

<p style="text-align: center;"><b>Form 5500</b></p> <p style="text-align: center; font-size: small;">Department of the Treasury Internal Revenue Service</p> <hr/> <p style="text-align: center; font-size: small;">Department of Labor Employee Benefits Security Administration</p> <hr/> <p style="text-align: center; font-size: x-small;">Pension Benefit Guaranty Corporation</p>	<p><b>Annual Return/Report of Employee Benefit Plan</b></p> <p style="font-size: small;">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).</p> <p style="text-align: center;"><b>▶ Complete all entries in accordance with the instructions to the Form 5500.</b></p>	<p style="font-size: x-small;">OMB Nos. 1210-0110 1210-0089</p> <hr/> <p style="text-align: center; font-size: large;"><b>2021</b></p> <hr/> <p style="text-align: center; font-size: small;"><b>This Form is Open to Public Inspection</b></p>
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**Part I Annual Report Identification Information**  
 For calendar plan year 2021 or fiscal plan year beginning 01/01/2021 and ending 12/31/2021

**A** This return/report is for:  a multiemployer plan  a multiple-employer plan (Filers checking this box must attach a list of participating employer information in accordance with the form instructions.)

a single-employer plan  a DFE (specify) M

**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**

<p><b>1a</b> Name of plan <u>LMC BENEFIT TRUST FOR COLLECTIVELY BARGAINED EMPLOYEES</u></p>	<p><b>1b</b> Three-digit plan number (PN) ▶ <u>004</u></p>
<p><b>2a</b> 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) <u>LOCKHEED MARTIN CORPORATION</u></p> <p><u>6801 ROCKLEDGE DRIVE</u> <u>CCT 115</u> <u>BETHESDA, MD 20817</u></p>	<p><b>1c</b> Effective date of plan</p> <hr/> <p><b>2b</b> Employer Identification Number (EIN) <u>13-3507980</u></p> <p><b>2c</b> Plan Sponsor's telephone number <u>863-647-0370</u></p> <p><b>2d</b> Business code (see instructions)</p>

**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.

<b>SIGN HERE</b>		Date	
	Signature of plan administrator		Enter name of individual signing as plan administrator
<b>SIGN HERE</b>		Date	
	Signature of employer/plan sponsor		Enter name of individual signing as employer or plan sponsor
<b>SIGN HERE</b>	Filed with authorized/valid electronic signature.	10/13/2022	ROBERT MUENINGHOFF
	Signature of DFE	Date	Enter name of individual signing as DFE

<b>3a</b> Plan administrator's name and address <input checked="" type="checkbox"/> Same as Plan Sponsor	<b>3b</b> Administrator's EIN  <b>3c</b> Administrator's telephone number  <div style="background-color: #cccccc; height: 40px; width: 100%;"></div>
<b>4</b> If the name and/or EIN of the plan sponsor or the plan name has changed since the last return/report filed for this plan, enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report: <b>a</b> Sponsor's name <b>c</b> Plan Name	<b>4b</b> EIN  <b>4d</b> PN
<b>5</b> Total number of participants at the beginning of the plan year	<b>5</b>
<b>6</b> Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines <b>6a(1)</b> , <b>6a(2)</b> , <b>6b</b> , <b>6c</b> , and <b>6d</b> ).  <b>a(1)</b> Total number of active participants at the beginning of the plan year..... <b>a(2)</b> Total number of active participants at the end of the plan year ..... <b>b</b> Retired or separated participants receiving benefits..... <b>c</b> Other retired or separated participants entitled to future benefits ..... <b>d</b> Subtotal. Add lines <b>6a(2)</b> , <b>6b</b> , and <b>6c</b> ..... <b>e</b> Deceased participants whose beneficiaries are receiving or are entitled to receive benefits. .... <b>f</b> Total. Add lines <b>6d</b> and <b>6e</b> ..... <b>g</b> Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item) ..... <b>h</b> Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested .....	<div style="background-color: #cccccc; height: 20px; width: 100%;"></div> <b>6a(1)</b>  <b>6a(2)</b>  <b>6b</b>  <b>6c</b>  <b>6d</b>  <b>6e</b>  <b>6f</b>  <b>6g</b>  <b>6h</b>
<b>7</b> Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item).....	<b>7</b>

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

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

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

<b>a Pension Schedules</b> (1) <input type="checkbox"/> <b>R</b> (Retirement Plan Information)  (2) <input type="checkbox"/> <b>MB</b> (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary  (3) <input type="checkbox"/> <b>SB</b> (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary	<b>b General Schedules</b> (1) <input checked="" type="checkbox"/> <b>H</b> (Financial Information) (2) <input type="checkbox"/> <b>I</b> (Financial Information – Small Plan) (3) <input type="checkbox"/> <u>0</u> <b>A</b> (Insurance Information) (4) <input checked="" type="checkbox"/> <b>C</b> (Service Provider Information) (5) <input checked="" type="checkbox"/> <b>D</b> (DFE/Participating Plan Information) (6) <input type="checkbox"/> <b>G</b> (Financial Transaction Schedules)
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**Part III Form M-1 Compliance Information (to be completed by welfare benefit plans)**

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**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.

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**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 2021 Form M-1 annual report. If the plan was not required to file the 2021 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 \_\_\_\_\_

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<b>SCHEDULE C</b> <b>(Form 5500)</b>  <small>Department of the Treasury Internal Revenue Service</small>  <small>Department of Labor Employee Benefits Security Administration</small>  <small>Pension Benefit Guaranty Corporation</small>	<b>Service Provider Information</b>  This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).  <b>▶ File as an attachment to Form 5500.</b>	<small>OMB No. 1210-0110</small>  <b>2021</b>  <b>This Form is Open to Public Inspection.</b>
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For calendar plan year 2021 or fiscal plan year beginning **01/01/2021** and ending **12/31/2021**

<b>A</b> Name of plan <b>LMC BENEFIT TRUST FOR COLLECTIVELY BARGAINED EMPLOYEES</b>	<b>B</b> Three-digit plan number (PN) ▶	<b>004</b>
<b>C</b> Plan sponsor's name as shown on line 2a of Form 5500 <b>LOCKHEED MARTIN CORPORATION</b>	<b>D</b> Employer Identification Number (EIN) <b>13-3507980</b>	

**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

<b>BANK OF AMERICA CORPORATION</b>	<b>100 NORTH TRYON STREET CHARLOTTE, NC 28255</b>
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**(b)** Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

<b>CLSA SINGAPORE PTE LTD</b>	<b>80 RAFFLES PLACE NO. 18-01 UOB PLAZA 1 SINGAPORE, SINGAPORE 048624 SG</b>
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**(b)** Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

<b>UBS AG LONDON BRANCH</b>	<b>5 BROADGATE LONDON, UNITED KINGDOM EC2M 2QS GB</b>
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**(b)** Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

<b>PERSHING LLC</b>	<b>1 PERSHING PLAZA JERSEY CITY, NJ 07399-0002</b>
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**(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

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**(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

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

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

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

PINEBRIDGE INVESTMENTS LLC

06-1078320

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	INVESTMENT MANAGEMENT	134309	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

(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 28 68	INVESTMENT MANAGEMENT	71698	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	0	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>

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

COLUMBIA MGMT INV ADV, LLC

41-1533211

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	TRUSTEE/INVESTMENT MGMT	51280	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

**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)

HEDGESERV

4 TIMES SQUARE  
8TH FLOOR  
NEW YORK, NY 10036

(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?
13	CONTRACT ADMINISTRATOR	36000	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

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

KPMG

13-5565207

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10	ACCOUNTING	8500	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

(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 <input type="checkbox"/> No <input type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

**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.

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

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

<b>a</b> Name:	<b>b</b> EIN:
<b>c</b> Position:	
<b>d</b> Address:	<b>e</b> Telephone:

Explanation:

<b>a</b> Name:	<b>b</b> EIN:
<b>c</b> Position:	
<b>d</b> Address:	<b>e</b> Telephone:

Explanation:

<b>a</b> Name:	<b>b</b> EIN:
<b>c</b> Position:	
<b>d</b> Address:	<b>e</b> Telephone:

Explanation:

<b>a</b> Name:	<b>b</b> EIN:
<b>c</b> Position:	
<b>d</b> Address:	<b>e</b> Telephone:

Explanation:

<b>a</b> Name:	<b>b</b> EIN:
<b>c</b> Position:	
<b>d</b> Address:	<b>e</b> Telephone:

Explanation:

<p style="text-align: center;"><b>SCHEDULE D</b> <b>(Form 5500)</b></p> <p style="text-align: center; font-size: small;">Department of the Treasury Internal Revenue Service</p> <hr/> <p style="text-align: center; font-size: small;">Department of Labor Employee Benefits Security Administration</p>	<p><b>DFE/Participating Plan Information</b></p> <p>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).</p> <p>▶ <b>File as an attachment to Form 5500.</b></p>	<p>OMB No. 1210-0110</p> <hr/> <p style="font-size: large;"><b>2021</b></p> <hr/> <p><b>This Form is Open to Public Inspection.</b></p>
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For calendar plan year 2021 or fiscal plan year beginning 01/01/2021 and ending 12/31/2021

<p><b>A</b> Name of plan <u>LMC BENEFIT TRUST FOR COLLECTIVELY BARGAINED EMPLOYEES</u></p>	<p><b>B</b> Three-digit plan number (PN) ▶</p>	<p><u>004</u></p>
<p><b>C</b> Plan or DFE sponsor's name as shown on line 2a of Form 5500 <u>LOCKHEED MARTIN CORPORATION</u></p>	<p><b>D</b> Employer Identification Number (EIN) <u>13-3507980</u></p>	

**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)

<p><b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: <u>NT COMMON AGGREGATE BOND INDEX FUND</u></p>		
<p><b>b</b> Name of sponsor of entity listed in (a): <u>NORTHERN TRUST INVESTMENTS, INC.</u></p>		
<p><b>c</b> EIN-PN <u>27-6124985-001</u></p>	<p><b>d</b> Entity code <u>C</u></p>	<p><b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>54971900</u></p>
<p><b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE:</p>		
<p><b>b</b> Name of sponsor of entity listed in (a):</p>		
<p><b>c</b> EIN-PN</p>	<p><b>d</b> Entity code</p>	<p><b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)</p>
<p><b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE:</p>		
<p><b>b</b> Name of sponsor of entity listed in (a):</p>		
<p><b>c</b> EIN-PN</p>	<p><b>d</b> Entity code</p>	<p><b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)</p>
<p><b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE:</p>		
<p><b>b</b> Name of sponsor of entity listed in (a):</p>		
<p><b>c</b> EIN-PN</p>	<p><b>d</b> Entity code</p>	<p><b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)</p>
<p><b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE:</p>		
<p><b>b</b> Name of sponsor of entity listed in (a):</p>		
<p><b>c</b> EIN-PN</p>	<p><b>d</b> Entity code</p>	<p><b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)</p>
<p><b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE:</p>		
<p><b>b</b> Name of sponsor of entity listed in (a):</p>		
<p><b>c</b> EIN-PN</p>	<p><b>d</b> Entity code</p>	<p><b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)</p>

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

<b>c</b> EIN-PN	<b>d</b> Entity code	<b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
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**Part II** Information on Participating Plans (to be completed by DFEs)  
(Complete as many entries as needed to report all participating plans)

<b>a</b> Plan name	LOCKHEED MARTIN CORPORATION GROUP INSURANCE PLAN FOR RETIRED EMPLOYEES	
<b>b</b> Name of plan sponsor	LOCKHEED MARTIN CORPORATION	<b>c</b> EIN-PN 52-1893632-591

<b>a</b> Plan name		
<b>b</b> Name of plan sponsor		<b>c</b> EIN-PN

<b>a</b> Plan name		
<b>b</b> Name of plan sponsor		<b>c</b> EIN-PN

<b>a</b> Plan name		
<b>b</b> Name of plan sponsor		<b>c</b> EIN-PN

<b>a</b> Plan name		
<b>b</b> Name of plan sponsor		<b>c</b> EIN-PN

<b>a</b> Plan name		
<b>b</b> Name of plan sponsor		<b>c</b> EIN-PN

<b>a</b> Plan name		
<b>b</b> Name of plan sponsor		<b>c</b> EIN-PN

<b>a</b> Plan name		
<b>b</b> Name of plan sponsor		<b>c</b> EIN-PN

<b>a</b> Plan name		
<b>b</b> Name of plan sponsor		<b>c</b> EIN-PN

<b>a</b> Plan name		
<b>b</b> Name of plan sponsor		<b>c</b> EIN-PN

<b>a</b> Plan name		
<b>b</b> Name of plan sponsor		<b>c</b> EIN-PN

<b>a</b> Plan name		
<b>b</b> Name of plan sponsor		<b>c</b> 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

**2021**

**This Form is Open to Public Inspection**

For calendar plan year 2021 or fiscal plan year beginning 01/01/2021 and ending 12/31/2021

<b>A</b> Name of plan <u>LMC BENEFIT TRUST FOR COLLECTIVELY BARGAINED EMPLOYEES</u>		<b>B</b> Three-digit plan number (PN) ►	<u>004</u>
<b>C</b> Plan sponsor's name as shown on line 2a of Form 5500 <u>LOCKHEED MARTIN CORPORATION</u>		<b>D</b> Employer Identification Number (EIN) <u>13-3507980</u>	

**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
<b>a</b> Total noninterest-bearing cash.....	<b>1a</b>	-39795	134062
<b>b</b> Receivables (less allowance for doubtful accounts):			
<b>(1)</b> Employer contributions .....	<b>1b(1)</b>		
<b>(2)</b> Participant contributions.....	<b>1b(2)</b>		
<b>(3)</b> Other .....	<b>1b(3)</b>	1527076	1599143
<b>c</b> General investments:			
<b>(1)</b> Interest-bearing cash (include money market accounts & certificates of deposit) .....	<b>1c(1)</b>	3801009	6664041
<b>(2)</b> U.S. Government securities .....	<b>1c(2)</b>	3206088	2270991
<b>(3)</b> Corporate debt instruments (other than employer securities):			
<b>(A)</b> Preferred .....	<b>1c(3)(A)</b>	2615721	1633176
<b>(B)</b> All other .....	<b>1c(3)(B)</b>	91879513	106581178
<b>(4)</b> Corporate stocks (other than employer securities):			
<b>(A)</b> Preferred .....	<b>1c(4)(A)</b>	1437865	3953855
<b>(B)</b> Common .....	<b>1c(4)(B)</b>	227044274	217320119
<b>(5)</b> Partnership/joint venture interests .....	<b>1c(5)</b>	34484887	35438791
<b>(6)</b> Real estate (other than employer real property) .....	<b>1c(6)</b>		
<b>(7)</b> Loans (other than to participants) .....	<b>1c(7)</b>		
<b>(8)</b> Participant loans .....	<b>1c(8)</b>		
<b>(9)</b> Value of interest in common/collective trusts .....	<b>1c(9)</b>	55885392	54971900
<b>(10)</b> Value of interest in pooled separate accounts .....	<b>1c(10)</b>		
<b>(11)</b> Value of interest in master trust investment accounts .....	<b>1c(11)</b>		
<b>(12)</b> Value of interest in 103-12 investment entities .....	<b>1c(12)</b>		
<b>(13)</b> Value of interest in registered investment companies (e.g., mutual funds) .....	<b>1c(13)</b>	351303157	376182671
<b>(14)</b> Value of funds held in insurance company general account (unallocated contracts).....	<b>1c(14)</b>		
<b>(15)</b> Other.....	<b>1c(15)</b>	6696032	7728818

