L	-1,300,000.000	-4,981.57	-28,054.52
LCH_IRS MSNYUS33 29/04/2030 EUR P 2.35% / R 6MEURIB SWU02HJ57 SEDOL: 9N28QML	-300,000.000	0.00	-1,910.99
LCH_IRS MSNYUS33 29/04/2030 EUR P 2.35% / R 6MEURIB SWU02HJ57 SEDOL: 9N28QMU	300,000.000	0.00	0.00
Total European Union - EUR		**480,910.29**	**462,360.80**
France - EUR			
ICE_CDS MSNYUS33 20/12/2030 SELL CREDIT AGRICOLE SA SWPC0O0C9 SEDOL: 9N5DF0L	-400,000.000	0.00	0.00
ICE_CDS MSNYUS33 20/12/2030 SELL CREDIT AGRICOLE SA SWPC0O0C9 SEDOL: 9N5DF0U	400,000.000	7,561.82	8,521.95
Total France - EUR		**7,561.82**	**8,521.95**
France - USD			
PVTPL ELECTRICITE DE FRANCE SA 6.0% 04-22-2064 CUSIP: 268317BB9	1,400,000.000	1,287,692.00	1,380,641.32
Total France - USD		**1,287,692.00**	**1,380,641.32**
Germany - EUR			
FUT C 23JAN26 EURX EUR-BU 1 3050 CUSIP: 999599GH0	3.000	1,633.06	140.93
FUT C 23JAN26 EURX EUR-BU 13050 CUSIP: 999599GH0	-3.000	-1,633.06	-140.93

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
Germany - EUR			
FUT P 23JAN26 EURX EUR-BU 1 2750 CUSIP: 999599GH0	3.000	1,528.82	2,114.01
FUT P 23JAN26 EURX EUR-BU 12750 CUSIP: 999599GH0	-3.000	-1,528.82	-2,114.01
FUT 06 MAR 26 EURX EUR-BOBL CUSIP: 999599GH0	-82.000	-11,086,414.15	-11,186,778.32
FUT 06 MAR 26 EURX EUR-BOBL CUSIP: 999599GH0	82.000	11,086,414.15	11,186,778.32
FUT 06 MAR 26 EURX EUR-BUND CUSIP: 999599GH0	8.000	1,199,683.05	1,198,596.81
FUT 06 MAR 26 EURX EUR-BUND CUSIP: 999599GH0	-8.000	-1,199,683.05	-1,198,596.81
Total Germany - EUR		**0.00**	**0.00**
Israel - USD			
ISRAEL(STATE OF) 5.375% 03-12-2029 CUSIP: 46514BRN9	900,000.000	895,221.00	926,303.50
STATE OF ISRAEL 6.043% 03-12-2054 CUSIP: 46514BRM1	360,000.000	336,189.60	346,104.75
Total Israel - USD		**1,231,410.60**	**1,272,408.25**
Italy - USD			
CDS BOFAUS6NGFX 12/20/2026 SELL ITALY GOV'T INT BOND 6 SWPC0KKG6 SEDOL: 9L5DSKL	-700,000.000	0.00	0.00
CDS BOFAUS6NGFX 12/20/2026 SELL ITALY GOV'T INT BOND 6 SWPC0KKG6 SEDOL: 9L5DSKU	700,000.000	1,244.45	6,505.80
CDS CITIUS33 12/20/2026 SELL ITALY GOV'T INT BOND 6 SWPC0KNL2 SEDOL: 9L55CTL	-1,000,000.000	0.00	0.00
CDS CITIUS33 12/20/2026 SELL ITALY GOV'T INT BOND 6 SWPC0KNL2 SEDOL: 9L55CTU	1,000,000.000	2,125.44	9,294.00
PVTPL CASSA DEPOSITI E PRESTIT 5.875% 04-30-2029 CUSIP: 147918AC0	500,000.000	495,805.00	526,793.92
Total Italy - USD		**499,174.89**	**542,593.72**

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
Japan - JPY			
FUT MAR 26 OSE 10Y JGB CUSIP: 999599GH0	-1.000	-856,697.77	-844,747.84
FUT MAR 26 OSE 10Y JGB CUSIP: 999599GH0	1.000	856,697.77	844,747.84
Total Japan - JPY		**0.00**	**0.00**
Mexico - USD			
MEXICO(UTD MEX ST) 3.75% SNR 19/04/2071 USD SEDOL: BP6GR61	235,000.000	235,000.00	138,297.50
PETROLEOS MEXICANOS GTD NT 7.69% DUE 01-23-2050 REG SEDOL: BNZJKY6	3,625,000.000	2,590,661.02	3,249,036.13
PETROLEOS MEXICANOS 6.75% DUE 09-21-2047 SEDOL: BD3NBC5	1,202,000.000	1,169,305.22	988,288.88
UNITED MEXICAN STAT MEX NEW ISS USD 31YRINSEDOL = A038P73 5% DUE 04-27-2051 REG CUSIP: 91087BAL4	1,477,000.000	1,187,805.50	1,186,769.50
UNITED MEXICAN STATES T-BOND 5.625% 09-22-2035 CUSIP: 91087BBL3	1,746,000.000	1,737,828.72	1,721,556.00
UNITED MEXICAN STATES 4.75% 03-22-2031 CUSIP: 91087BBJ8	3,500,000.000	3,487,120.00	3,458,000.00
UNITED MEXICAN STATES 5.375% 03-22-2033 CUSIP: 91087BBK5	275,000.000	273,993.50	272,525.00
UNITED MEXICAN STATES 6.0% 05-07-2036 CUSIP: 91087BAZ3	350,000.000	347,151.00	354,550.00
UNITED MEXICAN STATES 6.338% DUE 05-04-2053 CUSIP: 91087BAX8	302,000.000	301,993.96	287,655.00
UNITED MEXICAN STATES 6.625% 01-29-2038 CUSIP: 91087BBF6	200,000.000	199,696.00	208,700.00
UNITED MEXICAN STS 4.6% 23/01/2046 SEDOL: BVCXLS8	680,000.000	602,616.00	533,800.00
UNITED MEXICAN 7.375% 05-13-2055 CUSIP: 91087BBD1	1,500,000.000	1,508,600.30	1,615,500.00
Total Mexico - USD		**13,641,771.22**	**14,014,678.01**
Panama - USD			
PANAMA REP GLOBAL BD 4.3% DUE 04-29-2053REG SINKING FUND 04-29-2051 CUSIP: 698299BB9	303,000.000	342,935.40	227,280.30

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
Panama - USD			
PANAMA(REPUBLIC OF) 7.875% 03-01-2057 CUSIP: 698299BZ6	260,000.000	248,999.40	302,766.33
REPUBLIC OF PANAMA 3.87% 07-23-2060 CUSIP: 698299BL7	486,000.000	536,500.26	321,294.60
REPUBLIC OF PANAMA 4.5% 04-01-2054 CUSIP: 698299BM5	479,000.000	381,403.75	358,866.80
Total Panama - USD		**1,509,838.81**	**1,210,208.03**
Peru - USD			
PERU REP 15/01/2072 3.6% DUE 01-15-2072/11-02-2021 BEO CUSIP: 715638DW9	542,000.000	521,257.66	343,004.70
PERU REP 2.78% 12-01-2060 CUSIP: 715638DQ2	512,000.000	506,045.86	277,299.20
PERU REP 3.3% 03-11-2041 CUSIP: 715638DS8	319,000.000	246,427.50	246,299.90
REPUBLIC OF PERU 5.875% 08-08-2054 SEDOL: BVMYDS5	400,000.000	396,436.00	395,820.00
Total Peru - USD		**1,670,167.02**	**1,262,423.80**
Poland - USD			
BANK GOSPODARSTWA KRAJOWEGO GTD NT 144A 6.25% 07-09-2054 SEDOL: BRJBX36	575,000.000	580,555.56	597,016.97
REPUBLIC OF POLAND 5.5% DUE 04-04-2053 SEDOL: BLGV865	200,000.000	197,540.00	191,773.49
Total Poland - USD		**778,095.56**	**788,790.46**
Qatar - USD			
QATAR(STATE OF) 5.103% SNR 23/04/2048 USD SEDOL: BFYY518	500,000.000	500,000.00	493,337.91
Total Qatar - USD		**500,000.00**	**493,337.91**
Romania - EUR			
ROMANIA(REP OF) 5.625% MTN 22/02/36 EUR1000 SEDOL: BRZXFT6	500,000.000	531,080.82	581,970.30

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
Romania - EUR			
Total Romania - EUR		**531,080.82**	**581,970.30**
Saudi Arabia - USD			
PVTPL SAUDI ARABIA KINGDOM GLOBAL MEDIUM TERM TBOND 4.875% 07-18-2033 CUSIP: 80413TBD0	1,100,000.000	1,087,020.00	1,118,352.65
PVTPL SAUDI ARABIAN OIL CO 5.25% 07-17-2034 CUSIP: 80414L2N4	600,000.000	596,040.00	617,495.40
PVTPL SAUDI INTERNATIONAL BOND 5.125% 01-13-2028 CUSIP: 80413TBJ7	1,500,000.000	1,497,810.00	1,531,883.78
PVTPL SAUDI INTERNATIONAL BOND 5.625% 01-13-2035 CUSIP: 80413TBL2	297,000.000	300,438.09	315,197.78
SAUDI ARABIA 4.5% SNR MTN 26/10/2046 USD SEDOL: BDFT8M0	200,000.000	227,500.00	170,920.63
Total Saudi Arabia - USD		**3,708,808.09**	**3,753,850.24**
South Africa - USD			
PVTPL SOUTH AFRICA(REPUBLIC OF) 7.1% 11-19-2036 CUSIP: 836205BF0	700,000.000	700,000.00	751,564.77
Total South Africa - USD		**700,000.00**	**751,564.77**
South Africa - ZAR			
STH AFRICA(REP OF) 8.875% SNR 28/02/35 ZAR1000 SEDOL: BYY9RY3	80,260,000.000	3,928,288.75	5,046,959.60
Total South Africa - ZAR		**3,928,288.75**	**5,046,959.60**
United Arab Emirates - USD			
EMIRATE OF ABU DHA 3.875% SNR MTN 16/04/50 USD SEDOL: BLGVPM0	700,000.000	783,230.00	562,952.61
Total United Arab Emirates - USD		**783,230.00**	**562,952.61**
United Kingdom - GBP			
LCH_OIS MSNYUS33 17/09/2030 GBP P 1DSONIA / R 3.75% SWU02K0M3 SEDOL: 9N45L0U	4,300,000.000	0.00	23,732.90

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
United Kingdom - GBP			
LCH_OIS MSNYUS33 17/09/2030 GBP P 1DSONIA / R 3.75% SWU02K0M3 SEDOL: 9N45L0L	-4,300,000.000	-19,850.04	0.00
UK(GOVT OF) 0.5% SNR 22/10/2061 GBP1000 SEDOL: BMBL1D5	2,600,000.000	942,374.34	916,248.17
Total United Kingdom - GBP		**922,524.30**	**939,981.07**
United States - USD			
CALIFORNIA ST 7.3% 10-01-2039 BEO TAXABLE SEDOL: B54BZ20	4,025,000.000	5,890,306.91	4,684,185.12
CALIFORNIA ST 7.625% 03-01-2040 BEO TAXABLE SEDOL: B52J623	350,000.000	525,339.50	421,970.85
CALIFORNIA STATE 7.55 MUN BDS DUE 04-01-2039 USD5000 SEDOL: B41WHL2	900,000.000	1,148,194.19	1,092,219.66
CALL SWO USD BNPAFRPP P 1DSOFR / R 3.551% 317UB9JA9 01/05/2026 SEDOL: 9N5XGCU	-700,000.000	-1,636.25	-0.84
CALL SWO USD BNPAFRPP P 1DSOFR / R 3.622% 317UBEXA2 01/29/2026 SEDOL: 9N6AKEU	-700,000.000	-1,496.25	-920.99
CALL SWO USD BNPAFRPP P 1DSOFR / R 3.625% 317UBA6A0 01/08/2026 SEDOL: 9N61S0U	-300,000.000	-765.00	-30.99
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.547% 317UB7ZA5 01/02/2026 SEDOL: 9N5VX3U	-700,000.000	-1,708.00	0.00
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.578% 317UBBLA1 01/12/2026 SEDOL: 9N64AKU	-700,000.000	-1,540.00	-85.89
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.648% 317UBCLA9 01/15/2026 SEDOL: 9N65Y3U	-700,000.000	-1,891.75	-438.06
CALL SWO USD MSCSUS33 P 1DSOFR / R 3.625% 317UBA4A2 01/08/2026 SEDOL: 9N6184U	-700,000.000	-1,785.00	-72.31
CALL SWO USD MSCSUS33 P 1DSOFR / R 3.639% 317UBC2A0 01/12/2026 SEDOL: 9N6481U	-700,000.000	-1,653.75	-257.46
CALL SWO USD NGFPUS33 P 1DSOFR / R 3.498% 317UB8RA2 01/05/2026 SEDOL: 9N5WUHU	-900,000.000	-2,070.00	-0.09
CALL SWO USD NGFPUS33 P 1DSOFR / R 3.639% 317UBC4A8 01/12/2026 SEDOL: 9N65CPU	-900,000.000	-2,126.25	-331.02
CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.58% 317UB9VA5 01/05/2026 SEDOL: 9N5XS3U	-700,000.000	-1,618.75	-2.87
CCP DUE RECEIVABLE FROM GOLDMAN SACHS AND CO. LLC SEDOL: 9B5CCDU	492,000.000	492,000.00	492,000.00

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
United States - USD			
CCP DUE TO/FROM MORGAN STANLEY SEDOL: 9AYQMLU	1,009,000.000	1,009,000.00	1,009,000.00
CDS GSILGB2X 06/20/2026 SELL SOFTBANK GROUP CORP 2. SWPC0NE77 SEDOL: 9N1FSML	-200,000.000	-1,200.40	-602.22
CDS GSILGB2X 06/20/2026 SELL SOFTBANK GROUP CORP 2. SWPC0NE77 SEDOL: 9N1FSMU	200,000.000	0.00	0.00
CHICAGO ILL TRAN AUTH SALES & TRANSFER T 6.899% 12-01-2022 SEDOL: B3CFDN7	1,221,229.820	1,582,464.25	1,370,811.91
CHICAGO ILL TRAN AUTH SALES & TRF TAX RCPTS REV TAX-PE FDG-SER A 6.899% 12-01-40 SEDOL: B3CDB04	1,171,473.110	1,329,411.16	1,314,054.74
CHICAGO ILL TRAN AUTH SALES TAX RCPTS REV 6.2% 12-01-2040 BEO TAXABLE SEDOL: B58NYY7	1,328,501.210	1,487,446.96	1,405,815.19
CLEVELAND-CUYAHOGA CNTY OH PORT AUTH FEDLEASE REV 4.425 05-01-2031 BEO TAXABLE CUSIP: 18611CAA4	1,155,000.000	1,155,000.00	1,048,934.85
CME_OIS MSNYUS33 11/15/2053 USD P 3.975% / R 1DSOFR SWU02MN69 SEDOL: 9N5XU7L	-3,000,000.000	0.00	0.00
CME_OIS MSNYUS33 11/15/2053 USD P 3.975% / R 1DSOFR SWU02MN69 SEDOL: 9N5XU7U	3,000,000.000	62,693.98	108,559.20
CME_OIS MSNYUS33 11/15/2053 USD P 4.085% / R 1DSOFR SWU02MT06 SEDOL: 9N62YHL	-8,544,000.000	-1,426.06	0.00
CME_OIS MSNYUS33 11/15/2053 USD P 4.085% / R 1DSOFR SWU02MT06 SEDOL: 9N62YHU	8,544,000.000	16,295.98	155,608.45
COMMONWEALTH FING AUTH PA REV 4.014% 06-01-2033 BEO TAXABLE SEDOL: BZBWSD8	765,000.000	736,687.35	750,080.82
FUT CALL FEB 26 T-NOTE OPTION 1135 CUSIP: 999999OA8	-43.000	-8,309.35	-4,703.34
FUT DEC 26 CME 3MO SOFR CUSIP: 999599GH0	-108.000	-26,109,491.66	-26,160,300.00
FUT DEC 26 CME 3MO SOFR CUSIP: 999599GH0	108.000	26,109,491.66	26,160,300.00
FUT DEC 27 CME 3MO SOFR CUSIP: 999599GH0	-146.000	-35,224,015.61	-35,311,925.00
FUT DEC 27 CME 3MO SOFR CUSIP: 999599GH0	146.000	35,224,015.61	35,311,925.00
FUT JUN 27 CME 3MO SOFR CUSIP: 999599GH0	-243.000	-58,457,561.70	-58,839,412.50

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
United States - USD			
FUT JUN 27 CME 3MO SOFR CUSIP: 999599GH0	243.000	58,457,561.70	58,839,412.50
FUT MAR 26 CBT UL T-BONDS CUSIP: 999599GH0	-639.000	-76,249,027.32	-75,402,000.00
FUT MAR 26 CBT UL T-BONDS CUSIP: 999599GH0	639.000	76,249,027.32	75,402,000.00
FUT MAR 26 CBT ULT TNOTE CUSIP: 999599GH0	1,013.000	117,207,327.93	116,510,828.13
FUT MAR 26 CBT ULT TNOTE CUSIP: 999599GH0	-1,013.000	-117,207,327.93	-116,510,828.13
FUT MAR 26 U.S. T-BONDS CUSIP: 999599GH0	168.000	19,684,282.04	19,419,750.00
FUT MAR 26 U.S. T-BONDS CUSIP: 999599GH0	-168.000	-19,684,282.04	-19,419,750.00
FUT MAR 26 US 2YR T-NOTE CUSIP: 999599GH0	3.000	626,508.17	626,367.19
FUT MAR 26 US 2YR T-NOTE CUSIP: 999599GH0	-3.000	-626,508.17	-626,367.19
FUT MAR 26 10 YR T-NOTES CUSIP: 999599GH0	-241.000	-27,105,449.89	-27,097,437.50
FUT MAR 26 10 YR T-NOTES CUSIP: 999599GH0	241.000	27,105,449.89	27,097,437.50
FUT MAR 26 5 YR T NOTE CUSIP: 999599GH0	436.000	47,787,161.38	47,656,843.75
FUT MAR 26 5 YR T NOTE CUSIP: 999599GH0	-436.000	-47,787,161.38	-47,656,843.75
FUT MAR 27 CME 3MO SOFR CUSIP: 999599GH0	-209.000	-50,316,491.07	-50,622,412.50
FUT MAR 27 CME 3MO SOFR CUSIP: 999599GH0	209.000	50,316,491.07	50,622,412.50
FUT PUT FEB 26 T-NOTE OPTION 1115 CUSIP: 999999OA8	-31.000	-5,195.19	-3,875.00
FUT PUT FEB 26 T-NOTE OPTION 1120 CUSIP: 999999OA8	-12.000	-2,048.22	-3,187.56
FUT SEP 26 CME 3MO SOFR CUSIP: 999599GH0	-100.000	-24,150,174.71	-24,211,250.00

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
United States - USD			
FUT SEP 26 CME 3MO SOFR CUSIP: 999599GH0	100.000	24,150,174.71	24,211,250.00
FUT SEP 27 CME 3MO SOFR CUSIP: 999599GH0	194.000	46,604,465.96	46,950,425.00
FUT SEP 27 CME 3MO SOFR CUSIP: 999599GH0	-194.000	-46,604,465.96	-46,950,425.00
ICE_CDS GOLDUS33 06/20/2026 SELL MORGAN STANLEY 7.25% 0 SWPC0NOQ4 SEDOL: 9N33VSU	400,000.000	2,217.76	1,561.72
ICE_CDS GOLDUS33 06/20/2026 SELL MORGAN STANLEY 7.25% 0 SWPC0NOQ4 SEDOL: 9N33VSL	-400,000.000	0.00	0.00
ICE_CDS MSNYUS33 06/20/2026 SELL AT&T INC 3.8% 02/15/20 SWPC0K0C7 SEDOL: 9KXKP5U	400,000.000	7,951.28	1,523.36
ICE_CDS MSNYUS33 06/20/2026 SELL AT&T INC 3.8% 02/15/20 SWPC0K0C7 SEDOL: 9KXKP5L	-400,000.000	0.00	0.00
ICE_CDS MSNYUS33 06/20/2026 SELL GENERAL ELECTRIC CO 2. SWPC0JYY5 SEDOL: 9KXFM9U	600,000.000	5,891.10	2,833.92
ICE_CDS MSNYUS33 06/20/2026 SELL GENERAL ELECTRIC CO 2. SWPC0JYY5 SEDOL: 9KXFM9L	-600,000.000	0.00	0.00
ICE_CDS MSNYUS33 06/20/2026 SELL GOLDMAN SACHS GROUP IN SWPC0NOP6 SEDOL: 9N33XJU	1,600,000.000	13,782.94	6,044.16
ICE_CDS MSNYUS33 06/20/2026 SELL GOLDMAN SACHS GROUP IN SWPC0NOP6 SEDOL: 9N33XJL	-1,600,000.000	0.00	0.00
ICE_CDS MSNYUS33 06/20/2030 BUY GENERAL MOTORS CO 4.2% SWPC0NHT6 SEDOL: 9N3KBKU	1,000,000.000	0.00	0.00
ICE_CDS MSNYUS33 06/20/2030 BUY GENERAL MOTORS CO 4.2% SWPC0NHT6 SEDOL: 9N3KBKL	-1,000,000.000	-173,956.28	-168,732.50
ICE_CDS MSNYUS33 06/20/2030 SELL ORACLE CORP 3.25% 11/1 SWPC0NSQ0 SEDOL: 9N4HNJL	-300,000.000	0.00	-4,344.00
ICE_CDS MSNYUS33 06/20/2030 SELL ORACLE CORP 3.25% 11/1 SWPC0NSQ0 SEDOL: 9N4HNJU	300,000.000	7,265.66	0.00
ICE_CDS MSNYUS33 12/20/2026 SELL FORD MOTOR COMPANY 4.3 SWPC0KOG2 SEDOL: 9L5CQML	-100,000.000	0.00	0.00
ICE_CDS MSNYUS33 12/20/2026 SELL FORD MOTOR COMPANY 4.3 SWPC0KOG2 SEDOL: 9L5CQMU	100,000.000	13,344.57	4,288.01
ICE_CDX MSNYUS33 06/20/2030 SELL CDX.NA.IG.44 SWPC0NEX0 SEDOL: 9N1H42U	55,900,000.000	1,225,734.96	1,269,215.09

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
United States - USD			
ICE_CDX MSNYUS33 06/20/2030 SELL CDX.NA.IG.44 SWPC0NEX0 SEDOL: 9N1H42L	-55,900,000.000	0.00	0.00
ICE_CDX MSNYUS33 12/20/2030 SELL CDX.NA.IG.45 SWPC0NUQ7 SEDOL: 9N4QW4U	250,000,000.000	5,805,561.13	5,730,375.00
ICE_CDX MSNYUS33 12/20/2030 SELL CDX.NA.IG.45 SWPC0NUQ7 SEDOL: 9N4QW4L	-250,000,000.000	0.00	0.00
IOWA STUDENT LN LIQUIDITY CORP STUDENT_LN REV 5.426% 12-01-2035 BEO TAXABLE CUSIP: 462590PL8	450,000.000	450,000.00	455,955.57
LCH_OIS CHASUS33 02/27/2044 USD P 1DSOFR / R 3.843% BCG9GFMP7 SEDOL: 9M69JRU	6,300,000.000	0.00	0.00
LCH_OIS CHASUS33 02/27/2044 USD P 1DSOFR / R 3.843% BCG9GFMP7 SEDOL: 9M69JRL	-6,300,000.000	0.00	-268,790.76
LCH_OIS CHASUS33 02/27/2054 USD P 3.651% / R 1DSOFR BCG9GFMY8 SEDOL: 9M69JSU	4,790,000.000	0.00	448,617.99
LCH_OIS CHASUS33 02/27/2054 USD P 3.651% / R 1DSOFR BCG9GFMY8 SEDOL: 9M69JSL	-4,790,000.000	0.00	0.00
LCH_OIS CHASUS33 04/28/2045 USD P 1DSOFR / R 4% BCGDMGLL9 SEDOL: 9N27W0L	-7,870,000.000	0.00	-187,550.76
LCH_OIS CHASUS33 04/28/2045 USD P 1DSOFR / R 4% BCGDMGLL9 SEDOL: 9N27W0U	7,870,000.000	0.00	0.00
LCH_OIS CHASUS33 04/28/2055 USD P 3.914% / R 1DSOFR BCGDMGLV7 SEDOL: 9N27Q1U	6,115,000.000	0.00	283,170.97
LCH_OIS CHASUS33 04/28/2055 USD P 3.914% / R 1DSOFR BCGDMGLV7 SEDOL: 9N27Q1L	-6,115,000.000	0.00	0.00
LCH_OIS CHASUS33 08/05/2044 USD P 1DSOFR / R 3.616% BCGB1Q9X2 SEDOL: 9M99S8U	4,600,000.000	0.00	0.00
LCH_OIS CHASUS33 08/05/2044 USD P 1DSOFR / R 3.616% BCGB1Q9X2 SEDOL: 9M99S8L	-4,600,000.000	0.00	-333,638.00
LCH_OIS CHASUS33 08/05/2054 USD P 3.479% / R 1DSOFR BCGB1Q9K0 SEDOL: 9M9AKVL	-3,500,000.000	0.00	0.00
LCH_OIS CHASUS33 08/05/2054 USD P 3.479% / R 1DSOFR BCGB1Q9K0 SEDOL: 9M9AKVU	3,500,000.000	0.00	420,657.65
LCH_OIS CHASUS33 08/09/2044 USD P 1DSOFR / R 3.561% BCGB3D2W8 SEDOL: 9M9DE4U	4,000,000.000	0.00	0.00
LCH_OIS CHASUS33 08/09/2044 USD P 1DSOFR / R 3.561% BCGB3D2W8 SEDOL: 9M9DE4L	-4,000,000.000	0.00	-319,562.40

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
United States - USD			
LCH_OIS CHASUS33 08/09/2054 USD P 3.415% / R 1DSOFR BCGB3D372 SEDOL: 9M9DZRU	3,000,000.000	0.00	392,997.00
LCH_OIS CHASUS33 08/09/2054 USD P 3.415% / R 1DSOFR BCGB3D372 SEDOL: 9M9DZRL	-3,000,000.000	0.00	0.00
LCH_OIS CHASUS33 09/14/2043 USD P 1DSOFR / R 3.897% BCG8GTK89 SEDOL: 9M36UMU	7,575,000.000	0.00	0.00
LCH_OIS CHASUS33 09/14/2043 USD P 1DSOFR / R 3.897% BCG8GTK89 SEDOL: 9M36UML	-7,575,000.000	0.00	-229,895.95
LCH_OIS CHASUS33 09/14/2043 USD P 3.897% / R 1DSOFR BCG8GTK89 SEDOL: 9M4SJFL	-850,000.000	-15,171.80	0.00
LCH_OIS CHASUS33 09/14/2043 USD P 3.897% / R 1DSOFR BCG8GTK89 SEDOL: 9M4WM0L	-3,920,000.000	-109,862.10	0.00
LCH_OIS CHASUS33 09/14/2043 USD P 3.897% / R 1DSOFR BCG8GTK89 SEDOL: 9M4WM0U	3,920,000.000	0.00	118,969.26
LCH_OIS CHASUS33 09/14/2043 USD P 3.897% / R 1DSOFR BCG8GTK89 SEDOL: 9M4SJFU	850,000.000	0.00	25,796.91
LCH_OIS CHASUS33 09/14/2053 USD P 1DSOFR / R 3.674% BCG8GU880 SEDOL: 9M4SJGU	780,000.000	13,148.57	0.00
LCH_OIS CHASUS33 09/14/2053 USD P 1DSOFR / R 3.674% BCG8GU880 SEDOL: 9M4WX8L	-2,965,000.000	0.00	-252,819.62
LCH_OIS CHASUS33 09/14/2053 USD P 1DSOFR / R 3.674% BCG8GU880 SEDOL: 9M4SJGL	-780,000.000	0.00	-66,509.04
LCH_OIS CHASUS33 09/14/2053 USD P 1DSOFR / R 3.674% BCG8GU880 SEDOL: 9M4WX8U	2,965,000.000	80,680.81	0.00
LCH_OIS CHASUS33 09/14/2053 USD P 3.674% / R 1DSOFR BCG8GU880 SEDOL: 9M36ULL	-5,695,000.000	0.00	0.00
LCH_OIS CHASUS33 09/14/2053 USD P 3.674% / R 1DSOFR BCG8GU880 SEDOL: 9M36ULU	5,695,000.000	0.00	485,601.26
LCH_OIS CHASUS33 11/04/2034 USD P 3.8% / R 1DSOFR BCGBV9B14 SEDOL: 9MY2S9L	-5,510,000.000	0.00	-28,244.26
LCH_OIS CHASUS33 11/04/2034 USD P 3.8% / R 1DSOFR BCGBV9B14 SEDOL: 9MY2S9U	5,510,000.000	0.00	0.00
LCH_OIS CHASUS33 11/04/2044 USD P 1DSOFR / R 3.821% BCGBV9AG2 SEDOL: 9MY2S6U	3,231,527.000	0.00	0.00
LCH_OIS CHASUS33 11/04/2044 USD P 1DSOFR / R 3.821% BCGBV9AG2 SEDOL: 9MY2S6L	-3,231,527.000	0.00	-143,230.97

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Schedule of Assets Held for Investment Purposes

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Other			
United States - USD			
LCH_OIS CHASUS33 11/04/2044 USD P 1DSOFR / R 3.825% BCGBV9AV9 SEDOL: 9MY2S7U	3,328,473.000	0.00	0.00
LCH_OIS CHASUS33 11/04/2044 USD P 1DSOFR / R 3.825% BCGBV9AV9 SEDOL: 9MY2S7L	-3,328,473.000	0.00	-145,742.85
LCH_OIS CHASUS33 11/04/2054 USD P 3.662% / R 1DSOFR BCGBV9AM9 SEDOL: 9MY2S8L	-2,500,000.000	0.00	0.00
LCH_OIS CHASUS33 11/04/2054 USD P 3.662% / R 1DSOFR BCGBV9AM9 SEDOL: 9MY2S8U	2,500,000.000	0.00	217,530.25
LCH_OIS CHASUS33 11/25/2052 USD P 1DSOFR / R 3.041% BCG7A2HB3 SEDOL: 9LYEU0L	389,260.000	0.00	3,211.94
LCH_OIS MSNYUS33 06/18/2030 USD P 3.25% / R 1DSOFR SWU02G0K6 SEDOL: 9N1A38U	900,000.000	12,881.04	11,553.57
LCH_OIS MSNYUS33 06/18/2030 USD P 3.25% / R 1DSOFR SWU02G0K6 SEDOL: 9N1A38L	-900,000.000	0.00	0.00
LCH_OIS MSNYUS33 06/26/2053 USD P 1.952% / R 1DSOFR SWU01VPN1 SEDOL: 9M1R03L	-5,390,000.000	0.00	0.00
LCH_OIS MSNYUS33 06/26/2053 USD P 1.952% / R 1DSOFR SWU01VPN1 SEDOL: 9M1R03U	5,390,000.000	0.00	2,044,298.18
LCH_OIS MSNYUS33 06/30/2053 USD P 1.975% / R 1DSOFR SWU01VTV9 SEDOL: 9M1VREU	8,400,000.000	0.00	3,150,459.48
LCH_OIS MSNYUS33 06/30/2053 USD P 1.975% / R 1DSOFR SWU01VTV9 SEDOL: 9M1VREL	-8,400,000.000	0.00	0.00
LCH_OIS MSNYUS33 09/17/2035 USD P 3.551% / R 1DSOFR SWU02K4O5 SEDOL: 9N4LGGU	300,000.000	0.00	6,155.46
LCH_OIS MSNYUS33 09/17/2035 USD P 3.551% / R 1DSOFR SWU02K4O5 SEDOL: 9N4LGGL	-300,000.000	0.00	0.00
LCH_OIS MSNYUS33 10/27/2053 USD P 2.06% / R 1DSOFR SWU01YAJ0 SEDOL: 9M41E8L	-7,100,000.000	0.00	0.00
LCH_OIS MSNYUS33 10/27/2053 USD P 2.06% / R 1DSOFR SWU01YAJ0 SEDOL: 9M41E8U	7,100,000.000	0.00	2,845,089.28
NEW JERSEY ST TPK AUTH TPK REV 7.102% 01-01-2041 BEO TAXABLE SEDOL: B4WN3T4	2,200,000.000	3,196,539.31	2,570,478.90
NEW JERSEY ST TPK AUTH TPK REV 7.414% 01-01-2040 BEO TAXABLE SEDOL: B3YD6H4	675,000.000	967,639.50	809,016.32
NEW YORK ST DORM AUTH ST PERS INCOME TAXREV 5.051% 09-15-2027 BEO TAXABLE SEDOL: BP82M62	600,000.000	600,000.00	612,567.48

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

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
United States - USD			
NY N Y CY MUN WTR FIN AUTH WTR 5.882 DUE06-15-2044 BEO TAXABLE MUNI SEDOL: B3TZ6C0	2,040,000.000	2,515,005.15	2,073,376.24
PORT AUTH N Y & N J 4.458% 10-01-2062 BEO TAXABLE SEDOL: B8FPQ52	3,690,000.000	3,640,949.98	3,091,943.25
PUT FXO BARCGB33 02/24/2026 USD/KRW 1412 European 31750S188 SEDOL: 9N5P92U	606,000.000	4,102.62	3,506.98
PUT FXO BNPAFRPP 02/24/2026 USD/KRW 1412 European 31750S1A3 SEDOL: 9N5PT0U	58,000.000	384.11	335.65
PUT FXO BOFAUS6S 02/19/2026 USD/KRW 1415 European 31750S162 SEDOL: 9N5P22U	920,000.000	6,227.48	5,460.57
PUT FXO BOFAUS6S 02/27/2026 USD/KRW 1413 European 31750S0G1 SEDOL: 9N5MD7U	1,776,000.000	11,979.12	11,275.82
PUT SWO USD BNPAFRPP P 3.831% / R 1DSOFR 317UB9IA0 01/05/2026 SEDOL: 9N5XGBU	-700,000.000	-1,636.25	-974.26
PUT SWO USD BNPAFRPP P 3.882% / R 1DSOFR 317UBEWA3 01/29/2026 SEDOL: 9N6AKDU	-700,000.000	-1,496.25	-2,283.19
PUT SWO USD BNPAFRPP P 3.925% / R 1DSOFR 317UBA5A1 01/08/2026 SEDOL: 9N61R9U	-300,000.000	-765.00	-99.00
PUT SWO USD GSCMUS33 P 3.848% / R 1DSOFR 317UB7YA6 01/02/2026 SEDOL: 9N5VX2U	-700,000.000	-1,708.00	-223.86
PUT SWO USD GSCMUS33 P 3.877% / R 1DSOFR 317UBBKA2 01/12/2026 SEDOL: 9N64AJU	-700,000.000	-1,540.00	-1,002.12
PUT SWO USD GSCMUS33 P 3.927% / R 1DSOFR 317UBCKA0 01/15/2026 SEDOL: 9N65Y2U	-700,000.000	-1,891.75	-646.45
PUT SWO USD MSCSUS33 P 3.919% / R 1DSOFR 317UBC0A2 01/12/2026 SEDOL: 9N6480U	-700,000.000	-1,653.75	-519.61
PUT SWO USD MSCSUS33 P 3.925% / R 1DSOFR 317UBA3A3 01/08/2026 SEDOL: 9N6183U	-700,000.000	-1,785.00	-231.00
PUT SWO USD NGFPUS33 P 3.798% / R 1DSOFR 317UB8QA3 01/05/2026 SEDOL: 9N5WUGU	-900,000.000	-2,070.00	-2,333.43
PUT SWO USD NGFPUS33 P 3.919% / R 1DSOFR 317UBC3A9 01/12/2026 SEDOL: 9N65CQU	-900,000.000	-2,126.25	-668.07
PUT SWO USD PNBPUS33CHA P 3.86% / R 1DSOFR 317UB9UA6 01/05/2026 SEDOL: 9N5XS2U	-700,000.000	-1,618.75	-505.47
SAN DIEGO CNTY CALIF WTR AUTH FING AGY WTR REV 6.138% 05-01-2049 BEO TAXABLE SEDOL: B4MFLC9	1,105,000.000	1,472,908.70	1,136,231.83

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

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
United States - USD			
SWAP COLL RECIEVABLE FROM WELLS FARGO BANK, N.A.CHARLOTTE,NC,US SEDOL: 9F3SGGU	60,000.000	60,000.00	60,000.00
TX NAT GAS SECURITIZATION FIN CORP 5.169% 04-01-2041 SEDOL: BN7BQ75	625,000.000	632,704.00	637,406.38
UBS GROUP CUSIP: 996390126	3,300,000.000	0.00	0.00
UNIV CALIF REGTS MED CTR POOLED REV 3.006% 05-15-2050 BEO TAXABLE SEDOL: BLKVW25	650,000.000	439,250.50	434,027.56
UNIV CALIF REGTS MED CTR POOLED REV 3.256% 05-15-2060 BEO TAXABLE SEDOL: BL1DF87	1,970,000.000	1,983,156.00	1,277,132.09
UNIV CALIF REGTS MED CTR POOLED REV 4.563% DUE 05-15-2053 REG SEDOL: BMGMNY8	2,315,000.000	2,239,706.25	2,004,628.64
Total United States - USD		**40,490,101.42**	**44,333,478.32**
CAD - Canadian dollar	0.000	0.00	0.00
CHF - Swiss franc	0.000	0.00	0.00
DKK - Danish krone	0.000	0.00	0.00
EUR - Euro	0.000	0.00	0.00
SEK - Swedish krona	0.000	0.00	0.00
Total - all currencies		**0.00**	**0.00**
Total Other		**75,912,261.99**	**80,114,139.04**
Other Liabilities			
United States - USD			
OTC DERIVATIVE CASH COLL PAY TO BK OF AMER	-270,000.000	-270,000.00	-270,000.00
OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS	-40,000.000	-40,000.00	-40,000.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA	-100,000.000	-100,000.00	-100,000.00
PUT FXO BARCGB33 02/24/2026 USD/KRW 1372 European 31750S196	-606,000.000	-1,351.38	-960.99
PUT FXO BNPAFRPP 02/24/2026 USD/KRW 1372 European 31750S1B1	-58,000.000	-127.17	-91.98

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

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other Liabilities			
United States - USD			
PUT FXO BOFAUS6S 02/19/2026 USD/KRW 1375 European 31750S170	-920,000.000	-2,110.48	-1,445.23
PUT FXO BOFAUS6S 02/27/2026 USD/KRW 1375 European 31750S0H9	-1,776,000.000	-4,111.44	-3,446.68
Total United States - USD		**-417,700.47**	**-415,944.88**
Pending foreign exchange sales: Australian dollar	0.000	-1,491,263.54	-1,510,196.13
Pending foreign exchange sales: Brazilian real	0.000	-433,207.08	-432,057.43
Pending foreign exchange sales: Canadian dollar	0.000	-1,201,986.90	-1,234,818.34
Pending foreign exchange sales: HK offshore Chinese Yuan Renminbi	0.000	-1,320,213.38	-1,333,874.40
Pending foreign exchange sales: Euro	0.000	-3,321,177.53	-3,369,795.58
Pending foreign exchange sales: British pound sterling	0.000	-2,942,892.41	-3,014,210.37
Pending foreign exchange sales: Japanese yen	0.000	-883,755.23	-879,433.00
Pending foreign exchange sales: Mexican peso	0.000	-30,759.00	-31,732.90
Pending foreign exchange sales: Turkish lira	0.000	-1,404.41	-1,415.50
Pending foreign exchange sales: United States dollar	0.000	-5,543,347.16	-5,543,347.16
Pending foreign exchange sales: South African rand	0.000	-2,991,214.28	-3,122,013.89
Pending trade purchases: United States dollar	0.000	-6,274,218.15	-6,274,218.15
Other Payables: United States dollar	0.000	-1,000,000.00	-1,000,000.00
Total - all currencies		**-27,435,439.07**	**-27,747,112.85**
Total Other Liabilities		**-27,853,139.54**	**-28,163,057.73**
Total		**1,441,499,690.51**	**1,437,545,559.33**

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

Less: Receivables	**-24,723,408**	**-24,781,267**
Plus: Payables	**27,435,439**	**27,747,113**
	$1,444,211,731	**$1,440,511,405**

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

Attained age	Years of credited service										
	Under 1	1–4	5–9	10–14	15–19	20–24	25–29	30–34	35–39	40 & up	Total
Under 25											
25–29											
30–34											
35–39	4	4									8
40–44	28	105	5								138
	386	1,269									
45–49	25	218	123	8							374
	422	1,472	4,477								
50–54	32	292	253	135	7						719
	417	1,545	5,017	8,102							
55–59	23	314	366	308	79						1,090
	433	1,617	5,049	8,559	11,935						
60–64	22	161	261	343	179	18	1				985
	457	1,729	5,306	8,742	12,688						
65–69	3	87	122	109	66	15					402
		1,642	5,144	8,500	11,840						
70 & up	2	15	25	29	21	2					94
			4,538	6,445	10,143						
Total	139	1,196	1,155	932	352	35	1				3,810

In each cell, the top number is the count of active participants for each age/service combination and the bottom number is average frozen annual accrued benefits as of April 30, 2009. Average accrued benefits are not shown in cells with fewer than 20 participants.

The chart above includes 1,122 employees who were at least age 59½ and commenced their pension benefits while remaining actively employed.

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

Actuarial assumptions for January 1, 2025 funding valuation

Discount rate sponsor elections		
• Segment rates or full yield curve	Segment	
• Look-back months	4	
	Stabilized	**Nonstabilized**
• First 5 years	5.07%	5.07%
• Next 15 years	5.31%	5.33%
• Over 20 years	5.50%	5.36%
	Rationale: Prescribed assumption set by law.	
Mortality sponsor elections		
• Healthy and Disabled participants	Section 430(h)(3) prescribed separate generational annuitant and non-annuitant mortality tables. These tables are developed by the IRS based on the Pri-2012 mortality tables and Adjusted Scale MP-2021 mortality improvement rates, in accordance with IRS regulation 1.430(h)(3)-1. Rationale: Prescribed assumption and based on plan sponsor's PPA election.	
417(e) lump sums		
	Liabilities are based on the underlying annuity used by the plan to determine the lump sum amount ("annuity substitution"), rather than valuing the lump sum payment. This annuity is valued based on funding interest rates rather than 417(e) rates, and current year 417(e) unisex mortality.	
Other economic assumptions		
• Salary increases	Not applicable	
• Social Security wage base	Not applicable	
• Inflation	Not applicable	
• Expected investment return	5.20% for 2023 and 5.04% for 2024 Rationale: The expected investment return is based on the median simulated investment return using market assumptions published in Mercer Investment Consulting's Capital Market Assumptions for the plan's current target asset mix as of the start of the plan year, net of an adjustment of 8 basis points for Expenses assumed to be paid from plan assets.	
• Expenses	$4,200,000 added to current year normal cost Rationale: Based upon the amount paid from plan assets during the prior plan year, adjusted for expected administrative fee changes during the current plan year, including the PBGC premium expected to be paid from plan assets during the current plan year.	

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

Demographic assumptions		
XPO Pension Plan		
• Withdrawal	See table of sample rates. Rationale: The withdrawal rates are based on periodic experience studies (last undertaken in 2020 using data from 2015 to 2019) and the expectation that the future withdrawal patterns and circumstances of the employer will not differ significantly from the period studied.	
• Disability incidence	None assumed. Rationale: The benefit paid upon disability is the same benefit paid upon termination or retirement.	
• Retirement age	See table of sample rates. Rationale: The retirement rates are based on periodic experience studies (last undertaken in 2020 using data from 2015 to 2019) and the expectation that the future retirement patterns and circumstances of the employer will not differ significantly from the period studied	
• Benefit commencement age for		
— Future vested deferred	61	
— Current vested deferred	63 for participants who were retirement eligible at termination date. 61 for participants who were not retirement eligible at termination date. Rationale: The benefit commencement ages are based on periodic experience studies (last undertaken in 2020 using data from 2015 to 2019) and the expectation that the future benefit commencement age patterns and circumstances of the employer will not differ significantly from the period studied.	
• Spouse assumptions	**Male participants**	**Female participants**
— Percentage married	80%	60%
— Spouse age difference	2 years younger	2 years older
—	Rationale: The spouse assumptions are based on periodic experience studies (last undertaken in 2020 using data from 2015 to 2019) and the expectation that the future spouse patterns and circumstances of the employer will not differ significantly from the period studied.	

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

Form of payment	**Life Annuity**	**100% J&S**	**Lump Sum**
• Active retirements	30%	70%	N/A
• Active retirements (lump sum eligible)[1]	15%	35%	50%
• Future vested deferred	30%	70%	N/A
• Current vested deferred	40%	60%	N/A
• Future Deaths	• Single participants are not eligible for death benefits. • Spouses of deceased active participants eligible for immediate retirement are entitled to 50% of accrued benefit at date of death. • Spouses of deceased active participants not eligible for immediate retirement and spouses of deceased inactive participants are entitled to a REA death benefit commencing on the first day of the month following participant's 55th birthday (or immediate if elder). Rationale: The form of payment assumptions are based on periodic experience studies (last undertaken in 2020 using data from 2015 to 2019) and the expectation that the future form of payment election patterns and circumstances of the employer will not differ significantly from the period studied.		
Unpredictable contingent event assumptions	Not applicable		

[1] Eligible for lump sum if the present value of benefits at a given decrement age is less than $50,000.

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

Table of sample rates

Attained Age	Retirement		
	Non – "Rule of 85" & under 20 years of service	Non – "Rule of 85" & 20 or more years of service	"Rule of 85"
55	6%	4%	10%
56	5%	4%	10%
57	5%	4%	10%
58	5%	4%	10%
59	6%	5%	10%
60	6%	6%	10%
61	7%	6%	10%
62	13%	15%	18%
63	13%	12%	18%
64	13%	25%	18%
65	35%	35%	45%
66	30%	35%	30%
67	30%	30%	30%
68	20%	30%	30%
69	15%	30%	30%
70+	100%	100%	100%

Age	Withdrawal
35	8.44%
40	6.69%
45	5.92%
50	5.43%
55	4.27%
60	3.30%

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

Demographic assumptions			
Legacy Menlo Worldwide Forwarding Inc. Hourly Employees Pension Plan			
• Withdrawal	Not applicable		
• Disability incidence	Not applicable		
• Retirement age	Not applicable		
• Benefit commencement age for			
— Future vested deferred	Not applicable		
— Current vested deferred	65 Rationale: The benefit commencement ages are based on periodic experience studies (last undertaken in 2020 using data from 2015 to 2019) and the expectation that the future benefit commencement age patterns and circumstances of the employer will not differ significantly from the period studied.		
• Spouse assumptions	**Male participants**	**Female participants**	
— Percentage married	55%	40%	
— Spouse age difference	2 years younger	2 years older	
	Rationale: The spouse assumptions are based on periodic experience (last undertaken in 2020 using data from 2015 to 2019) and the expectation that the future spouse patterns and circumstances of the employer will not differ significantly from the period studied.		
Form of payment	**Life Annuity**	**100% J&S**	**50% J&S**
• Future deaths	0%	0%	100%
• Current vested deferred	40%	60%	0%
	Rationale: The form of payment was validated during 2020 review of assumption using data from 2015 to 2019.		
Unpredictable contingent event assumptions	Not applicable		

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

Actuarial methods for funding

Asset methods

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

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

Participant methods

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

- **Participants included:** All participants whom the plan administrator has determined to be participants in the plan are included in the valuation of liabilities.
- **Participants excluded:** No actuarial liability is included for nonvested participants who terminated prior to the valuation date. For this purpose, participants with a break in service on the valuation date are treated as terminated participants. Also, in conjunction with the forfeiture provision for missing persons of the Legacy Menlo plan, we have excluded deferred vested participants over age 80 whose benefits are deemed forfeited by the plan sponsor.
- **Insurance contracts**: The plan does not have any insurance contracts.

Minimum funding methods

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

A detailed description of the calculation follows:

- The plan's valuation date is the beginning of the plan year.
- An individual's **funding target** is the present value of future benefits based on credited service and average pay as of the beginning of the plan year, and an individual's **target normal cost** is the present value of the benefit expected to accrue in the plan year. If multiple decrements are used, the funding target and the target normal cost for an individual is the sum of the component funding targets and target normal costs associated with the various anticipated separation dates.
- The plan's **target normal cost** is the sum of the individual target normal costs, and the plan's **funding target** is the sum of the individual funding targets for all participants under the plan.

Schedule SB, line 24 — Change in Actuarial Assumptions

- The expected investment return was changed from 5.20% per year in 2023 to 5.04% per year in 2024.
- Expenses were updated from $5,150,000 in 2024 to $4,200,000 in 2025.
- Effective January 1, 2025, the plan was amended to increase the limit for lump sum payments from $10,000 to $50,000. As a result of this amendment, it is assumed that 50% of eligible participants will elect to receive a lump sum upon termination.
  - Lump sums are based on the underlying annuity used by the plan to determine the lump sum amount (“annuity substitution”), rather than valuing the lump sum payment. This annuity is valued based on funding interest rates rather than 417(e) rates, and current year 417(e) unisex mortality.

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

The Weighted Average Retirement Age for each participant was calculated using the retirement rates described below which vary by age and service.

Below is an example of the calculation for an active participant with 25 years of service at age 55.

(A) Retirement age (x)	(B) Service	(C) Retirement Rate (%)	(D) $_1P_x = 1 - (C)$	(E) $_{x-55}P_{55} = \prod_{55}^{i<x} (_1P_i)$	(E) (A) * (C)* (E)
55	25	4%	0.96	1.00	2.20
56	26	4%	0.96	0.96	2.15
57	27	4%	0.96	0.92	2.10
58	28	10%	0.90	0.88	5.13
59	29	10%	0.90	0.80	4.70
60	30	10%	0.90	0.72	4.30
61	31	10%	0.90	0.64	3.93
62	32	18%	0.82	0.58	6.48
63	33	18%	0.82	0.48	5.40
64	34	18%	0.82	0.39	4.50
65	35	45%	0.55	0.32	9.36
66	36	30%	0.70	0.18	3.49
67	37	30%	0.70	0.12	2.48
68	38	30%	0.70	0.09	1.76
69	39	30%	0.70	0.06	1.25
70	40	100%	0.00	0.04	2.96
Total		(Weighted Average Retirement Age)			62.18

The Weighted Average Retirement Age for the Plan is the average of all the individually calculated Weighted Average Retirement Ages.

Weighted Average Retirement Age for the Plan: 62

Plan: XPO Pension Plan
EIN/PN: 94-1444798/005
Valuation Date: 01/01/2025

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	9,482,450	9,425,567	85,028,847	103,936,864
2026	10,350,803	10,055,320	83,615,751	104,021,874
2027	11,210,532	10,836,854	82,097,384	104,144,770
2028	12,091,602	11,579,649	80,393,961	104,065,212
2029	12,909,552	12,193,246	78,565,976	103,668,774
2030	13,686,502	12,861,041	76,558,329	103,105,872
2031	14,485,674	13,357,561	74,414,772	102,258,007
2032	15,179,822	13,813,660	72,120,375	101,113,857
2033	15,774,671	14,139,932	69,687,546	99,602,149
2034	16,246,608	14,302,610	67,117,858	97,667,076
2035	16,620,045	14,325,325	64,426,406	95,371,776
2036	16,917,501	14,339,538	61,616,479	92,873,518
2037	17,103,654	14,229,413	58,698,578	90,031,645
2038	17,188,517	14,079,154	55,688,141	86,955,812
2039	17,183,325	13,895,661	52,602,479	83,681,465
2040	17,109,685	13,663,127	49,460,430	80,233,242
2041	16,968,716	13,386,010	46,282,028	76,636,754
2042	16,763,943	13,076,944	43,088,082	72,928,969
2043	16,501,200	12,725,214	39,899,677	69,126,091
2044	16,189,867	12,345,793	36,738,023	65,273,683
2045	15,826,140	11,945,945	33,624,242	61,396,327
2046	15,413,598	11,523,080	30,579,170	57,515,848
2047	14,954,203	11,079,966	27,623,150	53,657,319
2048	14,449,062	10,617,624	24,775,746	49,842,432
2049	13,899,218	10,136,796	22,055,500	46,091,514
2050	13,305,736	9,638,775	19,479,453	42,423,964
2051	12,671,205	9,125,166	17,062,615	38,858,986
2052	11,999,618	8,597,984	14,817,569	35,415,171
2053	11,295,749	8,059,850	12,753,900	32,109,499
2054	10,565,171	7,513,940	10,877,684	28,956,795
2055	9,815,075	6,963,961	9,191,275	25,970,311
2056	9,053,281	6,414,041	7,693,187	23,160,509
2057	8,288,115	5,868,609	6,378,256	20,534,980
2058	7,528,166	5,332,256	5,238,091	18,098,513
2059	6,781,992	4,809,602	4,261,540	15,853,134
2060	6,057,865	4,305,115	3,435,301	13,798,281
2061	5,363,400	3,822,993	2,744,703	11,931,096
2062	4,705,338	3,366,999	2,174,372	10,246,709
2063	4,089,318	2,940,302	1,708,867	8,738,487
2064	3,519,737	2,545,390	1,333,233	7,398,360
2065	2,999,657	2,183,968	1,033,423	6,217,048
2066	2,530,711	1,856,927	796,604	5,184,242
2067	2,113,176	1,564,358	611,339	4,288,873
2068	1,746,099	1,305,602	467,698	3,519,399
2069	1,427,484	1,079,353	357,222	2,864,059
2070	1,154,475	883,775	272,840	2,311,090
2071	923,563	716,637	208,755	1,848,955
2072	730,800	575,438	160,285	1,466,523
2073	571,985	457,524	123,716	1,153,225
2074	442,864	360,193	96,143	899,200

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.)

B This return/report is: ☒ a single-employer plan ☐ a DFE (specify) _____
☐ the first return/report ☐ the final return/report
☐ an amended return/report ☐ a short plan year return/report (less than 12 months)

C If the plan is a collectively-bargained plan, check here ▶ ☐

D Check box if filing under: ☐ Form 5558 ☐ automatic extension ☐ the DFVC program
☐ special extension (enter description)

E If this is a retroactively adopted plan permitted by SECURE Act section 201, check here ▶ ☐

Part II Basic Plan Information - enter all requested information

1a Name of plan
XPO PENSION PLAN

1b Three-digit plan number (PN) ▶ 005

1c Effective date of plan 11/01/1955

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)
XPO CNW, INC.

PO BOX 3745

PORTLAND OR 97208-3745

2b Employer Identification Number (EIN) 94-1444798

2c Plan Sponsor's telephone number 503-450-4102

2d Business code (see instructions) 488990

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	Maresa Safrit	10/14/2026	MARESA SAFRIT
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE	Maresa Safrit	10/14/2026	MARESA SAFRIT
	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

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

Form 5500 (2025) v. 250312

XPO PENSION PLAN
SCHEDULE H, LINE 4j – SCHEDULE OF REPORTABLE TRANSACTIONS
FOR THE YEAR ENDED DECEMBER 31, 2025

EIN # 94-1444798
PLAN # 005

Individual transactions in excess of 5% of the net Plan assets at the beginning of the year:

Identity of party involved	Description of asset	Purchase price	Selling price	Cost of asset	Net gain (loss)
See attached Northern Trust Company Statement					

Series of transactions in excess of 5% of the net Plan assets at the beginning of the year:

		Purchases	Sales		
Identity of party involved	Description of asset	Purchase price	Selling price	Cost of asset	Net gain (loss)
See attached Northern Trust Company Statement					

See accompanying independent auditor's report and notes to financial statements.

5% Report - Part A

Single Transaction in Excess of 5%

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

THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 1,421,612,938.70

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANSACTED ON 02 DEC 2025 NZD / AUD EX.RATE 1.144973 WITH BNP PARIBAS	-286,516.000	2 Dec 25				0.00	-188,351.68	-189,028.94	-677.26
FX DEAL TRANSACTED ON 03 DEC 2025 AUD / USD EX.RATE 1.5178185 WITH BNP PARIBAS	375,000.000	3 Dec 25				0.00	247,065.11	247,406.26	341.15
FX DEAL TRANSACTED ON 03 DEC 2025 USD / AUD EX.RATE 0.6589581 WITH BNP PARIBAS	-375,000.000	3 Dec 25				0.00	-247,109.29	-250,086.46	-2,977.17
FX DEAL TRANSACTED ON 26 NOV 2025 NZD / AUD EX.RATE 1.150673 WITH BNP PARIBAS	-318,514.000	26 Nov 25				0.00	-205,517.94	-208,101.14	-2,583.20
FX DEAL TRANSACTED ON 27 NOV 2025 AUD / USD EX.RATE 1.5327794 WITH BNP PARIBAS	947,000.000	27 Nov 25				0.00	617,831.89	618,722.49	890.60
FX DEAL TRANSACTED ON 27 NOV 2025 USD / AUD EX.RATE 0.6524237 WITH BNP PARIBAS	-947,000.000	27 Nov 25				0.00	-617,845.24	-620,711.19	-2,865.95
FX DEAL TRANSACTED ON 28 JUL 2025 AUD / USD EX.RATE 1.5337423 WITH BNP PARIBAS	21,511.000	28 Jul 25				0.00	14,025.17	13,921.92	-103.25
FX DEAL TRANSACTED ON 28 JUL 2025 USD / AUD EX.RATE 0.652335 WITH BNP PARIBAS	-21,511.000	28 Jul 25				0.00	-14,032.38	-14,105.84	-73.46
British pound sterling - GBP									
FX DEAL TRANSACTED ON 10 JAN 2025 GBP / USD EX.RATE 0.8127511 WITH BNP PARIBAS	1,545,000.000	10 Jan 25				0.00	1,900,951.01	1,884,977.34	-15,973.67
FX DEAL TRANSACTED ON 10 JAN 2025 USD / GBP EX.RATE 1.230163 WITH BNP PARIBAS	-1,545,000.000	10 Jan 25				0.00	-1,900,601.84	-1,917,422.27	-16,820.43
FX DEAL TRANSACTED ON 27 FEB 2025 GBP / USD EX.RATE 0.7910141 WITH BNP PARIBAS	1,545,000.000	27 Feb 25				0.00	1,953,189.00	1,962,227.44	9,038.44
FX DEAL TRANSACTED ON 27 FEB 2025 USD / GBP EX.RATE 1.264112 WITH BNP PARIBAS	-1,545,000.000	27 Feb 25				0.00	-1,953,053.04	-1,996,758.14	-43,705.10

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 1,421,612,938.70

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 19 FEB 2025 CAD / USD EX.RATE 1.423498 WITH BNP PARIBAS	557.000	19 Feb 25				0.00	391.29	392.52	1.23
FX DEAL TRANSACTED ON 25 APR 2025 CAD / USD EX.RATE 1.3863 WITH BNP PARIBAS	1,797,517.730	25 Apr 25				0.00	1,296,629.68	1,298,925.27	2,295.59
FX DEAL TRANSACTED ON 25 APR 2025 USD / CAD EX.RATE 0.7224828 WITH BNP PARIBAS	-1,794,685.890	25 Apr 25				0.00	-1,296,629.68	-1,309,989.70	-13,360.02
FX DEAL TRANSACTED ON 30 JUN 2025 CAD / USD EX.RATE 1.3650866 WITH BNP PARIBAS	26,601.010	30 Jun 25				0.00	19,486.68	19,314.58	-172.10
FX DEAL TRANSACTED ON 30 JUN 2025 USD / CAD EX.RATE 0.7313149 WITH BNP PARIBAS	-26,646.090	30 Jun 25				0.00	-19,486.68	-19,513.08	-26.40
FX DEAL TRANSACTED ON 30 MAY 2025 CAD / USD EX.RATE 1.3748742 WITH BNP PARIBAS	54,000.000	30 May 25				0.00	39,276.32	39,416.06	139.74
Euro - EUR									
FX DEAL TRANSACTED ON 17 SEP 2025 USD / EUR EX.RATE 1.183066 WITH BNP PARIBAS	-996,500.000	17 Sep 25				0.00	-1,178,925.27	-1,173,478.51	5,446.76
FX DEAL TRANSACTED ON 17 SEP 2025 USD / EUR EX.RATE 1.183192 WITH BNP PARIBAS	-792,114.000	17 Sep 25				0.00	-937,222.95	-932,793.54	4,429.41
FX DEAL TRANSACTED ON 19 FEB 2025 EUR / USD EX.RATE 0.9608123 WITH BNP PARIBAS	236,000.000	19 Feb 25				0.00	245,625.50	247,198.20	1,572.70
FX DEAL TRANSACTED ON 20 FEB 2025 EUR / USD EX.RATE 0.9574634 WITH BNP PARIBAS	293,000.000	20 Feb 25				0.00	306,016.91	307,225.17	1,208.26
FX DEAL TRANSACTED ON 20 FEB 2025 USD / EUR EX.RATE 1.0438974 WITH BNP PARIBAS	-293,000.000	20 Feb 25				0.00	-305,861.94	-306,902.85	-1,040.91
FX DEAL TRANSACTED ON 20 JAN 2025 EUR / USD EX.RATE 0.9692362 WITH BNP PARIBAS	546,000.000	20 Jan 25				0.00	563,330.15	567,867.32	4,537.17
FX DEAL TRANSACTED ON 20 JAN 2025 USD / EUR EX.RATE 1.0323037 WITH BNP PARIBAS	-546,000.000	20 Jan 25				0.00	-563,637.82	-563,171.73	466.09

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 1,421,612,938.70

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 20 OCT 2025 EUR / USD EX.RATE 0.8585102 WITH BNP PARIBAS	99,000.000	20 Oct 25				0.00	115,316.04	115,374.61	58.57
FX DEAL TRANSACTED ON 20 OCT 2025 USD / EUR EX.RATE 1.1657882 WITH BNP PARIBAS	-99,000.000	20 Oct 25				0.00	-115,413.03	-114,092.55	1,320.48
FX DEAL TRANSACTED ON 23 APR 2025 EUR / USD EX.RATE 0.8763616 WITH BNP PARIBAS	2,347,000.000	23 Apr 25				0.00	2,678,118.28	2,647,768.20	-30,350.08
FX DEAL TRANSACTED ON 23 APR 2025 USD / EUR EX.RATE 1.1405216 WITH BNP PARIBAS	-2,347,000.000	23 Apr 25				0.00	-2,676,804.20	-2,663,845.21	12,958.99
FX DEAL TRANSACTED ON 23 SEP 2025 EUR / USD EX.RATE 0.8473011 WITH BNP PARIBAS	516,000.000	23 Sep 25				0.00	608,992.49	608,673.67	-318.82
FX DEAL TRANSACTED ON 23 SEP 2025 USD / EUR EX.RATE 1.1808115 WITH BNP PARIBAS	-516,000.000	23 Sep 25				0.00	-609,298.73	-606,042.03	3,256.70
FX DEAL TRANSACTED ON 25 FEB 2025 EUR / USD EX.RATE 0.9550715 WITH BNP PARIBAS	2,754,000.000	25 Feb 25				0.00	2,883,553.67	2,887,706.89	4,153.22
FX DEAL TRANSACTED ON 25 FEB 2025 USD / EUR EX.RATE 1.048578 WITH BNP PARIBAS	-2,754,000.000	25 Feb 25				0.00	-2,887,783.81	-2,977,212.00	-89,428.19
FX DEAL TRANSACTED ON 29 JAN 2025 EUR / USD EX.RATE 0.9611993 WITH BNP PARIBAS	2,836,000.000	29 Jan 25				0.00	2,950,480.81	2,925,192.33	-25,288.48
FX DEAL TRANSACTED ON 29 JAN 2025 USD / EUR EX.RATE 1.041694 WITH BNP PARIBAS	-2,836,000.000	29 Jan 25				0.00	-2,954,244.18	-2,973,688.00	-19,443.82
FX DEAL TRANSACTED ON 30 MAY 2025 USD / EUR EX.RATE 1.1352516 WITH BNP PARIBAS	-256,000.000	30 May 25				0.00	-290,624.41	-292,748.82	-2,124.41
FX DEAL TRANSACTED ON 31 JUL 2025 USD / EUR EX.RATE 1.147093 WITH BNP PARIBAS	-17,000.000	31 Jul 25				0.00	-19,500.58	-19,909.55	-408.97
HK offshore Chinese Yuan Renminbi - CNH									
FX DEAL TRANSACTED ON 02 JAN 2025 CNH / USD EX.RATE 7.324775 WITH BNP PARIBAS	473,700.520	2 Jan 25				0.00	64,671.00	64,489.41	-181.59
FX DEAL TRANSACTED ON 02 JAN 2025 USD / CNH EX.RATE 0.1371577 WITH BNP PARIBAS	-471,508.180	2 Jan 25				0.00	-64,671.00	-65,150.19	-479.19

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 1,421,612,938.70

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 03 SEP 2025 CNH / USD EX.RATE 7.13845 WITH BNP PARIBAS	1,309,905.580	3 Sep 25				0.00	183,500.00	183,827.05	327.05
FX DEAL TRANSACTED ON 03 SEP 2025 USD / CNH EX.RATE 0.1404084 WITH BNP PARIBAS	-1,306,901.680	3 Sep 25				0.00	-183,500.00	-183,251.19	248.81
FX DEAL TRANSACTED ON 08 DEC 2025 CNH / USD EX.RATE 7.0613 WITH BNP PARIBAS	2,040,242.590	8 Dec 25				0.00	288,933.00	290,103.88	1,170.88
FX DEAL TRANSACTED ON 08 DEC 2025 USD / CNH EX.RATE 0.1419054 WITH BNP PARIBAS	-2,036,096.400	8 Dec 25				0.00	-288,933.00	-292,048.80	-3,115.80
FX DEAL TRANSACTED ON 08 JAN 2025 CNH / USD EX.RATE 7.35621 WITH BNP PARIBAS	481,802.330	8 Jan 25				0.00	65,496.00	65,592.39	96.39
FX DEAL TRANSACTED ON 08 JAN 2025 USD / CNH EX.RATE 0.1367297 WITH BNP PARIBAS	-479,018.100	8 Jan 25				0.00	-65,496.00	-66,650.63	-1,154.63
FX DEAL TRANSACTED ON 09 JUN 2025 CNH / USD EX.RATE 7.17775 WITH BNP PARIBAS	489,701.990	9 Jun 25				0.00	68,225.00	68,137.19	-87.81
FX DEAL TRANSACTED ON 09 JUN 2025 USD / CNH EX.RATE 0.1400041 WITH BNP PARIBAS	-487,307.300	9 Jun 25				0.00	-68,225.00	-67,817.20	407.80
FX DEAL TRANSACTED ON 09 OCT 2025 CNH / USD EX.RATE 7.133 WITH BNP PARIBAS PARIS	458,644.770	9 Oct 25				0.00	64,299.00	64,310.27	11.27
FX DEAL TRANSACTED ON 09 OCT 2025 USD / CNH EX.RATE 0.1405136 WITH BNP PARIBAS	-457,599.910	9 Oct 25				0.00	-64,299.00	-64,355.97	-56.97
FX DEAL TRANSACTED ON 10 JAN 2025 CNH / USD EX.RATE 7.3433 WITH BNP PARIBAS	415,013.940	10 Jan 25				0.00	56,516.00	56,499.84	-16.16
FX DEAL TRANSACTED ON 10 JAN 2025 USD / CNH EX.RATE 0.1370642 WITH BNP PARIBAS	-412,332.260	10 Jan 25				0.00	-56,516.00	-57,371.96	-855.96
FX DEAL TRANSACTED ON 13 OCT 2025 CNH / USD EX.RATE 7.139 WITH BNP PARIBAS PARIS	905,139.530	13 Oct 25				0.00	126,788.00	126,916.89	128.89
FX DEAL TRANSACTED ON 13 OCT 2025 USD / CNH EX.RATE 0.1403854 WITH BNP PARIBAS	-903,142.620	13 Oct 25				0.00	-126,788.00	-127,016.24	-228.24
FX DEAL TRANSACTED ON 14 JUL 2025 CNH / USD EX.RATE 7.17 WITH BNP PARIBAS PARIS	481,508.520	14 Jul 25				0.00	67,156.00	67,014.40	-141.60