		(a) Beginning of Year	(b) End of Year
<b>1d</b>	Employer-related investments:		
(1)	Employer securities.....	<b>1d(1)</b>	
(2)	Employer real property.....	<b>1d(2)</b>	
<b>e</b>	Buildings and other property used in plan operation.....	<b>1e</b>	
<b>f</b>	Total assets (add all amounts in lines 1a through 1e).....	<b>1f</b>	779841219 814478745
<b>Liabilities</b>			
<b>g</b>	Benefit claims payable.....	<b>1g</b>	
<b>h</b>	Operating payables.....	<b>1h</b>	
<b>i</b>	Acquisition indebtedness.....	<b>1i</b>	
<b>j</b>	Other liabilities.....	<b>1j</b>	122265 109333
<b>k</b>	Total liabilities (add all amounts in lines 1g through 1j).....	<b>1k</b>	122265 109333
<b>Net Assets</b>			
<b>l</b>	Net assets (subtract line 1k from line 1f).....	<b>1l</b>	779718954 814369412

**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.

		(a) Amount	(b) Total
<b>Income</b>			
<b>a</b>	<b>Contributions:</b>		
(1)	Received or receivable in cash from: <b>(A)</b> Employers.....	<b>2a(1)(A)</b>	
	<b>(B)</b> Participants.....	<b>2a(1)(B)</b>	
	<b>(C)</b> Others (including rollovers).....	<b>2a(1)(C)</b>	
(2)	Noncash contributions.....	<b>2a(2)</b>	
(3)	Total contributions. Add lines <b>2a(1)(A)</b> , <b>(B)</b> , <b>(C)</b> , and line <b>2a(2)</b> .....	<b>2a(3)</b>	0
<b>b</b>	<b>Earnings on investments:</b>		
(1)	Interest:		
	<b>(A)</b> Interest-bearing cash (including money market accounts and certificates of deposit).....	<b>2b(1)(A)</b>	
	<b>(B)</b> U.S. Government securities.....	<b>2b(1)(B)</b>	
	<b>(C)</b> Corporate debt instruments.....	<b>2b(1)(C)</b>	
	<b>(D)</b> Loans (other than to participants).....	<b>2b(1)(D)</b>	
	<b>(E)</b> Participant loans.....	<b>2b(1)(E)</b>	
	<b>(F)</b> Other.....	<b>2b(1)(F)</b>	
	<b>(G)</b> Total interest. Add lines <b>2b(1)(A)</b> through <b>(F)</b> .....	<b>2b(1)(G)</b>	3689749
(2)	Dividends: <b>(A)</b> Preferred stock.....	<b>2b(2)(A)</b>	
	<b>(B)</b> Common stock.....	<b>2b(2)(B)</b>	
	<b>(C)</b> Registered investment company shares (e.g. mutual funds).....	<b>2b(2)(C)</b>	
	<b>(D)</b> Total dividends. Add lines <b>2b(2)(A)</b> , <b>(B)</b> , and <b>(C)</b> .....	<b>2b(2)(D)</b>	
(3)	Rents.....	<b>2b(3)</b>	8444478
(4)	Net gain (loss) on sale of assets: <b>(A)</b> Aggregate proceeds.....	<b>2b(4)(A)</b>	
	<b>(B)</b> Aggregate carrying amount (see instructions).....	<b>2b(4)(B)</b>	
	<b>(C)</b> Subtract line <b>2b(4)(B)</b> from line <b>2b(4)(A)</b> and enter result.....	<b>2b(4)(C)</b>	
(5)	Unrealized appreciation (depreciation) of assets: <b>(A)</b> Real estate.....	<b>2b(5)(A)</b>	
	<b>(B)</b> Other.....	<b>2b(5)(B)</b>	
	<b>(C)</b> Total unrealized appreciation of assets. Add lines <b>2b(5)(A)</b> and <b>(B)</b> .....	<b>2b(5)(C)</b>	

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts.....	2b(6)		-913493
(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)		33006267
<b>c</b> Other income.....	2c		275805
<b>d</b> Total income. Add all <b>income</b> amounts in column (b) and enter total.....	2d		79946730
<b>Expenses</b>			
<b>e</b> Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers.....	2e(1)		
(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)		0
<b>f</b> Corrective distributions (see instructions).....	2f		
<b>g</b> Certain deemed distributions of participant loans (see instructions).....	2g		
<b>h</b> Interest expense.....	2h		
<b>i</b> Administrative expenses: (1) Professional fees.....	2i(1)	79662	
(2) Contract administrator fees.....	2i(2)	36000	
(3) Investment advisory and management fees.....	2i(3)	185588	
(4) Other.....	2i(4)	721	
(5) Total administrative expenses. Add lines 2i(1) through (4).....	2i(5)		301971
<b>j</b> Total expenses. Add all <b>expense</b> amounts in column (b) and enter total.....	2j		301971
<b>Net Income and Reconciliation</b>			
<b>k</b> Net income (loss). Subtract line 2j from line 2d.....	2k		79644759
<b>l</b> Transfers of assets:			
(1) To this plan.....	2l(1)		12733686
(2) From this plan.....	2l(2)		57727987

**Part III Accountant's Opinion**

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

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

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

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

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

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

(1) Name:

(2) EIN:

**d** The opinion of an independent qualified public accountant is **not attached** because:

- (1)  This form is filed for a CCT, PSA, 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.

During the plan year:

**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.).....

	Yes	No	Amount
<b>4a</b>			



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

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

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

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

**5c** Was the plan a defined benefit plan covered under the PBGC insurance program at any time during this plan year? (See ERISA section 4021 and instructions.) .....  Yes  No  Not determined  
 If "Yes" is checked, enter the My PAA confirmation number from the PBGC premium filing for this plan year \_\_\_\_\_.

# LMC Benefit Trust for Collectively Bargained Employees

EIN: 13-3507980 / PN: 004

Plan Year: 2021

**Schedule H, line 4j – Schedule of Reportable Transactions**

◆ 5% Report - Part A

*Single Transaction in Excess of 5%*

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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
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THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 779,718,953.52

## ◆ 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
<b><i>NORTHERN TRUST COMPANY, CHICAGO</i></b>									
<b>Cash and Cash Equivalents</b>									
<b>British pound sterling - GBP</b>									
FX DEAL TRANSACTED ON 06 JUL 2021 GBP / USD EX.RATE 0.7237964 WITH NORTHERN	572,200.190	6 Jul 21				0.00	790,554.07	790,554.07	0.00
FX DEAL TRANSACTED ON 07 APR 2021 GBP / USD EX.RATE 0.7271146 WITH NORTHERN	198,880.030	7 Apr 21				0.00	273,519.51	273,519.51	0.00
FX DEAL TRANSACTED ON 12 FEB 2021 USD / GBP EX.RATE 1.380604 WITH NORTHERN TRUST	-185.340	12 Feb 21				0.00	-255.88	-255.88	0.00
FX DEAL TRANSACTED ON 12 FEB 2021 USD / GBP EX.RATE 1.380604 WITH NORTHERN TRUST	-193.170	12 Feb 21				0.00	-266.69	-266.69	0.00
FX DEAL TRANSACTED ON 12 FEB 2021 USD / GBP EX.RATE 1.380604 WITH NORTHERN TRUST	-115.360	12 Feb 21				0.00	-159.27	-159.27	0.00
FX DEAL TRANSACTED ON 12 FEB 2021 USD / GBP EX.RATE 1.380604 WITH NORTHERN TRUST	-388.320	12 Feb 21				0.00	-536.12	-536.12	0.00
FX DEAL TRANSACTED ON 13 DEC 2021 GBP / USD EX.RATE 0.7563398 WITH NORTHERN	460,478.060	13 Dec 21				0.00	608,824.29	608,824.29	0.00
FX DEAL TRANSACTED ON 13 JUL 2021 USD / GBP EX.RATE 1.382893 WITH NORTHERN TRUST	-891,038.070	13 Jul 21				0.00	-1,232,210.31	-1,232,210.31	0.00
FX DEAL TRANSACTED ON 14 JUL 2021 USD / GBP EX.RATE 1.384691 WITH NORTHERN TRUST	-805,445.220	14 Jul 21				0.00	-1,115,292.75	-1,115,292.75	0.00
FX DEAL TRANSACTED ON 17 MAR 2021 GBP / USD EX.RATE 0.7169286 WITH NORTHERN	377,823.620	17 Mar 21				0.00	527,003.12	527,003.12	0.00
FX DEAL TRANSACTED ON 18 FEB 2021 GBP / USD EX.RATE 0.7151961 WITH NORTHERN	365,831.380	18 Feb 21				0.00	511,512.02	511,512.02	0.00
FX DEAL TRANSACTED ON 18 JUN 2021 USD / GBP EX.RATE 1.380295 WITH NORTHERN TRUST	-9.130	18 Jun 21				0.00	-12.60	-12.60	0.00
FX DEAL TRANSACTED ON 18 MAR 2021 GBP / USD EX.RATE 0.7168382 WITH NORTHERN	329,153.620	18 Mar 21				0.00	459,174.24	459,174.24	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 779,718,953.52

## ◆ 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
<b><i>NORTHERN TRUST COMPANY, CHICAGO</i></b>									
FX DEAL TRANSACTED ON 20 JUL 2021 USD / GBP EX.RATE 1.36121 WITH NORTHERN TRUST	-728,772.360	20 Jul 21				0.00	-992,012.22	-992,012.22	0.00
FX DEAL TRANSACTED ON 22 FEB 2021 GBP / USD EX.RATE 0.7098744 WITH NORTHERN	384,470.810	22 Feb 21				0.00	541,604.03	541,604.03	0.00
FX DEAL TRANSACTED ON 23 APR 2021 GBP / USD EX.RATE 0.7197263 WITH NORTHERN	245,135.870	23 Apr 21				0.00	340,595.95	340,595.95	0.00
FX DEAL TRANSACTED ON 23 FEB 2021 GBP / USD EX.RATE 0.7085525 WITH NORTHERN	835,787.120	23 Feb 21				0.00	1,179,569.76	1,179,569.76	0.00
FX DEAL TRANSACTED ON 25 OCT 2021 USD / GBP EX.RATE 1.375798 WITH NORTHERN TRUST	-484,158.690	25 Oct 21				0.00	-666,104.56	-666,104.56	0.00
FX DEAL TRANSACTED ON 26 MAR 2021 USD / GBP EX.RATE 1.379503 WITH NORTHERN TRUST	-9.270	26 Mar 21				0.00	-12.79	-12.79	0.00
FX DEAL TRANSACTED ON 26 NOV 2021 USD / GBP EX.RATE 1.332333 WITH NORTHERN TRUST	-457,536.980	26 Nov 21				0.00	-609,591.62	-609,591.62	0.00
FX DEAL TRANSACTED ON 27 JUL 2021 USD / GBP EX.RATE 1.382905 WITH NORTHERN TRUST	-2,496.620	27 Jul 21				0.00	-3,452.59	-3,452.59	0.00
FX DEAL TRANSACTED ON 30 SEP 2021 USD / GBP EX.RATE 1.346622 WITH NORTHERN TRUST	-95,926.090	30 Sep 21				0.00	-129,176.18	-129,176.18	0.00
FX DEAL TRANSACTED ON 30 SEP 2021 USD / GBP EX.RATE 1.348378 WITH NORTHERN TRUST	-49,060.300	30 Sep 21				0.00	-66,151.83	-66,151.83	0.00
FX DEAL TRANSACTED ON 31 MAR 2021 USD / GBP EX.RATE 1.376898 WITH NORTHERN TRUST	-228,727.740	31 Mar 21				0.00	-314,934.77	-314,934.77	0.00
FX DEAL TRANSACTED ON 31 MAR 2021 USD / GBP EX.RATE 1.376898 WITH NORTHERN TRUST	-343,582.850	31 Mar 21				0.00	-473,078.54	-473,078.54	0.00
FX DEAL TRANSACTED ON 31 MAR 2021 USD / GBP EX.RATE 1.377097 WITH NORTHERN TRUST	-328,353.230	31 Mar 21				0.00	-452,174.25	-452,174.25	0.00
<b>Canadian dollar - CAD</b>									
FX DEAL TRANSACTED ON 02 JUN 2021 USD / CAD EX.RATE 0.8279064 WITH NORTHERN	-5.680	2 Jun 21				0.00	-4.70	-4.70	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 779,718,953.52