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 1,421,612,938.70

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 14 JUL 2025 USD / CNH EX.RATE 0.1398347 WITH BNP PARIBAS	-480,252.700	14 Jul 25				0.00	-67,156.00	-66,835.44	320.56
FX DEAL TRANSACTED ON 15 AUG 2025 CNH / USD EX.RATE 7.183417 WITH BNP PARIBAS	1,158,175.140	15 Aug 25				0.00	161,229.00	161,180.02	-48.98
FX DEAL TRANSACTED ON 15 AUG 2025 USD / CNH EX.RATE 0.1394823 WITH BNP PARIBAS	-1,155,909.870	15 Aug 25				0.00	-161,229.00	-162,215.89	-986.89
FX DEAL TRANSACTED ON 20 JAN 2025 CNH / USD EX.RATE 7.31617 WITH BNP PARIBAS	539,867.500	20 Jan 25				0.00	73,791.00	74,054.38	263.38
FX DEAL TRANSACTED ON 20 JAN 2025 USD / CNH EX.RATE 0.1374973 WITH BNP PARIBAS	-536,672.350	20 Jan 25				0.00	-73,791.00	-74,672.65	-881.65
FX DEAL TRANSACTED ON 21 JAN 2025 CNH / USD EX.RATE 7.2773 WITH BNP PARIBAS	277,792.880	21 Jan 25				0.00	38,172.52	38,105.24	-67.28
FX DEAL TRANSACTED ON 21 JAN 2025 USD / CNH EX.RATE 0.1383135 WITH BNP PARIBAS	-275,985.410	21 Jan 25				0.00	-38,172.52	-38,400.64	-228.12
Japanese yen - JPY									
FX DEAL TRANSACTED ON 05 MAR 2025 JPY / USD EX.RATE 148.258695 WITH BNP PARIBAS	389,920,367.000	5 Mar 25				0.00	2,630,000.00	2,612,269.23	-17,730.77
FX DEAL TRANSACTED ON 22 DEC 2025 JPY / USD EX.RATE 157.41314 WITH BNP PARIBAS	12,900,000.000	22 Dec 25				0.00	81,949.96	82,178.69	228.73
FX DEAL TRANSACTED ON 22 DEC 2025 USD / JPY EX.RATE 0.0063662 WITH BNP PARIBAS	-12,900,000.000	22 Dec 25				0.00	-82,123.65	-82,386.97	-263.32
FX DEAL TRANSACTED ON 25 APR 2025 JPY / USD EX.RATE 142.8895 WITH BNP PARIBAS	70,594,414.000	25 Apr 25				0.00	494,049.00	494,895.82	846.82
FX DEAL TRANSACTED ON 25 APR 2025 USD / JPY EX.RATE 0.0069732 WITH BNP PARIBAS	-70,849,492.000	25 Apr 25				0.00	-494,049.00	-487,373.54	6,675.46
FX DEAL TRANSACTED ON 28 APR 2025 JPY / USD EX.RATE 143.2255 WITH BNP PARIBAS	69,347,781.000	28 Apr 25				0.00	484,186.00	486,156.41	1,970.41
FX DEAL TRANSACTED ON 28 APR 2025 USD / JPY EX.RATE 0.0069568 WITH BNP PARIBAS	-69,598,832.000	28 Apr 25				0.00	-484,186.00	-478,770.26	5,415.74

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 1,421,612,938.70

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 28 JUL 2025 JPY / USD EX.RATE 147.8091 WITH BNP PARIBAS	121,566,924.000	28 Jul 25				0.00	822,459.00	825,441.68	2,982.68
FX DEAL TRANSACTED ON 28 JUL 2025 USD / JPY EX.RATE 0.0067435 WITH BNP PARIBAS	-121,962,445.000	28 Jul 25				0.00	-822,459.00	-823,541.95	-1,082.95
FX DEAL TRANSACTED ON 28 MAR 2025 JPY / USD EX.RATE 149.8099 WITH BNP PARIBAS	6,555,980.000	28 Mar 25				0.00	43,762.00	45,098.58	1,336.58
FX DEAL TRANSACTED ON 28 MAR 2025 USD / JPY EX.RATE 0.0066528 WITH BNP PARIBAS	-6,578,023.000	28 Mar 25				0.00	-43,762.00	-44,069.43	-307.43
FX DEAL TRANSACTED ON 29 APR 2025 USD / JPY EX.RATE 0.0070239 WITH BNP PARIBAS	-30,431,000.000	29 Apr 25				0.00	-213,743.74	-213,341.28	402.46
FX DEAL TRANSACTED ON 29 SEP 2025 JPY / USD EX.RATE 148.064 WITH BNP PARIBAS	5,565,429.000	29 Sep 25				0.00	37,588.00	36,109.84	-1,478.16
FX DEAL TRANSACTED ON 29 SEP 2025 USD / JPY EX.RATE 0.0067304 WITH BNP PARIBAS	-5,584,825.000	29 Sep 25				0.00	-37,588.00	-38,026.93	-438.93
Mexican peso - MXN									
FX DEAL TRANSACTED ON 07 APR 2025 USD / MXN EX.RATE 0.0477812 WITH BNP PARIBAS	-11,888,000.000	7 Apr 25				0.00	-568,022.48	-626,261.03	-58,238.55
FX DEAL TRANSACTED ON 10 APR 2025 USD / MXN EX.RATE 0.0487464 WITH BNP PARIBAS	-10,564,883.560	10 Apr 25				0.00	-515,000.00	-518,026.11	-3,026.11
FX DEAL TRANSACTED ON 12 AUG 2025 MXN / USD EX.RATE 18.6855024 WITH BNP PARIBAS	5,489,500.000	12 Aug 25				0.00	293,783.91	299,555.27	5,771.36
FX DEAL TRANSACTED ON 12 AUG 2025 USD / MXN EX.RATE 0.0537142 WITH BNP PARIBAS	-5,489,500.000	12 Aug 25				0.00	-294,864.30	-295,412.35	-548.05
FX DEAL TRANSACTED ON 22 JAN 2025 USD / MXN EX.RATE 0.0487407 WITH BNP PARIBAS	-18,013,681.040	22 Jan 25				0.00	-878,000.00	-880,627.76	-2,627.76
FX DEAL TRANSACTED ON 27 OCT 2025 USD / MXN EX.RATE 0.0540564 WITH BNP PARIBAS	-564,483.250	27 Oct 25				0.00	-30,513.93	-31,444.91	-930.98

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 1,421,612,938.70

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
New Zealand dollar - NZD									
FX DEAL TRANSACTED ON 02 DEC 2025 NZD / AUD EX.RATE 1.144973 WITH BNP PARIBAS	328,053.080	2 Dec 25				0.00	188,351.68	189,057.00	705.32
FX DEAL TRANSACTED ON 26 NOV 2025 NZD / AUD EX.RATE 1.150673 WITH BNP PARIBAS	366,505.460	26 Nov 25				0.00	205,517.94	209,897.69	4,379.75
FX DEAL TRANSACTED ON 27 NOV 2025 NZD / USD EX.RATE 1.7511154 WITH BNP PARIBAS	975,000.000	27 Nov 25				0.00	556,787.99	559,796.26	3,008.27
FX DEAL TRANSACTED ON 27 NOV 2025 USD / NZD EX.RATE 0.5709633 WITH BNP PARIBAS	-975,000.000	27 Nov 25				0.00	-556,689.22	-558,382.53	-1,693.31
South African rand - ZAR									
FX DEAL TRANSACTED ON 11 JUL 2025 ZAR / USD EX.RATE 17.837141 WITH BNP PARIBAS	5,372,689.570	11 Jul 25				0.00	301,208.00	305,548.56	4,340.56
FX DEAL TRANSACTED ON 11 JUL 2025 ZAR / USD EX.RATE 17.841058 WITH BNP PARIBAS	14,929,254.610	11 Jul 25				0.00	836,792.00	849,037.02	12,245.02
FX DEAL TRANSACTED ON 12 SEP 2025 USD / ZAR EX.RATE 0.0574159 WITH BNP PARIBAS	-8,356,715.180	12 Sep 25				0.00	-479,808.00	-482,454.51	-2,646.51
FX DEAL TRANSACTED ON 12 SEP 2025 ZAR / USD EX.RATE 17.409 WITH BNP PARIBAS	8,352,977.470	12 Sep 25				0.00	479,808.00	481,093.02	1,285.02
FX DEAL TRANSACTED ON 17 SEP 2025 ZAR / USD EX.RATE 17.3958819 WITH BNP PARIBAS	774,000.000	17 Sep 25				0.00	44,493.29	44,578.83	85.54
FX DEAL TRANSACTED ON 18 AUG 2025 USD / ZAR EX.RATE 0.0566882 WITH BNP PARIBAS	-11,167,500.520	18 Aug 25				0.00	-633,065.70	-643,196.57	-10,130.87
FX DEAL TRANSACTED ON 18 AUG 2025 ZAR / USD EX.RATE 17.606 WITH BNP PARIBAS	11,145,754.710	18 Aug 25				0.00	633,065.70	631,308.68	-1,757.02
FX DEAL TRANSACTED ON 30 MAY 2025 USD / ZAR EX.RATE 0.0555201 WITH BNP PARIBAS	-1,696,000.000	30 May 25				0.00	-94,162.03	-95,007.35	-845.32

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 1,421,612,938.70

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
Turkish lira - TRY									
FX DEAL TRANSACTED ON 01 DEC 2025 TRY / USD EX.RATE 42.4538 WITH BNP PARIBAS	59,393.290	1 Dec 25				0.00	1,399.01	1,399.79	0.78
FX DEAL TRANSACTED ON 01 DEC 2025 USD / TRY EX.RATE 0.0235363 WITH BNP PARIBAS	-59,440.440	1 Dec 25				0.00	-1,399.01	-1,400.23	-1.22
FX DEAL TRANSACTED ON 03 DEC 2025 TRY / USD EX.RATE 42.4529 WITH BNP PARIBAS	59,487.550	3 Dec 25				0.00	1,401.26	1,401.33	0.07
FX DEAL TRANSACTED ON 03 DEC 2025 USD / TRY EX.RATE 0.0235358 WITH BNP PARIBAS	-59,537.300	3 Dec 25				0.00	-1,401.26	-1,402.49	-1.23
FX DEAL TRANSACTED ON 08 DEC 2025 TRY / USD EX.RATE 42.56984 WITH BNP PARIBAS	59,714.840	8 Dec 25				0.00	1,402.75	1,403.11	0.36
FX DEAL TRANSACTED ON 08 DEC 2025 USD / TRY EX.RATE 0.0234718 WITH BNP PARIBAS	-59,763.090	8 Dec 25				0.00	-1,402.75	-1,403.07	-0.32
FX DEAL TRANSACTED ON 09 DEC 2025 TRY / USD EX.RATE 42.5897 WITH BNP PARIBAS	59,760.590	9 Dec 25				0.00	1,403.17	1,403.01	-0.16
FX DEAL TRANSACTED ON 09 DEC 2025 USD / TRY EX.RATE 0.0234612 WITH BNP PARIBAS	-59,808.020	9 Dec 25				0.00	-1,403.17	-1,403.73	-0.56
FX DEAL TRANSACTED ON 14 JUL 2025 TRY / USD EX.RATE 40.143 WITH BNP PARIBAS	3,000.000	14 Jul 25				0.00	74.73	74.68	-0.05
FX DEAL TRANSACTED ON 18 NOV 2025 TRY / USD EX.RATE 42.33256 WITH BNP PARIBAS	1.500	18 Nov 25				0.00	0.04	0.04	0.00
United States dollar - USD									
FX DEAL TRANSACTED ON 01 DEC 2025 TRY / USD EX.RATE 42.4538 WITH BNP PARIBAS	-1,399.010	1 Dec 25				0.00	-1,399.01	-1,399.01	0.00
FX DEAL TRANSACTED ON 01 DEC 2025 USD / TRY EX.RATE 0.0235363 WITH BNP PARIBAS	1,399.010	1 Dec 25				0.00	1,399.01	1,399.01	0.00
FX DEAL TRANSACTED ON 02 JAN 2025 CNH / USD EX.RATE 7.324775 WITH BNP PARIBAS	-64,671.000	2 Jan 25				0.00	-64,671.00	-64,671.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 1,421,612,938.70

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 02 JAN 2025 USD / CNH EX.RATE 0.1371577 WITH BNP PARIBAS	64,671.000	2 Jan 25				0.00	64,671.00	64,671.00	0.00
FX DEAL TRANSACTED ON 03 DEC 2025 AUD / USD EX.RATE 1.5178185 WITH BNP PARIBAS	-247,065.110	3 Dec 25				0.00	-247,065.11	-247,065.11	0.00
FX DEAL TRANSACTED ON 03 DEC 2025 TRY / USD EX.RATE 42.4529 WITH BNP PARIBAS	-1,401.260	3 Dec 25				0.00	-1,401.26	-1,401.26	0.00
FX DEAL TRANSACTED ON 03 DEC 2025 USD / AUD EX.RATE 0.6589581 WITH BNP PARIBAS	247,109.290	3 Dec 25				0.00	247,109.29	247,109.29	0.00
FX DEAL TRANSACTED ON 03 DEC 2025 USD / TRY EX.RATE 0.0235358 WITH BNP PARIBAS	1,401.260	3 Dec 25				0.00	1,401.26	1,401.26	0.00
FX DEAL TRANSACTED ON 03 SEP 2025 CNH / USD EX.RATE 7.13845 WITH BNP PARIBAS	-183,500.000	3 Sep 25				0.00	-183,500.00	-183,500.00	0.00
FX DEAL TRANSACTED ON 03 SEP 2025 USD / CNH EX.RATE 0.1404084 WITH BNP PARIBAS	183,500.000	3 Sep 25				0.00	183,500.00	183,500.00	0.00
FX DEAL TRANSACTED ON 05 MAR 2025 JPY / USD EX.RATE 148.258695 WITH BNP PARIBAS	-2,630,000.000	5 Mar 25				0.00	-2,630,000.00	-2,630,000.00	0.00
FX DEAL TRANSACTED ON 07 APR 2025 USD / MXN EX.RATE 0.0477812 WITH BNP PARIBAS	568,022.480	7 Apr 25				0.00	568,022.48	568,022.48	0.00
FX DEAL TRANSACTED ON 08 DEC 2025 CNH / USD EX.RATE 7.0613 WITH BNP PARIBAS	-288,933.000	8 Dec 25				0.00	-288,933.00	-288,933.00	0.00
FX DEAL TRANSACTED ON 08 DEC 2025 TRY / USD EX.RATE 42.56984 WITH BNP PARIBAS	-1,402.750	8 Dec 25				0.00	-1,402.75	-1,402.75	0.00
FX DEAL TRANSACTED ON 08 DEC 2025 USD / CNH EX.RATE 0.1419054 WITH BNP PARIBAS	288,933.000	8 Dec 25				0.00	288,933.00	288,933.00	0.00
FX DEAL TRANSACTED ON 08 DEC 2025 USD / TRY EX.RATE 0.0234718 WITH BNP PARIBAS	1,402.750	8 Dec 25				0.00	1,402.75	1,402.75	0.00
FX DEAL TRANSACTED ON 08 JAN 2025 CNH / USD EX.RATE 7.35621 WITH BNP PARIBAS	-65,496.000	8 Jan 25				0.00	-65,496.00	-65,496.00	0.00
FX DEAL TRANSACTED ON 08 JAN 2025 USD / CNH EX.RATE 0.1367297 WITH BNP PARIBAS	65,496.000	8 Jan 25				0.00	65,496.00	65,496.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 1,421,612,938.70

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 09 DEC 2025 TRY / USD EX.RATE 42.5897 WITH BNP PARIBAS	-1,403.170	9 Dec 25				0.00	-1,403.17	-1,403.17	0.00
FX DEAL TRANSACTED ON 09 DEC 2025 USD / TRY EX.RATE 0.0234612 WITH BNP PARIBAS	1,403.170	9 Dec 25				0.00	1,403.17	1,403.17	0.00
FX DEAL TRANSACTED ON 09 JUN 2025 CNH / USD EX.RATE 7.17775 WITH BNP PARIBAS	-68,225.000	9 Jun 25				0.00	-68,225.00	-68,225.00	0.00
FX DEAL TRANSACTED ON 09 JUN 2025 USD / CNH EX.RATE 0.1400041 WITH BNP PARIBAS	68,225.000	9 Jun 25				0.00	68,225.00	68,225.00	0.00
FX DEAL TRANSACTED ON 09 OCT 2025 CNH / USD EX.RATE 7.133 WITH BNP PARIBAS PARIS	-64,299.000	9 Oct 25				0.00	-64,299.00	-64,299.00	0.00
FX DEAL TRANSACTED ON 09 OCT 2025 USD / CNH EX.RATE 0.1405136 WITH BNP PARIBAS	64,299.000	9 Oct 25				0.00	64,299.00	64,299.00	0.00
FX DEAL TRANSACTED ON 10 APR 2025 USD / MXN EX.RATE 0.0487464 WITH BNP PARIBAS	515,000.000	10 Apr 25				0.00	515,000.00	515,000.00	0.00
FX DEAL TRANSACTED ON 10 JAN 2025 CNH / USD EX.RATE 7.3433 WITH BNP PARIBAS	-56,516.000	10 Jan 25				0.00	-56,516.00	-56,516.00	0.00
FX DEAL TRANSACTED ON 10 JAN 2025 GBP / USD EX.RATE 0.8127511 WITH BNP PARIBAS	-1,900,951.010	10 Jan 25				0.00	-1,900,951.01	-1,900,951.01	0.00
FX DEAL TRANSACTED ON 10 JAN 2025 USD / CNH EX.RATE 0.1370642 WITH BNP PARIBAS	56,516.000	10 Jan 25				0.00	56,516.00	56,516.00	0.00
FX DEAL TRANSACTED ON 10 JAN 2025 USD / GBP EX.RATE 1.230163 WITH BNP PARIBAS	1,900,601.840	10 Jan 25				0.00	1,900,601.84	1,900,601.84	0.00
FX DEAL TRANSACTED ON 11 JUL 2025 ZAR / USD EX.RATE 17.837141 WITH BNP PARIBAS	-301,208.000	11 Jul 25				0.00	-301,208.00	-301,208.00	0.00
FX DEAL TRANSACTED ON 11 JUL 2025 ZAR / USD EX.RATE 17.841058 WITH BNP PARIBAS	-836,792.000	11 Jul 25				0.00	-836,792.00	-836,792.00	0.00
FX DEAL TRANSACTED ON 12 AUG 2025 MXN / USD EX.RATE 18.6855024 WITH BNP PARIBAS	-293,783.910	12 Aug 25				0.00	-293,783.91	-293,783.91	0.00
FX DEAL TRANSACTED ON 12 AUG 2025 USD / MXN EX.RATE 0.0537142 WITH BNP PARIBAS	294,864.300	12 Aug 25				0.00	294,864.30	294,864.30	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 1,421,612,938.70

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 12 SEP 2025 USD / ZAR EX.RATE 0.0574159 WITH BNP PARIBAS	479,808.000	12 Sep 25				0.00	479,808.00	479,808.00	0.00
FX DEAL TRANSACTED ON 12 SEP 2025 ZAR / USD EX.RATE 17.409 WITH BNP PARIBAS	-479,808.000	12 Sep 25				0.00	-479,808.00	-479,808.00	0.00
FX DEAL TRANSACTED ON 13 OCT 2025 CNH / USD EX.RATE 7.139 WITH BNP PARIBAS PARIS	-126,788.000	13 Oct 25				0.00	-126,788.00	-126,788.00	0.00
FX DEAL TRANSACTED ON 13 OCT 2025 USD / CNH EX.RATE 0.1403854 WITH BNP PARIBAS	126,788.000	13 Oct 25				0.00	126,788.00	126,788.00	0.00
FX DEAL TRANSACTED ON 14 JUL 2025 CNH / USD EX.RATE 7.17 WITH BNP PARIBAS PARIS	-67,156.000	14 Jul 25				0.00	-67,156.00	-67,156.00	0.00
FX DEAL TRANSACTED ON 14 JUL 2025 TRY / USD EX.RATE 40.143 WITH BNP PARIBAS	-74.730	14 Jul 25				0.00	-74.73	-74.73	0.00
FX DEAL TRANSACTED ON 14 JUL 2025 USD / CNH EX.RATE 0.1398347 WITH BNP PARIBAS	67,156.000	14 Jul 25				0.00	67,156.00	67,156.00	0.00
FX DEAL TRANSACTED ON 15 AUG 2025 CNH / USD EX.RATE 7.183417 WITH BNP PARIBAS	-161,229.000	15 Aug 25				0.00	-161,229.00	-161,229.00	0.00
FX DEAL TRANSACTED ON 15 AUG 2025 USD / CNH EX.RATE 0.1394823 WITH BNP PARIBAS	161,229.000	15 Aug 25				0.00	161,229.00	161,229.00	0.00
FX DEAL TRANSACTED ON 17 SEP 2025 USD / EUR EX.RATE 1.183066 WITH BNP PARIBAS	1,178,925.270	17 Sep 25				0.00	1,178,925.27	1,178,925.27	0.00
FX DEAL TRANSACTED ON 17 SEP 2025 USD / EUR EX.RATE 1.183192 WITH BNP PARIBAS	937,222.950	17 Sep 25				0.00	937,222.95	937,222.95	0.00
FX DEAL TRANSACTED ON 17 SEP 2025 ZAR / USD EX.RATE 17.3958819 WITH BNP PARIBAS	-44,493.290	17 Sep 25				0.00	-44,493.29	-44,493.29	0.00
FX DEAL TRANSACTED ON 18 AUG 2025 USD / ZAR EX.RATE 0.0566882 WITH BNP PARIBAS	633,065.700	18 Aug 25				0.00	633,065.70	633,065.70	0.00
FX DEAL TRANSACTED ON 18 AUG 2025 ZAR / USD EX.RATE 17.606 WITH BNP PARIBAS	-633,065.700	18 Aug 25				0.00	-633,065.70	-633,065.70	0.00
FX DEAL TRANSACTED ON 18 NOV 2025 TRY / USD EX.RATE 42.33256 WITH BNP PARIBAS	-0.040	18 Nov 25				0.00	-0.04	-0.04	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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 19 FEB 2025 CAD / USD EX.RATE 1.423498 WITH BNP PARIBAS	-391.290	19 Feb 25				0.00	-391.29	-391.29	0.00
FX DEAL TRANSACTED ON 19 FEB 2025 EUR / USD EX.RATE 0.9608123 WITH BNP PARIBAS	-245,625.500	19 Feb 25				0.00	-245,625.50	-245,625.50	0.00
FX DEAL TRANSACTED ON 20 FEB 2025 EUR / USD EX.RATE 0.9574634 WITH BNP PARIBAS	-306,016.910	20 Feb 25				0.00	-306,016.91	-306,016.91	0.00
FX DEAL TRANSACTED ON 20 FEB 2025 USD / EUR EX.RATE 1.0438974 WITH BNP PARIBAS	305,861.940	20 Feb 25				0.00	305,861.94	305,861.94	0.00
FX DEAL TRANSACTED ON 20 JAN 2025 CNH / USD EX.RATE 7.31617 WITH BNP PARIBAS	-73,791.000	20 Jan 25				0.00	-73,791.00	-73,791.00	0.00
FX DEAL TRANSACTED ON 20 JAN 2025 EUR / USD EX.RATE 0.9692362 WITH BNP PARIBAS	-563,330.150	20 Jan 25				0.00	-563,330.15	-563,330.15	0.00
FX DEAL TRANSACTED ON 20 JAN 2025 USD / CNH EX.RATE 0.1374973 WITH BNP PARIBAS	73,791.000	20 Jan 25				0.00	73,791.00	73,791.00	0.00
FX DEAL TRANSACTED ON 20 JAN 2025 USD / EUR EX.RATE 1.0323037 WITH BNP PARIBAS	563,637.820	20 Jan 25				0.00	563,637.82	563,637.82	0.00
FX DEAL TRANSACTED ON 20 OCT 2025 EUR / USD EX.RATE 0.8585102 WITH BNP PARIBAS	-115,316.040	20 Oct 25				0.00	-115,316.04	-115,316.04	0.00
FX DEAL TRANSACTED ON 20 OCT 2025 USD / EUR EX.RATE 1.1657882 WITH BNP PARIBAS	115,413.030	20 Oct 25				0.00	115,413.03	115,413.03	0.00
FX DEAL TRANSACTED ON 21 JAN 2025 CNH / USD EX.RATE 7.2773 WITH BNP PARIBAS	-38,172.520	21 Jan 25				0.00	-38,172.52	-38,172.52	0.00
FX DEAL TRANSACTED ON 21 JAN 2025 USD / CNH EX.RATE 0.1383135 WITH BNP PARIBAS	38,172.520	21 Jan 25				0.00	38,172.52	38,172.52	0.00
FX DEAL TRANSACTED ON 22 DEC 2025 JPY / USD EX.RATE 157.41314 WITH BNP PARIBAS	-81,949.960	22 Dec 25				0.00	-81,949.96	-81,949.96	0.00
FX DEAL TRANSACTED ON 22 DEC 2025 USD / JPY EX.RATE 0.0063662 WITH BNP PARIBAS	82,123.650	22 Dec 25				0.00	82,123.65	82,123.65	0.00
FX DEAL TRANSACTED ON 22 JAN 2025 USD / MXN EX.RATE 0.0487407 WITH BNP PARIBAS	878,000.000	22 Jan 25				0.00	878,000.00	878,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 1,421,612,938.70

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 23 APR 2025 EUR / USD EX.RATE 0.8763616 WITH BNP PARIBAS	-2,678,118.280	23 Apr 25				0.00	-2,678,118.28	-2,678,118.28	0.00
FX DEAL TRANSACTED ON 23 APR 2025 USD / EUR EX.RATE 1.1405216 WITH BNP PARIBAS	2,676,804.200	23 Apr 25				0.00	2,676,804.20	2,676,804.20	0.00
FX DEAL TRANSACTED ON 23 SEP 2025 EUR / USD EX.RATE 0.8473011 WITH BNP PARIBAS	-608,992.490	23 Sep 25				0.00	-608,992.49	-608,992.49	0.00
FX DEAL TRANSACTED ON 23 SEP 2025 USD / EUR EX.RATE 1.1808115 WITH BNP PARIBAS	609,298.730	23 Sep 25				0.00	609,298.73	609,298.73	0.00
FX DEAL TRANSACTED ON 25 APR 2025 CAD / USD EX.RATE 1.3863 WITH BNP PARIBAS	-1,296,629.680	25 Apr 25				0.00	-1,296,629.68	-1,296,629.68	0.00
FX DEAL TRANSACTED ON 25 APR 2025 JPY / USD EX.RATE 142.8895 WITH BNP PARIBAS	-494,049.000	25 Apr 25				0.00	-494,049.00	-494,049.00	0.00
FX DEAL TRANSACTED ON 25 APR 2025 USD / CAD EX.RATE 0.7224828 WITH BNP PARIBAS	1,296,629.680	25 Apr 25				0.00	1,296,629.68	1,296,629.68	0.00
FX DEAL TRANSACTED ON 25 APR 2025 USD / JPY EX.RATE 0.0069732 WITH BNP PARIBAS	494,049.000	25 Apr 25				0.00	494,049.00	494,049.00	0.00
FX DEAL TRANSACTED ON 25 FEB 2025 EUR / USD EX.RATE 0.9550715 WITH BNP PARIBAS	-2,883,553.670	25 Feb 25				0.00	-2,883,553.67	-2,883,553.67	0.00
FX DEAL TRANSACTED ON 25 FEB 2025 USD / EUR EX.RATE 1.048578 WITH BNP PARIBAS	2,887,783.810	25 Feb 25				0.00	2,887,783.81	2,887,783.81	0.00
FX DEAL TRANSACTED ON 27 FEB 2025 GBP / USD EX.RATE 0.7910141 WITH BNP PARIBAS	-1,953,189.000	27 Feb 25				0.00	-1,953,189.00	-1,953,189.00	0.00
FX DEAL TRANSACTED ON 27 FEB 2025 USD / GBP EX.RATE 1.264112 WITH BNP PARIBAS	1,953,053.040	27 Feb 25				0.00	1,953,053.04	1,953,053.04	0.00
FX DEAL TRANSACTED ON 27 NOV 2025 AUD / USD EX.RATE 1.5327794 WITH BNP PARIBAS	-617,831.890	27 Nov 25				0.00	-617,831.89	-617,831.89	0.00
FX DEAL TRANSACTED ON 27 NOV 2025 NZD / USD EX.RATE 1.7511154 WITH BNP PARIBAS	-556,787.990	27 Nov 25				0.00	-556,787.99	-556,787.99	0.00
FX DEAL TRANSACTED ON 27 NOV 2025 USD / AUD EX.RATE 0.6524237 WITH BNP PARIBAS	617,845.240	27 Nov 25				0.00	617,845.24	617,845.24	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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 27 NOV 2025 USD / NZD EX.RATE 0.5709633 WITH BNP PARIBAS	556,689.220	27 Nov 25				0.00	556,689.22	556,689.22	0.00
FX DEAL TRANSACTED ON 27 OCT 2025 USD / MXN EX.RATE 0.0540564 WITH BNP PARIBAS	30,513.930	27 Oct 25				0.00	30,513.93	30,513.93	0.00
FX DEAL TRANSACTED ON 28 APR 2025 JPY / USD EX.RATE 143.2255 WITH BNP PARIBAS	-484,186.000	28 Apr 25				0.00	-484,186.00	-484,186.00	0.00
FX DEAL TRANSACTED ON 28 APR 2025 USD / JPY EX.RATE 0.0069568 WITH BNP PARIBAS	484,186.000	28 Apr 25				0.00	484,186.00	484,186.00	0.00
FX DEAL TRANSACTED ON 28 JUL 2025 AUD / USD EX.RATE 1.5337423 WITH BNP PARIBAS	-14,025.170	28 Jul 25				0.00	-14,025.17	-14,025.17	0.00
FX DEAL TRANSACTED ON 28 JUL 2025 JPY / USD EX.RATE 147.8091 WITH BNP PARIBAS	-822,459.000	28 Jul 25				0.00	-822,459.00	-822,459.00	0.00
FX DEAL TRANSACTED ON 28 JUL 2025 USD / AUD EX.RATE 0.652335 WITH BNP PARIBAS	14,032.380	28 Jul 25				0.00	14,032.38	14,032.38	0.00
FX DEAL TRANSACTED ON 28 JUL 2025 USD / JPY EX.RATE 0.0067435 WITH BNP PARIBAS	822,459.000	28 Jul 25				0.00	822,459.00	822,459.00	0.00
FX DEAL TRANSACTED ON 28 MAR 2025 JPY / USD EX.RATE 149.8099 WITH BNP PARIBAS	-43,762.000	28 Mar 25				0.00	-43,762.00	-43,762.00	0.00
FX DEAL TRANSACTED ON 28 MAR 2025 USD / JPY EX.RATE 0.0066528 WITH BNP PARIBAS	43,762.000	28 Mar 25				0.00	43,762.00	43,762.00	0.00
FX DEAL TRANSACTED ON 29 APR 2025 USD / JPY EX.RATE 0.0070239 WITH BNP PARIBAS	213,743.740	29 Apr 25				0.00	213,743.74	213,743.74	0.00
FX DEAL TRANSACTED ON 29 JAN 2025 EUR / USD EX.RATE 0.9611993 WITH BNP PARIBAS	-2,950,480.810	29 Jan 25				0.00	-2,950,480.81	-2,950,480.81	0.00
FX DEAL TRANSACTED ON 29 JAN 2025 USD / EUR EX.RATE 1.041694 WITH BNP PARIBAS	2,954,244.180	29 Jan 25				0.00	2,954,244.18	2,954,244.18	0.00
FX DEAL TRANSACTED ON 29 SEP 2025 JPY / USD EX.RATE 148.064 WITH BNP PARIBAS	-37,588.000	29 Sep 25				0.00	-37,588.00	-37,588.00	0.00
FX DEAL TRANSACTED ON 29 SEP 2025 USD / JPY EX.RATE 0.0067304 WITH BNP PARIBAS	37,588.000	29 Sep 25				0.00	37,588.00	37,588.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 1,421,612,938.70

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BNP PARIBAS PARIS									
FX DEAL TRANSACTED ON 30 JUN 2025 CAD / USD EX.RATE 1.3650866 WITH BNP PARIBAS	-19,486.680	30 Jun 25				0.00	-19,486.68	-19,486.68	0.00
FX DEAL TRANSACTED ON 30 JUN 2025 USD / CAD EX.RATE 0.7313149 WITH BNP PARIBAS	19,486.680	30 Jun 25				0.00	19,486.68	19,486.68	0.00
FX DEAL TRANSACTED ON 30 MAY 2025 CAD / USD EX.RATE 1.3748742 WITH BNP PARIBAS	-39,276.320	30 May 25				0.00	-39,276.32	-39,276.32	0.00
FX DEAL TRANSACTED ON 30 MAY 2025 USD / EUR EX.RATE 1.1352516 WITH BNP PARIBAS	290,624.410	30 May 25				0.00	290,624.41	290,624.41	0.00
FX DEAL TRANSACTED ON 30 MAY 2025 USD / ZAR EX.RATE 0.0555201 WITH BNP PARIBAS	94,162.030	30 May 25				0.00	94,162.03	94,162.03	0.00
FX DEAL TRANSACTED ON 31 JUL 2025 USD / EUR EX.RATE 1.147093 WITH BNP PARIBAS	19,500.580	31 Jul 25				0.00	19,500.58	19,500.58	0.00
Total BNP PARIBAS PARIS							**.000.00**	**-273,251.08**	**-273,251.08**
CITIBANK N.A.									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANSACTED ON 08 DEC 2025 AUD / USD EX.RATE 1.5070729 WITH CITIBANK N.A.	913,000.000	8 Dec 25				0.00	605,810.10	604,177.79	-1,632.31
FX DEAL TRANSACTED ON 08 DEC 2025 USD / AUD EX.RATE 0.6636244 WITH CITIBANK N.A.	-913,000.000	8 Dec 25				0.00	-605,889.08	-608,877.18	-2,988.10
FX DEAL TRANSACTED ON 11 DEC 2025 AUD / USD EX.RATE 1.5021716 WITH CITIBANK N.A.	66,000.000	11 Dec 25				0.00	43,936.39	44,038.50	102.11
British pound sterling - GBP									
FX DEAL TRANSACTED ON 07 AUG 2025 GBP / USD EX.RATE 0.7444636 WITH CITIBANK N.A.	224,088.000	7 Aug 25				0.00	301,006.00	301,443.21	437.21

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5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 11 AUG 2025 GBP / USD EX.RATE 0.7447569 WITH CITIBANK N.A.	15,318.500	11 Aug 25				0.00	20,568.46	20,660.83	92.37
FX DEAL TRANSACTED ON 20 JUN 2025 GBP / USD EX.RATE 0.7421244 WITH CITIBANK N.A.	614,402.000	20 Jun 25				0.00	827,896.19	837,030.64	9,134.45
FX DEAL TRANSACTED ON 20 JUN 2025 USD / GBP EX.RATE 1.3482453 WITH CITIBANK N.A.	-614,402.000	20 Jun 25				0.00	-828,364.61	-826,493.66	1,870.95
FX DEAL TRANSACTED ON 21 MAR 2025 GBP / USD EX.RATE 0.7735674 WITH CITIBANK N.A.	614,402.000	21 Mar 25				0.00	794,244.90	791,749.24	-2,495.66
FX DEAL TRANSACTED ON 21 MAR 2025 USD / GBP EX.RATE 1.2925337 WITH CITIBANK N.A.	-614,402.000	21 Mar 25				0.00	-794,135.29	-837,030.64	-42,895.35
FX DEAL TRANSACTED ON 22 SEP 2025 GBP / USD EX.RATE 0.7404009 WITH CITIBANK N.A.	390,314.000	22 Sep 25				0.00	527,165.74	525,050.45	-2,115.29
FX DEAL TRANSACTED ON 22 SEP 2025 USD / GBP EX.RATE 1.350654 WITH CITIBANK N.A.	-390,314.000	22 Sep 25				0.00	-527,179.17	-523,079.33	4,099.84
FX DEAL TRANSACTED ON 23 APR 2025 GBP / USD EX.RATE 0.754108 WITH CITIBANK N.A.	20,260.310	23 Apr 25				0.00	26,866.59	26,975.59	109.00
FX DEAL TRANSACTED ON 24 SEP 2025 GBP / USD EX.RATE 0.7433747 WITH CITIBANK N.A.	390,314.000	24 Sep 25				0.00	525,056.87	523,079.33	-1,977.54
FX DEAL TRANSACTED ON 24 SEP 2025 USD / GBP EX.RATE 1.34404 WITH CITIBANK N.A.	-1,772,087.440	24 Sep 25				0.00	-2,381,756.40	-2,365,471.06	16,285.34
FX DEAL TRANSACTED ON 25 APR 2025 GBP / USD EX.RATE 0.7512584 WITH CITIBANK N.A.	2,241,000.000	25 Apr 25				0.00	2,982,995.10	2,979,745.71	-3,249.39
FX DEAL TRANSACTED ON 25 APR 2025 USD / GBP EX.RATE 1.331224 WITH CITIBANK N.A.	-2,241,000.000	25 Apr 25				0.00	-2,983,272.98	-3,037,339.35	-54,066.37
FX DEAL TRANSACTED ON 28 JAN 2025 GBP / USD EX.RATE 0.8040524 WITH CITIBANK N.A.	1,545,000.000	28 Jan 25				0.00	1,921,516.50	1,917,422.27	-4,094.23
FX DEAL TRANSACTED ON 28 JAN 2025 USD / GBP EX.RATE 1.243581 WITH CITIBANK N.A.	-1,545,000.000	28 Jan 25				0.00	-1,921,332.65	-1,962,227.44	-40,894.79

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 1,421,612,938.70

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 05 FEB 2025 USD / CAD EX.RATE 0.7004094 WITH CITIBANK N.A.	-68,895.010	5 Feb 25				0.00	-48,254.71	-48,079.14	175.57
FX DEAL TRANSACTED ON 26 MAR 2025 CAD / USD EX.RATE 1.4244359 WITH CITIBANK N.A.	1,802,608.600	26 Mar 25				0.00	1,265,489.45	1,258,145.94	-7,343.51
FX DEAL TRANSACTED ON 26 MAR 2025 USD / CAD EX.RATE 0.703057 WITH CITIBANK N.A.	-1,799,981.320	26 Mar 25				0.00	-1,265,489.45	-1,300,705.51	-35,216.06
Euro - EUR									
FX DEAL TRANSACTED ON 02 SEP 2025 EUR / USD EX.RATE 0.8559881 WITH CITIBANK N.A.	520,654.000	2 Sep 25				0.00	608,249.09	611,430.09	3,181.00
FX DEAL TRANSACTED ON 07 JAN 2025 EUR / USD EX.RATE 0.9665011 WITH CITIBANK N.A.	2,820.510	7 Jan 25				0.00	2,918.27	2,905.27	-13.00
FX DEAL TRANSACTED ON 07 MAR 2025 EUR / USD EX.RATE 0.9196248 WITH CITIBANK N.A.	1,286,000.000	7 Mar 25				0.00	1,398,396.40	1,390,230.44	-8,165.96
FX DEAL TRANSACTED ON 07 MAR 2025 USD / EUR EX.RATE 1.0861003 WITH CITIBANK N.A.	-1,286,000.000	7 Mar 25				0.00	-1,396,724.99	-1,397,882.00	-1,157.01
FX DEAL TRANSACTED ON 08 AUG 2025 EUR / USD EX.RATE 0.8586344 WITH CITIBANK N.A.	28,649.430	8 Aug 25				0.00	33,366.27	33,224.75	-141.52
FX DEAL TRANSACTED ON 09 APR 2025 EUR / USD EX.RATE 0.9143944 WITH CITIBANK N.A.	58,775.180	9 Apr 25				0.00	64,277.71	65,713.60	1,435.89
FX DEAL TRANSACTED ON 13 JAN 2025 EUR / USD EX.RATE 0.9792976 WITH CITIBANK N.A.	1,403.030	13 Jan 25				0.00	1,432.69	1,444.35	11.66
FX DEAL TRANSACTED ON 18 FEB 2025 EUR / USD EX.RATE 0.9562588 WITH CITIBANK N.A.	136,408.890	18 Feb 25				0.00	142,648.51	142,779.20	130.69
FX DEAL TRANSACTED ON 20 JUN 2025 EUR / USD EX.RATE 0.8678435 WITH CITIBANK N.A.	2,354,547.130	20 Jun 25				0.00	2,713,101.10	2,736,219.36	23,118.26
FX DEAL TRANSACTED ON 20 JUN 2025 USD / EUR EX.RATE 1.1592842 WITH CITIBANK N.A.	-2,354,547.130	20 Jun 25				0.00	-2,729,589.29	-2,765,062.72	-35,473.43

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 21 AUG 2025 EUR / USD EX.RATE 0.8618164 WITH CITIBANK N.A.	3,611.600	21 Aug 25				0.00	4,190.68	4,232.07	41.39
FX DEAL TRANSACTED ON 21 MAR 2025 EUR / USD EX.RATE 0.9229577 WITH CITIBANK N.A.	2,549,902.130	21 Mar 25				0.00	2,762,750.88	2,749,304.51	-13,446.37
FX DEAL TRANSACTED ON 21 MAR 2025 USD / EUR EX.RATE 1.0889209 WITH CITIBANK N.A.	-2,549,902.130	21 Mar 25				0.00	-2,776,641.72	-2,963,241.42	-186,599.70
FX DEAL TRANSACTED ON 22 OCT 2025 EUR / USD EX.RATE 0.8621447 WITH CITIBANK N.A.	102,000.000	22 Oct 25				0.00	118,309.61	118,437.31	127.70
FX DEAL TRANSACTED ON 22 OCT 2025 USD / EUR EX.RATE 1.1607454 WITH CITIBANK N.A.	-102,000.000	22 Oct 25				0.00	-118,396.03	-117,549.90	846.13
FX DEAL TRANSACTED ON 22 SEP 2025 EUR / USD EX.RATE 0.848989 WITH CITIBANK N.A.	1,833,893.130	22 Sep 25				0.00	2,160,090.64	2,153,632.63	-6,458.01
FX DEAL TRANSACTED ON 22 SEP 2025 USD / EUR EX.RATE 1.17816 WITH CITIBANK N.A.	-1,833,893.130	22 Sep 25				0.00	-2,160,619.53	-2,144,188.01	16,431.52
FX DEAL TRANSACTED ON 23 MAY 2025 USD / EUR EX.RATE 1.13426 WITH CITIBANK N.A.	-64,270.660	23 May 25				0.00	-72,899.64	-73,168.94	-269.30
FX DEAL TRANSACTED ON 24 APR 2025 USD / EUR EX.RATE 1.1423451 WITH CITIBANK N.A.	-224,463.000	24 Apr 25				0.00	-256,414.21	-260,848.47	-4,434.26
FX DEAL TRANSACTED ON 24 SEP 2025 EUR / USD EX.RATE 0.8516606 WITH CITIBANK N.A.	1,833,893.130	24 Sep 25				0.00	2,153,314.40	2,144,188.01	-9,126.39
FX DEAL TRANSACTED ON 26 JUN 2025 USD / EUR EX.RATE 1.17104 WITH CITIBANK N.A.	-114,640.540	26 Jun 25				0.00	-134,248.66	-134,335.79	-87.13
FX DEAL TRANSACTED ON 28 JUL 2025 EUR / USD EX.RATE 0.8563374 WITH CITIBANK N.A.	577,375.060	28 Jul 25				0.00	674,237.81	676,192.87	1,955.06
FX DEAL TRANSACTED ON 28 JUL 2025 USD / EUR EX.RATE 1.1655 WITH CITIBANK N.A.	-578,496.620	28 Jul 25				0.00	-674,237.81	-668,423.98	5,813.83
FX DEAL TRANSACTED ON 29 MAY 2025 EUR / USD EX.RATE 0.879807 WITH CITIBANK N.A.	419,818.000	29 May 25				0.00	477,170.55	487,870.52	10,699.97
FX DEAL TRANSACTED ON 30 JAN 2025 USD / EUR EX.RATE 1.0419 WITH CITIBANK N.A.	-38,156.060	30 Jan 25				0.00	-39,754.80	-39,665.14	89.66

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
HK offshore Chinese Yuan Renminbi - CNH									
FX DEAL TRANSACTED ON 02 OCT 2025 CNH / USD EX.RATE 7.125794 WITH CITIBANK N.A.	495,941.010	2 Oct 25				0.00	69,598.00	69,539.88	-58.12
FX DEAL TRANSACTED ON 02 OCT 2025 USD / CNH EX.RATE 0.1406629 WITH CITIBANK N.A.	-494,785.680	2 Oct 25				0.00	-69,598.00	-69,585.71	12.29
FX DEAL TRANSACTED ON 09 MAY 2025 CNH / USD EX.RATE 7.2469145 WITH CITIBANK N.A.	334,000.000	9 May 25				0.00	46,088.58	46,150.13	61.55
FX DEAL TRANSACTED ON 09 MAY 2025 USD / CNH EX.RATE 0.1391145 WITH CITIBANK N.A.	-334,000.000	9 May 25				0.00	-46,464.23	-46,481.85	-17.62
FX DEAL TRANSACTED ON 12 AUG 2025 CNH / USD EX.RATE 7.18 WITH CITIBANK N.A.	648,239.120	12 Aug 25				0.00	90,284.00	90,213.64	-70.36
FX DEAL TRANSACTED ON 12 AUG 2025 USD / CNH EX.RATE 0.1395633 WITH CITIBANK N.A.	-646,903.820	12 Aug 25				0.00	-90,284.00	-90,783.96	-499.96
FX DEAL TRANSACTED ON 12 SEP 2025 CNH / USD EX.RATE 7.1188495 WITH CITIBANK N.A.	24,000.000	12 Sep 25				0.00	3,371.33	3,368.07	-3.26
FX DEAL TRANSACTED ON 12 SEP 2025 USD / CNH EX.RATE 0.1408069 WITH CITIBANK N.A.	-24,000.000	12 Sep 25				0.00	-3,379.37	-3,365.23	14.14
FX DEAL TRANSACTED ON 14 OCT 2025 CNH / USD EX.RATE 7.148 WITH CITIBANK N.A.	779,988.190	14 Oct 25				0.00	109,119.78	109,368.41	248.63
FX DEAL TRANSACTED ON 14 OCT 2025 USD / CNH EX.RATE 0.140223 WITH CITIBANK N.A.	-778,187.710	14 Oct 25				0.00	-109,119.78	-109,442.82	-323.04
Japanese yen - JPY									
FX DEAL TRANSACTED ON 01 APR 2025 JPY / USD EX.RATE 147.83549 WITH CITIBANK N.A.	40,807,530.000	1 Apr 25				0.00	276,033.38	280,050.30	4,016.92
FX DEAL TRANSACTED ON 07 JUL 2025 JPY / USD EX.RATE 144.31828 WITH CITIBANK N.A.	40,548,970.000	7 Jul 25				0.00	280,969.05	272,643.94	-8,325.11
FX DEAL TRANSACTED ON 09 APR 2025 JPY / USD EX.RATE 144.66 WITH CITIBANK N.A.	3,383,919.000	9 Apr 25				0.00	23,392.22	23,398.69	6.47

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 11 FEB 2025 USD / JPY EX.RATE 0.0065919 WITH CITIBANK N.A.	-46,850,363.000	11 Feb 25				0.00	-308,833.99	-310,977.82	-2,143.83
FX DEAL TRANSACTED ON 14 MAY 2025 JPY / USD EX.RATE 145.66223 WITH CITIBANK N.A.	8,800,000.000	14 May 25				0.00	60,413.74	60,142.15	-271.59
FX DEAL TRANSACTED ON 15 AUG 2025 JPY / USD EX.RATE 146.63409 WITH CITIBANK N.A.	45,471,659.000	15 Aug 25				0.00	310,102.92	305,743.21	-4,359.71
FX DEAL TRANSACTED ON 19 JUN 2025 USD / JPY EX.RATE 0.0068747 WITH CITIBANK N.A.	-29,001,314.000	19 Jun 25				0.00	-199,375.19	-198,754.85	620.34
FX DEAL TRANSACTED ON 20 JUN 2025 JPY / USD EX.RATE 145.80797 WITH CITIBANK N.A.	318,725,557.000	20 Jun 25				0.00	2,185,926.85	2,187,321.53	1,394.68
FX DEAL TRANSACTED ON 20 JUN 2025 USD / JPY EX.RATE 0.0069284 WITH CITIBANK N.A.	-318,725,557.000	20 Jun 25				0.00	-2,208,260.72	-2,143,053.00	65,207.72
FX DEAL TRANSACTED ON 21 MAR 2025 JPY / USD EX.RATE 148.80008 WITH CITIBANK N.A.	359,533,087.000	21 Mar 25				0.00	2,416,215.68	2,386,466.34	-29,749.34
FX DEAL TRANSACTED ON 21 MAR 2025 USD / JPY EX.RATE 0.0067888 WITH CITIBANK N.A.	-359,533,087.000	21 Mar 25				0.00	-2,440,797.52	-2,467,371.84	-26,574.32
FX DEAL TRANSACTED ON 22 SEP 2025 JPY / USD EX.RATE 147.8 WITH CITIBANK N.A.	232,704,928.000	22 Sep 25				0.00	1,574,458.24	1,564,665.85	-9,792.39
FX DEAL TRANSACTED ON 22 SEP 2025 USD / JPY EX.RATE 0.0067687 WITH CITIBANK N.A.	-232,704,928.000	22 Sep 25				0.00	-1,575,118.23	-1,556,502.65	18,615.58
FX DEAL TRANSACTED ON 23 JUL 2025 USD / JPY EX.RATE 0.0068235 WITH CITIBANK N.A.	-13,776,617.000	23 Jul 25				0.00	-94,004.97	-93,842.97	162.00
FX DEAL TRANSACTED ON 24 SEP 2025 JPY / USD EX.RATE 148.69337 WITH CITIBANK N.A.	232,704,928.000	24 Sep 25				0.00	1,564,998.68	1,556,502.65	-8,496.03
FX DEAL TRANSACTED ON 27 AUG 2025 USD / JPY EX.RATE 0.0067577 WITH CITIBANK N.A.	-2,705,804.000	27 Aug 25				0.00	-18,285.05	-18,408.71	-123.66
FX DEAL TRANSACTED ON 29 JUL 2025 USD / JPY EX.RATE 0.0067249 WITH CITIBANK N.A.	-16,817,604.000	29 Jul 25				0.00	-113,097.54	-112,919.09	178.45

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
New Zealand dollar - NZD									
FX DEAL TRANSACTED ON 08 DEC 2025 NZD / USD EX.RATE 1.7278107 WITH CITIBANK N.A.	1,469,000.000	8 Dec 25				0.00	850,208.87	845,183.69	-5,025.18
FX DEAL TRANSACTED ON 08 DEC 2025 USD / NZD EX.RATE 0.5779135 WITH CITIBANK N.A.	-1,469,000.000	8 Dec 25				0.00	-848,954.93	-846,290.93	2,664.00
Singapore dollar - SGD									
FX DEAL TRANSACTED ON 12 FEB 2025 SGD / USD EX.RATE 1.35627 WITH CITIBANK N.A.	192,497.070	12 Feb 25				0.00	141,931.23	142,918.61	987.38
FX DEAL TRANSACTED ON 28 MAR 2025 USD / SGD EX.RATE 0.745412 WITH CITIBANK N.A.	-15,157.310	28 Mar 25				0.00	-11,298.44	-11,287.00	11.44
South African rand - ZAR									
FX DEAL TRANSACTED ON 13 NOV 2025 USD / ZAR EX.RATE 0.0588987 WITH CITIBANK N.A.	-11,447,956.130	13 Nov 25				0.00	-674,269.87	-672,025.60	2,244.27
FX DEAL TRANSACTED ON 13 NOV 2025 ZAR / USD EX.RATE 16.9615 WITH CITIBANK N.A.	11,436,628.400	13 Nov 25				0.00	674,269.87	664,051.58	-10,218.29
FX DEAL TRANSACTED ON 15 AUG 2025 USD / ZAR EX.RATE 0.0567598 WITH CITIBANK N.A.	-8,191,306.560	15 Aug 25				0.00	-464,937.00	-471,781.52	-6,844.52
FX DEAL TRANSACTED ON 15 AUG 2025 ZAR / USD EX.RATE 17.5841 WITH CITIBANK N.A.	8,175,498.700	15 Aug 25				0.00	464,937.00	463,069.88	-1,867.12
FX DEAL TRANSACTED ON 22 SEP 2025 USD / ZAR EX.RATE 0.0577447 WITH CITIBANK N.A.	-1,858,048.080	22 Sep 25				0.00	-107,292.47	-108,175.42	-882.95
FX DEAL TRANSACTED ON 22 SEP 2025 ZAR / USD EX.RATE 17.3109 WITH CITIBANK N.A.	1,857,329.220	22 Sep 25				0.00	107,292.47	107,228.36	-64.11

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
Swedish krona - SEK									
FX DEAL TRANSACTED ON 01 APR 2025 SEK / USD EX.RATE 9.938068 WITH CITIBANK N.A.	2,539,453.000	1 Apr 25				0.00	255,527.83	267,031.16	11,503.33
FX DEAL TRANSACTED ON 20 JUN 2025 SEK / USD EX.RATE 9.668326 WITH CITIBANK N.A.	1,777,038.000	20 Jun 25				0.00	183,799.97	186,860.92	3,060.95
FX DEAL TRANSACTED ON 20 JUN 2025 USD / SEK EX.RATE 0.1040452 WITH CITIBANK N.A.	-1,777,038.000	20 Jun 25				0.00	-184,892.26	-189,019.45	-4,127.19
FX DEAL TRANSACTED ON 21 MAR 2025 SEK / USD EX.RATE 10.110742 WITH CITIBANK N.A.	4,316,491.000	21 Mar 25				0.00	426,921.29	430,252.93	3,331.64
FX DEAL TRANSACTED ON 21 MAR 2025 USD / SEK EX.RATE 0.0994434 WITH CITIBANK N.A.	-4,316,491.000	21 Mar 25				0.00	-429,246.61	-453,892.08	-24,645.47
FX DEAL TRANSACTED ON 22 SEP 2025 SEK / USD EX.RATE 9.383013 WITH CITIBANK N.A.	1,777,038.000	22 Sep 25				0.00	189,388.85	189,019.45	-369.40
FX DEAL TRANSACTED ON 22 SEP 2025 USD / SEK EX.RATE 0.1066013 WITH CITIBANK N.A.	-1,777,038.000	22 Sep 25				0.00	-189,434.57	-188,499.15	935.42
FX DEAL TRANSACTED ON 24 SEP 2025 SEK / USD EX.RATE 9.40654 WITH CITIBANK N.A.	1,777,038.000	24 Sep 25				0.00	188,915.16	188,499.15	-416.01
Swiss franc - CHF									
FX DEAL TRANSACTED ON 20 JUN 2025 CHF / USD EX.RATE 0.8169051 WITH CITIBANK N.A.	260,821.000	20 Jun 25				0.00	319,279.44	323,619.33	4,339.89
FX DEAL TRANSACTED ON 20 JUN 2025 USD / CHF EX.RATE 1.2380543 WITH CITIBANK N.A.	-260,821.000	20 Jun 25				0.00	-322,910.57	-328,221.23	-5,310.66
FX DEAL TRANSACTED ON 21 MAR 2025 CHF / USD EX.RATE 0.881789 WITH CITIBANK N.A.	260,821.000	21 Mar 25				0.00	295,786.18	295,063.07	-723.11
FX DEAL TRANSACTED ON 21 MAR 2025 USD / CHF EX.RATE 1.1462592 WITH CITIBANK N.A.	-260,821.000	21 Mar 25				0.00	-298,968.48	-323,619.33	-24,650.85
FX DEAL TRANSACTED ON 22 SEP 2025 CHF / USD EX.RATE 0.7933335 WITH CITIBANK N.A.	260,821.000	22 Sep 25				0.00	328,765.90	328,221.23	-544.67

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 1,421,612,938.70

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 22 SEP 2025 USD / CHF EX.RATE 1.2611159 WITH CITIBANK N.A.	-260,821.000	22 Sep 25				0.00	-328,925.52	-326,618.25	2,307.27
FX DEAL TRANSACTED ON 24 SEP 2025 CHF / USD EX.RATE 0.7949332 WITH CITIBANK N.A.	260,821.000	24 Sep 25				0.00	328,104.30	326,618.25	-1,486.05
United States dollar - USD									
FX DEAL TRANSACTED ON 01 APR 2025 JPY / USD EX.RATE 147.83549 WITH CITIBANK N.A.	-276,033.380	1 Apr 25				0.00	-276,033.38	-276,033.38	0.00
FX DEAL TRANSACTED ON 01 APR 2025 SEK / USD EX.RATE 9.938068 WITH CITIBANK N.A.	-255,527.830	1 Apr 25				0.00	-255,527.83	-255,527.83	0.00
FX DEAL TRANSACTED ON 02 OCT 2025 CNH / USD EX.RATE 7.125794 WITH CITIBANK N.A.	-69,598.000	2 Oct 25				0.00	-69,598.00	-69,598.00	0.00
FX DEAL TRANSACTED ON 02 OCT 2025 USD / CNH EX.RATE 0.1406629 WITH CITIBANK N.A.	69,598.000	2 Oct 25				0.00	69,598.00	69,598.00	0.00
FX DEAL TRANSACTED ON 02 SEP 2025 EUR / USD EX.RATE 0.8559881 WITH CITIBANK N.A.	-608,249.090	2 Sep 25				0.00	-608,249.09	-608,249.09	0.00
FX DEAL TRANSACTED ON 05 FEB 2025 USD / CAD EX.RATE 0.7004094 WITH CITIBANK N.A.	48,254.710	5 Feb 25				0.00	48,254.71	48,254.71	0.00
FX DEAL TRANSACTED ON 07 AUG 2025 GBP / USD EX.RATE 0.7444636 WITH CITIBANK N.A.	-301,006.000	7 Aug 25				0.00	-301,006.00	-301,006.00	0.00
FX DEAL TRANSACTED ON 07 JAN 2025 EUR / USD EX.RATE 0.9665011 WITH CITIBANK N.A.	-2,918.270	7 Jan 25				0.00	-2,918.27	-2,918.27	0.00
FX DEAL TRANSACTED ON 07 JUL 2025 JPY / USD EX.RATE 144.31828 WITH CITIBANK N.A.	-280,969.050	7 Jul 25				0.00	-280,969.05	-280,969.05	0.00
FX DEAL TRANSACTED ON 07 MAR 2025 EUR / USD EX.RATE 0.9196248 WITH CITIBANK N.A.	-1,398,396.400	7 Mar 25				0.00	-1,398,396.40	-1,398,396.40	0.00
FX DEAL TRANSACTED ON 07 MAR 2025 USD / EUR EX.RATE 1.0861003 WITH CITIBANK N.A.	1,396,724.990	7 Mar 25				0.00	1,396,724.99	1,396,724.99	0.00
FX DEAL TRANSACTED ON 08 AUG 2025 EUR / USD EX.RATE 0.8586344 WITH CITIBANK N.A.	-33,366.270	8 Aug 25				0.00	-33,366.27	-33,366.27	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 1,421,612,938.70

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 08 DEC 2025 AUD / USD EX.RATE 1.5070729 WITH CITIBANK N.A.	-605,810.100	8 Dec 25				0.00	-605,810.10	-605,810.10	0.00
FX DEAL TRANSACTED ON 08 DEC 2025 NZD / USD EX.RATE 1.7278107 WITH CITIBANK N.A.	-850,208.870	8 Dec 25				0.00	-850,208.87	-850,208.87	0.00
FX DEAL TRANSACTED ON 08 DEC 2025 USD / AUD EX.RATE 0.6636244 WITH CITIBANK N.A.	605,889.080	8 Dec 25				0.00	605,889.08	605,889.08	0.00
FX DEAL TRANSACTED ON 08 DEC 2025 USD / NZD EX.RATE 0.5779135 WITH CITIBANK N.A.	848,954.930	8 Dec 25				0.00	848,954.93	848,954.93	0.00
FX DEAL TRANSACTED ON 09 APR 2025 EUR / USD EX.RATE 0.9143944 WITH CITIBANK N.A.	-64,277.710	9 Apr 25				0.00	-64,277.71	-64,277.71	0.00
FX DEAL TRANSACTED ON 09 APR 2025 JPY / USD EX.RATE 144.66 WITH CITIBANK N.A.	-23,392.220	9 Apr 25				0.00	-23,392.22	-23,392.22	0.00
FX DEAL TRANSACTED ON 09 MAY 2025 CNH / USD EX.RATE 7.2469145 WITH CITIBANK N.A.	-46,088.580	9 May 25				0.00	-46,088.58	-46,088.58	0.00
FX DEAL TRANSACTED ON 09 MAY 2025 USD / CNH EX.RATE 0.1391145 WITH CITIBANK N.A.	46,464.230	9 May 25				0.00	46,464.23	46,464.23	0.00
FX DEAL TRANSACTED ON 11 AUG 2025 GBP / USD EX.RATE 0.7447569 WITH CITIBANK N.A.	-20,568.460	11 Aug 25				0.00	-20,568.46	-20,568.46	0.00
FX DEAL TRANSACTED ON 11 DEC 2025 AUD / USD EX.RATE 1.5021716 WITH CITIBANK N.A.	-43,936.390	11 Dec 25				0.00	-43,936.39	-43,936.39	0.00
FX DEAL TRANSACTED ON 11 FEB 2025 USD / JPY EX.RATE 0.0065919 WITH CITIBANK N.A.	308,833.990	11 Feb 25				0.00	308,833.99	308,833.99	0.00
FX DEAL TRANSACTED ON 12 AUG 2025 CNH / USD EX.RATE 7.18 WITH CITIBANK N.A.	-90,284.000	12 Aug 25				0.00	-90,284.00	-90,284.00	0.00
FX DEAL TRANSACTED ON 12 AUG 2025 USD / CNH EX.RATE 0.1395633 WITH CITIBANK N.A.	90,284.000	12 Aug 25				0.00	90,284.00	90,284.00	0.00
FX DEAL TRANSACTED ON 12 FEB 2025 SGD / USD EX.RATE 1.35627 WITH CITIBANK N.A.	-141,931.230	12 Feb 25				0.00	-141,931.23	-141,931.23	0.00
FX DEAL TRANSACTED ON 12 SEP 2025 CNH / USD EX.RATE 7.1188495 WITH CITIBANK N.A.	-3,371.330	12 Sep 25				0.00	-3,371.33	-3,371.33	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 1,421,612,938.70