## ◆ 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
<b><i>NORTHERN TRUST COMPANY, CHICAGO</i></b>									
FX DEAL TRANSACTED ON 02 MAR 2021 USD / CAD EX.RATE 0.7898358 WITH NORTHERN	-5.680	2 Mar 21				0.00	-4.49	-4.49	0.00
FX DEAL TRANSACTED ON 15 FEB 2021 USD / CAD EX.RATE 0.7905345 WITH NORTHERN	-1.610	15 Feb 21				0.00	-1.27	-1.27	0.00
FX DEAL TRANSACTED ON 16 APR 2021 USD / CAD EX.RATE 0.8002881 WITH NORTHERN	-1.610	16 Apr 21				0.00	-1.29	-1.29	0.00
FX DEAL TRANSACTED ON 16 JUL 2021 USD / CAD EX.RATE 0.7939614 WITH NORTHERN	-1.610	16 Jul 21				0.00	-1.28	-1.28	0.00
FX DEAL TRANSACTED ON 16 JUN 2021 USD / CAD EX.RATE 0.8204293 WITH NORTHERN	-1.610	16 Jun 21				0.00	-1.32	-1.32	0.00
FX DEAL TRANSACTED ON 16 MAR 2021 USD / CAD EX.RATE 0.8016051 WITH NORTHERN	-1.610	16 Mar 21				0.00	-1.29	-1.29	0.00
FX DEAL TRANSACTED ON 17 MAY 2021 USD / CAD EX.RATE 0.8260155 WITH NORTHERN	-1.610	17 May 21				0.00	-1.33	-1.33	0.00
FX DEAL TRANSACTED ON 18 JAN 2021 USD / CAD EX.RATE 0.7819085 WITH NORTHERN	-1.610	18 Jan 21				0.00	-1.26	-1.26	0.00
FX DEAL TRANSACTED ON 28 JUL 2021 USD / CAD EX.RATE 0.7952963 WITH NORTHERN	-756.680	28 Jul 21				0.00	-601.78	-601.78	0.00
<b>Danish krone - DKK</b>									
FX DEAL TRANSACTED ON 25 MAR 2021 USD / DKK EX.RATE 0.1581772 WITH NORTHERN	-7,564,602.890	25 Mar 21				0.00	-1,196,548.02	-1,196,548.02	0.00
FX DEAL TRANSACTED ON 26 MAR 2021 USD / DKK EX.RATE 0.1583971 WITH NORTHERN	-7,533,209.650	26 Mar 21				0.00	-1,193,238.54	-1,193,238.54	0.00
<b>Euro - EUR</b>									
FX DEAL TRANSACTED ON 01 DEC 2021 EUR / USD EX.RATE 0.8824521 WITH NORTHERN	217,477.630	1 Dec 21				0.00	246,446.96	246,446.96	0.00
FX DEAL TRANSACTED ON 02 JUN 2021 USD / EUR EX.RATE 1.219975 WITH NORTHERN TRUST	-57.120	2 Jun 21				0.00	-69.68	-69.68	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 779,718,953.52

## ◆ 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
<b><i>NORTHERN TRUST COMPANY, CHICAGO</i></b>									
FX DEAL TRANSACTED ON 02 NOV 2021 EUR / USD EX.RATE 0.8627934 WITH NORTHERN	398,501.560	2 Nov 21				0.00	461,873.67	461,873.67	0.00
FX DEAL TRANSACTED ON 03 DEC 2021 EUR / USD EX.RATE 0.8833103 WITH NORTHERN	287,375.070	3 Dec 21				0.00	325,338.75	325,338.75	0.00
FX DEAL TRANSACTED ON 03 NOV 2021 EUR / USD EX.RATE 0.8626438 WITH NORTHERN	396,259.510	3 Nov 21				0.00	459,354.72	459,354.72	0.00
FX DEAL TRANSACTED ON 04 NOV 2021 EUR / USD EX.RATE 0.86466 WITH NORTHERN TRUST	397,154.390	4 Nov 21				0.00	459,318.58	459,318.58	0.00
FX DEAL TRANSACTED ON 06 DEC 2021 EUR / USD EX.RATE 0.885738 WITH NORTHERN TRUST	444,914.470	6 Dec 21				0.00	502,309.33	502,309.33	0.00
FX DEAL TRANSACTED ON 06 JUL 2021 USD / EUR EX.RATE 1.181454 WITH NORTHERN TRUST	-1,314,670.140	6 Jul 21				0.00	-1,553,222.30	-1,553,222.30	0.00
FX DEAL TRANSACTED ON 07 JUN 2021 EUR / USD EX.RATE 0.8195163 WITH NORTHERN	470,959.910	7 Jun 21				0.00	574,680.35	574,680.35	0.00
FX DEAL TRANSACTED ON 08 FEB 2021 EUR / USD EX.RATE 0.8302641 WITH NORTHERN	478,547.220	8 Feb 21				0.00	576,379.50	576,379.50	0.00
FX DEAL TRANSACTED ON 08 FEB 2021 USD / EUR EX.RATE 1.204436 WITH NORTHERN TRUST	-465,055.820	8 Feb 21				0.00	-560,129.97	-560,129.97	0.00
FX DEAL TRANSACTED ON 08 JUN 2021 EUR / USD EX.RATE 0.8220656 WITH NORTHERN	470,495.230	8 Jun 21				0.00	572,332.98	572,332.98	0.00
FX DEAL TRANSACTED ON 08 MAR 2021 EUR / USD EX.RATE 0.8424252 WITH NORTHERN	750,277.730	8 Mar 21				0.00	890,616.43	890,616.43	0.00
FX DEAL TRANSACTED ON 08 MAR 2021 USD / EUR EX.RATE 1.187049 WITH NORTHERN TRUST	-750,177.790	8 Mar 21				0.00	-890,497.80	-890,497.80	0.00
FX DEAL TRANSACTED ON 08 NOV 2021 EUR / USD EX.RATE 0.8624563 WITH NORTHERN	535,926.780	8 Nov 21				0.00	621,395.85	621,395.85	0.00
FX DEAL TRANSACTED ON 10 FEB 2021 EUR / USD EX.RATE 0.8241509 WITH NORTHERN	90,587.480	10 Feb 21				0.00	109,916.13	109,916.13	0.00
FX DEAL TRANSACTED ON 10 SEP 2021 USD / EUR EX.RATE 1.184647 WITH NORTHERN TRUST	-27,631.030	10 Sep 21				0.00	-32,733.02	-32,652.97	80.05

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 779,718,953.52

## ◆ 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
<b><i>NORTHERN TRUST COMPANY, CHICAGO</i></b>									
FX DEAL TRANSACTED ON 11 MAY 2021 USD / EUR EX.RATE 1.215327 WITH NORTHERN TRUST	-1,124.110	11 May 21				0.00	-1,366.16	-1,366.92	-0.76
FX DEAL TRANSACTED ON 13 AUG 2021 USD / EUR EX.RATE 1.178956 WITH NORTHERN TRUST	-483,657.170	13 Aug 21				0.00	-570,210.52	-570,210.52	0.00
FX DEAL TRANSACTED ON 13 JUL 2021 USD / EUR EX.RATE 1.178257 WITH NORTHERN TRUST	-33.000	13 Jul 21				0.00	-38.88	-39.02	-0.14
FX DEAL TRANSACTED ON 14 JUL 2021 USD / EUR EX.RATE 1.182745 WITH NORTHERN TRUST	-1,350.010	14 Jul 21				0.00	-1,596.72	-1,596.32	0.40
FX DEAL TRANSACTED ON 14 JUL 2021 USD / EUR EX.RATE 1.182745 WITH NORTHERN TRUST	-172.130	14 Jul 21				0.00	-203.59	-203.54	0.05
FX DEAL TRANSACTED ON 14 JUL 2021 USD / EUR EX.RATE 1.182745 WITH NORTHERN TRUST	-5,092.860	14 Jul 21				0.00	-6,023.55	-6,022.05	1.50
FX DEAL TRANSACTED ON 14 JUN 2021 USD / EUR EX.RATE 1.21113 WITH NORTHERN TRUST	-20,033.990	14 Jun 21				0.00	-24,263.77	-24,262.17	1.60
FX DEAL TRANSACTED ON 15 JUL 2021 EUR / USD EX.RATE 0.8463502 WITH NORTHERN	781,192.640	15 Jul 21				0.00	923,013.48	923,013.48	0.00
FX DEAL TRANSACTED ON 15 JUL 2021 USD / EUR EX.RATE 1.179628 WITH NORTHERN TRUST	-766,608.730	15 Jul 21				0.00	-904,313.12	-904,313.12	0.00
FX DEAL TRANSACTED ON 15 JUN 2021 EUR / USD EX.RATE 0.8238793 WITH NORTHERN	470,310.800	15 Jun 21				0.00	570,849.14	570,849.14	0.00
FX DEAL TRANSACTED ON 15 MAR 2021 EUR / USD EX.RATE 0.8383965 WITH NORTHERN	635,539.860	15 Mar 21				0.00	758,042.07	758,042.07	0.00
FX DEAL TRANSACTED ON 15 MAR 2021 USD / EUR EX.RATE 1.192753 WITH NORTHERN TRUST	-308,643.230	15 Mar 21				0.00	-368,135.14	-368,135.14	0.00
FX DEAL TRANSACTED ON 16 APR 2021 USD / EUR EX.RATE 1.199359 WITH NORTHERN TRUST	-780.000	16 Apr 21				0.00	-935.50	-933.66	1.84
FX DEAL TRANSACTED ON 16 FEB 2021 EUR / USD EX.RATE 0.8248314 WITH NORTHERN	416,471.070	16 Feb 21				0.00	504,916.61	504,916.61	0.00
FX DEAL TRANSACTED ON 16 FEB 2021 USD / EUR EX.RATE 1.212369 WITH NORTHERN TRUST	-418,597.800	16 Feb 21				0.00	-507,495.00	-507,495.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 779,718,953.52



## ◆ 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
<b><i>NORTHERN TRUST COMPANY, CHICAGO</i></b>									
FX DEAL TRANSACTED ON 16 JUL 2021 EUR / USD EX.RATE 0.8456338 WITH NORTHERN	498,365.930	16 Jul 21				0.00	589,340.14	589,340.14	0.00
FX DEAL TRANSACTED ON 16 JUL 2021 USD / EUR EX.RATE 1.182545 WITH NORTHERN TRUST	-1,017,105.530	16 Jul 21				0.00	-1,202,773.06	-1,202,773.06	0.00
FX DEAL TRANSACTED ON 16 NOV 2021 EUR / USD EX.RATE 0.8816733 WITH NORTHERN	273,500.760	16 Nov 21				0.00	310,206.48	310,206.48	0.00
FX DEAL TRANSACTED ON 17 FEB 2021 EUR / USD EX.RATE 0.8301766 WITH NORTHERN	558,284.020	17 Feb 21				0.00	672,488.27	672,488.27	0.00
FX DEAL TRANSACTED ON 18 FEB 2021 EUR / USD EX.RATE 0.8282719 WITH NORTHERN	340,686.260	18 Feb 21				0.00	411,321.76	411,321.76	0.00
FX DEAL TRANSACTED ON 18 FEB 2021 EUR / USD EX.RATE 0.8282719 WITH NORTHERN	453,246.640	18 Feb 21				0.00	547,219.63	547,219.63	0.00
FX DEAL TRANSACTED ON 18 FEB 2021 EUR / USD EX.RATE 0.8282719 WITH NORTHERN	351,299.160	18 Feb 21				0.00	424,135.07	424,135.07	0.00
FX DEAL TRANSACTED ON 18 FEB 2021 USD / EUR EX.RATE 1.207333 WITH NORTHERN TRUST	-343,442.990	18 Feb 21				0.00	-414,650.06	-414,650.06	0.00
FX DEAL TRANSACTED ON 18 FEB 2021 USD / EUR EX.RATE 1.207333 WITH NORTHERN TRUST	-410,928.930	18 Feb 21				0.00	-496,128.06	-496,128.06	0.00
FX DEAL TRANSACTED ON 18 FEB 2021 USD / EUR EX.RATE 1.207333 WITH NORTHERN TRUST	-348,133.020	18 Feb 21				0.00	-420,312.48	-420,312.48	0.00
FX DEAL TRANSACTED ON 18 FEB 2021 USD / EUR EX.RATE 1.207333 WITH NORTHERN TRUST	-433,146.900	18 Feb 21				0.00	-522,952.55	-522,952.55	0.00
FX DEAL TRANSACTED ON 18 JAN 2021 USD / EUR EX.RATE 1.207565 WITH NORTHERN TRUST	-1,293.600	18 Jan 21				0.00	-1,562.11	-1,562.02	0.09
FX DEAL TRANSACTED ON 18 JUN 2021 EUR / USD EX.RATE 0.8420705 WITH NORTHERN	396,311.900	18 Jun 21				0.00	470,639.80	470,639.80	0.00
FX DEAL TRANSACTED ON 19 MAR 2021 USD / EUR EX.RATE 1.190952 WITH NORTHERN TRUST	-23,567.900	19 Mar 21				0.00	-28,068.24	-28,104.72	-36.48
FX DEAL TRANSACTED ON 20 AUG 2021 EUR / USD EX.RATE 0.8555315 WITH NORTHERN	289,506.410	20 Aug 21				0.00	338,393.62	338,393.62	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 779,718,953.52