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 12 SEP 2025 USD / CNH EX.RATE 0.1408069 WITH CITIBANK N.A.	3,379.370	12 Sep 25				0.00	3,379.37	3,379.37	0.00
FX DEAL TRANSACTED ON 13 JAN 2025 EUR / USD EX.RATE 0.9792976 WITH CITIBANK N.A.	-1,432.690	13 Jan 25				0.00	-1,432.69	-1,432.69	0.00
FX DEAL TRANSACTED ON 13 NOV 2025 USD / ZAR EX.RATE 0.0588987 WITH CITIBANK N.A.	674,269.870	13 Nov 25				0.00	674,269.87	674,269.87	0.00
FX DEAL TRANSACTED ON 13 NOV 2025 ZAR / USD EX.RATE 16.9615 WITH CITIBANK N.A.	-674,269.870	13 Nov 25				0.00	-674,269.87	-674,269.87	0.00
FX DEAL TRANSACTED ON 14 MAY 2025 JPY / USD EX.RATE 145.66223 WITH CITIBANK N.A.	-60,413.740	14 May 25				0.00	-60,413.74	-60,413.74	0.00
FX DEAL TRANSACTED ON 14 OCT 2025 CNH / USD EX.RATE 7.148 WITH CITIBANK N.A.	-109,119.780	14 Oct 25				0.00	-109,119.78	-109,119.78	0.00
FX DEAL TRANSACTED ON 14 OCT 2025 USD / CNH EX.RATE 0.140223 WITH CITIBANK N.A.	109,119.780	14 Oct 25				0.00	109,119.78	109,119.78	0.00
FX DEAL TRANSACTED ON 15 AUG 2025 JPY / USD EX.RATE 146.63409 WITH CITIBANK N.A.	-310,102.920	15 Aug 25				0.00	-310,102.92	-310,102.92	0.00
FX DEAL TRANSACTED ON 15 AUG 2025 USD / ZAR EX.RATE 0.0567598 WITH CITIBANK N.A.	464,937.000	15 Aug 25				0.00	464,937.00	464,937.00	0.00
FX DEAL TRANSACTED ON 15 AUG 2025 ZAR / USD EX.RATE 17.5841 WITH CITIBANK N.A.	-464,937.000	15 Aug 25				0.00	-464,937.00	-464,937.00	0.00
FX DEAL TRANSACTED ON 18 FEB 2025 EUR / USD EX.RATE 0.9562588 WITH CITIBANK N.A.	-142,648.510	18 Feb 25				0.00	-142,648.51	-142,648.51	0.00
FX DEAL TRANSACTED ON 19 JUN 2025 USD / JPY EX.RATE 0.0068747 WITH CITIBANK N.A.	199,375.190	19 Jun 25				0.00	199,375.19	199,375.19	0.00
FX DEAL TRANSACTED ON 20 JUN 2025 CHF / USD EX.RATE 0.8169051 WITH CITIBANK N.A.	-319,279.440	20 Jun 25				0.00	-319,279.44	-319,279.44	0.00
FX DEAL TRANSACTED ON 20 JUN 2025 EUR / USD EX.RATE 0.8678435 WITH CITIBANK N.A.	-2,713,101.100	20 Jun 25				0.00	-2,713,101.10	-2,713,101.10	0.00
FX DEAL TRANSACTED ON 20 JUN 2025 GBP / USD EX.RATE 0.7421244 WITH CITIBANK N.A.	-827,896.190	20 Jun 25				0.00	-827,896.19	-827,896.19	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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 20 JUN 2025 JPY / USD EX.RATE 145.80797 WITH CITIBANK N.A.	-2,185,926.850	20 Jun 25				0.00	-2,185,926.85	-2,185,926.85	0.00
FX DEAL TRANSACTED ON 20 JUN 2025 SEK / USD EX.RATE 9.668326 WITH CITIBANK N.A.	-183,799.970	20 Jun 25				0.00	-183,799.97	-183,799.97	0.00
FX DEAL TRANSACTED ON 20 JUN 2025 USD / CHF EX.RATE 1.2380543 WITH CITIBANK N.A.	322,910.570	20 Jun 25				0.00	322,910.57	322,910.57	0.00
FX DEAL TRANSACTED ON 20 JUN 2025 USD / EUR EX.RATE 1.1592842 WITH CITIBANK N.A.	2,729,589.290	20 Jun 25				0.00	2,729,589.29	2,729,589.29	0.00
FX DEAL TRANSACTED ON 20 JUN 2025 USD / GBP EX.RATE 1.3482453 WITH CITIBANK N.A.	828,364.610	20 Jun 25				0.00	828,364.61	828,364.61	0.00
FX DEAL TRANSACTED ON 20 JUN 2025 USD / JPY EX.RATE 0.0069284 WITH CITIBANK N.A.	2,208,260.720	20 Jun 25				0.00	2,208,260.72	2,208,260.72	0.00
FX DEAL TRANSACTED ON 20 JUN 2025 USD / SEK EX.RATE 0.1040452 WITH CITIBANK N.A.	184,892.260	20 Jun 25				0.00	184,892.26	184,892.26	0.00
FX DEAL TRANSACTED ON 21 AUG 2025 EUR / USD EX.RATE 0.8618164 WITH CITIBANK N.A.	-4,190.680	21 Aug 25				0.00	-4,190.68	-4,190.68	0.00
FX DEAL TRANSACTED ON 21 MAR 2025 CHF / USD EX.RATE 0.881789 WITH CITIBANK N.A.	-295,786.180	21 Mar 25				0.00	-295,786.18	-295,786.18	0.00
FX DEAL TRANSACTED ON 21 MAR 2025 EUR / USD EX.RATE 0.9229577 WITH CITIBANK N.A.	-2,762,750.880	21 Mar 25				0.00	-2,762,750.88	-2,762,750.88	0.00
FX DEAL TRANSACTED ON 21 MAR 2025 GBP / USD EX.RATE 0.7735674 WITH CITIBANK N.A.	-794,244.900	21 Mar 25				0.00	-794,244.90	-794,244.90	0.00
FX DEAL TRANSACTED ON 21 MAR 2025 JPY / USD EX.RATE 148.80008 WITH CITIBANK N.A.	-2,416,215.680	21 Mar 25				0.00	-2,416,215.68	-2,416,215.68	0.00
FX DEAL TRANSACTED ON 21 MAR 2025 SEK / USD EX.RATE 10.110742 WITH CITIBANK N.A.	-426,921.290	21 Mar 25				0.00	-426,921.29	-426,921.29	0.00
FX DEAL TRANSACTED ON 21 MAR 2025 USD / CHF EX.RATE 1.1462592 WITH CITIBANK N.A.	298,968.480	21 Mar 25				0.00	298,968.48	298,968.48	0.00
FX DEAL TRANSACTED ON 21 MAR 2025 USD / EUR EX.RATE 1.0889209 WITH CITIBANK N.A.	2,776,641.720	21 Mar 25				0.00	2,776,641.72	2,776,641.72	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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 21 MAR 2025 USD / GBP EX.RATE 1.2925337 WITH CITIBANK N.A.	794,135.290	21 Mar 25				0.00	794,135.29	794,135.29	0.00
FX DEAL TRANSACTED ON 21 MAR 2025 USD / JPY EX.RATE 0.0067888 WITH CITIBANK N.A.	2,440,797.520	21 Mar 25				0.00	2,440,797.52	2,440,797.52	0.00
FX DEAL TRANSACTED ON 21 MAR 2025 USD / SEK EX.RATE 0.0994434 WITH CITIBANK N.A.	429,246.610	21 Mar 25				0.00	429,246.61	429,246.61	0.00
FX DEAL TRANSACTED ON 22 OCT 2025 EUR / USD EX.RATE 0.8621447 WITH CITIBANK N.A.	-118,309.610	22 Oct 25				0.00	-118,309.61	-118,309.61	0.00
FX DEAL TRANSACTED ON 22 OCT 2025 USD / EUR EX.RATE 1.1607454 WITH CITIBANK N.A.	118,396.030	22 Oct 25				0.00	118,396.03	118,396.03	0.00
FX DEAL TRANSACTED ON 22 SEP 2025 CHF / USD EX.RATE 0.7933335 WITH CITIBANK N.A.	-328,765.900	22 Sep 25				0.00	-328,765.90	-328,765.90	0.00
FX DEAL TRANSACTED ON 22 SEP 2025 EUR / USD EX.RATE 0.848989 WITH CITIBANK N.A.	-2,160,090.640	22 Sep 25				0.00	-2,160,090.64	-2,160,090.64	0.00
FX DEAL TRANSACTED ON 22 SEP 2025 GBP / USD EX.RATE 0.7404009 WITH CITIBANK N.A.	-527,165.740	22 Sep 25				0.00	-527,165.74	-527,165.74	0.00
FX DEAL TRANSACTED ON 22 SEP 2025 JPY / USD EX.RATE 147.8 WITH CITIBANK N.A.	-1,574,458.240	22 Sep 25				0.00	-1,574,458.24	-1,574,458.24	0.00
FX DEAL TRANSACTED ON 22 SEP 2025 SEK / USD EX.RATE 9.383013 WITH CITIBANK N.A.	-189,388.850	22 Sep 25				0.00	-189,388.85	-189,388.85	0.00
FX DEAL TRANSACTED ON 22 SEP 2025 USD / CHF EX.RATE 1.2611159 WITH CITIBANK N.A.	328,925.520	22 Sep 25				0.00	328,925.52	328,925.52	0.00
FX DEAL TRANSACTED ON 22 SEP 2025 USD / EUR EX.RATE 1.17816 WITH CITIBANK N.A.	2,160,619.530	22 Sep 25				0.00	2,160,619.53	2,160,619.53	0.00
FX DEAL TRANSACTED ON 22 SEP 2025 USD / GBP EX.RATE 1.350654 WITH CITIBANK N.A.	527,179.170	22 Sep 25				0.00	527,179.17	527,179.17	0.00
FX DEAL TRANSACTED ON 22 SEP 2025 USD / JPY EX.RATE 0.0067687 WITH CITIBANK N.A.	1,575,118.230	22 Sep 25				0.00	1,575,118.23	1,575,118.23	0.00
FX DEAL TRANSACTED ON 22 SEP 2025 USD / SEK EX.RATE 0.1066013 WITH CITIBANK N.A.	189,434.570	22 Sep 25				0.00	189,434.57	189,434.57	0.00

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 22 SEP 2025 USD / ZAR EX.RATE 0.0577447 WITH CITIBANK N.A.	107,292.470	22 Sep 25				0.00	107,292.47	107,292.47	0.00
FX DEAL TRANSACTED ON 22 SEP 2025 ZAR / USD EX.RATE 17.3109 WITH CITIBANK N.A.	-107,292.470	22 Sep 25				0.00	-107,292.47	-107,292.47	0.00
FX DEAL TRANSACTED ON 23 APR 2025 GBP / USD EX.RATE 0.754108 WITH CITIBANK N.A.	-26,866.590	23 Apr 25				0.00	-26,866.59	-26,866.59	0.00
FX DEAL TRANSACTED ON 23 JUL 2025 USD / JPY EX.RATE 0.0068235 WITH CITIBANK N.A.	94,004.970	23 Jul 25				0.00	94,004.97	94,004.97	0.00
FX DEAL TRANSACTED ON 23 MAY 2025 USD / EUR EX.RATE 1.13426 WITH CITIBANK N.A.	72,899.640	23 May 25				0.00	72,899.64	72,899.64	0.00
FX DEAL TRANSACTED ON 24 APR 2025 USD / EUR EX.RATE 1.1423451 WITH CITIBANK N.A.	256,414.210	24 Apr 25				0.00	256,414.21	256,414.21	0.00
FX DEAL TRANSACTED ON 24 SEP 2025 CHF / USD EX.RATE 0.7949332 WITH CITIBANK N.A.	-328,104.300	24 Sep 25				0.00	-328,104.30	-328,104.30	0.00
FX DEAL TRANSACTED ON 24 SEP 2025 EUR / USD EX.RATE 0.8516606 WITH CITIBANK N.A.	-2,153,314.400	24 Sep 25				0.00	-2,153,314.40	-2,153,314.40	0.00
FX DEAL TRANSACTED ON 24 SEP 2025 GBP / USD EX.RATE 0.7433747 WITH CITIBANK N.A.	-525,056.870	24 Sep 25				0.00	-525,056.87	-525,056.87	0.00
FX DEAL TRANSACTED ON 24 SEP 2025 JPY / USD EX.RATE 148.69337 WITH CITIBANK N.A.	-1,564,998.680	24 Sep 25				0.00	-1,564,998.68	-1,564,998.68	0.00
FX DEAL TRANSACTED ON 24 SEP 2025 SEK / USD EX.RATE 9.40654 WITH CITIBANK N.A.	-188,915.160	24 Sep 25				0.00	-188,915.16	-188,915.16	0.00
FX DEAL TRANSACTED ON 24 SEP 2025 USD / GBP EX.RATE 1.34404 WITH CITIBANK N.A.	2,381,756.400	24 Sep 25				0.00	2,381,756.40	2,381,756.40	0.00
FX DEAL TRANSACTED ON 25 APR 2025 GBP / USD EX.RATE 0.7512584 WITH CITIBANK N.A.	-2,982,995.100	25 Apr 25				0.00	-2,982,995.10	-2,982,995.10	0.00
FX DEAL TRANSACTED ON 25 APR 2025 USD / GBP EX.RATE 1.331224 WITH CITIBANK N.A.	2,983,272.980	25 Apr 25				0.00	2,983,272.98	2,983,272.98	0.00
FX DEAL TRANSACTED ON 26 JUN 2025 USD / EUR EX.RATE 1.17104 WITH CITIBANK N.A.	134,248.660	26 Jun 25				0.00	134,248.66	134,248.66	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 1,421,612,938.70

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIBANK N.A.									
FX DEAL TRANSACTED ON 26 MAR 2025 CAD / USD EX.RATE 1.4244359 WITH CITIBANK N.A.	-1,265,489.450	26 Mar 25				0.00	-1,265,489.45	-1,265,489.45	0.00
FX DEAL TRANSACTED ON 26 MAR 2025 USD / CAD EX.RATE 0.703057 WITH CITIBANK N.A.	1,265,489.450	26 Mar 25				0.00	1,265,489.45	1,265,489.45	0.00
FX DEAL TRANSACTED ON 27 AUG 2025 USD / JPY EX.RATE 0.0067577 WITH CITIBANK N.A.	18,285.050	27 Aug 25				0.00	18,285.05	18,285.05	0.00
FX DEAL TRANSACTED ON 28 JAN 2025 GBP / USD EX.RATE 0.8040524 WITH CITIBANK N.A.	-1,921,516.500	28 Jan 25				0.00	-1,921,516.50	-1,921,516.50	0.00
FX DEAL TRANSACTED ON 28 JAN 2025 USD / GBP EX.RATE 1.243581 WITH CITIBANK N.A.	1,921,332.650	28 Jan 25				0.00	1,921,332.65	1,921,332.65	0.00
FX DEAL TRANSACTED ON 28 JUL 2025 EUR / USD EX.RATE 0.8563374 WITH CITIBANK N.A.	-674,237.810	28 Jul 25				0.00	-674,237.81	-674,237.81	0.00
FX DEAL TRANSACTED ON 28 JUL 2025 USD / EUR EX.RATE 1.1655 WITH CITIBANK N.A.	674,237.810	28 Jul 25				0.00	674,237.81	674,237.81	0.00
FX DEAL TRANSACTED ON 28 MAR 2025 USD / SGD EX.RATE 0.745412 WITH CITIBANK N.A.	11,298.440	28 Mar 25				0.00	11,298.44	11,298.44	0.00
FX DEAL TRANSACTED ON 29 JUL 2025 USD / JPY EX.RATE 0.0067249 WITH CITIBANK N.A.	113,097.540	29 Jul 25				0.00	113,097.54	113,097.54	0.00
FX DEAL TRANSACTED ON 29 MAY 2025 EUR / USD EX.RATE 0.879807 WITH CITIBANK N.A.	-477,170.550	29 May 25				0.00	-477,170.55	-477,170.55	0.00
FX DEAL TRANSACTED ON 30 JAN 2025 USD / EUR EX.RATE 1.0419 WITH CITIBANK N.A.	39,754.800	30 Jan 25				0.00	39,754.80	39,754.80	0.00
Total CITIBANK N.A.							**.000.00**	**-424,210.64**	**-424,210.64**

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 1,421,612,938.70

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK USA, N.A.									
Cash and Cash Equivalents									
British pound sterling - GBP									
FX DEAL TRANSACTED ON 20 JUN 2025 GBP / USD EX.RATE 0.7421245 WITH HSBC BANK	278,310.000	20 Jun 25				0.00	375,017.94	379,155.66	4,137.72
FX DEAL TRANSACTED ON 20 JUN 2025 USD / GBP EX.RATE 1.3482488 WITH HSBC BANK	-278,310.000	20 Jun 25				0.00	-375,231.12	-374,382.65	848.47
FX DEAL TRANSACTED ON 21 MAR 2025 GBP / USD EX.RATE 0.773597 WITH HSBC BANK USA,	278,310.000	21 Mar 25				0.00	359,760.98	358,644.23	-1,116.75
FX DEAL TRANSACTED ON 21 MAR 2025 USD / GBP EX.RATE 1.2924672 WITH HSBC BANK	-278,310.000	21 Mar 25				0.00	-359,706.55	-379,155.66	-19,449.11
FX DEAL TRANSACTED ON 22 SEP 2025 GBP / USD EX.RATE 0.7403955 WITH HSBC BANK	278,310.000	22 Sep 25				0.00	375,893.70	374,382.65	-1,511.05
FX DEAL TRANSACTED ON 22 SEP 2025 USD / GBP EX.RATE 1.3506655 WITH HSBC BANK	-278,310.000	22 Sep 25				0.00	-375,903.72	-372,977.16	2,926.56
FX DEAL TRANSACTED ON 24 SEP 2025 GBP / USD EX.RATE 0.743397 WITH HSBC BANK USA,	278,310.000	24 Sep 25				0.00	374,375.99	372,977.16	-1,398.83
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 04 APR 2025 CAD / USD EX.RATE 1.4145607 WITH HSBC BANK	401,664.000	4 Apr 25				0.00	283,949.64	292,470.24	8,520.60
FX DEAL TRANSACTED ON 20 JUN 2025 CAD / USD EX.RATE 1.3729083 WITH HSBC BANK	704,744.000	20 Jun 25				0.00	513,321.97	513,156.88	-165.09
FX DEAL TRANSACTED ON 20 JUN 2025 USD / CAD EX.RATE 0.7316449 WITH HSBC BANK	-704,744.000	20 Jun 25				0.00	-515,622.34	-507,393.36	8,228.98
FX DEAL TRANSACTED ON 21 MAR 2025 CAD / USD EX.RATE 1.4353553 WITH HSBC BANK	1,106,408.000	21 Mar 25				0.00	770,825.17	776,045.45	5,220.28
FX DEAL TRANSACTED ON 21 MAR 2025 USD / CAD EX.RATE 0.6997707 WITH HSBC BANK	-1,106,408.000	21 Mar 25				0.00	-774,231.87	-805,627.12	-31,395.25

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 1,421,612,938.70

5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 22 SEP 2025 CAD / USD EX.RATE 1.379809 WITH HSBC BANK USA,	704,744.000	22 Sep 25				0.00	510,754.75	507,393.36	-3,361.39
FX DEAL TRANSACTED ON 22 SEP 2025 USD / CAD EX.RATE 0.7248756 WITH HSBC BANK	-704,744.000	22 Sep 25				0.00	-510,851.75	-505,428.34	5,423.41
FX DEAL TRANSACTED ON 24 SEP 2025 CAD / USD EX.RATE 1.3897527 WITH HSBC BANK	704,744.000	24 Sep 25				0.00	507,100.29	505,428.34	-1,671.95
Danish krone - DKK									
FX DEAL TRANSACTED ON 11 JUN 2025 USD / DKK EX.RATE 0.1540823 WITH HSBC BANK	-2,116,066.000	11 Jun 25				0.00	-326,048.23	-329,620.70	-3,572.47
FX DEAL TRANSACTED ON 20 JUN 2025 DKK / USD EX.RATE 6.4740919 WITH HSBC BANK	2,116,066.000	20 Jun 25				0.00	326,851.40	329,620.70	2,769.30
FX DEAL TRANSACTED ON 20 JUN 2025 USD / DKK EX.RATE 0.1554769 WITH HSBC BANK	-2,116,066.000	20 Jun 25				0.00	-328,999.45	-332,934.64	-3,935.19
FX DEAL TRANSACTED ON 22 SEP 2025 DKK / USD EX.RATE 6.3345565 WITH HSBC BANK	2,116,066.000	22 Sep 25				0.00	334,051.17	332,934.64	-1,116.53
FX DEAL TRANSACTED ON 22 SEP 2025 USD / DKK EX.RATE 0.1579102 WITH HSBC BANK	-2,116,066.000	22 Sep 25				0.00	-334,148.42	-331,445.80	2,702.62
FX DEAL TRANSACTED ON 24 SEP 2025 DKK / USD EX.RATE 6.356959 WITH HSBC BANK USA,	2,116,066.000	24 Sep 25				0.00	332,873.94	331,445.80	-1,428.14
FX DEAL TRANSACTED ON 29 AUG 2025 USD / DKK EX.RATE 0.156305 WITH HSBC BANK USA,	-120,591.730	29 Aug 25				0.00	-18,849.08	-18,922.29	-73.21
FX DEAL TRANSACTED ON 29 JUL 2025 USD / DKK EX.RATE 0.1544168 WITH HSBC BANK	-50,066.580	29 Jul 25				0.00	-7,731.12	-7,703.91	27.21
Euro - EUR									
FX DEAL TRANSACTED ON 01 APR 2025 EUR / USD EX.RATE 0.9207779 WITH HSBC BANK	317,892.000	1 Apr 25				0.00	345,242.86	369,422.31	24,179.45
FX DEAL TRANSACTED ON 04 AUG 2025 EUR / USD EX.RATE 0.8605714 WITH HSBC BANK	331,419.000	4 Aug 25				0.00	385,115.04	389,201.95	4,086.91

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 1,421,612,938.70

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 05 MAY 2025 USD / EUR EX.RATE 1.1394927 WITH HSBC BANK	-270,668.000	5 May 25				0.00	-308,424.21	-314,543.30	-6,119.09
FX DEAL TRANSACTED ON 12 MAR 2025 EUR / USD EX.RATE 0.9179184 WITH HSBC BANK	309,282.000	12 Mar 25				0.00	336,938.43	333,467.86	-3,470.57
FX DEAL TRANSACTED ON 13 FEB 2025 USD / EUR EX.RATE 1.0451044 WITH HSBC BANK	-332,842.000	13 Feb 25				0.00	-347,854.64	-358,870.25	-11,015.61
FX DEAL TRANSACTED ON 13 MAY 2025 USD / EUR EX.RATE 1.1172796 WITH HSBC BANK	-278,231.000	13 May 25				0.00	-310,861.82	-323,332.26	-12,470.44
FX DEAL TRANSACTED ON 15 APR 2025 USD / EUR EX.RATE 1.1355688 WITH HSBC BANK	-313,107.000	15 Apr 25				0.00	-355,554.54	-363,861.66	-8,307.12
FX DEAL TRANSACTED ON 15 AUG 2025 USD / EUR EX.RATE 1.1730554 WITH HSBC BANK	-266,712.000	15 Aug 25				0.00	-312,867.95	-313,213.27	-345.32
FX DEAL TRANSACTED ON 19 FEB 2025 USD / EUR EX.RATE 1.0449393 WITH HSBC BANK	-371,509.000	19 Feb 25				0.00	-388,204.35	-400,561.01	-12,356.66
FX DEAL TRANSACTED ON 19 MAY 2025 USD / EUR EX.RATE 1.1280348 WITH HSBC BANK	-324,811.000	19 May 25				0.00	-366,398.11	-377,462.88	-11,064.77
FX DEAL TRANSACTED ON 20 JUN 2025 EUR / USD EX.RATE 0.8676174 WITH HSBC BANK	3,829,087.400	20 Jun 25				0.00	4,413,336.45	4,449,782.69	36,446.24
FX DEAL TRANSACTED ON 20 JUN 2025 USD / EUR EX.RATE 1.1595963 WITH HSBC BANK	-3,829,087.400	20 Jun 25				0.00	-4,440,195.58	-4,496,689.27	-56,493.69
FX DEAL TRANSACTED ON 21 MAR 2025 EUR / USD EX.RATE 0.9228127 WITH HSBC BANK	2,960,162.400	21 Mar 25				0.00	3,207,760.74	3,191,647.14	-16,113.60
FX DEAL TRANSACTED ON 21 MAR 2025 USD / EUR EX.RATE 1.0890985 WITH HSBC BANK	-2,960,162.400	21 Mar 25				0.00	-3,223,908.43	-3,440,004.90	-216,096.47
FX DEAL TRANSACTED ON 22 JAN 2025 USD / EUR EX.RATE 1.0455613 WITH HSBC BANK	-281,575.000	22 Jan 25				0.00	-294,403.92	-303,594.17	-9,190.25
FX DEAL TRANSACTED ON 22 SEP 2025 EUR / USD EX.RATE 0.8489814 WITH HSBC BANK	3,764,380.400	22 Sep 25				0.00	4,433,996.29	4,420,700.60	-13,295.69
FX DEAL TRANSACTED ON 22 SEP 2025 USD / EUR EX.RATE 1.1781705 WITH HSBC BANK	-3,764,380.400	22 Sep 25				0.00	-4,435,081.94	-4,401,313.90	33,768.04

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 1,421,612,938.70

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 24 SEP 2025 EUR / USD EX.RATE 0.8516609 WITH HSBC BANK	3,764,380.400	24 Sep 25				0.00	4,420,045.87	4,401,313.90	-18,731.97
FX DEAL TRANSACTED ON 29 AUG 2025 USD / EUR EX.RATE 1.16605 WITH HSBC BANK USA,	-363,818.000	29 Aug 25				0.00	-424,229.98	-426,085.50	-1,855.52
Hong Kong dollar - HKD									
FX DEAL TRANSACTED ON 12 FEB 2025 HKD / USD EX.RATE 7.784741 WITH HSBC BANK USA,	2,144,594.000	12 Feb 25				0.00	275,486.88	275,791.23	304.35
FX DEAL TRANSACTED ON 20 JUN 2025 HKD / USD EX.RATE 7.847928 WITH HSBC BANK USA,	4,740,576.000	20 Jun 25				0.00	604,054.47	603,895.03	-159.44
FX DEAL TRANSACTED ON 20 JUN 2025 USD / HKD EX.RATE 0.1283643 WITH HSBC BANK	-4,740,576.000	20 Jun 25				0.00	-608,520.80	-609,469.54	-948.74
FX DEAL TRANSACTED ON 21 MAR 2025 HKD / USD EX.RATE 7.772779 WITH HSBC BANK USA,	4,740,576.000	21 Mar 25				0.00	609,894.61	609,630.22	-264.39
FX DEAL TRANSACTED ON 21 MAR 2025 USD / HKD EX.RATE 0.1288528 WITH HSBC BANK	-4,740,576.000	21 Mar 25				0.00	-610,836.55	-603,895.03	6,941.52
FX DEAL TRANSACTED ON 22 SEP 2025 HKD / USD EX.RATE 7.770615 WITH HSBC BANK USA,	4,740,576.000	22 Sep 25				0.00	610,064.45	609,469.54	-594.91
FX DEAL TRANSACTED ON 22 SEP 2025 USD / HKD EX.RATE 0.1286863 WITH HSBC BANK	-4,740,576.000	22 Sep 25				0.00	-610,047.18	-609,293.29	753.89
FX DEAL TRANSACTED ON 24 SEP 2025 HKD / USD EX.RATE 7.77815 WITH HSBC BANK USA,	4,740,576.000	24 Sep 25				0.00	609,473.46	609,293.29	-180.17
FX DEAL TRANSACTED ON 29 AUG 2025 USD / HKD EX.RATE 0.1282956 WITH HSBC BANK	-274,707.980	29 Aug 25				0.00	-35,243.82	-35,235.91	7.91
Japanese yen - JPY									
FX DEAL TRANSACTED ON 04 SEP 2025 JPY / USD EX.RATE 148.16918 WITH HSBC BANK	43,353,657.000	4 Sep 25				0.00	292,595.65	291,502.15	-1,093.50
FX DEAL TRANSACTED ON 07 APR 2025 JPY / USD EX.RATE 146.42559 WITH HSBC BANK	82,856,067.000	7 Apr 25				0.00	565,857.83	568,617.28	2,759.45

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 1,421,612,938.70

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 13 MAY 2025 USD / JPY EX.RATE 0.0067986 WITH HSBC BANK	-39,860,752.000	13 May 25				0.00	-270,995.70	-273,552.84	-2,557.14
FX DEAL TRANSACTED ON 15 APR 2025 USD / JPY EX.RATE 0.0070483 WITH HSBC BANK	-33,652,672.000	15 Apr 25				0.00	-237,193.05	-230,948.58	6,244.47
FX DEAL TRANSACTED ON 20 JUN 2025 JPY / USD EX.RATE 145.8262 WITH HSBC BANK USA,	157,689,639.000	20 Jun 25				0.00	1,081,353.28	1,082,178.49	825.21
FX DEAL TRANSACTED ON 20 JUN 2025 USD / JPY EX.RATE 0.0069278 WITH HSBC BANK	-157,689,639.000	20 Jun 25				0.00	-1,092,440.91	-1,060,276.61	32,164.30
FX DEAL TRANSACTED ON 21 MAR 2025 JPY / USD EX.RATE 148.78929 WITH HSBC BANK	167,032,282.000	21 Mar 25				0.00	1,122,609.58	1,108,707.19	-13,902.39
FX DEAL TRANSACTED ON 21 MAR 2025 USD / JPY EX.RATE 0.0067895 WITH HSBC BANK	-167,032,282.000	21 Mar 25				0.00	-1,134,067.38	-1,146,294.36	-12,226.98
FX DEAL TRANSACTED ON 22 SEP 2025 JPY / USD EX.RATE 147.801 WITH HSBC BANK USA,	114,335,982.000	22 Sep 25				0.00	773,580.57	768,774.46	-4,806.11
FX DEAL TRANSACTED ON 22 SEP 2025 USD / JPY EX.RATE 0.0067687 WITH HSBC BANK	-114,335,982.000	22 Sep 25				0.00	-773,905.68	-764,763.60	9,142.08
FX DEAL TRANSACTED ON 24 SEP 2025 JPY / USD EX.RATE 148.69145 WITH HSBC BANK	114,335,982.000	24 Sep 25				0.00	768,947.93	764,763.60	-4,184.33
New Israeli shekel - ILS									
FX DEAL TRANSACTED ON 14 JUL 2025 USD / ILS EX.RATE 0.297922 WITH HSBC BANK USA,	-1,094,704.000	14 Jul 25				0.00	-326,136.43	-326,212.53	-76.10
FX DEAL TRANSACTED ON 22 SEP 2025 ILS / USD EX.RATE 3.34907 WITH HSBC BANK USA,	1,094,704.000	22 Sep 25				0.00	326,868.06	326,212.53	-655.53
FX DEAL TRANSACTED ON 22 SEP 2025 USD / ILS EX.RATE 0.2985848 WITH HSBC BANK	-1,094,704.000	22 Sep 25				0.00	-326,862.00	-326,013.37	848.63
FX DEAL TRANSACTED ON 25 SEP 2025 ILS / USD EX.RATE 3.35388 WITH HSBC BANK USA,	1,094,704.000	25 Sep 25				0.00	326,399.27	326,013.37	-385.90

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK USA, N.A.									
United States dollar - USD									
FX DEAL TRANSACTED ON 01 APR 2025 EUR / USD EX.RATE 0.9207779 WITH HSBC BANK	-345,242.860	1 Apr 25				0.00	-345,242.86	-345,242.86	0.00
FX DEAL TRANSACTED ON 04 APR 2025 CAD / USD EX.RATE 1.4145607 WITH HSBC BANK	-283,949.640	4 Apr 25				0.00	-283,949.64	-283,949.64	0.00
FX DEAL TRANSACTED ON 04 AUG 2025 EUR / USD EX.RATE 0.8605714 WITH HSBC BANK	-385,115.040	4 Aug 25				0.00	-385,115.04	-385,115.04	0.00
FX DEAL TRANSACTED ON 04 SEP 2025 JPY / USD EX.RATE 148.16918 WITH HSBC BANK	-292,595.650	4 Sep 25				0.00	-292,595.65	-292,595.65	0.00
FX DEAL TRANSACTED ON 05 MAY 2025 USD / EUR EX.RATE 1.1394927 WITH HSBC BANK	308,424.210	5 May 25				0.00	308,424.21	308,424.21	0.00
FX DEAL TRANSACTED ON 07 APR 2025 JPY / USD EX.RATE 146.42559 WITH HSBC BANK	-565,857.830	7 Apr 25				0.00	-565,857.83	-565,857.83	0.00
FX DEAL TRANSACTED ON 11 JUN 2025 USD / DKK EX.RATE 0.1540823 WITH HSBC BANK	326,048.230	11 Jun 25				0.00	326,048.23	326,048.23	0.00
FX DEAL TRANSACTED ON 12 FEB 2025 HKD / USD EX.RATE 7.784741 WITH HSBC BANK USA,	-275,486.880	12 Feb 25				0.00	-275,486.88	-275,486.88	0.00
FX DEAL TRANSACTED ON 12 MAR 2025 EUR / USD EX.RATE 0.9179184 WITH HSBC BANK	-336,938.430	12 Mar 25				0.00	-336,938.43	-336,938.43	0.00
FX DEAL TRANSACTED ON 13 FEB 2025 USD / EUR EX.RATE 1.0451044 WITH HSBC BANK	347,854.640	13 Feb 25				0.00	347,854.64	347,854.64	0.00
FX DEAL TRANSACTED ON 13 MAY 2025 USD / EUR EX.RATE 1.1172796 WITH HSBC BANK	310,861.820	13 May 25				0.00	310,861.82	310,861.82	0.00
FX DEAL TRANSACTED ON 13 MAY 2025 USD / JPY EX.RATE 0.0067986 WITH HSBC BANK	270,995.700	13 May 25				0.00	270,995.70	270,995.70	0.00
FX DEAL TRANSACTED ON 14 JUL 2025 USD / ILS EX.RATE 0.297922 WITH HSBC BANK USA,	326,136.430	14 Jul 25				0.00	326,136.43	326,136.43	0.00
FX DEAL TRANSACTED ON 15 APR 2025 USD / EUR EX.RATE 1.1355688 WITH HSBC BANK	355,554.540	15 Apr 25				0.00	355,554.54	355,554.54	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 1,421,612,938.70

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 15 APR 2025 USD / JPY EX.RATE 0.0070483 WITH HSBC BANK	237,193.050	15 Apr 25				0.00	237,193.05	237,193.05	0.00
FX DEAL TRANSACTED ON 15 AUG 2025 USD / EUR EX.RATE 1.1730554 WITH HSBC BANK	312,867.950	15 Aug 25				0.00	312,867.95	312,867.95	0.00
FX DEAL TRANSACTED ON 19 FEB 2025 USD / EUR EX.RATE 1.0449393 WITH HSBC BANK	388,204.350	19 Feb 25				0.00	388,204.35	388,204.35	0.00
FX DEAL TRANSACTED ON 19 MAY 2025 USD / EUR EX.RATE 1.1280348 WITH HSBC BANK	366,398.110	19 May 25				0.00	366,398.11	366,398.11	0.00
FX DEAL TRANSACTED ON 20 JUN 2025 CAD / USD EX.RATE 1.3729083 WITH HSBC BANK	-513,321.970	20 Jun 25				0.00	-513,321.97	-513,321.97	0.00
FX DEAL TRANSACTED ON 20 JUN 2025 DKK / USD EX.RATE 6.4740919 WITH HSBC BANK	-326,851.400	20 Jun 25				0.00	-326,851.40	-326,851.40	0.00
FX DEAL TRANSACTED ON 20 JUN 2025 EUR / USD EX.RATE 0.8676174 WITH HSBC BANK	-4,413,336.450	20 Jun 25				0.00	-4,413,336.45	-4,413,336.45	0.00
FX DEAL TRANSACTED ON 20 JUN 2025 GBP / USD EX.RATE 0.7421245 WITH HSBC BANK	-375,017.940	20 Jun 25				0.00	-375,017.94	-375,017.94	0.00
FX DEAL TRANSACTED ON 20 JUN 2025 HKD / USD EX.RATE 7.847928 WITH HSBC BANK USA,	-604,054.470	20 Jun 25				0.00	-604,054.47	-604,054.47	0.00
FX DEAL TRANSACTED ON 20 JUN 2025 JPY / USD EX.RATE 145.8262 WITH HSBC BANK USA,	-1,081,353.280	20 Jun 25				0.00	-1,081,353.28	-1,081,353.28	0.00
FX DEAL TRANSACTED ON 20 JUN 2025 USD / CAD EX.RATE 0.7316449 WITH HSBC BANK	515,622.340	20 Jun 25				0.00	515,622.34	515,622.34	0.00
FX DEAL TRANSACTED ON 20 JUN 2025 USD / DKK EX.RATE 0.1554769 WITH HSBC BANK	328,999.450	20 Jun 25				0.00	328,999.45	328,999.45	0.00
FX DEAL TRANSACTED ON 20 JUN 2025 USD / EUR EX.RATE 1.1595963 WITH HSBC BANK	4,440,195.580	20 Jun 25				0.00	4,440,195.58	4,440,195.58	0.00
FX DEAL TRANSACTED ON 20 JUN 2025 USD / GBP EX.RATE 1.3482488 WITH HSBC BANK	375,231.120	20 Jun 25				0.00	375,231.12	375,231.12	0.00
FX DEAL TRANSACTED ON 20 JUN 2025 USD / HKD EX.RATE 0.1283643 WITH HSBC BANK	608,520.800	20 Jun 25				0.00	608,520.80	608,520.80	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 1,421,612,938.70

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 20 JUN 2025 USD / JPY EX.RATE 0.0069278 WITH HSBC BANK	1,092,440.910	20 Jun 25				0.00	1,092,440.91	1,092,440.91	0.00
FX DEAL TRANSACTED ON 21 MAR 2025 CAD / USD EX.RATE 1.4353553 WITH HSBC BANK	-770,825.170	21 Mar 25				0.00	-770,825.17	-770,825.17	0.00
FX DEAL TRANSACTED ON 21 MAR 2025 EUR / USD EX.RATE 0.9228127 WITH HSBC BANK	-3,207,760.740	21 Mar 25				0.00	-3,207,760.74	-3,207,760.74	0.00
FX DEAL TRANSACTED ON 21 MAR 2025 GBP / USD EX.RATE 0.773597 WITH HSBC BANK USA,	-359,760.980	21 Mar 25				0.00	-359,760.98	-359,760.98	0.00
FX DEAL TRANSACTED ON 21 MAR 2025 HKD / USD EX.RATE 7.772779 WITH HSBC BANK USA,	-609,894.610	21 Mar 25				0.00	-609,894.61	-609,894.61	0.00
FX DEAL TRANSACTED ON 21 MAR 2025 JPY / USD EX.RATE 148.78929 WITH HSBC BANK	-1,122,609.580	21 Mar 25				0.00	-1,122,609.58	-1,122,609.58	0.00
FX DEAL TRANSACTED ON 21 MAR 2025 USD / CAD EX.RATE 0.6997707 WITH HSBC BANK	774,231.870	21 Mar 25				0.00	774,231.87	774,231.87	0.00
FX DEAL TRANSACTED ON 21 MAR 2025 USD / EUR EX.RATE 1.0890985 WITH HSBC BANK	3,223,908.430	21 Mar 25				0.00	3,223,908.43	3,223,908.43	0.00
FX DEAL TRANSACTED ON 21 MAR 2025 USD / GBP EX.RATE 1.2924672 WITH HSBC BANK	359,706.550	21 Mar 25				0.00	359,706.55	359,706.55	0.00
FX DEAL TRANSACTED ON 21 MAR 2025 USD / HKD EX.RATE 0.1288528 WITH HSBC BANK	610,836.550	21 Mar 25				0.00	610,836.55	610,836.55	0.00
FX DEAL TRANSACTED ON 21 MAR 2025 USD / JPY EX.RATE 0.0067895 WITH HSBC BANK	1,134,067.380	21 Mar 25				0.00	1,134,067.38	1,134,067.38	0.00
FX DEAL TRANSACTED ON 22 JAN 2025 USD / EUR EX.RATE 1.0455613 WITH HSBC BANK	294,403.920	22 Jan 25				0.00	294,403.92	294,403.92	0.00
FX DEAL TRANSACTED ON 22 SEP 2025 CAD / USD EX.RATE 1.379809 WITH HSBC BANK USA,	-510,754.750	22 Sep 25				0.00	-510,754.75	-510,754.75	0.00
FX DEAL TRANSACTED ON 22 SEP 2025 DKK / USD EX.RATE 6.3345565 WITH HSBC BANK	-334,051.170	22 Sep 25				0.00	-334,051.17	-334,051.17	0.00
FX DEAL TRANSACTED ON 22 SEP 2025 EUR / USD EX.RATE 0.8489814 WITH HSBC BANK	-4,433,996.290	22 Sep 25				0.00	-4,433,996.29	-4,433,996.29	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 1,421,612,938.70

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 22 SEP 2025 GBP / USD EX.RATE 0.7403955 WITH HSBC BANK	-375,893.700	22 Sep 25				0.00	-375,893.70	-375,893.70	0.00
FX DEAL TRANSACTED ON 22 SEP 2025 HKD / USD EX.RATE 7.770615 WITH HSBC BANK USA,	-610,064.450	22 Sep 25				0.00	-610,064.45	-610,064.45	0.00
FX DEAL TRANSACTED ON 22 SEP 2025 ILS / USD EX.RATE 3.34907 WITH HSBC BANK USA,	-326,868.060	22 Sep 25				0.00	-326,868.06	-326,868.06	0.00
FX DEAL TRANSACTED ON 22 SEP 2025 JPY / USD EX.RATE 147.801 WITH HSBC BANK USA,	-773,580.570	22 Sep 25				0.00	-773,580.57	-773,580.57	0.00
FX DEAL TRANSACTED ON 22 SEP 2025 USD / CAD EX.RATE 0.7248756 WITH HSBC BANK	510,851.750	22 Sep 25				0.00	510,851.75	510,851.75	0.00
FX DEAL TRANSACTED ON 22 SEP 2025 USD / DKK EX.RATE 0.1579102 WITH HSBC BANK	334,148.420	22 Sep 25				0.00	334,148.42	334,148.42	0.00
FX DEAL TRANSACTED ON 22 SEP 2025 USD / EUR EX.RATE 1.1781705 WITH HSBC BANK	4,435,081.940	22 Sep 25				0.00	4,435,081.94	4,435,081.94	0.00
FX DEAL TRANSACTED ON 22 SEP 2025 USD / GBP EX.RATE 1.3506655 WITH HSBC BANK	375,903.720	22 Sep 25				0.00	375,903.72	375,903.72	0.00
FX DEAL TRANSACTED ON 22 SEP 2025 USD / HKD EX.RATE 0.1286863 WITH HSBC BANK	610,047.180	22 Sep 25				0.00	610,047.18	610,047.18	0.00
FX DEAL TRANSACTED ON 22 SEP 2025 USD / ILS EX.RATE 0.2985848 WITH HSBC BANK	326,862.000	22 Sep 25				0.00	326,862.00	326,862.00	0.00
FX DEAL TRANSACTED ON 22 SEP 2025 USD / JPY EX.RATE 0.0067687 WITH HSBC BANK	773,905.680	22 Sep 25				0.00	773,905.68	773,905.68	0.00
FX DEAL TRANSACTED ON 24 SEP 2025 CAD / USD EX.RATE 1.3897527 WITH HSBC BANK	-507,100.290	24 Sep 25				0.00	-507,100.29	-507,100.29	0.00
FX DEAL TRANSACTED ON 24 SEP 2025 DKK / USD EX.RATE 6.356959 WITH HSBC BANK USA,	-332,873.940	24 Sep 25				0.00	-332,873.94	-332,873.94	0.00
FX DEAL TRANSACTED ON 24 SEP 2025 EUR / USD EX.RATE 0.8516609 WITH HSBC BANK	-4,420,045.870	24 Sep 25				0.00	-4,420,045.87	-4,420,045.87	0.00
FX DEAL TRANSACTED ON 24 SEP 2025 GBP / USD EX.RATE 0.743397 WITH HSBC BANK USA,	-374,375.990	24 Sep 25				0.00	-374,375.99	-374,375.99	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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
HSBC BANK USA, N.A.									
FX DEAL TRANSACTED ON 24 SEP 2025 HKD / USD EX.RATE 7.77815 WITH HSBC BANK USA,	-609,473.460	24 Sep 25				0.00	-609,473.46	-609,473.46	0.00
FX DEAL TRANSACTED ON 24 SEP 2025 JPY / USD EX.RATE 148.69145 WITH HSBC BANK	-768,947.930	24 Sep 25				0.00	-768,947.93	-768,947.93	0.00
FX DEAL TRANSACTED ON 25 SEP 2025 ILS / USD EX.RATE 3.35388 WITH HSBC BANK USA,	-326,399.270	25 Sep 25				0.00	-326,399.27	-326,399.27	0.00
FX DEAL TRANSACTED ON 29 AUG 2025 USD / DKK EX.RATE 0.156305 WITH HSBC BANK USA,	18,849.080	29 Aug 25				0.00	18,849.08	18,849.08	0.00
FX DEAL TRANSACTED ON 29 AUG 2025 USD / EUR EX.RATE 1.16605 WITH HSBC BANK USA,	424,229.980	29 Aug 25				0.00	424,229.98	424,229.98	0.00
FX DEAL TRANSACTED ON 29 AUG 2025 USD / HKD EX.RATE 0.1282956 WITH HSBC BANK	35,243.820	29 Aug 25				0.00	35,243.82	35,243.82	0.00
FX DEAL TRANSACTED ON 29 JUL 2025 USD / DKK EX.RATE 0.1544168 WITH HSBC BANK	7,731.120	29 Jul 25				0.00	7,731.12	7,731.12	0.00
Total HSBC BANK USA, N.A.							**.000.00**	**-309,879.76**	**-309,879.76**
JPMORGAN CHASE BANK, N.A.									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANSACTED ON 03 DEC 2025 NZD / AUD EX.RATE 1.14423 WITH JPMORGAN CHASE	-80,641.000	3 Dec 25				0.00	-52,964.04	-53,384.34	-420.30
FX DEAL TRANSACTED ON 23 JUN 2025 AUD / USD EX.RATE 1.5643087 WITH JPMORGAN	56,634.520	23 Jun 25				0.00	36,204.18	36,854.92	650.74
FX DEAL TRANSACTED ON 23 JUN 2025 AUD / USD EX.RATE 1.5643506 WITH JPMORGAN	240,315.650	23 Jun 25				0.00	153,620.07	154,547.00	926.93
FX DEAL TRANSACTED ON 27 JUN 2025 USD / AUD EX.RATE 0.652807 WITH JPMORGAN CHASE	-218,000.000	27 Jun 25				0.00	-142,311.93	-142,866.31	-554.38

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
British pound sterling - GBP									
FX DEAL TRANSACTED ON 05 JUN 2025 USD / GBP EX.RATE 1.35687 WITH JPMORGAN CHASE	-90,086.680	5 Jun 25				0.00	-122,235.91	-121,855.76	380.15
FX DEAL TRANSACTED ON 06 FEB 2025 USD / GBP EX.RATE 1.24349 WITH JPMORGAN CHASE	-126,971.100	6 Feb 25				0.00	-157,887.29	-157,672.72	214.57
FX DEAL TRANSACTED ON 07 APR 2025 GBP / USD EX.RATE 0.7834401 WITH JPMORGAN	191,919.000	7 Apr 25				0.00	244,969.58	261,460.87	16,491.29
FX DEAL TRANSACTED ON 09 JAN 2025 GBP / USD EX.RATE 0.8125193 WITH JPMORGAN	29,917.720	9 Jan 25				0.00	36,820.93	36,587.88	-233.05
FX DEAL TRANSACTED ON 09 JAN 2025 USD / GBP EX.RATE 1.2306603 WITH JPMORGAN	-231,843.000	9 Jan 25				0.00	-285,319.98	-298,764.52	-13,444.54
FX DEAL TRANSACTED ON 13 MAR 2025 GBP / USD EX.RATE 0.7720659 WITH JPMORGAN	197,894.000	13 Mar 25				0.00	256,317.51	255,016.14	-1,301.37
FX DEAL TRANSACTED ON 20 JUN 2025 GBP / USD EX.RATE 0.7420475 WITH JPMORGAN	1,666,949.000	20 Jun 25				0.00	2,246,418.15	2,270,968.17	24,550.02
FX DEAL TRANSACTED ON 20 JUN 2025 USD / GBP EX.RATE 1.3483864 WITH JPMORGAN	-1,666,949.000	20 Jun 25				0.00	-2,247,691.36	-2,242,380.05	5,311.31
FX DEAL TRANSACTED ON 21 AUG 2025 USD / GBP EX.RATE 1.3458566 WITH JPMORGAN	-279,526.000	21 Aug 25				0.00	-376,201.91	-376,018.42	183.49
FX DEAL TRANSACTED ON 21 MAR 2025 GBP / USD EX.RATE 0.7736088 WITH JPMORGAN	1,858,868.000	21 Mar 25				0.00	2,402,852.71	2,395,430.55	-7,422.16
FX DEAL TRANSACTED ON 21 MAR 2025 USD / GBP EX.RATE 1.2924384 WITH JPMORGAN	-1,858,868.000	21 Mar 25				0.00	-2,402,472.38	-2,532,429.04	-129,956.66
FX DEAL TRANSACTED ON 22 SEP 2025 GBP / USD EX.RATE 0.7398474 WITH JPMORGAN	16,050.200	22 Sep 25				0.00	21,693.93	21,707.90	13.97
FX DEAL TRANSACTED ON 22 SEP 2025 GBP / USD EX.RATE 0.740368 WITH JPMORGAN CHASE	1,946,475.000	22 Sep 25				0.00	2,629,064.07	2,618,398.46	-10,665.61
FX DEAL TRANSACTED ON 22 SEP 2025 USD / GBP EX.RATE 1.3507167 WITH JPMORGAN	-1,946,475.000	22 Sep 25				0.00	-2,629,136.29	-2,608,568.57	20,567.72

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 24 SEP 2025 GBP / USD EX.RATE 0.743364 WITH JPMORGAN CHASE	1,946,475.000	24 Sep 25				0.00	2,618,468.24	2,608,568.57	-9,899.67
FX DEAL TRANSACTED ON 28 JUL 2025 GBP / USD EX.RATE 0.744879 WITH JPMORGAN CHASE	2,241,000.000	28 Jul 25				0.00	3,008,542.50	2,972,014.53	-36,527.97
FX DEAL TRANSACTED ON 28 JUL 2025 USD / GBP EX.RATE 1.342882 WITH JPMORGAN CHASE	-2,241,000.000	28 Jul 25				0.00	-3,009,398.56	-3,036,443.01	-27,044.45
Canadian dollar - CAD									
FX DEAL TRANSACTED ON 04 FEB 2025 USD / CAD EX.RATE 0.6956149 WITH JPMORGAN	-137,088.060	4 Feb 25				0.00	-95,360.49	-94,066.67	1,293.82
FX DEAL TRANSACTED ON 26 AUG 2025 CAD / USD EX.RATE 1.383904 WITH JPMORGAN CHASE	1,702,748.440	26 Aug 25				0.00	1,230,394.91	1,238,452.57	8,057.66
FX DEAL TRANSACTED ON 26 AUG 2025 USD / CAD EX.RATE 0.7236236 WITH JPMORGAN	-1,700,324.560	26 Aug 25				0.00	-1,230,394.91	-1,219,438.85	10,956.06
FX DEAL TRANSACTED ON 27 FEB 2025 USD / CAD EX.RATE 0.6935182 WITH JPMORGAN	-37,000.000	27 Feb 25				0.00	-25,660.17	-25,684.63	-24.46
FX DEAL TRANSACTED ON 27 JUN 2025 CAD / USD EX.RATE 1.365694 WITH JPMORGAN CHASE	26,000.000	27 Jun 25				0.00	19,037.94	19,039.95	2.01
FX DEAL TRANSACTED ON 30 MAY 2025 CAD / USD EX.RATE 1.3736944 WITH JPMORGAN	53,124.470	30 May 25				0.00	38,672.70	38,903.35	230.65
FX DEAL TRANSACTED ON 30 MAY 2025 USD / CAD EX.RATE 0.7269062 WITH JPMORGAN	-53,201.770	30 May 25				0.00	-38,672.70	-38,833.41	-160.71
Danish krone - DKK									
FX DEAL TRANSACTED ON 08 AUG 2025 DKK / USD EX.RATE 6.41 WITH JPMORGAN CHASE	907,995.650	8 Aug 25				0.00	141,652.99	141,098.28	-554.71
FX DEAL TRANSACTED ON 24 SEP 2025 USD / DKK EX.RATE 0.157297 WITH JPMORGAN CHASE	-2,413,150.110	24 Sep 25				0.00	-379,581.29	-377,526.61	2,054.68

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
Euro - EUR									
FX DEAL TRANSACTED ON 05 FEB 2025 EUR / USD EX.RATE 0.961215 WITH JPMORGAN CHASE	38,503.180	5 Feb 25				0.00	40,056.78	39,925.88	-130.90
FX DEAL TRANSACTED ON 07 APR 2025 EUR / USD EX.RATE 0.9116137 WITH JPMORGAN	493,104.000	7 Apr 25				0.00	540,913.34	573,036.19	32,122.85
FX DEAL TRANSACTED ON 08 AUG 2025 EUR / USD EX.RATE 0.8574344 WITH JPMORGAN	27,602.420	8 Aug 25				0.00	32,191.87	32,010.53	-181.34
FX DEAL TRANSACTED ON 12 FEB 2025 EUR / USD EX.RATE 0.9619084 WITH JPMORGAN	215,638.530	12 Feb 25				0.00	224,177.82	224,986.47	808.65
FX DEAL TRANSACTED ON 12 FEB 2025 USD / EUR EX.RATE 1.03457 WITH JPMORGAN CHASE	-198,230.220	12 Feb 25				0.00	-205,083.04	-206,823.51	-1,740.47
FX DEAL TRANSACTED ON 12 MAR 2025 EUR / USD EX.RATE 0.9161178 WITH JPMORGAN	46,000.000	12 Mar 25				0.00	50,211.88	50,241.20	29.32
FX DEAL TRANSACTED ON 16 SEP 2025 USD / EUR EX.RATE 1.1852115 WITH JPMORGAN	-225,589.000	16 Sep 25				0.00	-267,370.68	-264,920.47	2,450.21
FX DEAL TRANSACTED ON 17 SEP 2025 USD / EUR EX.RATE 1.18307 WITH JPMORGAN CHASE	-204,386.000	17 Sep 25				0.00	-241,802.95	-240,684.98	1,117.97
FX DEAL TRANSACTED ON 19 JUN 2025 EUR / USD EX.RATE 0.8716423 WITH JPMORGAN	121,004.000	19 Jun 25				0.00	138,823.00	138,773.44	-49.56
FX DEAL TRANSACTED ON 20 JUN 2025 EUR / USD EX.RATE 0.8676624 WITH JPMORGAN	1,313,927.000	20 Jun 25				0.00	1,514,329.77	1,526,914.64	12,584.87
FX DEAL TRANSACTED ON 20 JUN 2025 USD / EUR EX.RATE 1.1595272 WITH JPMORGAN	-1,313,927.000	20 Jun 25				0.00	-1,523,534.10	-1,543,010.34	-19,476.24
FX DEAL TRANSACTED ON 21 MAR 2025 EUR / USD EX.RATE 0.9227615 WITH JPMORGAN	1,807,031.000	21 Mar 25				0.00	1,958,286.00	1,948,340.85	-9,945.15
FX DEAL TRANSACTED ON 21 MAR 2025 USD / EUR EX.RATE 1.089152 WITH JPMORGAN CHASE	-1,807,031.000	21 Mar 25				0.00	-1,968,131.43	-2,099,950.83	-131,819.40
FX DEAL TRANSACTED ON 22 SEP 2025 EUR / USD EX.RATE 0.8489669 WITH JPMORGAN	1,539,516.000	22 Sep 25				0.00	1,813,399.28	1,807,930.81	-5,468.47

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 22 SEP 2025 USD / EUR EX.RATE 1.178191 WITH JPMORGAN CHASE	-1,539,516.000	22 Sep 25				0.00	-1,813,843.90	-1,800,002.25	13,841.65
FX DEAL TRANSACTED ON 24 SEP 2025 EUR / USD EX.RATE 0.8516686 WITH JPMORGAN	1,539,516.000	24 Sep 25				0.00	1,807,646.73	1,800,002.25	-7,644.48
FX DEAL TRANSACTED ON 24 SEP 2025 USD / EUR EX.RATE 1.17368 WITH JPMORGAN CHASE	-6,189,519.610	24 Sep 25				0.00	-7,264,515.38	-7,227,192.71	37,322.67
FX DEAL TRANSACTED ON 26 AUG 2025 EUR / USD EX.RATE 0.8593405 WITH JPMORGAN	4,462.110	26 Aug 25				0.00	5,192.48	5,200.14	7.66
FX DEAL TRANSACTED ON 26 MAR 2025 EUR / USD EX.RATE 0.9271278 WITH JPMORGAN	1,468,000.000	26 Mar 25				0.00	1,583,384.80	1,586,981.56	3,596.76
FX DEAL TRANSACTED ON 26 MAR 2025 USD / EUR EX.RATE 1.080354 WITH JPMORGAN CHASE	-1,468,000.000	26 Mar 25				0.00	-1,585,959.67	-1,656,124.29	-70,164.62
FX DEAL TRANSACTED ON 27 JUN 2025 USD / EUR EX.RATE 1.171812 WITH JPMORGAN CHASE	-144,000.000	27 Jun 25				0.00	-168,740.93	-169,034.40	-293.47
FX DEAL TRANSACTED ON 27 MAR 2025 USD / EUR EX.RATE 1.07978 WITH JPMORGAN CHASE	-173,706.820	27 Mar 25				0.00	-187,565.15	-188,002.90	-437.75
FX DEAL TRANSACTED ON 28 MAR 2025 USD / EUR EX.RATE 1.08257 WITH JPMORGAN CHASE	-15,431.640	28 Mar 25				0.00	-16,705.83	-16,669.26	36.57
FX DEAL TRANSACTED ON 30 APR 2025 EUR / USD EX.RATE 0.8818731 WITH JPMORGAN	44,954.980	30 Apr 25				0.00	50,976.70	51,109.32	132.62
Japanese yen - JPY									
FX DEAL TRANSACTED ON 01 APR 2025 USD / JPY EX.RATE 0.0066895 WITH JPMORGAN	-2,212,829.000	1 Apr 25				0.00	-14,802.82	-14,779.29	23.53
FX DEAL TRANSACTED ON 05 FEB 2025 JPY / USD EX.RATE 153.148 WITH JPMORGAN CHASE	7,032,329.000	5 Feb 25				0.00	45,918.52	46,358.34	439.82
FX DEAL TRANSACTED ON 12 MAR 2025 JPY / USD EX.RATE 148.48044 WITH JPMORGAN	39,734,021.000	12 Mar 25				0.00	267,604.41	263,741.80	-3,862.61
FX DEAL TRANSACTED ON 16 MAY 2025 USD / JPY EX.RATE 0.0068733 WITH JPMORGAN	-12,537,057.000	16 May 25				0.00	-86,171.26	-86,531.09	-359.83

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 20 JUN 2025 JPY / USD EX.RATE 145.84114 WITH JPMORGAN	178,204,825.000	20 Jun 25				0.00	1,221,910.53	1,222,968.29	1,057.76
FX DEAL TRANSACTED ON 20 JUN 2025 USD / JPY EX.RATE 0.0069271 WITH JPMORGAN	-178,204,825.000	20 Jun 25				0.00	-1,234,439.52	-1,198,217.01	36,222.51
FX DEAL TRANSACTED ON 21 MAR 2025 JPY / USD EX.RATE 148.79623 WITH JPMORGAN	140,699,121.000	21 Mar 25				0.00	945,582.57	933,916.04	-11,666.53
FX DEAL TRANSACTED ON 21 MAR 2025 USD / JPY EX.RATE 0.0067891 WITH JPMORGAN	-140,699,121.000	21 Mar 25				0.00	-955,224.61	-965,577.47	-10,352.86
FX DEAL TRANSACTED ON 22 SEP 2025 JPY / USD EX.RATE 147.775 WITH JPMORGAN CHASE	178,204,825.000	22 Sep 25				0.00	1,205,919.98	1,198,217.01	-7,702.97
FX DEAL TRANSACTED ON 22 SEP 2025 USD / JPY EX.RATE 0.0067699 WITH JPMORGAN	-178,204,825.000	22 Sep 25				0.00	-1,206,420.35	-1,191,965.65	14,454.70
FX DEAL TRANSACTED ON 23 JUN 2025 USD / JPY EX.RATE 0.0067867 WITH JPMORGAN	-32,137,604.000	23 Jun 25				0.00	-218,109.78	-222,059.80	-3,950.02
FX DEAL TRANSACTED ON 24 SEP 2025 JPY / USD EX.RATE 148.69029 WITH JPMORGAN	178,204,825.000	24 Sep 25				0.00	1,198,496.72	1,191,965.65	-6,531.07
FX DEAL TRANSACTED ON 25 AUG 2025 JPY / USD EX.RATE 147.486 WITH JPMORGAN CHASE	3,654,006.000	25 Aug 25				0.00	24,775.27	24,772.08	-3.19
FX DEAL TRANSACTED ON 26 AUG 2025 JPY / USD EX.RATE 147.657 WITH JPMORGAN CHASE	3,036,605.000	26 Aug 25				0.00	20,565.26	20,537.03	-28.23
FX DEAL TRANSACTED ON 26 FEB 2025 USD / JPY EX.RATE 0.0066821 WITH JPMORGAN	-24,429,415.000	26 Feb 25				0.00	-163,240.40	-162,900.78	339.62
FX DEAL TRANSACTED ON 27 JUN 2025 USD / JPY EX.RATE 0.0069021 WITH JPMORGAN	-6,981,000.000	27 Jun 25				0.00	-48,183.51	-48,329.81	-146.30
FX DEAL TRANSACTED ON 27 JUN 2025 USD / JPY EX.RATE 0.0069177 WITH JPMORGAN	-8,296,455.000	27 Jun 25				0.00	-57,392.67	-57,436.78	-44.11
FX DEAL TRANSACTED ON 27 MAR 2025 JPY / USD EX.RATE 150.404 WITH JPMORGAN CHASE	38,620,739.000	27 Mar 25				0.00	256,780.00	265,672.00	8,892.00
FX DEAL TRANSACTED ON 27 MAR 2025 USD / JPY EX.RATE 0.0066265 WITH JPMORGAN	-38,750,669.000	27 Mar 25				0.00	-256,780.00	-259,609.88	-2,829.88

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 28 MAR 2025 USD / JPY EX.RATE 0.0066414 WITH JPMORGAN	-13,241,893.000	28 Mar 25				0.00	-87,945.10	-88,550.84	-605.74
FX DEAL TRANSACTED ON 29 APR 2025 USD / JPY EX.RATE 0.0070754 WITH JPMORGAN	-37,505,704.000	29 Apr 25				0.00	-265,368.75	-257,390.83	7,977.92
FX DEAL TRANSACTED ON 31 JAN 2025 USD / JPY EX.RATE 0.0064562 WITH JPMORGAN	-14,954,137.000	31 Jan 25				0.00	-96,547.44	-96,612.31	-64.87
Mexican peso - MXN									
FX DEAL TRANSACTED ON 28 MAR 2025 MXN / USD EX.RATE 20.6374507 WITH JPMORGAN	5,943,000.000	28 Mar 25				0.00	287,971.61	313,077.84	25,106.23
FX DEAL TRANSACTED ON 28 MAR 2025 USD / MXN EX.RATE 0.0489615 WITH JPMORGAN	-5,943,000.000	28 Mar 25				0.00	-290,977.96	-291,059.58	-81.62
FX DEAL TRANSACTED ON 28 OCT 2025 MXN / USD EX.RATE 18.511 WITH JPMORGAN CHASE	569,379.850	28 Oct 25				0.00	30,759.00	31,717.68	958.68
FX DEAL TRANSACTED ON 28 OCT 2025 USD / MXN EX.RATE 0.0537663 WITH JPMORGAN	-572,086.640	28 Oct 25				0.00	-30,759.00	-31,732.90	-973.90
New Israeli shekel - ILS									
FX DEAL TRANSACTED ON 11 JUL 2025 ILS / USD EX.RATE 3.330495 WITH JPMORGAN CHASE	175,432.730	11 Jul 25				0.00	52,674.67	52,669.06	-5.61
New Zealand dollar - NZD									
FX DEAL TRANSACTED ON 03 DEC 2025 NZD / AUD EX.RATE 1.14423 WITH JPMORGAN CHASE	92,271.850	3 Dec 25				0.00	52,964.04	53,291.61	327.57
Singapore dollar - SGD									
FX DEAL TRANSACTED ON 04 SEP 2025 SGD / USD EX.RATE 1.287094 WITH JPMORGAN CHASE	320,242.000	4 Sep 25				0.00	248,810.11	248,548.26	-261.85

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 1,421,612,938.70

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 11 SEP 2025 USD / SGD EX.RATE 0.779466 WITH JPMORGAN CHASE	-41,647.560	11 Sep 25				0.00	-32,462.86	-32,483.86	-21.00
FX DEAL TRANSACTED ON 11 SEP 2025 USD / SGD EX.RATE 0.7796541 WITH JPMORGAN	-21,736.390	11 Sep 25				0.00	-16,946.87	-16,940.53	6.34
FX DEAL TRANSACTED ON 12 SEP 2025 USD / SGD EX.RATE 0.7788101 WITH JPMORGAN	-18,713.900	12 Sep 25				0.00	-14,574.57	-14,608.25	-33.68
FX DEAL TRANSACTED ON 13 FEB 2025 USD / SGD EX.RATE 0.7436548 WITH JPMORGAN	-403,847.000	13 Feb 25				0.00	-300,322.75	-301,490.86	-1,168.11
FX DEAL TRANSACTED ON 19 JUN 2025 USD / SGD EX.RATE 0.7763794 WITH JPMORGAN	-227,447.780	19 Jun 25				0.00	-176,585.78	-176,775.18	-189.40
FX DEAL TRANSACTED ON 20 JUN 2025 SGD / USD EX.RATE 1.28623 WITH JPMORGAN CHASE	737,149.000	20 Jun 25				0.00	573,108.23	575,672.78	2,564.55
FX DEAL TRANSACTED ON 20 JUN 2025 USD / SGD EX.RATE 0.7782767 WITH JPMORGAN	-116,928.050	20 Jun 25				0.00	-91,002.38	-90,803.80	198.58
FX DEAL TRANSACTED ON 20 JUN 2025 USD / SGD EX.RATE 0.7822455 WITH JPMORGAN	-737,149.000	20 Jun 25				0.00	-576,631.51	-572,120.77	4,510.74
FX DEAL TRANSACTED ON 21 MAR 2025 SGD / USD EX.RATE 1.3350847 WITH JPMORGAN	737,149.000	21 Mar 25				0.00	552,136.50	550,316.54	-1,819.96
FX DEAL TRANSACTED ON 21 MAR 2025 USD / SGD EX.RATE 0.7522352 WITH JPMORGAN	-737,149.000	21 Mar 25				0.00	-554,509.45	-575,672.78	-21,163.33
FX DEAL TRANSACTED ON 22 SEP 2025 SGD / USD EX.RATE 1.282602 WITH JPMORGAN CHASE	416,907.000	22 Sep 25				0.00	325,047.83	323,572.51	-1,475.32
FX DEAL TRANSACTED ON 22 SEP 2025 USD / SGD EX.RATE 0.7798992 WITH JPMORGAN	-416,907.000	22 Sep 25				0.00	-325,145.43	-322,571.09	2,574.34
FX DEAL TRANSACTED ON 24 SEP 2025 SGD / USD EX.RATE 1.288499 WITH JPMORGAN CHASE	416,907.000	24 Sep 25				0.00	323,560.20	322,571.09	-989.11
South African rand - ZAR									
FX DEAL TRANSACTED ON 01 DEC 2025 USD / ZAR EX.RATE 0.0582737 WITH JPMORGAN	-2,486,529.600	1 Dec 25				0.00	-144,899.28	-149,807.15	-4,907.87

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 01 DEC 2025 ZAR / USD EX.RATE 17.0923 WITH JPMORGAN CHASE	2,476,661.960	1 Dec 25				0.00	144,899.28	145,386.67	487.39
FX DEAL TRANSACTED ON 08 SEP 2025 USD / ZAR EX.RATE 0.05669 WITH JPMORGAN CHASE	-8,034,928.900	8 Sep 25				0.00	-455,500.00	-466,536.73	-11,036.73
FX DEAL TRANSACTED ON 08 SEP 2025 ZAR / USD EX.RATE 17.56 WITH JPMORGAN CHASE	7,998,580.000	8 Sep 25				0.00	455,500.00	460,681.35	5,181.35
FX DEAL TRANSACTED ON 11 APR 2025 USD / ZAR EX.RATE 0.051853 WITH JPMORGAN CHASE	-72,055,143.570	11 Apr 25				0.00	-3,736,272.89	-4,002,229.73	-265,956.84
FX DEAL TRANSACTED ON 11 APR 2025 ZAR / USD EX.RATE 19.182 WITH JPMORGAN CHASE	71,669,186.580	11 Apr 25				0.00	3,736,272.89	3,771,814.31	35,541.42
FX DEAL TRANSACTED ON 11 NOV 2025 USD / ZAR EX.RATE 0.0581903 WITH JPMORGAN	-12,191,898.250	11 Nov 25				0.00	-709,450.00	-715,696.99	-6,246.99
FX DEAL TRANSACTED ON 11 NOV 2025 ZAR / USD EX.RATE 17.168 WITH JPMORGAN CHASE	12,179,837.600	11 Nov 25				0.00	709,450.00	707,204.97	-2,245.03
FX DEAL TRANSACTED ON 15 JUL 2025 USD / ZAR EX.RATE 0.0560511 WITH JPMORGAN	-9,873,732.980	15 Jul 25				0.00	-553,434.00	-559,259.87	-5,825.87
FX DEAL TRANSACTED ON 15 JUL 2025 ZAR / USD EX.RATE 17.805 WITH JPMORGAN CHASE	9,853,892.370	15 Jul 25				0.00	553,434.00	560,397.66	6,963.66
FX DEAL TRANSACTED ON 17 JUN 2025 USD / ZAR EX.RATE 0.055956 WITH JPMORGAN CHASE	-16,384,494.410	17 Jun 25				0.00	-916,811.00	-931,797.51	-14,986.51
FX DEAL TRANSACTED ON 17 JUN 2025 ZAR / USD EX.RATE 17.8325 WITH JPMORGAN CHASE	16,349,032.160	17 Jun 25				0.00	916,811.00	908,090.38	-8,720.62
FX DEAL TRANSACTED ON 19 SEP 2025 USD / ZAR EX.RATE 0.0574157 WITH JPMORGAN	-7,982,914.650	19 Sep 25				0.00	-458,345.00	-463,516.60	-5,171.60
FX DEAL TRANSACTED ON 19 SEP 2025 ZAR / USD EX.RATE 17.348825 WITH JPMORGAN	7,951,747.190	19 Sep 25				0.00	458,345.00	459,074.67	729.67
FX DEAL TRANSACTED ON 27 JUN 2025 USD / ZAR EX.RATE 0.0560984 WITH JPMORGAN	-1,487,000.000	27 Jun 25				0.00	-83,418.28	-83,674.47	-256.19