## ◆ 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
<b><i>NORTHERN TRUST COMPANY, CHICAGO</i></b>									
FX DEAL TRANSACTED ON 20 AUG 2021 USD / EUR EX.RATE 1.168864 WITH NORTHERN TRUST	-770,466.310	20 Aug 21				0.00	-900,570.33	-900,570.33	0.00
FX DEAL TRANSACTED ON 20 JUL 2021 EUR / USD EX.RATE 0.847786 WITH NORTHERN TRUST	402,666.290	20 Jul 21				0.00	474,962.20	474,962.20	0.00
FX DEAL TRANSACTED ON 21 JUN 2021 EUR / USD EX.RATE 0.838185 WITH NORTHERN TRUST	553,442.260	21 Jun 21				0.00	660,286.50	660,286.50	0.00
FX DEAL TRANSACTED ON 21 JUN 2021 EUR / USD EX.RATE 0.838185 WITH NORTHERN TRUST	569,602.360	21 Jun 21				0.00	679,566.37	679,566.37	0.00
FX DEAL TRANSACTED ON 21 JUN 2021 USD / EUR EX.RATE 1.193054 WITH NORTHERN TRUST	-94,784.890	21 Jun 21				0.00	-113,083.49	-113,083.49	0.00
FX DEAL TRANSACTED ON 21 JUN 2021 USD / EUR EX.RATE 1.193054 WITH NORTHERN TRUST	-576,572.840	21 Jun 21				0.00	-687,882.53	-687,882.53	0.00
FX DEAL TRANSACTED ON 21 OCT 2021 EUR / USD EX.RATE 0.8596752 WITH NORTHERN	488,193.540	21 Oct 21				0.00	567,881.37	567,881.37	0.00
FX DEAL TRANSACTED ON 22 FEB 2021 EUR / USD EX.RATE 0.8224854 WITH NORTHERN	347,054.400	22 Feb 21				0.00	421,958.11	421,958.11	0.00
FX DEAL TRANSACTED ON 22 FEB 2021 USD / EUR EX.RATE 1.215827 WITH NORTHERN TRUST	-403,317.370	22 Feb 21				0.00	-490,364.15	-490,364.15	0.00
FX DEAL TRANSACTED ON 22 FEB 2021 USD / EUR EX.RATE 1.215827 WITH NORTHERN TRUST	-341,721.650	22 Feb 21				0.00	-415,474.41	-415,474.41	0.00
FX DEAL TRANSACTED ON 22 JUN 2021 USD / EUR EX.RATE 1.189751 WITH NORTHERN TRUST	-15.270	22 Jun 21				0.00	-18.17	-18.17	0.00
FX DEAL TRANSACTED ON 22 NOV 2021 EUR / USD EX.RATE 0.8890477 WITH NORTHERN	287,659.440	22 Nov 21				0.00	323,559.05	323,559.05	0.00
FX DEAL TRANSACTED ON 22 NOV 2021 EUR / USD EX.RATE 0.8890477 WITH NORTHERN	281,530.720	22 Nov 21				0.00	316,665.47	316,665.47	0.00
FX DEAL TRANSACTED ON 22 NOV 2021 USD / EUR EX.RATE 1.123051 WITH NORTHERN TRUST	-607,106.570	22 Nov 21				0.00	-681,811.64	-681,811.64	0.00
FX DEAL TRANSACTED ON 22 OCT 2021 EUR / USD EX.RATE 0.8590844 WITH NORTHERN	494,120.290	22 Oct 21				0.00	575,170.84	575,170.84	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
<b><i>NORTHERN TRUST COMPANY, CHICAGO</i></b>									
FX DEAL TRANSACTED ON 23 FEB 2021 EUR / USD EX.RATE 0.8223197 WITH NORTHERN TRUST	469,788.630	23 Feb 21				0.00	571,296.80	571,296.80	0.00
FX DEAL TRANSACTED ON 23 FEB 2021 USD / EUR EX.RATE 1.216072 WITH NORTHERN TRUST	-355,556.200	23 Feb 21				0.00	-432,381.94	-432,381.94	0.00
FX DEAL TRANSACTED ON 23 FEB 2021 USD / EUR EX.RATE 1.216072 WITH NORTHERN TRUST	-467,188.770	23 Feb 21				0.00	-568,135.18	-568,135.18	0.00
FX DEAL TRANSACTED ON 25 FEB 2021 EUR / USD EX.RATE 0.8206987 WITH NORTHERN TRUST	978,464.160	25 Feb 21				0.00	1,192,233.14	1,192,233.14	0.00
FX DEAL TRANSACTED ON 25 FEB 2021 USD / EUR EX.RATE 1.218474 WITH NORTHERN TRUST	-379,529.660	25 Feb 21				0.00	-462,447.02	-462,447.02	0.00
FX DEAL TRANSACTED ON 25 JAN 2021 EUR / USD EX.RATE 0.8245865 WITH NORTHERN TRUST	401,061.690	25 Jan 21				0.00	486,379.14	486,379.14	0.00
FX DEAL TRANSACTED ON 25 JAN 2021 USD / EUR EX.RATE 1.212729 WITH NORTHERN TRUST	-408,763.090	25 Jan 21				0.00	-495,718.85	-495,718.85	0.00
FX DEAL TRANSACTED ON 25 MAY 2021 USD / EUR EX.RATE 1.226613 WITH NORTHERN TRUST	-1,157.330	25 May 21				0.00	-1,419.60	-1,414.14	5.46
FX DEAL TRANSACTED ON 25 OCT 2021 EUR / USD EX.RATE 0.8603416 WITH NORTHERN TRUST	591,529.270	25 Oct 21				0.00	687,551.62	687,551.62	0.00
FX DEAL TRANSACTED ON 26 FEB 2021 EUR / USD EX.RATE 0.8265371 WITH NORTHERN TRUST	697,560.160	26 Feb 21				0.00	843,955.02	843,955.02	0.00
FX DEAL TRANSACTED ON 26 FEB 2021 EUR / USD EX.RATE 0.8265371 WITH NORTHERN TRUST	634,994.770	26 Feb 21				0.00	768,259.22	768,259.22	0.00
FX DEAL TRANSACTED ON 26 FEB 2021 USD / EUR EX.RATE 1.209867 WITH NORTHERN TRUST	-501,290.810	26 Feb 21				0.00	-606,495.21	-606,495.21	0.00
FX DEAL TRANSACTED ON 26 NOV 2021 EUR / USD EX.RATE 0.8847968 WITH NORTHERN TRUST	542,299.990	26 Nov 21				0.00	612,909.08	612,909.08	0.00
FX DEAL TRANSACTED ON 27 JUL 2021 USD / EUR EX.RATE 1.180555 WITH NORTHERN TRUST	-11,075.900	27 Jul 21				0.00	-13,075.71	-13,075.71	0.00
FX DEAL TRANSACTED ON 28 OCT 2021 EUR / USD EX.RATE 0.8552601 WITH NORTHERN TRUST	282,994.810	28 Oct 21				0.00	330,887.44	330,887.44	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
<b><i>NORTHERN TRUST COMPANY, CHICAGO</i></b>									
FX DEAL TRANSACTED ON 28 OCT 2021 EUR / USD EX.RATE 0.8597491 WITH NORTHERN TRUST	296,598.160	28 Oct 21				0.00	344,982.22	344,982.22	0.00
FX DEAL TRANSACTED ON 29 JUL 2021 USD / EUR EX.RATE 1.189138 WITH NORTHERN TRUST	-85.380	29 Jul 21				0.00	-101.53	-101.53	0.00
FX DEAL TRANSACTED ON 29 MAR 2021 USD / EUR EX.RATE 1.179443 WITH NORTHERN TRUST	-626.380	29 Mar 21				0.00	-738.78	-738.94	-0.16
FX DEAL TRANSACTED ON 29 NOV 2021 EUR / USD EX.RATE 0.8865233 WITH NORTHERN TRUST	274,107.140	29 Nov 21				0.00	309,193.40	309,193.40	0.00
FX DEAL TRANSACTED ON 29 NOV 2021 EUR / USD EX.RATE 0.8865233 WITH NORTHERN TRUST	280,443.330	29 Nov 21				0.00	316,340.64	316,340.64	0.00
FX DEAL TRANSACTED ON 29 NOV 2021 USD / EUR EX.RATE 1.128002 WITH NORTHERN TRUST	-573,818.900	29 Nov 21				0.00	-647,268.87	-647,268.87	0.00
FX DEAL TRANSACTED ON 29 OCT 2021 USD / EUR EX.RATE 1.162369 WITH NORTHERN TRUST	-2,089.940	29 Oct 21				0.00	-2,429.28	-2,429.28	0.00
FX DEAL TRANSACTED ON 29 OCT 2021 USD / EUR EX.RATE 1.162369 WITH NORTHERN TRUST	-75.800	29 Oct 21				0.00	-88.11	-88.11	0.00
FX DEAL TRANSACTED ON 29 OCT 2021 USD / EUR EX.RATE 1.162369 WITH NORTHERN TRUST	-1,306.220	29 Oct 21				0.00	-1,518.31	-1,518.31	0.00
FX DEAL TRANSACTED ON 30 MAR 2021 USD / EUR EX.RATE 1.174239 WITH NORTHERN TRUST	-14.950	30 Mar 21				0.00	-17.55	-17.55	0.00
FX DEAL TRANSACTED ON 30 SEP 2021 USD / EUR EX.RATE 1.156574 WITH NORTHERN TRUST	-144,848.350	30 Sep 21				0.00	-167,527.84	-167,527.84	0.00
FX DEAL TRANSACTED ON 30 SEP 2021 USD / EUR EX.RATE 1.156574 WITH NORTHERN TRUST	-92,864.240	30 Sep 21				0.00	-107,404.37	-107,404.37	0.00
FX DEAL TRANSACTED ON 30 SEP 2021 USD / EUR EX.RATE 1.156574 WITH NORTHERN TRUST	-82,547.670	30 Sep 21				0.00	-95,472.49	-95,472.49	0.00
FX DEAL TRANSACTED ON 30 SEP 2021 USD / EUR EX.RATE 1.156574 WITH NORTHERN TRUST	-76,601.570	30 Sep 21				0.00	-88,595.38	-88,595.38	0.00
FX DEAL TRANSACTED ON 30 SEP 2021 USD / EUR EX.RATE 1.156574 WITH NORTHERN TRUST	-84,614.490	30 Sep 21				0.00	-97,862.92	-97,862.92	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
<b><i>NORTHERN TRUST COMPANY, CHICAGO</i></b>									
FX DEAL TRANSACTED ON 30 SEP 2021 USD / EUR EX.RATE 1.156574 WITH NORTHERN TRUST	-154,792.460	30 Sep 21				0.00	-179,028.93	-179,028.93	0.00
FX DEAL TRANSACTED ON 30 SEP 2021 USD / EUR EX.RATE 1.156574 WITH NORTHERN TRUST	-65,658.240	30 Sep 21				0.00	-75,938.61	-75,938.61	0.00
FX DEAL TRANSACTED ON 30 SEP 2021 USD / EUR EX.RATE 1.156574 WITH NORTHERN TRUST	-137,711.520	30 Sep 21				0.00	-159,273.56	-159,273.56	0.00
FX DEAL TRANSACTED ON 30 SEP 2021 USD / EUR EX.RATE 1.156574 WITH NORTHERN TRUST	-92,807.780	30 Sep 21				0.00	-107,339.07	-107,339.07	0.00
FX DEAL TRANSACTED ON 30 SEP 2021 USD / EUR EX.RATE 1.156574 WITH NORTHERN TRUST	-110,718.170	30 Sep 21				0.00	-128,053.76	-128,053.76	0.00
FX DEAL TRANSACTED ON 30 SEP 2021 USD / EUR EX.RATE 1.156574 WITH NORTHERN TRUST	-42,451.430	30 Sep 21				0.00	-49,098.22	-49,098.22	0.00
FX DEAL TRANSACTED ON 31 MAR 2021 USD / EUR EX.RATE 1.172162 WITH NORTHERN TRUST	-344,906.860	31 Mar 21				0.00	-404,286.71	-404,286.71	0.00
FX DEAL TRANSACTED ON 31 MAR 2021 USD / EUR EX.RATE 1.172162 WITH NORTHERN TRUST	-499,821.940	31 Mar 21				0.00	-585,872.28	-585,872.28	0.00
FX DEAL TRANSACTED ON 31 MAR 2021 USD / EUR EX.RATE 1.172162 WITH NORTHERN TRUST	-358,629.500	31 Mar 21				0.00	-420,371.87	-420,371.87	0.00
FX DEAL TRANSACTED ON 31 MAR 2021 USD / EUR EX.RATE 1.172162 WITH NORTHERN TRUST	-271,690.300	31 Mar 21				0.00	-318,465.05	-318,465.05	0.00
FX DEAL TRANSACTED ON 31 MAR 2021 USD / EUR EX.RATE 1.172162 WITH NORTHERN TRUST	-393,371.460	31 Mar 21				0.00	-461,095.08	-461,095.08	0.00
FX DEAL TRANSACTED ON 31 MAR 2021 USD / EUR EX.RATE 1.172162 WITH NORTHERN TRUST	-104,842.500	31 Mar 21				0.00	-122,892.39	-122,892.39	0.00
FX DEAL TRANSACTED ON 31 MAR 2021 USD / EUR EX.RATE 1.172162 WITH NORTHERN TRUST	-561,575.370	31 Mar 21				0.00	-658,257.31	-658,257.31	0.00
FX DEAL TRANSACTED ON 31 MAR 2021 USD / EUR EX.RATE 1.172162 WITH NORTHERN TRUST	-481,342.500	31 Mar 21				0.00	-564,211.39	-564,211.39	0.00
FX DEAL TRANSACTED ON 31 MAR 2021 USD / EUR EX.RATE 1.172162 WITH NORTHERN TRUST	-462,189.670	31 Mar 21				0.00	-541,761.17	-541,761.17	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 779,718,953.52

## ◆ 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
<b><i>NORTHERN TRUST COMPANY, CHICAGO</i></b>									
FX DEAL TRANSACTED ON 31 MAR 2021 USD / EUR EX.RATE 1.172162 WITH NORTHERN TRUST	-494,775.520	31 Mar 21				0.00	-579,957.06	-579,957.06	0.00
FX DEAL TRANSACTED ON 31 MAR 2021 USD / EUR EX.RATE 1.172162 WITH NORTHERN TRUST	-349,282.290	31 Mar 21				0.00	-409,415.43	-409,415.43	0.00
<b>Hong Kong dollar - HKD</b>									
FX DEAL TRANSACTED ON 08 APR 2021 HKD / USD EX.RATE 7.7769 WITH NORTHERN TRUST	1,800,089.940	8 Apr 21				0.00	231,466.26	231,466.26	0.00
FX DEAL TRANSACTED ON 17 MAR 2021 HKD / USD EX.RATE 7.766877 WITH NORTHERN TRUST	3,881,136.820	17 Mar 21				0.00	499,703.65	499,703.65	0.00
FX DEAL TRANSACTED ON 17 MAR 2021 USD / HKD EX.RATE 0.1287519 WITH NORTHERN	-5,358,175.830	17 Mar 21				0.00	-689,875.20	-689,875.20	0.00
FX DEAL TRANSACTED ON 30 SEP 2021 USD / HKD EX.RATE 0.1284096 WITH NORTHERN	-481,298.550	30 Sep 21				0.00	-61,803.36	-61,803.36	0.00
FX DEAL TRANSACTED ON 30 SEP 2021 USD / HKD EX.RATE 0.1284096 WITH NORTHERN	-633,185.690	30 Sep 21				0.00	-81,307.13	-81,307.13	0.00
FX DEAL TRANSACTED ON 31 MAR 2021 USD / HKD EX.RATE 0.1286078 WITH NORTHERN	-2,662,744.510	31 Mar 21				0.00	-342,449.76	-342,449.76	0.00
FX DEAL TRANSACTED ON 31 MAR 2021 USD / HKD EX.RATE 0.1286161 WITH NORTHERN	-3,071,860.760	31 Mar 21				0.00	-395,090.72	-395,090.72	0.00
<b>Japanese yen - JPY</b>									
FX DEAL TRANSACTED ON 04 JUN 2021 JPY / USD EX.RATE 109.597608 WITH NORTHERN	88,424,551.000	4 Jun 21				0.00	806,810.96	806,810.96	0.00
FX DEAL TRANSACTED ON 04 JUN 2021 USD / JPY EX.RATE 0.0091243 WITH NORTHERN	-87,968,229.000	4 Jun 21				0.00	-802,647.34	-802,647.34	0.00
FX DEAL TRANSACTED ON 05 FEB 2021 USD / JPY EX.RATE 0.0094693 WITH NORTHERN	-65,027,980.000	5 Feb 21				0.00	-615,769.51	-615,769.51	0.00
FX DEAL TRANSACTED ON 07 JUN 2021 JPY / USD EX.RATE 109.192576 WITH NORTHERN	88,323,787.000	7 Jun 21				0.00	808,880.88	808,880.88	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 779,718,953.52