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
Swedish krona - SEK									
FX DEAL TRANSACTED ON 09 JAN 2025 USD / SEK EX.RATE 0.0900818 WITH JPMORGAN	-2,963,823.000	9 Jan 25				0.00	-266,986.64	-295,423.65	-28,437.01
FX DEAL TRANSACTED ON 12 FEB 2025 USD / SEK EX.RATE 0.092031 WITH JPMORGAN CHASE	-305,958.790	12 Feb 25				0.00	-28,157.70	-28,372.34	-214.64
FX DEAL TRANSACTED ON 20 JUN 2025 SEK / USD EX.RATE 9.672994 WITH JPMORGAN CHASE	2,963,823.000	20 Jun 25				0.00	306,401.82	311,654.95	5,253.13
FX DEAL TRANSACTED ON 20 JUN 2025 USD / SEK EX.RATE 0.1040004 WITH JPMORGAN	-2,963,823.000	20 Jun 25				0.00	-308,238.87	-315,255.04	-7,016.17
FX DEAL TRANSACTED ON 21 MAR 2025 SEK / USD EX.RATE 10.1134866 WITH JPMORGAN	2,963,823.000	21 Mar 25				0.00	293,056.50	295,423.65	2,367.15
FX DEAL TRANSACTED ON 21 MAR 2025 USD / SEK EX.RATE 0.099416 WITH JPMORGAN CHASE	-2,963,823.000	21 Mar 25				0.00	-294,651.53	-311,654.95	-17,003.42
FX DEAL TRANSACTED ON 22 SEP 2025 SEK / USD EX.RATE 9.3823229 WITH JPMORGAN	2,963,823.000	22 Sep 25				0.00	315,894.37	315,255.04	-639.33
FX DEAL TRANSACTED ON 22 SEP 2025 USD / SEK EX.RATE 0.1066095 WITH JPMORGAN	-2,963,823.000	22 Sep 25				0.00	-315,971.55	-314,387.26	1,584.29
FX DEAL TRANSACTED ON 24 SEP 2025 SEK / USD EX.RATE 9.40726 WITH JPMORGAN CHASE	2,963,823.000	24 Sep 25				0.00	315,056.99	314,387.26	-669.73
Swiss franc - CHF									
FX DEAL TRANSACTED ON 07 APR 2025 CHF / USD EX.RATE 0.8525923 WITH JPMORGAN	194,348.000	7 Apr 25				0.00	227,949.51	241,141.51	13,192.00
FX DEAL TRANSACTED ON 20 JUN 2025 CHF / USD EX.RATE 0.8169159 WITH JPMORGAN	552,181.000	20 Jun 25				0.00	675,933.72	685,130.59	9,196.87
FX DEAL TRANSACTED ON 20 JUN 2025 USD / CHF EX.RATE 1.2380775 WITH JPMORGAN	-552,181.000	20 Jun 25				0.00	-683,642.85	-694,873.22	-11,230.37
FX DEAL TRANSACTED ON 21 AUG 2025 CHF / USD EX.RATE 0.8029409 WITH JPMORGAN	315,566.000	21 Aug 25				0.00	393,012.74	397,113.19	4,100.45

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◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 21 MAR 2025 CHF / USD EX.RATE 0.881869 WITH JPMORGAN CHASE	746,529.000	21 Mar 25				0.00	846,530.49	844,537.59	-1,992.90
FX DEAL TRANSACTED ON 21 MAR 2025 USD / CHF EX.RATE 1.1461565 WITH JPMORGAN	-746,529.000	21 Mar 25				0.00	-855,639.07	-926,272.10	-70,633.03
FX DEAL TRANSACTED ON 22 SEP 2025 CHF / USD EX.RATE 0.7932834 WITH JPMORGAN	236,615.000	22 Sep 25				0.00	298,272.98	297,760.02	-512.96
FX DEAL TRANSACTED ON 22 SEP 2025 USD / CHF EX.RATE 1.261196 WITH JPMORGAN CHASE	-236,615.000	22 Sep 25				0.00	-298,417.88	-296,305.80	2,112.08
FX DEAL TRANSACTED ON 24 SEP 2025 CHF / USD EX.RATE 0.7948937 WITH JPMORGAN	236,615.000	24 Sep 25				0.00	297,668.73	296,305.80	-1,362.93
United States dollar - USD									
FX DEAL TRANSACTED ON 01 APR 2025 USD / JPY EX.RATE 0.0066895 WITH JPMORGAN	14,802.820	1 Apr 25				0.00	14,802.82	14,802.82	0.00
FX DEAL TRANSACTED ON 01 DEC 2025 USD / ZAR EX.RATE 0.0582737 WITH JPMORGAN	144,899.280	1 Dec 25				0.00	144,899.28	144,899.28	0.00
FX DEAL TRANSACTED ON 01 DEC 2025 ZAR / USD EX.RATE 17.0923 WITH JPMORGAN CHASE	-144,899.280	1 Dec 25				0.00	-144,899.28	-144,899.28	0.00
FX DEAL TRANSACTED ON 04 FEB 2025 USD / CAD EX.RATE 0.6956149 WITH JPMORGAN	95,360.490	4 Feb 25				0.00	95,360.49	95,360.49	0.00
FX DEAL TRANSACTED ON 04 SEP 2025 SGD / USD EX.RATE 1.287094 WITH JPMORGAN CHASE	-248,810.110	4 Sep 25				0.00	-248,810.11	-248,810.11	0.00
FX DEAL TRANSACTED ON 05 FEB 2025 EUR / USD EX.RATE 0.961215 WITH JPMORGAN CHASE	-40,056.780	5 Feb 25				0.00	-40,056.78	-40,056.78	0.00
FX DEAL TRANSACTED ON 05 FEB 2025 JPY / USD EX.RATE 153.148 WITH JPMORGAN CHASE	-45,918.520	5 Feb 25				0.00	-45,918.52	-45,918.52	0.00
FX DEAL TRANSACTED ON 05 JUN 2025 USD / GBP EX.RATE 1.35687 WITH JPMORGAN CHASE	122,235.910	5 Jun 25				0.00	122,235.91	122,235.91	0.00
FX DEAL TRANSACTED ON 06 FEB 2025 USD / GBP EX.RATE 1.24349 WITH JPMORGAN CHASE	157,887.290	6 Feb 25				0.00	157,887.29	157,887.29	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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 07 APR 2025 CHF / USD EX.RATE 0.8525923 WITH JPMORGAN	-227,949.510	7 Apr 25				0.00	-227,949.51	-227,949.51	0.00
FX DEAL TRANSACTED ON 07 APR 2025 EUR / USD EX.RATE 0.9116137 WITH JPMORGAN	-540,913.340	7 Apr 25				0.00	-540,913.34	-540,913.34	0.00
FX DEAL TRANSACTED ON 07 APR 2025 GBP / USD EX.RATE 0.7834401 WITH JPMORGAN	-244,969.580	7 Apr 25				0.00	-244,969.58	-244,969.58	0.00
FX DEAL TRANSACTED ON 08 AUG 2025 DKK / USD EX.RATE 6.41 WITH JPMORGAN CHASE	-141,652.990	8 Aug 25				0.00	-141,652.99	-141,652.99	0.00
FX DEAL TRANSACTED ON 08 AUG 2025 EUR / USD EX.RATE 0.8574344 WITH JPMORGAN	-32,191.870	8 Aug 25				0.00	-32,191.87	-32,191.87	0.00
FX DEAL TRANSACTED ON 08 SEP 2025 USD / ZAR EX.RATE 0.05669 WITH JPMORGAN CHASE	455,500.000	8 Sep 25				0.00	455,500.00	455,500.00	0.00
FX DEAL TRANSACTED ON 08 SEP 2025 ZAR / USD EX.RATE 17.56 WITH JPMORGAN CHASE	-455,500.000	8 Sep 25				0.00	-455,500.00	-455,500.00	0.00
FX DEAL TRANSACTED ON 09 JAN 2025 GBP / USD EX.RATE 0.8125193 WITH JPMORGAN	-36,820.930	9 Jan 25				0.00	-36,820.93	-36,820.93	0.00
FX DEAL TRANSACTED ON 09 JAN 2025 USD / GBP EX.RATE 1.2306603 WITH JPMORGAN	285,319.980	9 Jan 25				0.00	285,319.98	285,319.98	0.00
FX DEAL TRANSACTED ON 09 JAN 2025 USD / SEK EX.RATE 0.0900818 WITH JPMORGAN	266,986.640	9 Jan 25				0.00	266,986.64	266,986.64	0.00
FX DEAL TRANSACTED ON 11 APR 2025 USD / ZAR EX.RATE 0.051853 WITH JPMORGAN CHASE	3,736,272.890	11 Apr 25				0.00	3,736,272.89	3,736,272.89	0.00
FX DEAL TRANSACTED ON 11 APR 2025 ZAR / USD EX.RATE 19.182 WITH JPMORGAN CHASE	-3,736,272.890	11 Apr 25				0.00	-3,736,272.89	-3,736,272.89	0.00
FX DEAL TRANSACTED ON 11 JUL 2025 ILS / USD EX.RATE 3.330495 WITH JPMORGAN CHASE	-52,674.670	11 Jul 25				0.00	-52,674.67	-52,674.67	0.00
FX DEAL TRANSACTED ON 11 NOV 2025 USD / ZAR EX.RATE 0.0581903 WITH JPMORGAN	709,450.000	11 Nov 25				0.00	709,450.00	709,450.00	0.00
FX DEAL TRANSACTED ON 11 NOV 2025 ZAR / USD EX.RATE 17.168 WITH JPMORGAN CHASE	-709,450.000	11 Nov 25				0.00	-709,450.00	-709,450.00	0.00

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 11 SEP 2025 USD / SGD EX.RATE 0.779466 WITH JPMORGAN CHASE	32,462.860	11 Sep 25				0.00	32,462.86	32,462.86	0.00
FX DEAL TRANSACTED ON 11 SEP 2025 USD / SGD EX.RATE 0.7796541 WITH JPMORGAN	16,946.870	11 Sep 25				0.00	16,946.87	16,946.87	0.00
FX DEAL TRANSACTED ON 12 FEB 2025 EUR / USD EX.RATE 0.9619084 WITH JPMORGAN	-224,177.820	12 Feb 25				0.00	-224,177.82	-224,177.82	0.00
FX DEAL TRANSACTED ON 12 FEB 2025 USD / EUR EX.RATE 1.03457 WITH JPMORGAN CHASE	205,083.040	12 Feb 25				0.00	205,083.04	205,083.04	0.00
FX DEAL TRANSACTED ON 12 FEB 2025 USD / SEK EX.RATE 0.092031 WITH JPMORGAN CHASE	28,157.700	12 Feb 25				0.00	28,157.70	28,157.70	0.00
FX DEAL TRANSACTED ON 12 MAR 2025 EUR / USD EX.RATE 0.9161178 WITH JPMORGAN	-50,211.880	12 Mar 25				0.00	-50,211.88	-50,211.88	0.00
FX DEAL TRANSACTED ON 12 MAR 2025 JPY / USD EX.RATE 148.48044 WITH JPMORGAN	-267,604.410	12 Mar 25				0.00	-267,604.41	-267,604.41	0.00
FX DEAL TRANSACTED ON 12 SEP 2025 USD / SGD EX.RATE 0.7788101 WITH JPMORGAN	14,574.570	12 Sep 25				0.00	14,574.57	14,574.57	0.00
FX DEAL TRANSACTED ON 13 FEB 2025 USD / SGD EX.RATE 0.7436548 WITH JPMORGAN	300,322.750	13 Feb 25				0.00	300,322.75	300,322.75	0.00
FX DEAL TRANSACTED ON 13 MAR 2025 GBP / USD EX.RATE 0.7720659 WITH JPMORGAN	-256,317.510	13 Mar 25				0.00	-256,317.51	-256,317.51	0.00
FX DEAL TRANSACTED ON 15 JUL 2025 USD / ZAR EX.RATE 0.0560511 WITH JPMORGAN	553,434.000	15 Jul 25				0.00	553,434.00	553,434.00	0.00
FX DEAL TRANSACTED ON 15 JUL 2025 ZAR / USD EX.RATE 17.805 WITH JPMORGAN CHASE	-553,434.000	15 Jul 25				0.00	-553,434.00	-553,434.00	0.00
FX DEAL TRANSACTED ON 16 MAY 2025 USD / JPY EX.RATE 0.0068733 WITH JPMORGAN	86,171.260	16 May 25				0.00	86,171.26	86,171.26	0.00
FX DEAL TRANSACTED ON 16 SEP 2025 USD / EUR EX.RATE 1.1852115 WITH JPMORGAN	267,370.680	16 Sep 25				0.00	267,370.68	267,370.68	0.00
FX DEAL TRANSACTED ON 17 JUN 2025 USD / ZAR EX.RATE 0.055956 WITH JPMORGAN CHASE	916,811.000	17 Jun 25				0.00	916,811.00	916,811.00	0.00

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 17 JUN 2025 ZAR / USD EX.RATE 17.8325 WITH JPMORGAN CHASE	-916,811.000	17 Jun 25				0.00	-916,811.00	-916,811.00	0.00
FX DEAL TRANSACTED ON 17 SEP 2025 USD / EUR EX.RATE 1.18307 WITH JPMORGAN CHASE	241,802.950	17 Sep 25				0.00	241,802.95	241,802.95	0.00
FX DEAL TRANSACTED ON 19 JUN 2025 EUR / USD EX.RATE 0.8716423 WITH JPMORGAN	-138,823.000	19 Jun 25				0.00	-138,823.00	-138,823.00	0.00
FX DEAL TRANSACTED ON 19 JUN 2025 USD / SGD EX.RATE 0.7763794 WITH JPMORGAN	176,585.780	19 Jun 25				0.00	176,585.78	176,585.78	0.00
FX DEAL TRANSACTED ON 19 SEP 2025 USD / ZAR EX.RATE 0.0574157 WITH JPMORGAN	458,345.000	19 Sep 25				0.00	458,345.00	458,345.00	0.00
FX DEAL TRANSACTED ON 19 SEP 2025 ZAR / USD EX.RATE 17.348825 WITH JPMORGAN	-458,345.000	19 Sep 25				0.00	-458,345.00	-458,345.00	0.00
FX DEAL TRANSACTED ON 20 JUN 2025 CHF / USD EX.RATE 0.8169159 WITH JPMORGAN	-675,933.720	20 Jun 25				0.00	-675,933.72	-675,933.72	0.00
FX DEAL TRANSACTED ON 20 JUN 2025 EUR / USD EX.RATE 0.8676624 WITH JPMORGAN	-1,514,329.770	20 Jun 25				0.00	-1,514,329.77	-1,514,329.77	0.00
FX DEAL TRANSACTED ON 20 JUN 2025 GBP / USD EX.RATE 0.7420475 WITH JPMORGAN	-2,246,418.150	20 Jun 25				0.00	-2,246,418.15	-2,246,418.15	0.00
FX DEAL TRANSACTED ON 20 JUN 2025 JPY / USD EX.RATE 145.84114 WITH JPMORGAN	-1,221,910.530	20 Jun 25				0.00	-1,221,910.53	-1,221,910.53	0.00
FX DEAL TRANSACTED ON 20 JUN 2025 SEK / USD EX.RATE 9.672994 WITH JPMORGAN CHASE	-306,401.820	20 Jun 25				0.00	-306,401.82	-306,401.82	0.00
FX DEAL TRANSACTED ON 20 JUN 2025 SGD / USD EX.RATE 1.28623 WITH JPMORGAN CHASE	-573,108.230	20 Jun 25				0.00	-573,108.23	-573,108.23	0.00
FX DEAL TRANSACTED ON 20 JUN 2025 USD / CHF EX.RATE 1.2380775 WITH JPMORGAN	683,642.850	20 Jun 25				0.00	683,642.85	683,642.85	0.00
FX DEAL TRANSACTED ON 20 JUN 2025 USD / EUR EX.RATE 1.1595272 WITH JPMORGAN	1,523,534.100	20 Jun 25				0.00	1,523,534.10	1,523,534.10	0.00
FX DEAL TRANSACTED ON 20 JUN 2025 USD / GBP EX.RATE 1.3483864 WITH JPMORGAN	2,247,691.360	20 Jun 25				0.00	2,247,691.36	2,247,691.36	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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 20 JUN 2025 USD / JPY EX.RATE 0.0069271 WITH JPMORGAN	1,234,439.520	20 Jun 25				0.00	1,234,439.52	1,234,439.52	0.00
FX DEAL TRANSACTED ON 20 JUN 2025 USD / SEK EX.RATE 0.1040004 WITH JPMORGAN	308,238.870	20 Jun 25				0.00	308,238.87	308,238.87	0.00
FX DEAL TRANSACTED ON 20 JUN 2025 USD / SGD EX.RATE 0.7782767 WITH JPMORGAN	91,002.380	20 Jun 25				0.00	91,002.38	91,002.38	0.00
FX DEAL TRANSACTED ON 20 JUN 2025 USD / SGD EX.RATE 0.7822455 WITH JPMORGAN	576,631.510	20 Jun 25				0.00	576,631.51	576,631.51	0.00
FX DEAL TRANSACTED ON 21 AUG 2025 CHF / USD EX.RATE 0.8029409 WITH JPMORGAN	-393,012.740	21 Aug 25				0.00	-393,012.74	-393,012.74	0.00
FX DEAL TRANSACTED ON 21 AUG 2025 USD / GBP EX.RATE 1.3458566 WITH JPMORGAN	376,201.910	21 Aug 25				0.00	376,201.91	376,201.91	0.00
FX DEAL TRANSACTED ON 21 MAR 2025 CHF / USD EX.RATE 0.881869 WITH JPMORGAN CHASE	-846,530.490	21 Mar 25				0.00	-846,530.49	-846,530.49	0.00
FX DEAL TRANSACTED ON 21 MAR 2025 EUR / USD EX.RATE 0.9227615 WITH JPMORGAN	-1,958,286.000	21 Mar 25				0.00	-1,958,286.00	-1,958,286.00	0.00
FX DEAL TRANSACTED ON 21 MAR 2025 GBP / USD EX.RATE 0.7736088 WITH JPMORGAN	-2,402,852.710	21 Mar 25				0.00	-2,402,852.71	-2,402,852.71	0.00
FX DEAL TRANSACTED ON 21 MAR 2025 JPY / USD EX.RATE 148.79623 WITH JPMORGAN	-945,582.570	21 Mar 25				0.00	-945,582.57	-945,582.57	0.00
FX DEAL TRANSACTED ON 21 MAR 2025 SEK / USD EX.RATE 10.1134866 WITH JPMORGAN	-293,056.500	21 Mar 25				0.00	-293,056.50	-293,056.50	0.00
FX DEAL TRANSACTED ON 21 MAR 2025 SGD / USD EX.RATE 1.3350847 WITH JPMORGAN	-552,136.500	21 Mar 25				0.00	-552,136.50	-552,136.50	0.00
FX DEAL TRANSACTED ON 21 MAR 2025 USD / CHF EX.RATE 1.1461565 WITH JPMORGAN	855,639.070	21 Mar 25				0.00	855,639.07	855,639.07	0.00
FX DEAL TRANSACTED ON 21 MAR 2025 USD / EUR EX.RATE 1.089152 WITH JPMORGAN CHASE	1,968,131.430	21 Mar 25				0.00	1,968,131.43	1,968,131.43	0.00
FX DEAL TRANSACTED ON 21 MAR 2025 USD / GBP EX.RATE 1.2924384 WITH JPMORGAN	2,402,472.380	21 Mar 25				0.00	2,402,472.38	2,402,472.38	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 1,421,612,938.70

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 21 MAR 2025 USD / JPY EX.RATE 0.0067891 WITH JPMORGAN	955,224.610	21 Mar 25				0.00	955,224.61	955,224.61	0.00
FX DEAL TRANSACTED ON 21 MAR 2025 USD / SEK EX.RATE 0.099416 WITH JPMORGAN CHASE	294,651.530	21 Mar 25				0.00	294,651.53	294,651.53	0.00
FX DEAL TRANSACTED ON 21 MAR 2025 USD / SGD EX.RATE 0.7522352 WITH JPMORGAN	554,509.450	21 Mar 25				0.00	554,509.45	554,509.45	0.00
FX DEAL TRANSACTED ON 22 SEP 2025 CHF / USD EX.RATE 0.7932834 WITH JPMORGAN	-298,272.980	22 Sep 25				0.00	-298,272.98	-298,272.98	0.00
FX DEAL TRANSACTED ON 22 SEP 2025 EUR / USD EX.RATE 0.8489669 WITH JPMORGAN	-1,813,399.280	22 Sep 25				0.00	-1,813,399.28	-1,813,399.28	0.00
FX DEAL TRANSACTED ON 22 SEP 2025 GBP / USD EX.RATE 0.7398474 WITH JPMORGAN	-21,693.930	22 Sep 25				0.00	-21,693.93	-21,693.93	0.00
FX DEAL TRANSACTED ON 22 SEP 2025 GBP / USD EX.RATE 0.740368 WITH JPMORGAN CHASE	-2,629,064.070	22 Sep 25				0.00	-2,629,064.07	-2,629,064.07	0.00
FX DEAL TRANSACTED ON 22 SEP 2025 JPY / USD EX.RATE 147.775 WITH JPMORGAN CHASE	-1,205,919.980	22 Sep 25				0.00	-1,205,919.98	-1,205,919.98	0.00
FX DEAL TRANSACTED ON 22 SEP 2025 SEK / USD EX.RATE 9.3823229 WITH JPMORGAN	-315,894.370	22 Sep 25				0.00	-315,894.37	-315,894.37	0.00
FX DEAL TRANSACTED ON 22 SEP 2025 SGD / USD EX.RATE 1.282602 WITH JPMORGAN CHASE	-325,047.830	22 Sep 25				0.00	-325,047.83	-325,047.83	0.00
FX DEAL TRANSACTED ON 22 SEP 2025 USD / CHF EX.RATE 1.261196 WITH JPMORGAN CHASE	298,417.880	22 Sep 25				0.00	298,417.88	298,417.88	0.00
FX DEAL TRANSACTED ON 22 SEP 2025 USD / EUR EX.RATE 1.178191 WITH JPMORGAN CHASE	1,813,843.900	22 Sep 25				0.00	1,813,843.90	1,813,843.90	0.00
FX DEAL TRANSACTED ON 22 SEP 2025 USD / GBP EX.RATE 1.3507167 WITH JPMORGAN	2,629,136.290	22 Sep 25				0.00	2,629,136.29	2,629,136.29	0.00
FX DEAL TRANSACTED ON 22 SEP 2025 USD / JPY EX.RATE 0.0067699 WITH JPMORGAN	1,206,420.350	22 Sep 25				0.00	1,206,420.35	1,206,420.35	0.00
FX DEAL TRANSACTED ON 22 SEP 2025 USD / SEK EX.RATE 0.1066095 WITH JPMORGAN	315,971.550	22 Sep 25				0.00	315,971.55	315,971.55	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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 22 SEP 2025 USD / SGD EX.RATE 0.7798992 WITH JPMORGAN	325,145.430	22 Sep 25				0.00	325,145.43	325,145.43	0.00
FX DEAL TRANSACTED ON 23 JUN 2025 AUD / USD EX.RATE 1.5643087 WITH JPMORGAN	-36,204.180	23 Jun 25				0.00	-36,204.18	-36,204.18	0.00
FX DEAL TRANSACTED ON 23 JUN 2025 AUD / USD EX.RATE 1.5643506 WITH JPMORGAN	-153,620.070	23 Jun 25				0.00	-153,620.07	-153,620.07	0.00
FX DEAL TRANSACTED ON 23 JUN 2025 USD / JPY EX.RATE 0.0067867 WITH JPMORGAN	218,109.780	23 Jun 25				0.00	218,109.78	218,109.78	0.00
FX DEAL TRANSACTED ON 24 SEP 2025 CHF / USD EX.RATE 0.7948937 WITH JPMORGAN	-297,668.730	24 Sep 25				0.00	-297,668.73	-297,668.73	0.00
FX DEAL TRANSACTED ON 24 SEP 2025 EUR / USD EX.RATE 0.8516686 WITH JPMORGAN	-1,807,646.730	24 Sep 25				0.00	-1,807,646.73	-1,807,646.73	0.00
FX DEAL TRANSACTED ON 24 SEP 2025 GBP / USD EX.RATE 0.743364 WITH JPMORGAN CHASE	-2,618,468.240	24 Sep 25				0.00	-2,618,468.24	-2,618,468.24	0.00
FX DEAL TRANSACTED ON 24 SEP 2025 JPY / USD EX.RATE 148.69029 WITH JPMORGAN	-1,198,496.720	24 Sep 25				0.00	-1,198,496.72	-1,198,496.72	0.00
FX DEAL TRANSACTED ON 24 SEP 2025 SEK / USD EX.RATE 9.40726 WITH JPMORGAN CHASE	-315,056.990	24 Sep 25				0.00	-315,056.99	-315,056.99	0.00
FX DEAL TRANSACTED ON 24 SEP 2025 SGD / USD EX.RATE 1.288499 WITH JPMORGAN CHASE	-323,560.200	24 Sep 25				0.00	-323,560.20	-323,560.20	0.00
FX DEAL TRANSACTED ON 24 SEP 2025 USD / DKK EX.RATE 0.157297 WITH JPMORGAN CHASE	379,581.290	24 Sep 25				0.00	379,581.29	379,581.29	0.00
FX DEAL TRANSACTED ON 24 SEP 2025 USD / EUR EX.RATE 1.17368 WITH JPMORGAN CHASE	7,264,515.380	24 Sep 25				0.00	7,264,515.38	7,264,515.38	0.00
FX DEAL TRANSACTED ON 25 AUG 2025 JPY / USD EX.RATE 147.486 WITH JPMORGAN CHASE	-24,775.270	25 Aug 25				0.00	-24,775.27	-24,775.27	0.00
FX DEAL TRANSACTED ON 26 AUG 2025 CAD / USD EX.RATE 1.383904 WITH JPMORGAN CHASE	-1,230,394.910	26 Aug 25				0.00	-1,230,394.91	-1,230,394.91	0.00
FX DEAL TRANSACTED ON 26 AUG 2025 EUR / USD EX.RATE 0.8593405 WITH JPMORGAN	-5,192.480	26 Aug 25				0.00	-5,192.48	-5,192.48	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 Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 26 AUG 2025 JPY / USD EX.RATE 147.657 WITH JPMORGAN CHASE	-20,565.260	26 Aug 25				0.00	-20,565.26	-20,565.26	0.00
FX DEAL TRANSACTED ON 26 AUG 2025 USD / CAD EX.RATE 0.7236236 WITH JPMORGAN	1,230,394.910	26 Aug 25				0.00	1,230,394.91	1,230,394.91	0.00
FX DEAL TRANSACTED ON 26 FEB 2025 USD / JPY EX.RATE 0.0066821 WITH JPMORGAN	163,240.400	26 Feb 25				0.00	163,240.40	163,240.40	0.00
FX DEAL TRANSACTED ON 26 MAR 2025 EUR / USD EX.RATE 0.9271278 WITH JPMORGAN	-1,583,384.800	26 Mar 25				0.00	-1,583,384.80	-1,583,384.80	0.00
FX DEAL TRANSACTED ON 26 MAR 2025 USD / EUR EX.RATE 1.080354 WITH JPMORGAN CHASE	1,585,959.670	26 Mar 25				0.00	1,585,959.67	1,585,959.67	0.00
FX DEAL TRANSACTED ON 27 FEB 2025 USD / CAD EX.RATE 0.6935182 WITH JPMORGAN	25,660.170	27 Feb 25				0.00	25,660.17	25,660.17	0.00
FX DEAL TRANSACTED ON 27 JUN 2025 CAD / USD EX.RATE 1.365694 WITH JPMORGAN CHASE	-19,037.940	27 Jun 25				0.00	-19,037.94	-19,037.94	0.00
FX DEAL TRANSACTED ON 27 JUN 2025 USD / AUD EX.RATE 0.652807 WITH JPMORGAN CHASE	142,311.930	27 Jun 25				0.00	142,311.93	142,311.93	0.00
FX DEAL TRANSACTED ON 27 JUN 2025 USD / EUR EX.RATE 1.171812 WITH JPMORGAN CHASE	168,740.930	27 Jun 25				0.00	168,740.93	168,740.93	0.00
FX DEAL TRANSACTED ON 27 JUN 2025 USD / JPY EX.RATE 0.0069021 WITH JPMORGAN	48,183.510	27 Jun 25				0.00	48,183.51	48,183.51	0.00
FX DEAL TRANSACTED ON 27 JUN 2025 USD / JPY EX.RATE 0.0069177 WITH JPMORGAN	57,392.670	27 Jun 25				0.00	57,392.67	57,392.67	0.00
FX DEAL TRANSACTED ON 27 JUN 2025 USD / ZAR EX.RATE 0.0560984 WITH JPMORGAN	83,418.280	27 Jun 25				0.00	83,418.28	83,418.28	0.00
FX DEAL TRANSACTED ON 27 MAR 2025 JPY / USD EX.RATE 150.404 WITH JPMORGAN CHASE	-256,780.000	27 Mar 25				0.00	-256,780.00	-256,780.00	0.00
FX DEAL TRANSACTED ON 27 MAR 2025 USD / EUR EX.RATE 1.07978 WITH JPMORGAN CHASE	187,565.150	27 Mar 25				0.00	187,565.15	187,565.15	0.00
FX DEAL TRANSACTED ON 27 MAR 2025 USD / JPY EX.RATE 0.0066265 WITH JPMORGAN	256,780.000	27 Mar 25				0.00	256,780.00	256,780.00	0.00

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
JPMORGAN CHASE BANK, N.A.									
FX DEAL TRANSACTED ON 28 JUL 2025 GBP / USD EX.RATE 0.744879 WITH JPMORGAN CHASE	-3,008,542.500	28 Jul 25				0.00	-3,008,542.50	-3,008,542.50	0.00
FX DEAL TRANSACTED ON 28 JUL 2025 USD / GBP EX.RATE 1.342882 WITH JPMORGAN CHASE	3,009,398.560	28 Jul 25				0.00	3,009,398.56	3,009,398.56	0.00
FX DEAL TRANSACTED ON 28 MAR 2025 MXN / USD EX.RATE 20.6374507 WITH JPMORGAN	-287,971.610	28 Mar 25				0.00	-287,971.61	-287,971.61	0.00
FX DEAL TRANSACTED ON 28 MAR 2025 USD / EUR EX.RATE 1.08257 WITH JPMORGAN CHASE	16,705.830	28 Mar 25				0.00	16,705.83	16,705.83	0.00
FX DEAL TRANSACTED ON 28 MAR 2025 USD / JPY EX.RATE 0.0066414 WITH JPMORGAN	87,945.100	28 Mar 25				0.00	87,945.10	87,945.10	0.00
FX DEAL TRANSACTED ON 28 MAR 2025 USD / MXN EX.RATE 0.0489615 WITH JPMORGAN	290,977.960	28 Mar 25				0.00	290,977.96	290,977.96	0.00
FX DEAL TRANSACTED ON 28 OCT 2025 MXN / USD EX.RATE 18.511 WITH JPMORGAN CHASE	-30,759.000	28 Oct 25				0.00	-30,759.00	-30,759.00	0.00
FX DEAL TRANSACTED ON 28 OCT 2025 USD / MXN EX.RATE 0.0537663 WITH JPMORGAN	30,759.000	28 Oct 25				0.00	30,759.00	30,759.00	0.00
FX DEAL TRANSACTED ON 29 APR 2025 USD / JPY EX.RATE 0.0070754 WITH JPMORGAN	265,368.750	29 Apr 25				0.00	265,368.75	265,368.75	0.00
FX DEAL TRANSACTED ON 30 APR 2025 EUR / USD EX.RATE 0.8818731 WITH JPMORGAN	-50,976.700	30 Apr 25				0.00	-50,976.70	-50,976.70	0.00
FX DEAL TRANSACTED ON 30 MAY 2025 CAD / USD EX.RATE 1.3736944 WITH JPMORGAN	-38,672.700	30 May 25				0.00	-38,672.70	-38,672.70	0.00
FX DEAL TRANSACTED ON 30 MAY 2025 USD / CAD EX.RATE 0.7269062 WITH JPMORGAN	38,672.700	30 May 25				0.00	38,672.70	38,672.70	0.00
FX DEAL TRANSACTED ON 31 JAN 2025 USD / JPY EX.RATE 0.0064562 WITH JPMORGAN	96,547.440	31 Jan 25				0.00	96,547.44	96,547.44	0.00
Total JPMORGAN CHASE BANK, N.A.							**.000.00**	**-638,658.51**	**-638,658.51**

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 1,421,612,938.70

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
WELLS FARGO BANK NA									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANSACTED ON 26 AUG 2025 AUD / USD EX.RATE 1.5424958 WITH WELLS FARGO	21,511.000	26 Aug 25				0.00	13,945.58	14,105.84	160.26
FX DEAL TRANSACTED ON 26 AUG 2025 USD / AUD EX.RATE 0.648649 WITH WELLS FARGO	-21,511.000	26 Aug 25				0.00	-13,953.09	-14,218.77	-265.68
FX DEAL TRANSACTED ON 26 SEP 2025 AUD / USD EX.RATE 1.5316281 WITH WELLS FARGO	21,511.000	26 Sep 25				0.00	14,044.53	14,218.77	174.24
FX DEAL TRANSACTED ON 26 SEP 2025 USD / AUD EX.RATE 0.65322 WITH WELLS FARGO	-21,511.000	26 Sep 25				0.00	-14,051.42	-14,040.23	11.19
FX DEAL TRANSACTED ON 27 MAY 2025 AUD / USD EX.RATE 1.5505318 WITH WELLS FARGO	21,511.000	27 May 25				0.00	13,873.30	13,978.92	105.62
FX DEAL TRANSACTED ON 27 MAY 2025 USD / AUD EX.RATE 0.645196 WITH WELLS FARGO	-21,511.000	27 May 25				0.00	-13,878.81	-14,138.11	-259.30
FX DEAL TRANSACTED ON 28 APR 2025 AUD / USD EX.RATE 1.5698587 WITH WELLS FARGO	1,220,511.000	28 Apr 25				0.00	777,465.51	779,235.28	1,769.77
FX DEAL TRANSACTED ON 28 APR 2025 USD / AUD EX.RATE 0.637195 WITH WELLS FARGO	-1,220,511.000	28 Apr 25				0.00	-777,703.51	-793,149.10	-15,445.59
FX DEAL TRANSACTED ON 28 NOV 2025 AUD / USD EX.RATE 1.5304561 WITH WELLS FARGO	976,511.000	28 Nov 25				0.00	638,052.29	640,054.17	2,001.88
FX DEAL TRANSACTED ON 28 NOV 2025 USD / AUD EX.RATE 0.653618 WITH WELLS FARGO	-976,511.000	28 Nov 25				0.00	-638,265.17	-651,232.49	-12,967.32
FX DEAL TRANSACTED ON 29 OCT 2025 AUD / USD EX.RATE 1.5151515 WITH WELLS FARGO	9,079.000	29 Oct 25				0.00	5,992.14	5,925.86	-66.28
FX DEAL TRANSACTED ON 29 OCT 2025 USD / AUD EX.RATE 0.660197 WITH WELLS FARGO	-9,079.000	29 Oct 25				0.00	-5,993.93	-5,950.83	43.10