## ◆ 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
<b><i>NORTHERN TRUST COMPANY, CHICAGO</i></b>									
FX DEAL TRANSACTED ON 07 JUN 2021 USD / JPY EX.RATE 0.0091581 WITH NORTHERN	-87,794,636.000	7 Jun 21				0.00	-804,034.85	-804,034.85	0.00
FX DEAL TRANSACTED ON 10 FEB 2021 USD / JPY EX.RATE 0.0095679 WITH NORTHERN	-60,755,566.000	10 Feb 21				0.00	-581,302.19	-581,302.19	0.00
FX DEAL TRANSACTED ON 19 FEB 2021 JPY / USD EX.RATE 105.385624 WITH NORTHERN	74,179,500.000	19 Feb 21				0.00	703,886.33	703,886.33	0.00
FX DEAL TRANSACTED ON 19 FEB 2021 USD / JPY EX.RATE 0.009489 WITH NORTHERN TRUST	-76,219,273.000	19 Feb 21				0.00	-723,241.65	-723,241.65	0.00
FX DEAL TRANSACTED ON 24 FEB 2021 JPY / USD EX.RATE 106.094808 WITH NORTHERN	74,926,781.000	24 Feb 21				0.00	706,224.77	706,224.77	0.00
FX DEAL TRANSACTED ON 24 FEB 2021 USD / JPY EX.RATE 0.0094255 WITH NORTHERN	-75,806,910.000	24 Feb 21				0.00	-714,520.45	-714,520.45	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-35,876.000	30 Apr 21				0.00	-329.58	-329.30	0.28
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-62,358.000	30 Apr 21				0.00	-572.87	-572.38	0.49
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-55,024.000	30 Apr 21				0.00	-505.49	-505.06	0.43
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-24,252.000	30 Apr 21				0.00	-222.80	-222.61	0.19
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-82,021.000	30 Apr 21				0.00	-753.50	-752.87	0.63
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-18,177.000	30 Apr 21				0.00	-166.99	-166.85	0.14
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-26,150.000	30 Apr 21				0.00	-240.23	-240.03	0.20
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-69,573.000	30 Apr 21				0.00	-639.15	-638.61	0.54
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-35,968.000	30 Apr 21				0.00	-330.43	-330.15	0.28

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 779,718,953.52

## ◆ 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
<b><i>NORTHERN TRUST COMPANY, CHICAGO</i></b>									
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-17,008.000	30 Apr 21				0.00	-156.25	-156.12	0.13
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-13,128.000	30 Apr 21				0.00	-120.60	-120.50	0.10
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-54,891.000	30 Apr 21				0.00	-504.27	-503.84	0.43
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-8,444.000	30 Apr 21				0.00	-77.57	-77.51	0.06
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-17,141.000	30 Apr 21				0.00	-157.47	-157.34	0.13
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-24,316.000	30 Apr 21				0.00	-223.38	-223.20	0.18
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-50,325.000	30 Apr 21				0.00	-462.32	-461.93	0.39
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-24,151.000	30 Apr 21				0.00	-221.87	-221.68	0.19
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-10,986.000	30 Apr 21				0.00	-100.93	-100.84	0.09
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-34,680.000	30 Apr 21				0.00	-318.60	-318.33	0.27
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-14,855.000	30 Apr 21				0.00	-136.47	-136.35	0.12
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-37,869.000	30 Apr 21				0.00	-347.89	-347.60	0.29
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-209,703.000	30 Apr 21				0.00	-1,926.48	-1,924.85	1.63
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-34,805.000	30 Apr 21				0.00	-319.74	-319.47	0.27
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-209,881.000	30 Apr 21				0.00	-1,928.12	-1,926.49	1.63

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 779,718,953.52



## ◆ 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
<b><i>NORTHERN TRUST COMPANY, CHICAGO</i></b>									
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-50,761.000	30 Apr 21				0.00	-466.33	-465.93	0.40
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-206,413.000	30 Apr 21				0.00	-1,896.26	-1,894.65	1.61
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-49,974.000	30 Apr 21				0.00	-459.10	-458.71	0.39
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-71,021.000	30 Apr 21				0.00	-652.45	-651.90	0.55
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-19,878.000	30 Apr 21				0.00	-182.61	-182.46	0.15
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-21,558.000	30 Apr 21				0.00	-198.05	-197.88	0.17
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-37,512.000	30 Apr 21				0.00	-344.61	-344.32	0.29
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-21,558.000	30 Apr 21				0.00	-198.05	-197.88	0.17
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-273,808.000	30 Apr 21				0.00	-2,515.40	-2,513.27	2.13
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-14,869.000	30 Apr 21				0.00	-136.60	-136.48	0.12
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-68,351.000	30 Apr 21				0.00	-627.92	-627.39	0.53
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-14,441.000	30 Apr 21				0.00	-132.67	-132.55	0.12
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-36,355.000	30 Apr 21				0.00	-333.98	-333.70	0.28
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-15,945.000	30 Apr 21				0.00	-146.48	-146.36	0.12
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-32,910.000	30 Apr 21				0.00	-302.33	-302.08	0.25

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 779,718,953.52

## ◆ 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
<b><i>NORTHERN TRUST COMPANY, CHICAGO</i></b>									
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-111,025.000	30 Apr 21				0.00	-1,019.95	-1,019.09	0.86
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-29,753.000	30 Apr 21				0.00	-273.33	-273.10	0.23
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-29,825.000	30 Apr 21				0.00	-273.99	-273.76	0.23
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-10,452.000	30 Apr 21				0.00	-96.02	-95.94	0.08
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-24,799.000	30 Apr 21				0.00	-227.82	-227.63	0.19
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-362,924.000	30 Apr 21				0.00	-3,334.08	-3,331.26	2.82
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-16,277.000	30 Apr 21				0.00	-149.53	-149.41	0.12
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-16,277.000	30 Apr 21				0.00	-149.53	-149.41	0.12
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-38,396.000	30 Apr 21				0.00	-352.73	-352.44	0.29
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-90,504.000	30 Apr 21				0.00	-831.43	-830.73	0.70
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-43,689.000	30 Apr 21				0.00	-401.36	-401.02	0.34
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-51,449.000	30 Apr 21				0.00	-472.65	-472.25	0.40
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-18,071.000	30 Apr 21				0.00	-166.01	-165.87	0.14
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-40,394.000	30 Apr 21				0.00	-371.09	-370.77	0.32
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-35,876.000	30 Apr 21				0.00	-329.58	-329.30	0.28

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 779,718,953.52

## ◆ 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
<b><i>NORTHERN TRUST COMPANY, CHICAGO</i></b>									
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-17,221.000	30 Apr 21				0.00	-158.20	-158.07	0.13
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-32,953.000	30 Apr 21				0.00	-302.73	-302.47	0.26
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-15,259.000	30 Apr 21				0.00	-140.18	-140.06	0.12
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-31,471.000	30 Apr 21				0.00	-289.12	-288.87	0.25
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-15,998.000	30 Apr 21				0.00	-146.97	-146.85	0.12
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-68,351.000	30 Apr 21				0.00	-627.92	-627.39	0.53
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-40,006.000	30 Apr 21				0.00	-367.52	-367.21	0.31
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-14,441.000	30 Apr 21				0.00	-132.67	-132.55	0.12
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-44,433.000	30 Apr 21				0.00	-408.19	-407.85	0.34
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-15,998.000	30 Apr 21				0.00	-146.97	-146.85	0.12
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-113,911.000	30 Apr 21				0.00	-1,046.47	-1,045.58	0.89
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-62,257.000	30 Apr 21				0.00	-571.94	-571.45	0.49
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-132,072.000	30 Apr 21				0.00	-1,213.31	-1,212.28	1.03
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-60,906.000	30 Apr 21				0.00	-559.53	-559.05	0.48
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-11,999.000	30 Apr 21				0.00	-110.23	-110.14	0.09

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 779,718,953.52

◆ 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
<b>NORTHERN TRUST COMPANY, CHICAGO</b>									
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-27,744.000	30 Apr 21				0.00	-254.88	-254.66	0.22
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-17,699.000	30 Apr 21				0.00	-162.60	-162.46	0.14
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-12,709.000	30 Apr 21				0.00	-116.75	-116.75	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-8,770.000	30 Apr 21				0.00	-80.57	-80.57	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-33,485.000	30 Apr 21				0.00	-307.62	-307.62	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-8,291.000	30 Apr 21				0.00	-76.17	-76.17	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-95,511.000	30 Apr 21				0.00	-877.43	-877.43	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-29,339.000	30 Apr 21				0.00	-269.53	-269.53	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-7,654.000	30 Apr 21				0.00	-70.32	-70.32	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-11,799.000	30 Apr 21				0.00	-108.39	-108.39	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-35,345.000	30 Apr 21				0.00	-324.70	-324.70	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-28,701.000	30 Apr 21				0.00	-263.67	-263.67	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-14,829.000	30 Apr 21				0.00	-136.23	-136.23	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-116,805.000	30 Apr 21				0.00	-1,073.05	-1,072.15	0.90
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-36,005.000	30 Apr 21				0.00	-330.77	-330.49	0.28

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 779,718,953.52

## ◆ 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
<b><i>NORTHERN TRUST COMPANY, CHICAGO</i></b>									
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-54,851.000	30 Apr 21				0.00	-503.90	-503.47	0.43
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-41,457.000	30 Apr 21				0.00	-380.85	-380.53	0.32
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-9,296.000	30 Apr 21				0.00	-85.40	-85.33	0.07
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-44,866.000	30 Apr 21				0.00	-412.17	-411.82	0.35
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-7,893.000	30 Apr 21				0.00	-72.51	-72.45	0.06
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-35,321.000	30 Apr 21				0.00	-324.48	-324.21	0.27
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-32,910.000	30 Apr 21				0.00	-302.33	-302.08	0.25
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-41,880.000	30 Apr 21				0.00	-384.74	-384.41	0.33
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-26,150.000	30 Apr 21				0.00	-240.23	-240.03	0.20
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-12,424.000	30 Apr 21				0.00	-114.14	-114.04	0.10
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-32,166.000	30 Apr 21				0.00	-295.50	-295.50	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-75,186.000	30 Apr 21				0.00	-690.71	-690.13	0.58
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-21,558.000	30 Apr 21				0.00	-198.05	-197.88	0.17
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-36,376.000	30 Apr 21				0.00	-334.18	-333.89	0.29
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-7,999.000	30 Apr 21				0.00	-73.48	-73.42	0.06

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 779,718,953.52

## ◆ 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
<b><i>NORTHERN TRUST COMPANY, CHICAGO</i></b>									
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-188,204.000	30 Apr 21				0.00	-1,728.98	-1,727.51	1.47
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-17,221.000	30 Apr 21				0.00	-158.20	-158.07	0.13
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-9,999.000	30 Apr 21				0.00	-91.86	-91.78	0.08
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-10,641.000	30 Apr 21				0.00	-97.76	-97.76	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-104,429.000	30 Apr 21				0.00	-959.36	-959.36	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-8,706.000	30 Apr 21				0.00	-79.98	-79.98	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-7,707.000	30 Apr 21				0.00	-70.80	-70.80	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-72,053.000	30 Apr 21				0.00	-661.93	-661.37	0.56
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-24,236.000	30 Apr 21				0.00	-222.65	-222.46	0.19
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-58,550.000	30 Apr 21				0.00	-537.88	-537.43	0.45
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-14,855.000	30 Apr 21				0.00	-136.47	-136.35	0.12
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-41,980.000	30 Apr 21				0.00	-385.66	-385.33	0.33
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-130,346.000	30 Apr 21				0.00	-1,197.45	-1,197.45	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-30,614.000	30 Apr 21				0.00	-281.24	-281.24	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-8,536.000	30 Apr 21				0.00	-78.42	-78.42	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 779,718,953.52

## ◆ 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
<b><i>NORTHERN TRUST COMPANY, CHICAGO</i></b>									
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-141,167.000	30 Apr 21				0.00	-1,296.86	-1,296.86	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-8,674.000	30 Apr 21				0.00	-79.69	-79.69	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-8,185.000	30 Apr 21				0.00	-75.19	-75.19	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-9,950.000	30 Apr 21				0.00	-91.41	-91.41	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-52,317.000	30 Apr 21				0.00	-480.62	-480.62	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-16,184.000	30 Apr 21				0.00	-148.68	-148.68	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-55,431.000	30 Apr 21				0.00	-509.23	-509.23	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-14,386.000	30 Apr 21				0.00	-132.16	-132.16	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-11,162.000	30 Apr 21				0.00	-102.54	-102.54	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-20,410.000	30 Apr 21				0.00	-187.50	-187.50	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-67,479.000	30 Apr 21				0.00	-619.91	-619.91	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-17,908.000	30 Apr 21				0.00	-164.52	-164.52	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-22,784.000	30 Apr 21				0.00	-209.31	-209.31	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-39,756.000	30 Apr 21				0.00	-365.23	-365.23	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-119,854.000	30 Apr 21				0.00	-1,101.06	-1,101.06	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 779,718,953.52

## ◆ 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
<b><i>NORTHERN TRUST COMPANY, CHICAGO</i></b>									
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-77,572.000	30 Apr 21				0.00	-712.63	-712.63	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-30,601.000	30 Apr 21				0.00	-281.12	-281.12	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-16,663.000	30 Apr 21				0.00	-153.08	-153.08	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-15,998.000	30 Apr 21				0.00	-146.97	-146.97	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-13,394.000	30 Apr 21				0.00	-123.05	-123.05	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-89,452.000	30 Apr 21				0.00	-821.77	-821.77	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-14,653.000	30 Apr 21				0.00	-134.61	-134.61	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-10,991.000	30 Apr 21				0.00	-100.97	-100.97	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-38,135.000	30 Apr 21				0.00	-350.34	-350.34	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-10,715.000	30 Apr 21				0.00	-98.44	-98.44	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-14,733.000	30 Apr 21				0.00	-135.35	-135.35	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-14,669.000	30 Apr 21				0.00	-134.76	-134.76	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-10,641.000	30 Apr 21				0.00	-97.76	-97.76	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-35,531.000	30 Apr 21				0.00	-326.41	-326.41	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-15,945.000	30 Apr 21				0.00	-146.48	-146.48	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 779,718,953.52



## ◆ 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
<b><i>NORTHERN TRUST COMPANY, CHICAGO</i></b>									
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-11,959.000	30 Apr 21				0.00	-109.86	-109.86	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-36,594.000	30 Apr 21				0.00	-336.18	-335.89	0.29
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-11,746.000	30 Apr 21				0.00	-107.91	-107.82	0.09
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-36,355.000	30 Apr 21				0.00	-333.98	-333.70	0.28
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-22,855.000	30 Apr 21				0.00	-209.96	-209.79	0.17
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-46,001.000	30 Apr 21				0.00	-422.60	-422.24	0.36
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-11,480.000	30 Apr 21				0.00	-105.46	-105.46	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-92,907.000	30 Apr 21				0.00	-853.51	-853.51	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-39,862.000	30 Apr 21				0.00	-366.20	-366.20	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-12,783.000	30 Apr 21				0.00	-117.43	-117.43	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-14,159.000	30 Apr 21				0.00	-130.07	-130.07	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-26,564.000	30 Apr 21				0.00	-244.04	-244.04	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-19,719.000	30 Apr 21				0.00	-181.15	-181.15	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-14,883.000	30 Apr 21				0.00	-136.73	-136.73	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-20,348.000	30 Apr 21				0.00	-186.93	-186.93	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 779,718,953.52

◆ 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
<b>NORTHERN TRUST COMPANY, CHICAGO</b>									
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-27,851.000	30 Apr 21				0.00	-255.86	-255.86	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-9,062.000	30 Apr 21				0.00	-83.25	-83.25	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-32,666.000	30 Apr 21				0.00	-300.09	-300.09	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-15,945.000	30 Apr 21				0.00	-146.48	-146.48	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-44,394.000	30 Apr 21				0.00	-407.83	-407.83	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-17,540.000	30 Apr 21				0.00	-161.13	-161.13	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-23,599.000	30 Apr 21				0.00	-216.80	-216.80	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-8,764.000	30 Apr 21				0.00	-80.51	-80.51	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-23,726.000	30 Apr 21				0.00	-217.96	-217.96	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-91,125.000	30 Apr 21				0.00	-837.14	-837.14	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-12,490.000	30 Apr 21				0.00	-114.74	-114.74	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-20,165.000	30 Apr 21				0.00	-185.25	-185.25	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-43,657.000	30 Apr 21				0.00	-401.06	-401.06	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-18,656.000	30 Apr 21				0.00	-171.39	-171.39	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-75,941.000	30 Apr 21				0.00	-697.65	-697.65	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 779,718,953.52

## ◆ 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
<i>NORTHERN TRUST COMPANY, CHICAGO</i>									
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-30,714.000	30 Apr 21				0.00	-282.16	-282.16	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-8,610.000	30 Apr 21				0.00	-79.10	-79.10	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-24,406.000	30 Apr 21				0.00	-224.21	-224.02	0.19
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-65,869.000	30 Apr 21				0.00	-605.12	-604.61	0.51
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-14,951.000	30 Apr 21				0.00	-137.35	-137.23	0.12
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-9,036.000	30 Apr 21				0.00	-83.01	-82.94	0.07
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-47,548.000	30 Apr 21				0.00	-436.81	-436.44	0.37
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-10,285.000	30 Apr 21				0.00	-94.49	-94.41	0.08
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-10,285.000	30 Apr 21				0.00	-94.49	-94.41	0.08
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-25,151.000	30 Apr 21				0.00	-231.06	-230.86	0.20
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-29,286.000	30 Apr 21				0.00	-269.04	-268.82	0.22
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-62,186.000	30 Apr 21				0.00	-571.29	-570.80	0.49
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-56,128.000	30 Apr 21				0.00	-515.63	-515.20	0.43
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-24,252.000	30 Apr 21				0.00	-222.80	-222.61	0.19
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-22,456.000	30 Apr 21				0.00	-206.30	-206.12	0.18

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 779,718,953.52

## ◆ 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
<b><i>NORTHERN TRUST COMPANY, CHICAGO</i></b>									
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-36,005.000	30 Apr 21				0.00	-330.77	-330.49	0.28
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-11,999.000	30 Apr 21				0.00	-110.23	-110.14	0.09
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-13,713.000	30 Apr 21				0.00	-125.98	-125.87	0.11
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	-25,151.000	30 Apr 21				0.00	-231.06	-230.86	0.20
FX DEAL TRANSACTED ON 30 SEP 2021 USD / JPY EX.RATE 0.0089326 WITH NORTHERN	-8,581,060.000	30 Sep 21				0.00	-76,651.18	-76,651.18	0.00
FX DEAL TRANSACTED ON 30 SEP 2021 USD / JPY EX.RATE 0.0089326 WITH NORTHERN	-14,531,171.000	30 Sep 21				0.00	-129,801.14	-129,801.14	0.00
FX DEAL TRANSACTED ON 30 SEP 2021 USD / JPY EX.RATE 0.0089326 WITH NORTHERN	-13,758,132.000	30 Sep 21				0.00	-122,895.89	-122,895.89	0.00
FX DEAL TRANSACTED ON 30 SEP 2021 USD / JPY EX.RATE 0.0089326 WITH NORTHERN	-10,340,586.000	30 Sep 21				0.00	-92,368.32	-92,368.32	0.00
FX DEAL TRANSACTED ON 30 SEP 2021 USD / JPY EX.RATE 0.0089326 WITH NORTHERN	-18,731,860.000	30 Sep 21				0.00	-167,324.21	-167,324.21	0.00
FX DEAL TRANSACTED ON 30 SEP 2021 USD / JPY EX.RATE 0.0089326 WITH NORTHERN	-9,755,106.000	30 Sep 21				0.00	-87,138.46	-87,138.46	0.00
FX DEAL TRANSACTED ON 30 SEP 2021 USD / JPY EX.RATE 0.0089326 WITH NORTHERN	-10,056,543.000	30 Sep 21				0.00	-89,831.08	-89,831.08	0.00
FX DEAL TRANSACTED ON 31 MAR 2021 USD / JPY EX.RATE 0.0090335 WITH NORTHERN	-57,232,822.000	31 Mar 21				0.00	-517,015.39	-517,015.39	0.00
FX DEAL TRANSACTED ON 31 MAR 2021 USD / JPY EX.RATE 0.0090335 WITH NORTHERN	-30,955,238.000	31 Mar 21				0.00	-279,635.60	-279,635.60	0.00
FX DEAL TRANSACTED ON 31 MAR 2021 USD / JPY EX.RATE 0.0090335 WITH NORTHERN	-20,418,077.000	31 Mar 21				0.00	-184,447.66	-184,447.66	0.00
FX DEAL TRANSACTED ON 31 MAR 2021 USD / JPY EX.RATE 0.0090352 WITH NORTHERN	-36,168,866.000	31 Mar 21				0.00	-326,792.24	-326,792.24	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 779,718,953.52

## ◆ 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
<b><i>NORTHERN TRUST COMPANY, CHICAGO</i></b>									
FX DEAL TRANSACTED ON 31 MAR 2021 USD / JPY EX.RATE 0.0090352 WITH NORTHERN	-42,617,528.000	31 Mar 21				0.00	-385,057.07	-385,057.07	0.00
FX DEAL TRANSACTED ON 31 MAR 2021 USD / JPY EX.RATE 0.0090352 WITH NORTHERN	-65,297,707.000	31 Mar 21				0.00	-589,976.59	-589,976.59	0.00
FX DEAL TRANSACTED ON 31 MAR 2021 USD / JPY EX.RATE 0.0090352 WITH NORTHERN	-56,217,947.000	31 Mar 21				0.00	-507,939.31	-507,939.31	0.00
<b>Swiss franc - CHF</b>									
FX DEAL TRANSACTED ON 06 DEC 2021 USD / CHF EX.RATE 1.0787009 WITH NORTHERN	-502,499.870	6 Dec 21				0.00	-542,047.08	-542,047.08	0.00
FX DEAL TRANSACTED ON 06 DEC 2021 USD / CHF EX.RATE 1.0834964 WITH NORTHERN	-1,900.000	6 Dec 21				0.00	-2,058.64	-2,064.88	-6.24
FX DEAL TRANSACTED ON 06 DEC 2021 USD / CHF EX.RATE 1.0834964 WITH NORTHERN	-1,560.000	6 Dec 21				0.00	-1,690.25	-1,695.38	-5.13
FX DEAL TRANSACTED ON 06 DEC 2021 USD / CHF EX.RATE 1.0834964 WITH NORTHERN	-9,273.600	6 Dec 21				0.00	-10,047.91	-10,078.36	-30.45
FX DEAL TRANSACTED ON 06 DEC 2021 USD / CHF EX.RATE 1.0834964 WITH NORTHERN	-8,781.400	6 Dec 21				0.00	-9,514.62	-9,543.44	-28.82
FX DEAL TRANSACTED ON 06 DEC 2021 USD / CHF EX.RATE 1.0834964 WITH NORTHERN	-11,632.500	6 Dec 21				0.00	-12,603.77	-12,641.96	-38.19
FX DEAL TRANSACTED ON 06 DEC 2021 USD / CHF EX.RATE 1.0834964 WITH NORTHERN	-2,589.600	6 Dec 21				0.00	-2,805.82	-2,814.32	-8.50
FX DEAL TRANSACTED ON 06 JUL 2021 CHF / USD EX.RATE 0.92514 WITH NORTHERN TRUST	717,778.050	6 Jul 21				0.00	775,858.84	775,858.84	0.00
FX DEAL TRANSACTED ON 08 FEB 2021 CHF / USD EX.RATE 0.899519 WITH NORTHERN TRUST	430,201.010	8 Feb 21				0.00	478,256.72	478,256.72	0.00
FX DEAL TRANSACTED ON 08 NOV 2021 USD / CHF EX.RATE 1.0940548 WITH NORTHERN	-561,120.540	8 Nov 21				0.00	-613,896.62	-613,896.62	0.00
FX DEAL TRANSACTED ON 10 FEB 2021 CHF / USD EX.RATE 0.889288 WITH NORTHERN TRUST	101,280.790	10 Feb 21				0.00	113,889.75	113,889.75	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 779,718,953.52

## ◆ 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
<b><i>NORTHERN TRUST COMPANY, CHICAGO</i></b>									
FX DEAL TRANSACTED ON 13 JUL 2021 CHF / USD EX.RATE 0.917266 WITH NORTHERN TRUST	1,150,817.860	13 Jul 21				0.00	1,254,617.37	1,254,617.37	0.00
FX DEAL TRANSACTED ON 14 JUL 2021 CHF / USD EX.RATE 0.914168 WITH NORTHERN TRUST	1,046,128.350	14 Jul 21				0.00	1,144,350.22	1,144,350.22	0.00
FX DEAL TRANSACTED ON 15 APR 2021 USD / CHF EX.RATE 1.0834964 WITH NORTHERN	-13,691.210	15 Apr 21				0.00	-14,834.38	-14,848.66	-14.28
FX DEAL TRANSACTED ON 15 JUL 2021 CHF / USD EX.RATE 0.918165 WITH NORTHERN TRUST	428,762.100	15 Jul 21				0.00	466,977.18	466,977.18	0.00
FX DEAL TRANSACTED ON 15 MAR 2021 USD / CHF EX.RATE 1.0754504 WITH NORTHERN	-340,835.180	15 Mar 21				0.00	-366,551.32	-366,551.32	0.00
FX DEAL TRANSACTED ON 16 JUL 2021 CHF / USD EX.RATE 0.918565 WITH NORTHERN TRUST	555,732.990	16 Jul 21				0.00	605,001.27	605,001.27	0.00
FX DEAL TRANSACTED ON 18 JUN 2021 USD / CHF EX.RATE 1.083379 WITH NORTHERN TRUST	-423,597.300	18 Jun 21				0.00	-458,916.43	-458,916.43	0.00
FX DEAL TRANSACTED ON 20 AUG 2021 CHF / USD EX.RATE 0.915967 WITH NORTHERN TRUST	524,740.730	20 Aug 21				0.00	572,881.70	572,881.70	0.00
FX DEAL TRANSACTED ON 20 AUG 2021 USD / CHF EX.RATE 1.0886913 WITH NORTHERN	-545,731.430	20 Aug 21				0.00	-594,133.08	-594,133.08	0.00
FX DEAL TRANSACTED ON 20 JUL 2021 CHF / USD EX.RATE 0.920063 WITH NORTHERN TRUST	455,364.690	20 Jul 21				0.00	494,927.73	494,927.73	0.00
FX DEAL TRANSACTED ON 25 FEB 2021 USD / CHF EX.RATE 1.1036017 WITH NORTHERN	-644,734.650	25 Feb 21				0.00	-711,530.27	-711,530.27	0.00
FX DEAL TRANSACTED ON 25 MAR 2021 CHF / USD EX.RATE 0.938648 WITH NORTHERN TRUST	565,332.030	25 Mar 21				0.00	602,283.32	602,283.32	0.00
FX DEAL TRANSACTED ON 25 OCT 2021 USD / CHF EX.RATE 1.0867959 WITH NORTHERN	-505,191.860	25 Oct 21				0.00	-549,040.42	-549,040.42	0.00
FX DEAL TRANSACTED ON 26 FEB 2021 USD / CHF EX.RATE 1.0993517 WITH NORTHERN	-779,100.870	26 Feb 21				0.00	-856,505.88	-856,505.88	0.00
FX DEAL TRANSACTED ON 26 MAR 2021 CHF / USD EX.RATE 0.938049 WITH NORTHERN TRUST	566,138.840	26 Mar 21				0.00	603,528.00	603,528.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 779,718,953.52