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5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
WELLS FARGO BANK NA									
British pound sterling - GBP									
FX DEAL TRANSACTED ON 25 NOV 2025 GBP / USD EX.RATE 0.7614986 WITH WELLS FARGO	2,241,000.000	25 Nov 25				0.00	2,942,881.20	2,969,885.28	27,004.08
FX DEAL TRANSACTED ON 25 NOV 2025 USD / GBP EX.RATE 1.313205 WITH WELLS FARGO	-2,241,000.000	25 Nov 25				0.00	-2,942,892.41	-3,014,210.37	-71,317.96
FX DEAL TRANSACTED ON 27 FEB 2025 USD / GBP EX.RATE 1.26293 WITH WELLS FARGO	-59,000.000	27 Feb 25				0.00	-74,512.87	-74,289.86	223.01
Euro - EUR									
FX DEAL TRANSACTED ON 28 OCT 2025 EUR / USD EX.RATE 0.8576329 WITH WELLS FARGO	2,466,624.940	28 Oct 25				0.00	2,876,084.68	2,842,661.92	-33,422.76
FX DEAL TRANSACTED ON 28 OCT 2025 USD / EUR EX.RATE 1.1678331 WITH WELLS FARGO	-2,466,624.940	28 Oct 25				0.00	-2,880,606.25	-2,868,684.90	11,921.35
HK offshore Chinese Yuan Renminbi - CNH									
FX DEAL TRANSACTED ON 03 NOV 2025 CNH / USD EX.RATE 7.12109 WITH WELLS FARGO	1,093,179.890	3 Nov 25				0.00	153,513.00	153,742.72	229.72
FX DEAL TRANSACTED ON 03 NOV 2025 USD / CNH EX.RATE 0.1407127 WITH WELLS FARGO	-1,090,967.770	3 Nov 25				0.00	-153,513.00	-155,125.66	-1,612.66
FX DEAL TRANSACTED ON 10 NOV 2025 CNH / USD EX.RATE 7.119788 WITH WELLS FARGO	1,029,407.430	10 Nov 25				0.00	144,584.00	144,773.88	189.88
FX DEAL TRANSACTED ON 10 NOV 2025 USD / CNH EX.RATE 0.1407276 WITH WELLS FARGO	-1,027,403.490	10 Nov 25				0.00	-144,584.00	-146,087.40	-1,503.40
FX DEAL TRANSACTED ON 10 SEP 2025 CNH / USD EX.RATE 7.116248 WITH WELLS FARGO	1,223,795.400	10 Sep 25				0.00	171,972.00	171,742.68	-229.32
FX DEAL TRANSACTED ON 10 SEP 2025 USD / CNH EX.RATE 0.1408453 WITH WELLS FARGO	-1,220,999.140	10 Sep 25				0.00	-171,972.00	-171,206.11	765.89

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5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
WELLS FARGO BANK NA									
FX DEAL TRANSACTED ON 11 JUN 2025 CNH / USD EX.RATE 7.1903 WITH WELLS FARGO BANK	516,810.000	11 Jun 25				0.00	71,876.00	71,909.00	33.00
FX DEAL TRANSACTED ON 11 JUN 2025 USD / CNH EX.RATE 0.1397458 WITH WELLS FARGO	-514,333.870	11 Jun 25				0.00	-71,876.00	-71,578.42	297.58
FX DEAL TRANSACTED ON 12 DEC 2025 CNH / USD EX.RATE 7.0516 WITH WELLS FARGO BANK	1,016,836.350	12 Dec 25				0.00	144,199.38	144,584.85	385.47
FX DEAL TRANSACTED ON 12 DEC 2025 USD / CNH EX.RATE 0.1420818 WITH WELLS FARGO	-1,014,904.080	12 Dec 25				0.00	-144,199.38	-145,573.42	-1,374.04
FX DEAL TRANSACTED ON 13 AUG 2025 CNH / USD EX.RATE 7.1755 WITH WELLS FARGO BANK	1,264,638.820	13 Aug 25				0.00	176,244.00	175,996.27	-247.73
FX DEAL TRANSACTED ON 13 AUG 2025 USD / CNH EX.RATE 0.1396406 WITH WELLS FARGO	-1,262,125.580	13 Aug 25				0.00	-176,244.00	-177,121.79	-877.79
FX DEAL TRANSACTED ON 18 AUG 2025 CNH / USD EX.RATE 7.1807 WITH WELLS FARGO BANK	2,038,112.440	18 Aug 25				0.00	283,832.00	283,638.45	-193.55
FX DEAL TRANSACTED ON 18 AUG 2025 USD / CNH EX.RATE 0.1395284 WITH WELLS FARGO	-2,034,223.940	18 Aug 25				0.00	-283,832.00	-285,475.06	-1,643.06
FX DEAL TRANSACTED ON 21 FEB 2025 CNH / USD EX.RATE 7.214013 WITH WELLS FARGO	535,690.960	21 Feb 25				0.00	74,257.00	74,018.58	-238.42
FX DEAL TRANSACTED ON 21 FEB 2025 USD / CNH EX.RATE 0.1391515 WITH WELLS FARGO	-533,641.470	21 Feb 25				0.00	-74,257.00	-74,270.05	-13.05
Japanese yen - JPY									
FX DEAL TRANSACTED ON 19 DEC 2025 USD / JPY EX.RATE 0.0063672 WITH WELLS FARGO	-16,490,670.000	19 Dec 25				0.00	-105,000.00	-105,052.84	-52.84
FX DEAL TRANSACTED ON 25 APR 2025 JPY / USD EX.RATE 142.762 WITH WELLS FARGO	206,282,667.000	25 Apr 25				0.00	1,444,941.00	1,446,126.17	1,185.17
FX DEAL TRANSACTED ON 25 APR 2025 USD / JPY EX.RATE 0.0069795 WITH WELLS FARGO	-207,027,245.000	25 Apr 25				0.00	-1,444,941.00	-1,424,140.09	20,800.91
FX DEAL TRANSACTED ON 25 JUN 2025 JPY / USD EX.RATE 145.0247 WITH WELLS FARGO	187,154,520.000	25 Jun 25				0.00	1,290,501.00	1,263,746.38	-26,754.62

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 1,421,612,938.70

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
WELLS FARGO BANK NA									
FX DEAL TRANSACTED ON 25 JUN 2025 USD / JPY EX.RATE 0.00687 WITH WELLS FARGO	-187,845,325.000	25 Jun 25				0.00	-1,290,501.00	-1,309,163.50	-18,662.50
FX DEAL TRANSACTED ON 26 AUG 2025 JPY / USD EX.RATE 147.0117 WITH WELLS FARGO	220,238,521.000	26 Aug 25				0.00	1,498,102.00	1,499,598.41	1,496.41
FX DEAL TRANSACTED ON 26 AUG 2025 USD / JPY EX.RATE 0.0067797 WITH WELLS FARGO	-220,970,045.000	26 Aug 25				0.00	-1,498,102.00	-1,500,390.73	-2,288.73
FX DEAL TRANSACTED ON 26 MAR 2025 JPY / USD EX.RATE 150.0428 WITH WELLS FARGO	125,331,501.000	26 Mar 25				0.00	835,305.00	862,155.20	26,850.20
FX DEAL TRANSACTED ON 26 MAR 2025 USD / JPY EX.RATE 0.0066423 WITH WELLS FARGO	-125,755,167.000	26 Mar 25				0.00	-835,305.00	-842,496.01	-7,191.01
FX DEAL TRANSACTED ON 27 MAY 2025 JPY / USD EX.RATE 143.4075 WITH WELLS FARGO	163,246,780.000	27 May 25				0.00	1,138,342.00	1,137,727.15	-614.85
FX DEAL TRANSACTED ON 27 MAY 2025 JPY / USD EX.RATE 143.5076 WITH WELLS FARGO	165,676,941.000	27 May 25				0.00	1,154,482.00	1,154,663.84	181.84
FX DEAL TRANSACTED ON 27 MAY 2025 USD / JPY EX.RATE 0.0069454 WITH WELLS FARGO	-166,222,318.000	27 May 25				0.00	-1,154,482.00	-1,165,286.68	-10,804.68
FX DEAL TRANSACTED ON 27 MAY 2025 USD / JPY EX.RATE 0.0069502 WITH WELLS FARGO	-163,784,646.000	27 May 25				0.00	-1,138,342.00	-1,148,197.60	-9,855.60
FX DEAL TRANSACTED ON 28 OCT 2025 JPY / USD EX.RATE 151.4283 WITH WELLS FARGO	113,783,224.000	28 Oct 25				0.00	751,400.00	733,635.67	-17,764.33
FX DEAL TRANSACTED ON 28 OCT 2025 USD / JPY EX.RATE 0.0065854 WITH WELLS FARGO	-114,100,090.000	28 Oct 25				0.00	-751,400.00	-740,308.78	11,091.22
FX DEAL TRANSACTED ON 29 JUL 2025 JPY / USD EX.RATE 148.1385 WITH WELLS FARGO	117,462,127.000	29 Jul 25				0.00	792,921.00	797,570.04	4,649.04
FX DEAL TRANSACTED ON 29 JUL 2025 JPY / USD EX.RATE 148.278 WITH WELLS FARGO	35,271,777.000	29 Jul 25				0.00	237,876.00	239,496.02	1,620.02
FX DEAL TRANSACTED ON 29 JUL 2025 USD / JPY EX.RATE 0.0067222 WITH WELLS FARGO	-35,386,433.000	29 Jul 25				0.00	-237,876.00	-238,944.14	-1,068.14
FX DEAL TRANSACTED ON 29 JUL 2025 USD / JPY EX.RATE 0.0067286 WITH WELLS FARGO	-117,843,919.000	29 Jul 25				0.00	-792,921.00	-795,731.92	-2,810.92

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 1,421,612,938.70

5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
WELLS FARGO BANK NA									
Mexican peso - MXN									
FX DEAL TRANSACTED ON 03 JUN 2025 MXN / USD EX.RATE 19.27 WITH WELLS FARGO BANK	16,529,729.310	3 Jun 25				0.00	857,796.02	870,787.80	12,991.78
FX DEAL TRANSACTED ON 03 JUN 2025 USD / MXN EX.RATE 0.0513571 WITH WELLS FARGO	-16,702,575.200	3 Jun 25				0.00	-857,796.02	-911,438.99	-53,642.97
FX DEAL TRANSACTED ON 04 SEP 2025 MXN / USD EX.RATE 18.9502 WITH WELLS FARGO	564,483.250	4 Sep 25				0.00	29,787.72	31,444.91	1,657.19
FX DEAL TRANSACTED ON 04 SEP 2025 USD / MXN EX.RATE 0.0532822 WITH WELLS FARGO	-559,055.930	4 Sep 25				0.00	-29,787.72	-30,507.00	-719.28
FX DEAL TRANSACTED ON 27 OCT 2025 MXN / USD EX.RATE 18.5492 WITH WELLS FARGO	569,072.760	27 Oct 25				0.00	30,679.10	31,568.77	889.67
FX DEAL TRANSACTED ON 27 OCT 2025 USD / MXN EX.RATE 0.0541624 WITH WELLS FARGO	-566,428.220	27 Oct 25				0.00	-30,679.10	-31,553.25	-874.15
New Zealand dollar - NZD									
FX DEAL TRANSACTED ON 28 NOV 2025 NZD / USD EX.RATE 1.7452552 WITH WELLS FARGO	975,000.000	28 Nov 25				0.00	558,657.55	560,962.63	2,305.08
FX DEAL TRANSACTED ON 28 NOV 2025 USD / NZD EX.RATE 0.57194 WITH WELLS FARGO	-975,000.000	28 Nov 25				0.00	-557,641.50	-559,796.26	-2,154.76
South African rand - ZAR									
FX DEAL TRANSACTED ON 15 AUG 2025 USD / ZAR EX.RATE 0.0569022 WITH WELLS FARGO	-13,721,410.150	15 Aug 25				0.00	-780,779.00	-790,290.00	-9,511.00
FX DEAL TRANSACTED ON 15 AUG 2025 ZAR / USD EX.RATE 17.54 WITH WELLS FARGO BANK	13,694,863.660	15 Aug 25				0.00	780,779.00	775,693.21	-5,085.79
FX DEAL TRANSACTED ON 15 OCT 2025 USD / ZAR EX.RATE 0.0576 WITH WELLS FARGO BANK	-925,780.660	15 Oct 25				0.00	-53,325.00	-53,754.14	-429.14

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 1,421,612,938.70

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
WELLS FARGO BANK NA									
FX DEAL TRANSACTED ON 15 OCT 2025 ZAR / USD EX.RATE 17.3241 WITH WELLS FARGO	923,807.630	15 Oct 25				0.00	53,325.00	53,172.61	-152.39
FX DEAL TRANSACTED ON 16 JUL 2025 USD / ZAR EX.RATE 0.0556988 WITH WELLS FARGO	-18,187,877.290	16 Jul 25				0.00	-1,013,043.40	-1,030,182.80	-17,139.40
FX DEAL TRANSACTED ON 16 JUL 2025 ZAR / USD EX.RATE 17.9175 WITH WELLS FARGO	18,151,205.120	16 Jul 25				0.00	1,013,043.40	1,032,271.56	19,228.16
FX DEAL TRANSACTED ON 28 NOV 2025 USD / ZAR EX.RATE 0.0581554 WITH WELLS FARGO	-9,122,914.830	28 Nov 25				0.00	-530,547.00	-549,632.66	-19,085.66
FX DEAL TRANSACTED ON 28 NOV 2025 ZAR / USD EX.RATE 17.1275 WITH WELLS FARGO	9,086,943.740	28 Nov 25				0.00	530,547.00	533,427.87	2,880.87
United States dollar - USD									
FX DEAL TRANSACTED ON 03 JUN 2025 MXN / USD EX.RATE 19.27 WITH WELLS FARGO BANK	-857,796.020	3 Jun 25				0.00	-857,796.02	-857,796.02	0.00
FX DEAL TRANSACTED ON 03 JUN 2025 USD / MXN EX.RATE 0.0513571 WITH WELLS FARGO	857,796.020	3 Jun 25				0.00	857,796.02	857,796.02	0.00
FX DEAL TRANSACTED ON 03 NOV 2025 CNH / USD EX.RATE 7.12109 WITH WELLS FARGO	-153,513.000	3 Nov 25				0.00	-153,513.00	-153,513.00	0.00
FX DEAL TRANSACTED ON 03 NOV 2025 USD / CNH EX.RATE 0.1407127 WITH WELLS FARGO	153,513.000	3 Nov 25				0.00	153,513.00	153,513.00	0.00
FX DEAL TRANSACTED ON 04 SEP 2025 MXN / USD EX.RATE 18.9502 WITH WELLS FARGO	-29,787.720	4 Sep 25				0.00	-29,787.72	-29,787.72	0.00
FX DEAL TRANSACTED ON 04 SEP 2025 USD / MXN EX.RATE 0.0532822 WITH WELLS FARGO	29,787.720	4 Sep 25				0.00	29,787.72	29,787.72	0.00
FX DEAL TRANSACTED ON 10 NOV 2025 CNH / USD EX.RATE 7.119788 WITH WELLS FARGO	-144,584.000	10 Nov 25				0.00	-144,584.00	-144,584.00	0.00
FX DEAL TRANSACTED ON 10 NOV 2025 USD / CNH EX.RATE 0.1407276 WITH WELLS FARGO	144,584.000	10 Nov 25				0.00	144,584.00	144,584.00	0.00
FX DEAL TRANSACTED ON 10 SEP 2025 CNH / USD EX.RATE 7.116248 WITH WELLS FARGO	-171,972.000	10 Sep 25				0.00	-171,972.00	-171,972.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 1,421,612,938.70

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
WELLS FARGO BANK NA									
FX DEAL TRANSACTED ON 10 SEP 2025 USD / CNH EX.RATE 0.1408453 WITH WELLS FARGO	171,972.000	10 Sep 25				0.00	171,972.00	171,972.00	0.00
FX DEAL TRANSACTED ON 11 JUN 2025 CNH / USD EX.RATE 7.1903 WITH WELLS FARGO BANK	-71,876.000	11 Jun 25				0.00	-71,876.00	-71,876.00	0.00
FX DEAL TRANSACTED ON 11 JUN 2025 USD / CNH EX.RATE 0.1397458 WITH WELLS FARGO	71,876.000	11 Jun 25				0.00	71,876.00	71,876.00	0.00
FX DEAL TRANSACTED ON 12 DEC 2025 CNH / USD EX.RATE 7.0516 WITH WELLS FARGO BANK	-144,199.380	12 Dec 25				0.00	-144,199.38	-144,199.38	0.00
FX DEAL TRANSACTED ON 12 DEC 2025 USD / CNH EX.RATE 0.1420818 WITH WELLS FARGO	144,199.380	12 Dec 25				0.00	144,199.38	144,199.38	0.00
FX DEAL TRANSACTED ON 13 AUG 2025 CNH / USD EX.RATE 7.1755 WITH WELLS FARGO BANK	-176,244.000	13 Aug 25				0.00	-176,244.00	-176,244.00	0.00
FX DEAL TRANSACTED ON 13 AUG 2025 USD / CNH EX.RATE 0.1396406 WITH WELLS FARGO	176,244.000	13 Aug 25				0.00	176,244.00	176,244.00	0.00
FX DEAL TRANSACTED ON 15 AUG 2025 USD / ZAR EX.RATE 0.0569022 WITH WELLS FARGO	780,779.000	15 Aug 25				0.00	780,779.00	780,779.00	0.00
FX DEAL TRANSACTED ON 15 AUG 2025 ZAR / USD EX.RATE 17.54 WITH WELLS FARGO BANK	-780,779.000	15 Aug 25				0.00	-780,779.00	-780,779.00	0.00
FX DEAL TRANSACTED ON 15 OCT 2025 USD / ZAR EX.RATE 0.0576 WITH WELLS FARGO BANK	53,325.000	15 Oct 25				0.00	53,325.00	53,325.00	0.00
FX DEAL TRANSACTED ON 15 OCT 2025 ZAR / USD EX.RATE 17.3241 WITH WELLS FARGO	-53,325.000	15 Oct 25				0.00	-53,325.00	-53,325.00	0.00
FX DEAL TRANSACTED ON 16 JUL 2025 USD / ZAR EX.RATE 0.0556988 WITH WELLS FARGO	1,013,043.400	16 Jul 25				0.00	1,013,043.40	1,013,043.40	0.00
FX DEAL TRANSACTED ON 16 JUL 2025 ZAR / USD EX.RATE 17.9175 WITH WELLS FARGO	-1,013,043.400	16 Jul 25				0.00	-1,013,043.40	-1,013,043.40	0.00
FX DEAL TRANSACTED ON 18 AUG 2025 CNH / USD EX.RATE 7.1807 WITH WELLS FARGO BANK	-283,832.000	18 Aug 25				0.00	-283,832.00	-283,832.00	0.00
FX DEAL TRANSACTED ON 18 AUG 2025 USD / CNH EX.RATE 0.1395284 WITH WELLS FARGO	283,832.000	18 Aug 25				0.00	283,832.00	283,832.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 1,421,612,938.70

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
WELLS FARGO BANK NA									
FX DEAL TRANSACTED ON 19 DEC 2025 USD / JPY EX.RATE 0.0063672 WITH WELLS FARGO	105,000.000	19 Dec 25				0.00	105,000.00	105,000.00	0.00
FX DEAL TRANSACTED ON 21 FEB 2025 CNH / USD EX.RATE 7.214013 WITH WELLS FARGO	-74,257.000	21 Feb 25				0.00	-74,257.00	-74,257.00	0.00
FX DEAL TRANSACTED ON 21 FEB 2025 USD / CNH EX.RATE 0.1391515 WITH WELLS FARGO	74,257.000	21 Feb 25				0.00	74,257.00	74,257.00	0.00
FX DEAL TRANSACTED ON 25 APR 2025 JPY / USD EX.RATE 142.762 WITH WELLS FARGO	-1,444,941.000	25 Apr 25				0.00	-1,444,941.00	-1,444,941.00	0.00
FX DEAL TRANSACTED ON 25 APR 2025 USD / JPY EX.RATE 0.0069795 WITH WELLS FARGO	1,444,941.000	25 Apr 25				0.00	1,444,941.00	1,444,941.00	0.00
FX DEAL TRANSACTED ON 25 JUN 2025 JPY / USD EX.RATE 145.0247 WITH WELLS FARGO	-1,290,501.000	25 Jun 25				0.00	-1,290,501.00	-1,290,501.00	0.00
FX DEAL TRANSACTED ON 25 JUN 2025 USD / JPY EX.RATE 0.00687 WITH WELLS FARGO	1,290,501.000	25 Jun 25				0.00	1,290,501.00	1,290,501.00	0.00
FX DEAL TRANSACTED ON 25 NOV 2025 GBP / USD EX.RATE 0.7614986 WITH WELLS FARGO	-2,942,881.200	25 Nov 25				0.00	-2,942,881.20	-2,942,881.20	0.00
FX DEAL TRANSACTED ON 25 NOV 2025 USD / GBP EX.RATE 1.313205 WITH WELLS FARGO	2,942,892.410	25 Nov 25				0.00	2,942,892.41	2,942,892.41	0.00
FX DEAL TRANSACTED ON 26 AUG 2025 AUD / USD EX.RATE 1.5424958 WITH WELLS FARGO	-13,945.580	26 Aug 25				0.00	-13,945.58	-13,945.58	0.00
FX DEAL TRANSACTED ON 26 AUG 2025 JPY / USD EX.RATE 147.0117 WITH WELLS FARGO	-1,498,102.000	26 Aug 25				0.00	-1,498,102.00	-1,498,102.00	0.00
FX DEAL TRANSACTED ON 26 AUG 2025 USD / AUD EX.RATE 0.648649 WITH WELLS FARGO	13,953.090	26 Aug 25				0.00	13,953.09	13,953.09	0.00
FX DEAL TRANSACTED ON 26 AUG 2025 USD / JPY EX.RATE 0.0067797 WITH WELLS FARGO	1,498,102.000	26 Aug 25				0.00	1,498,102.00	1,498,102.00	0.00
FX DEAL TRANSACTED ON 26 MAR 2025 JPY / USD EX.RATE 150.0428 WITH WELLS FARGO	-835,305.000	26 Mar 25				0.00	-835,305.00	-835,305.00	0.00
FX DEAL TRANSACTED ON 26 MAR 2025 USD / JPY EX.RATE 0.0066423 WITH WELLS FARGO	835,305.000	26 Mar 25				0.00	835,305.00	835,305.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 1,421,612,938.70

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
WELLS FARGO BANK NA									
FX DEAL TRANSACTED ON 26 SEP 2025 AUD / USD EX.RATE 1.5316281 WITH WELLS FARGO	-14,044.530	26 Sep 25				0.00	-14,044.53	-14,044.53	0.00
FX DEAL TRANSACTED ON 26 SEP 2025 USD / AUD EX.RATE 0.65322 WITH WELLS FARGO	14,051.420	26 Sep 25				0.00	14,051.42	14,051.42	0.00
FX DEAL TRANSACTED ON 27 FEB 2025 USD / GBP EX.RATE 1.26293 WITH WELLS FARGO	74,512.870	27 Feb 25				0.00	74,512.87	74,512.87	0.00
FX DEAL TRANSACTED ON 27 MAY 2025 AUD / USD EX.RATE 1.5505318 WITH WELLS FARGO	-13,873.300	27 May 25				0.00	-13,873.30	-13,873.30	0.00
FX DEAL TRANSACTED ON 27 MAY 2025 JPY / USD EX.RATE 143.4075 WITH WELLS FARGO	-1,138,342.000	27 May 25				0.00	-1,138,342.00	-1,138,342.00	0.00
FX DEAL TRANSACTED ON 27 MAY 2025 JPY / USD EX.RATE 143.5076 WITH WELLS FARGO	-1,154,482.000	27 May 25				0.00	-1,154,482.00	-1,154,482.00	0.00
FX DEAL TRANSACTED ON 27 MAY 2025 USD / AUD EX.RATE 0.645196 WITH WELLS FARGO	13,878.810	27 May 25				0.00	13,878.81	13,878.81	0.00
FX DEAL TRANSACTED ON 27 MAY 2025 USD / JPY EX.RATE 0.0069454 WITH WELLS FARGO	1,154,482.000	27 May 25				0.00	1,154,482.00	1,154,482.00	0.00
FX DEAL TRANSACTED ON 27 MAY 2025 USD / JPY EX.RATE 0.0069502 WITH WELLS FARGO	1,138,342.000	27 May 25				0.00	1,138,342.00	1,138,342.00	0.00
FX DEAL TRANSACTED ON 27 OCT 2025 MXN / USD EX.RATE 18.5492 WITH WELLS FARGO	-30,679.100	27 Oct 25				0.00	-30,679.10	-30,679.10	0.00
FX DEAL TRANSACTED ON 27 OCT 2025 USD / MXN EX.RATE 0.0541624 WITH WELLS FARGO	30,679.100	27 Oct 25				0.00	30,679.10	30,679.10	0.00
FX DEAL TRANSACTED ON 28 APR 2025 AUD / USD EX.RATE 1.5698587 WITH WELLS FARGO	-777,465.510	28 Apr 25				0.00	-777,465.51	-777,465.51	0.00
FX DEAL TRANSACTED ON 28 APR 2025 USD / AUD EX.RATE 0.637195 WITH WELLS FARGO	777,703.510	28 Apr 25				0.00	777,703.51	777,703.51	0.00
FX DEAL TRANSACTED ON 28 NOV 2025 AUD / USD EX.RATE 1.5304561 WITH WELLS FARGO	-638,052.290	28 Nov 25				0.00	-638,052.29	-638,052.29	0.00
FX DEAL TRANSACTED ON 28 NOV 2025 NZD / USD EX.RATE 1.7452552 WITH WELLS FARGO	-558,657.550	28 Nov 25				0.00	-558,657.55	-558,657.55	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 1,421,612,938.70

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
WELLS FARGO BANK NA									
FX DEAL TRANSACTED ON 28 NOV 2025 USD / AUD EX.RATE 0.653618 WITH WELLS FARGO	638,265.170	28 Nov 25				0.00	638,265.17	638,265.17	0.00
FX DEAL TRANSACTED ON 28 NOV 2025 USD / NZD EX.RATE 0.57194 WITH WELLS FARGO	557,641.500	28 Nov 25				0.00	557,641.50	557,641.50	0.00
FX DEAL TRANSACTED ON 28 NOV 2025 USD / ZAR EX.RATE 0.0581554 WITH WELLS FARGO	530,547.000	28 Nov 25				0.00	530,547.00	530,547.00	0.00
FX DEAL TRANSACTED ON 28 NOV 2025 ZAR / USD EX.RATE 17.1275 WITH WELLS FARGO	-530,547.000	28 Nov 25				0.00	-530,547.00	-530,547.00	0.00
FX DEAL TRANSACTED ON 28 OCT 2025 EUR / USD EX.RATE 0.8576329 WITH WELLS FARGO	-2,876,084.680	28 Oct 25				0.00	-2,876,084.68	-2,876,084.68	0.00
FX DEAL TRANSACTED ON 28 OCT 2025 JPY / USD EX.RATE 151.4283 WITH WELLS FARGO	-751,400.000	28 Oct 25				0.00	-751,400.00	-751,400.00	0.00
FX DEAL TRANSACTED ON 28 OCT 2025 USD / EUR EX.RATE 1.1678331 WITH WELLS FARGO	2,880,606.250	28 Oct 25				0.00	2,880,606.25	2,880,606.25	0.00
FX DEAL TRANSACTED ON 28 OCT 2025 USD / JPY EX.RATE 0.0065854 WITH WELLS FARGO	751,400.000	28 Oct 25				0.00	751,400.00	751,400.00	0.00
FX DEAL TRANSACTED ON 29 JUL 2025 JPY / USD EX.RATE 148.1385 WITH WELLS FARGO	-792,921.000	29 Jul 25				0.00	-792,921.00	-792,921.00	0.00
FX DEAL TRANSACTED ON 29 JUL 2025 JPY / USD EX.RATE 148.278 WITH WELLS FARGO	-237,876.000	29 Jul 25				0.00	-237,876.00	-237,876.00	0.00
FX DEAL TRANSACTED ON 29 JUL 2025 USD / JPY EX.RATE 0.0067222 WITH WELLS FARGO	237,876.000	29 Jul 25				0.00	237,876.00	237,876.00	0.00
FX DEAL TRANSACTED ON 29 JUL 2025 USD / JPY EX.RATE 0.0067286 WITH WELLS FARGO	792,921.000	29 Jul 25				0.00	792,921.00	792,921.00	0.00
FX DEAL TRANSACTED ON 29 OCT 2025 AUD / USD EX.RATE 1.5151515 WITH WELLS FARGO	-5,992.140	29 Oct 25				0.00	-5,992.14	-5,992.14	0.00
FX DEAL TRANSACTED ON 29 OCT 2025 USD / AUD EX.RATE 0.660197 WITH WELLS FARGO	5,993.930	29 Oct 25				0.00	5,993.93	5,993.93	0.00
Total WELLS FARGO BANK NA							**.000.00**	**-195,197.07**	**-195,197.07**

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 1,421,612,938.70

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	Current Value of Asset on Transaction
MFO PIMCO LONG DURATION CREDIT BOND PORT CUSIP: 72201P878	Total acquisitions	4	52,401,286.75			0.00	52,401,286.75	52,401.286.75
	Total dispositions	2		19,680,864.00		0.00	18,480,768.93	19,680.864.00
MFO PIMCO SHORT TERM FLOATING NAV II CUSIP: 72201P613	Total acquisitions	93	185,163,356.45			0.00	185,163,356.45	185,163.356.45
	Total dispositions	29		107,700,000.00		0.00	107,697,599.07	107,700.000.00
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	Total acquisitions	907	777,500,898.56			0.00	777,500,898.56	777,500.898.56
	Total dispositions	658		781,650,210.23		0.00	781,650,210.23	781,650.210.23

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 1,421,612,938.70

5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

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

THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2024-12-31 VALUE (INCLUDING ACCRUALS) OF 1,421,612,938.70

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
XPO PENSION PLAN

B Three-digit plan number (PN) ▶ 005

C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF
XPO CNW, INC.

D Employer Identification Number (EIN)
94-1444798

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**	1,392,094,566
b Actuarial value	**2b**	1,414,077,993

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	13,136	921,614,754	921,614,754
b For terminated vested participants	4,118	193,572,944	193,572,944
c For active participants	3,810	222,599,156	227,829,367
d Total	21,064	1,337,786,854	1,343,017,065

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**	5.35%
6 Target normal cost		
a Present value of current plan year accruals	**6a**	0
b Expected plan-related expenses	**6b**	4,200,000
c Target normal cost	**6c**	4,200,000

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 BK — Signature of actuary

6/22/2026 — Date

BRYAN KOZLAK FSA EA — Type or print name of actuary

2608399 — Most recent enrollment number

MERCER — Firm name

203-229-6000 — Telephone number (including area code)

601 MERRITT 7
NORWALK CT 06856 — 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	0
8	Portion elected for use to offset prior year's funding requirement (line 35 from prior year)		
9	Amount remaining (line 7 minus line 8)	0	0
10	Interest on line 9 using prior year's actual return of 1.51 %	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)		0
	b(1) Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of 5.10 %		0
	b(2) Interest on line 38b from prior year Schedule SB, using prior year's actual return		
	c Total available at beginning of current plan year to add to prefunding balance		0
	d Portion of (c) to be added to prefunding balance		
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	0

Part III Funding Percentages

14	Funding target attainment percentage	14	105.29 %
15	Adjusted funding target attainment percentage	15	105.29 %
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	107.63 %
17	If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage	17	%

Part IV Contributions and Liquidity Shortfalls

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

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

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

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

20 Quarterly contributions and liquidity shortfalls:

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

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

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

Liquidity shortfall as of end of quarter of this plan year

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

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

21 Discount rate:

a Segment rates:

1st segment:	2nd segment:	3rd segment:	
5.07 %	5.31 %	5.50%	☐ N/A, full yield curve used

b Applicable month (enter code)	**21b**	4
22 Weighted average retirement age	**22**	62

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

Part VI Miscellaneous Items

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

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

26 Demographic and benefit information

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

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

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

Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years

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

Part VIII Minimum Required Contribution For Current Year

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

a Target normal cost (line 6c)	**31a**	4,200,000
b Excess assets, if applicable, but not greater than line 31a	**31b**	4,200,000

32 Amortization installments:

	Outstanding Balance	Installment
a Net shortfall amortization installment	0	0
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**	0

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

36 Additional cash requirement (line 34 minus line 35)	**36**	0
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	**37**	0
38 Present value of excess contributions for current year (see instructions)		
a Total (excess, if any, of line 37 over line 36)	**38a**	0
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	**38b**	
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)	**39**	0
40 Unpaid minimum required contributions for all years	**40**	0

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

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