## ◆ 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
<b><i>NORTHERN TRUST COMPANY, CHICAGO</i></b>									
FX DEAL TRANSACTED ON 30 SEP 2021 USD / CHF EX.RATE 1.0718734 WITH NORTHERN	-84,048.740	30 Sep 21				0.00	-90,089.61	-90,089.61	0.00
FX DEAL TRANSACTED ON 30 SEP 2021 USD / CHF EX.RATE 1.0718734 WITH NORTHERN	-227,312.520	30 Sep 21				0.00	-243,650.24	-243,650.24	0.00
FX DEAL TRANSACTED ON 30 SEP 2021 USD / CHF EX.RATE 1.0718734 WITH NORTHERN	-90,422.360	30 Sep 21				0.00	-96,921.32	-96,921.32	0.00
FX DEAL TRANSACTED ON 30 SEP 2021 USD / CHF EX.RATE 1.0718734 WITH NORTHERN	-86,420.170	30 Sep 21				0.00	-92,631.48	-92,631.48	0.00
FX DEAL TRANSACTED ON 30 SEP 2021 USD / CHF EX.RATE 1.0718734 WITH NORTHERN	-157,061.050	30 Sep 21				0.00	-168,349.56	-168,349.56	0.00
FX DEAL TRANSACTED ON 31 MAR 2021 USD / CHF EX.RATE 1.0580891 WITH NORTHERN	-306,080.190	31 Mar 21				0.00	-323,860.11	-323,860.11	0.00
FX DEAL TRANSACTED ON 31 MAR 2021 USD / CHF EX.RATE 1.0580891 WITH NORTHERN	-497,136.670	31 Mar 21				0.00	-526,014.89	-526,014.89	0.00
FX DEAL TRANSACTED ON 31 MAR 2021 USD / CHF EX.RATE 1.0580891 WITH NORTHERN	-607,951.900	31 Mar 21				0.00	-643,267.27	-643,267.27	0.00
FX DEAL TRANSACTED ON 31 MAR 2021 USD / CHF EX.RATE 1.0580891 WITH NORTHERN	-206,774.620	31 Mar 21				0.00	-218,785.97	-218,785.97	0.00
FX DEAL TRANSACTED ON 31 MAR 2021 USD / CHF EX.RATE 1.0580891 WITH NORTHERN	-70,152.210	31 Mar 21				0.00	-74,227.29	-74,227.29	0.00
<b>United States dollar - USD</b>									
FX DEAL TRANSACTED ON 01 DEC 2021 EUR / USD EX.RATE 0.8824521 WITH NORTHERN	-246,446.960	1 Dec 21				0.00	-246,446.96	-246,446.96	0.00
FX DEAL TRANSACTED ON 02 JUN 2021 USD / CAD EX.RATE 0.8279064 WITH NORTHERN	4.700	2 Jun 21				0.00	4.70	4.70	0.00
FX DEAL TRANSACTED ON 02 JUN 2021 USD / EUR EX.RATE 1.219975 WITH NORTHERN TRUST	69.680	2 Jun 21				0.00	69.68	69.68	0.00
FX DEAL TRANSACTED ON 02 MAR 2021 USD / CAD EX.RATE 0.7898358 WITH NORTHERN	4.490	2 Mar 21				0.00	4.49	4.49	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 779,718,953.52

## ◆ 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
<b><i>NORTHERN TRUST COMPANY, CHICAGO</i></b>									
FX DEAL TRANSACTED ON 02 NOV 2021 EUR / USD EX.RATE 0.8627934 WITH NORTHERN	-461,873.670	2 Nov 21				0.00	-461,873.67	-461,873.67	0.00
FX DEAL TRANSACTED ON 03 DEC 2021 EUR / USD EX.RATE 0.8833103 WITH NORTHERN	-325,338.750	3 Dec 21				0.00	-325,338.75	-325,338.75	0.00
FX DEAL TRANSACTED ON 03 NOV 2021 EUR / USD EX.RATE 0.8626438 WITH NORTHERN	-459,354.720	3 Nov 21				0.00	-459,354.72	-459,354.72	0.00
FX DEAL TRANSACTED ON 04 JUN 2021 JPY / USD EX.RATE 109.597608 WITH NORTHERN	-806,810.960	4 Jun 21				0.00	-806,810.96	-806,810.96	0.00
FX DEAL TRANSACTED ON 04 JUN 2021 USD / JPY EX.RATE 0.0091243 WITH NORTHERN	802,647.340	4 Jun 21				0.00	802,647.34	802,647.34	0.00
FX DEAL TRANSACTED ON 04 NOV 2021 EUR / USD EX.RATE 0.86466 WITH NORTHERN TRUST	-459,318.580	4 Nov 21				0.00	-459,318.58	-459,318.58	0.00
FX DEAL TRANSACTED ON 05 FEB 2021 USD / JPY EX.RATE 0.0094693 WITH NORTHERN	615,769.510	5 Feb 21				0.00	615,769.51	615,769.51	0.00
FX DEAL TRANSACTED ON 06 DEC 2021 EUR / USD EX.RATE 0.885738 WITH NORTHERN TRUST	-502,309.330	6 Dec 21				0.00	-502,309.33	-502,309.33	0.00
FX DEAL TRANSACTED ON 06 DEC 2021 USD / CHF EX.RATE 1.0787009 WITH NORTHERN	542,047.080	6 Dec 21				0.00	542,047.08	542,047.08	0.00
FX DEAL TRANSACTED ON 06 DEC 2021 USD / CHF EX.RATE 1.0834964 WITH NORTHERN	2,058.640	6 Dec 21				0.00	2,058.64	2,058.64	0.00
FX DEAL TRANSACTED ON 06 DEC 2021 USD / CHF EX.RATE 1.0834964 WITH NORTHERN	1,690.250	6 Dec 21				0.00	1,690.25	1,690.25	0.00
FX DEAL TRANSACTED ON 06 DEC 2021 USD / CHF EX.RATE 1.0834964 WITH NORTHERN	10,047.910	6 Dec 21				0.00	10,047.91	10,047.91	0.00
FX DEAL TRANSACTED ON 06 DEC 2021 USD / CHF EX.RATE 1.0834964 WITH NORTHERN	9,514.620	6 Dec 21				0.00	9,514.62	9,514.62	0.00
FX DEAL TRANSACTED ON 06 DEC 2021 USD / CHF EX.RATE 1.0834964 WITH NORTHERN	12,603.770	6 Dec 21				0.00	12,603.77	12,603.77	0.00
FX DEAL TRANSACTED ON 06 DEC 2021 USD / CHF EX.RATE 1.0834964 WITH NORTHERN	2,805.820	6 Dec 21				0.00	2,805.82	2,805.82	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 779,718,953.52



## ◆ 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
<b><i>NORTHERN TRUST COMPANY, CHICAGO</i></b>									
FX DEAL TRANSACTED ON 06 JUL 2021 CHF / USD EX.RATE 0.92514 WITH NORTHERN TRUST	-775,858.840	6 Jul 21				0.00	-775,858.84	-775,858.84	0.00
FX DEAL TRANSACTED ON 06 JUL 2021 GBP / USD EX.RATE 0.7237964 WITH NORTHERN	-790,554.070	6 Jul 21				0.00	-790,554.07	-790,554.07	0.00
FX DEAL TRANSACTED ON 06 JUL 2021 USD / EUR EX.RATE 1.181454 WITH NORTHERN TRUST	1,553,222.300	6 Jul 21				0.00	1,553,222.30	1,553,222.30	0.00
FX DEAL TRANSACTED ON 07 APR 2021 GBP / USD EX.RATE 0.7271146 WITH NORTHERN	-273,519.510	7 Apr 21				0.00	-273,519.51	-273,519.51	0.00
FX DEAL TRANSACTED ON 07 JUN 2021 EUR / USD EX.RATE 0.8195163 WITH NORTHERN	-574,680.350	7 Jun 21				0.00	-574,680.35	-574,680.35	0.00
FX DEAL TRANSACTED ON 07 JUN 2021 JPY / USD EX.RATE 109.192576 WITH NORTHERN	-808,880.880	7 Jun 21				0.00	-808,880.88	-808,880.88	0.00
FX DEAL TRANSACTED ON 07 JUN 2021 USD / JPY EX.RATE 0.0091581 WITH NORTHERN	804,034.850	7 Jun 21				0.00	804,034.85	804,034.85	0.00
FX DEAL TRANSACTED ON 08 APR 2021 HKD / USD EX.RATE 7.7769 WITH NORTHERN TRUST	-231,466.260	8 Apr 21				0.00	-231,466.26	-231,466.26	0.00
FX DEAL TRANSACTED ON 08 FEB 2021 CHF / USD EX.RATE 0.899519 WITH NORTHERN TRUST	-478,256.720	8 Feb 21				0.00	-478,256.72	-478,256.72	0.00
FX DEAL TRANSACTED ON 08 FEB 2021 EUR / USD EX.RATE 0.8302641 WITH NORTHERN	-576,379.500	8 Feb 21				0.00	-576,379.50	-576,379.50	0.00
FX DEAL TRANSACTED ON 08 FEB 2021 USD / EUR EX.RATE 1.204436 WITH NORTHERN TRUST	560,129.970	8 Feb 21				0.00	560,129.97	560,129.97	0.00
FX DEAL TRANSACTED ON 08 JUN 2021 EUR / USD EX.RATE 0.8220656 WITH NORTHERN	-572,332.980	8 Jun 21				0.00	-572,332.98	-572,332.98	0.00
FX DEAL TRANSACTED ON 08 MAR 2021 EUR / USD EX.RATE 0.8424252 WITH NORTHERN	-890,616.430	8 Mar 21				0.00	-890,616.43	-890,616.43	0.00
FX DEAL TRANSACTED ON 08 MAR 2021 USD / EUR EX.RATE 1.187049 WITH NORTHERN TRUST	890,497.800	8 Mar 21				0.00	890,497.80	890,497.80	0.00
FX DEAL TRANSACTED ON 08 NOV 2021 EUR / USD EX.RATE 0.8624563 WITH NORTHERN	-621,395.850	8 Nov 21				0.00	-621,395.85	-621,395.85	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 779,718,953.52

## ◆ 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
<b><i>NORTHERN TRUST COMPANY, CHICAGO</i></b>									
FX DEAL TRANSACTED ON 08 NOV 2021 USD / CHF EX.RATE 1.0940548 WITH NORTHERN	613,896.620	8 Nov 21				0.00	613,896.62	613,896.62	0.00
FX DEAL TRANSACTED ON 10 FEB 2021 CHF / USD EX.RATE 0.889288 WITH NORTHERN TRUST	-113,889.750	10 Feb 21				0.00	-113,889.75	-113,889.75	0.00
FX DEAL TRANSACTED ON 10 FEB 2021 EUR / USD EX.RATE 0.8241509 WITH NORTHERN	-109,916.130	10 Feb 21				0.00	-109,916.13	-109,916.13	0.00
FX DEAL TRANSACTED ON 10 FEB 2021 USD / JPY EX.RATE 0.0095679 WITH NORTHERN	581,302.190	10 Feb 21				0.00	581,302.19	581,302.19	0.00
FX DEAL TRANSACTED ON 10 SEP 2021 USD / EUR EX.RATE 1.184647 WITH NORTHERN TRUST	32,733.020	10 Sep 21				0.00	32,733.02	32,733.02	0.00
FX DEAL TRANSACTED ON 11 MAY 2021 USD / EUR EX.RATE 1.215327 WITH NORTHERN TRUST	1,366.160	11 May 21				0.00	1,366.16	1,366.16	0.00
FX DEAL TRANSACTED ON 12 FEB 2021 USD / GBP EX.RATE 1.380604 WITH NORTHERN TRUST	255.880	12 Feb 21				0.00	255.88	255.88	0.00
FX DEAL TRANSACTED ON 12 FEB 2021 USD / GBP EX.RATE 1.380604 WITH NORTHERN TRUST	266.690	12 Feb 21				0.00	266.69	266.69	0.00
FX DEAL TRANSACTED ON 12 FEB 2021 USD / GBP EX.RATE 1.380604 WITH NORTHERN TRUST	159.270	12 Feb 21				0.00	159.27	159.27	0.00
FX DEAL TRANSACTED ON 12 FEB 2021 USD / GBP EX.RATE 1.380604 WITH NORTHERN TRUST	536.120	12 Feb 21				0.00	536.12	536.12	0.00
FX DEAL TRANSACTED ON 13 AUG 2021 USD / EUR EX.RATE 1.178956 WITH NORTHERN TRUST	570,210.520	13 Aug 21				0.00	570,210.52	570,210.52	0.00
FX DEAL TRANSACTED ON 13 DEC 2021 GBP / USD EX.RATE 0.7563398 WITH NORTHERN	-608,824.290	13 Dec 21				0.00	-608,824.29	-608,824.29	0.00
FX DEAL TRANSACTED ON 13 JUL 2021 CHF / USD EX.RATE 0.917266 WITH NORTHERN TRUST	-1,254,617.370	13 Jul 21				0.00	-1,254,617.37	-1,254,617.37	0.00
FX DEAL TRANSACTED ON 13 JUL 2021 USD / EUR EX.RATE 1.178257 WITH NORTHERN TRUST	38.880	13 Jul 21				0.00	38.88	38.88	0.00
FX DEAL TRANSACTED ON 13 JUL 2021 USD / GBP EX.RATE 1.382893 WITH NORTHERN TRUST	1,232,210.310	13 Jul 21				0.00	1,232,210.31	1,232,210.31	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 779,718,953.52

## ◆ 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
<b><i>NORTHERN TRUST COMPANY, CHICAGO</i></b>									
FX DEAL TRANSACTED ON 14 JUL 2021 CHF / USD EX.RATE 0.914168 WITH NORTHERN TRUST	-1,144,350.220	14 Jul 21				0.00	-1,144,350.22	-1,144,350.22	0.00
FX DEAL TRANSACTED ON 14 JUL 2021 USD / EUR EX.RATE 1.182745 WITH NORTHERN TRUST	1,596.720	14 Jul 21				0.00	1,596.72	1,596.72	0.00
FX DEAL TRANSACTED ON 14 JUL 2021 USD / EUR EX.RATE 1.182745 WITH NORTHERN TRUST	203.590	14 Jul 21				0.00	203.59	203.59	0.00
FX DEAL TRANSACTED ON 14 JUL 2021 USD / EUR EX.RATE 1.182745 WITH NORTHERN TRUST	6,023.550	14 Jul 21				0.00	6,023.55	6,023.55	0.00
FX DEAL TRANSACTED ON 14 JUL 2021 USD / GBP EX.RATE 1.384691 WITH NORTHERN TRUST	1,115,292.750	14 Jul 21				0.00	1,115,292.75	1,115,292.75	0.00
FX DEAL TRANSACTED ON 14 JUN 2021 USD / EUR EX.RATE 1.21113 WITH NORTHERN TRUST	24,263.770	14 Jun 21				0.00	24,263.77	24,263.77	0.00
FX DEAL TRANSACTED ON 15 APR 2021 USD / CHF EX.RATE 1.0834964 WITH NORTHERN	14,834.380	15 Apr 21				0.00	14,834.38	14,834.38	0.00
FX DEAL TRANSACTED ON 15 FEB 2021 USD / CAD EX.RATE 0.7905345 WITH NORTHERN	1.270	15 Feb 21				0.00	1.27	1.27	0.00
FX DEAL TRANSACTED ON 15 JUL 2021 CHF / USD EX.RATE 0.918165 WITH NORTHERN TRUST	-466,977.180	15 Jul 21				0.00	-466,977.18	-466,977.18	0.00
FX DEAL TRANSACTED ON 15 JUL 2021 EUR / USD EX.RATE 0.8463502 WITH NORTHERN	-923,013.480	15 Jul 21				0.00	-923,013.48	-923,013.48	0.00
FX DEAL TRANSACTED ON 15 JUL 2021 USD / EUR EX.RATE 1.179628 WITH NORTHERN TRUST	904,313.120	15 Jul 21				0.00	904,313.12	904,313.12	0.00
FX DEAL TRANSACTED ON 15 JUN 2021 EUR / USD EX.RATE 0.8238793 WITH NORTHERN	-570,849.140	15 Jun 21				0.00	-570,849.14	-570,849.14	0.00
FX DEAL TRANSACTED ON 15 MAR 2021 EUR / USD EX.RATE 0.8383965 WITH NORTHERN	-758,042.070	15 Mar 21				0.00	-758,042.07	-758,042.07	0.00
FX DEAL TRANSACTED ON 15 MAR 2021 USD / CHF EX.RATE 1.0754504 WITH NORTHERN	366,551.320	15 Mar 21				0.00	366,551.32	366,551.32	0.00
FX DEAL TRANSACTED ON 15 MAR 2021 USD / EUR EX.RATE 1.192753 WITH NORTHERN TRUST	368,135.140	15 Mar 21				0.00	368,135.14	368,135.14	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
<b><i>NORTHERN TRUST COMPANY, CHICAGO</i></b>									
FX DEAL TRANSACTED ON 16 APR 2021 USD / CAD EX.RATE 0.8002881 WITH NORTHERN	1.290	16 Apr 21				0.00	1.29	1.29	0.00
FX DEAL TRANSACTED ON 16 APR 2021 USD / EUR EX.RATE 1.199359 WITH NORTHERN TRUST	935.500	16 Apr 21				0.00	935.50	935.50	0.00
FX DEAL TRANSACTED ON 16 FEB 2021 EUR / USD EX.RATE 0.8248314 WITH NORTHERN	-504,916.610	16 Feb 21				0.00	-504,916.61	-504,916.61	0.00
FX DEAL TRANSACTED ON 16 FEB 2021 USD / EUR EX.RATE 1.212369 WITH NORTHERN TRUST	507,495.000	16 Feb 21				0.00	507,495.00	507,495.00	0.00
FX DEAL TRANSACTED ON 16 JUL 2021 CHF / USD EX.RATE 0.918565 WITH NORTHERN TRUST	-605,001.270	16 Jul 21				0.00	-605,001.27	-605,001.27	0.00
FX DEAL TRANSACTED ON 16 JUL 2021 EUR / USD EX.RATE 0.8456338 WITH NORTHERN	-589,340.140	16 Jul 21				0.00	-589,340.14	-589,340.14	0.00
FX DEAL TRANSACTED ON 16 JUL 2021 USD / CAD EX.RATE 0.7939614 WITH NORTHERN	1.280	16 Jul 21				0.00	1.28	1.28	0.00
FX DEAL TRANSACTED ON 16 JUL 2021 USD / EUR EX.RATE 1.182545 WITH NORTHERN TRUST	1,202,773.060	16 Jul 21				0.00	1,202,773.06	1,202,773.06	0.00
FX DEAL TRANSACTED ON 16 JUN 2021 USD / CAD EX.RATE 0.8204293 WITH NORTHERN	1.320	16 Jun 21				0.00	1.32	1.32	0.00
FX DEAL TRANSACTED ON 16 MAR 2021 USD / CAD EX.RATE 0.8016051 WITH NORTHERN	1.290	16 Mar 21				0.00	1.29	1.29	0.00
FX DEAL TRANSACTED ON 16 NOV 2021 EUR / USD EX.RATE 0.8816733 WITH NORTHERN	-310,206.480	16 Nov 21				0.00	-310,206.48	-310,206.48	0.00
FX DEAL TRANSACTED ON 17 FEB 2021 EUR / USD EX.RATE 0.8301766 WITH NORTHERN	-672,488.270	17 Feb 21				0.00	-672,488.27	-672,488.27	0.00
FX DEAL TRANSACTED ON 17 MAR 2021 GBP / USD EX.RATE 0.7169286 WITH NORTHERN	-527,003.120	17 Mar 21				0.00	-527,003.12	-527,003.12	0.00
FX DEAL TRANSACTED ON 17 MAR 2021 HKD / USD EX.RATE 7.766877 WITH NORTHERN TRUST	-499,703.650	17 Mar 21				0.00	-499,703.65	-499,703.65	0.00
FX DEAL TRANSACTED ON 17 MAR 2021 USD / HKD EX.RATE 0.1287519 WITH NORTHERN	689,875.200	17 Mar 21				0.00	689,875.20	689,875.20	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
<b><i>NORTHERN TRUST COMPANY, CHICAGO</i></b>									
FX DEAL TRANSACTED ON 17 MAY 2021 USD / CAD EX.RATE 0.8260155 WITH NORTHERN	1.330	17 May 21				0.00	1.33	1.33	0.00
FX DEAL TRANSACTED ON 18 FEB 2021 EUR / USD EX.RATE 0.8282719 WITH NORTHERN	-411,321.760	18 Feb 21				0.00	-411,321.76	-411,321.76	0.00
FX DEAL TRANSACTED ON 18 FEB 2021 EUR / USD EX.RATE 0.8282719 WITH NORTHERN	-547,219.630	18 Feb 21				0.00	-547,219.63	-547,219.63	0.00
FX DEAL TRANSACTED ON 18 FEB 2021 EUR / USD EX.RATE 0.8282719 WITH NORTHERN	-424,135.070	18 Feb 21				0.00	-424,135.07	-424,135.07	0.00
FX DEAL TRANSACTED ON 18 FEB 2021 GBP / USD EX.RATE 0.7151961 WITH NORTHERN	-511,512.020	18 Feb 21				0.00	-511,512.02	-511,512.02	0.00
FX DEAL TRANSACTED ON 18 FEB 2021 USD / EUR EX.RATE 1.207333 WITH NORTHERN TRUST	414,650.060	18 Feb 21				0.00	414,650.06	414,650.06	0.00
FX DEAL TRANSACTED ON 18 FEB 2021 USD / EUR EX.RATE 1.207333 WITH NORTHERN TRUST	496,128.060	18 Feb 21				0.00	496,128.06	496,128.06	0.00
FX DEAL TRANSACTED ON 18 FEB 2021 USD / EUR EX.RATE 1.207333 WITH NORTHERN TRUST	420,312.480	18 Feb 21				0.00	420,312.48	420,312.48	0.00
FX DEAL TRANSACTED ON 18 FEB 2021 USD / EUR EX.RATE 1.207333 WITH NORTHERN TRUST	522,952.550	18 Feb 21				0.00	522,952.55	522,952.55	0.00
FX DEAL TRANSACTED ON 18 JAN 2021 USD / CAD EX.RATE 0.7819085 WITH NORTHERN	1.260	18 Jan 21				0.00	1.26	1.26	0.00
FX DEAL TRANSACTED ON 18 JAN 2021 USD / EUR EX.RATE 1.207565 WITH NORTHERN TRUST	1,562.110	18 Jan 21				0.00	1,562.11	1,562.11	0.00
FX DEAL TRANSACTED ON 18 JUN 2021 EUR / USD EX.RATE 0.8420705 WITH NORTHERN	-470,639.800	18 Jun 21				0.00	-470,639.80	-470,639.80	0.00
FX DEAL TRANSACTED ON 18 JUN 2021 USD / CHF EX.RATE 1.083379 WITH NORTHERN TRUST	458,916.430	18 Jun 21				0.00	458,916.43	458,916.43	0.00
FX DEAL TRANSACTED ON 18 JUN 2021 USD / GBP EX.RATE 1.380295 WITH NORTHERN TRUST	12.600	18 Jun 21				0.00	12.60	12.60	0.00
FX DEAL TRANSACTED ON 18 MAR 2021 GBP / USD EX.RATE 0.7168382 WITH NORTHERN	-459,174.240	18 Mar 21				0.00	-459,174.24	-459,174.24	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 779,718,953.52

## ◆ 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
<b><i>NORTHERN TRUST COMPANY, CHICAGO</i></b>									
FX DEAL TRANSACTED ON 19 FEB 2021 JPY / USD EX.RATE 105.385624 WITH NORTHERN TRUST	-703,886.330	19 Feb 21				0.00	-703,886.33	-703,886.33	0.00
FX DEAL TRANSACTED ON 19 FEB 2021 USD / JPY EX.RATE 0.009489 WITH NORTHERN TRUST	723,241.650	19 Feb 21				0.00	723,241.65	723,241.65	0.00
FX DEAL TRANSACTED ON 19 MAR 2021 USD / EUR EX.RATE 1.190952 WITH NORTHERN TRUST	28,068.240	19 Mar 21				0.00	28,068.24	28,068.24	0.00
FX DEAL TRANSACTED ON 20 AUG 2021 CHF / USD EX.RATE 0.915967 WITH NORTHERN TRUST	-572,881.700	20 Aug 21				0.00	-572,881.70	-572,881.70	0.00
FX DEAL TRANSACTED ON 20 AUG 2021 EUR / USD EX.RATE 0.8555315 WITH NORTHERN TRUST	-338,393.620	20 Aug 21				0.00	-338,393.62	-338,393.62	0.00
FX DEAL TRANSACTED ON 20 AUG 2021 USD / CHF EX.RATE 1.0886913 WITH NORTHERN TRUST	594,133.080	20 Aug 21				0.00	594,133.08	594,133.08	0.00
FX DEAL TRANSACTED ON 20 AUG 2021 USD / EUR EX.RATE 1.168864 WITH NORTHERN TRUST	900,570.330	20 Aug 21				0.00	900,570.33	900,570.33	0.00
FX DEAL TRANSACTED ON 20 JUL 2021 CHF / USD EX.RATE 0.920063 WITH NORTHERN TRUST	-494,927.730	20 Jul 21				0.00	-494,927.73	-494,927.73	0.00
FX DEAL TRANSACTED ON 20 JUL 2021 EUR / USD EX.RATE 0.847786 WITH NORTHERN TRUST	-474,962.200	20 Jul 21				0.00	-474,962.20	-474,962.20	0.00
FX DEAL TRANSACTED ON 20 JUL 2021 USD / GBP EX.RATE 1.36121 WITH NORTHERN TRUST	992,012.220	20 Jul 21				0.00	992,012.22	992,012.22	0.00
FX DEAL TRANSACTED ON 21 JUN 2021 EUR / USD EX.RATE 0.838185 WITH NORTHERN TRUST	-660,286.500	21 Jun 21				0.00	-660,286.50	-660,286.50	0.00
FX DEAL TRANSACTED ON 21 JUN 2021 EUR / USD EX.RATE 0.838185 WITH NORTHERN TRUST	-679,566.370	21 Jun 21				0.00	-679,566.37	-679,566.37	0.00
FX DEAL TRANSACTED ON 21 JUN 2021 USD / EUR EX.RATE 1.193054 WITH NORTHERN TRUST	113,083.490	21 Jun 21				0.00	113,083.49	113,083.49	0.00
FX DEAL TRANSACTED ON 21 JUN 2021 USD / EUR EX.RATE 1.193054 WITH NORTHERN TRUST	687,882.530	21 Jun 21				0.00	687,882.53	687,882.53	0.00
FX DEAL TRANSACTED ON 21 OCT 2021 EUR / USD EX.RATE 0.8596752 WITH NORTHERN TRUST	-567,881.370	21 Oct 21				0.00	-567,881.37	-567,881.37	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 779,718,953.52

## ◆ 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
<b><i>NORTHERN TRUST COMPANY, CHICAGO</i></b>									
FX DEAL TRANSACTED ON 22 FEB 2021 EUR / USD EX.RATE 0.8224854 WITH NORTHERN	-421,958.110	22 Feb 21				0.00	-421,958.11	-421,958.11	0.00
FX DEAL TRANSACTED ON 22 FEB 2021 GBP / USD EX.RATE 0.7098744 WITH NORTHERN	-541,604.030	22 Feb 21				0.00	-541,604.03	-541,604.03	0.00
FX DEAL TRANSACTED ON 22 FEB 2021 USD / EUR EX.RATE 1.215827 WITH NORTHERN TRUST	490,364.150	22 Feb 21				0.00	490,364.15	490,364.15	0.00
FX DEAL TRANSACTED ON 22 FEB 2021 USD / EUR EX.RATE 1.215827 WITH NORTHERN TRUST	415,474.410	22 Feb 21				0.00	415,474.41	415,474.41	0.00
FX DEAL TRANSACTED ON 22 JUN 2021 USD / EUR EX.RATE 1.189751 WITH NORTHERN TRUST	18.170	22 Jun 21				0.00	18.17	18.17	0.00
FX DEAL TRANSACTED ON 22 NOV 2021 EUR / USD EX.RATE 0.8890477 WITH NORTHERN	-323,559.050	22 Nov 21				0.00	-323,559.05	-323,559.05	0.00
FX DEAL TRANSACTED ON 22 NOV 2021 EUR / USD EX.RATE 0.8890477 WITH NORTHERN	-316,665.470	22 Nov 21				0.00	-316,665.47	-316,665.47	0.00
FX DEAL TRANSACTED ON 22 NOV 2021 USD / EUR EX.RATE 1.123051 WITH NORTHERN TRUST	681,811.640	22 Nov 21				0.00	681,811.64	681,811.64	0.00
FX DEAL TRANSACTED ON 22 OCT 2021 EUR / USD EX.RATE 0.8590844 WITH NORTHERN	-575,170.840	22 Oct 21				0.00	-575,170.84	-575,170.84	0.00
FX DEAL TRANSACTED ON 23 APR 2021 GBP / USD EX.RATE 0.7197263 WITH NORTHERN	-340,595.950	23 Apr 21				0.00	-340,595.95	-340,595.95	0.00
FX DEAL TRANSACTED ON 23 FEB 2021 EUR / USD EX.RATE 0.8223197 WITH NORTHERN	-571,296.800	23 Feb 21				0.00	-571,296.80	-571,296.80	0.00
FX DEAL TRANSACTED ON 23 FEB 2021 GBP / USD EX.RATE 0.7085525 WITH NORTHERN	-1,179,569.760	23 Feb 21				0.00	-1,179,569.76	-1,179,569.76	0.00
FX DEAL TRANSACTED ON 23 FEB 2021 USD / EUR EX.RATE 1.216072 WITH NORTHERN TRUST	432,381.940	23 Feb 21				0.00	432,381.94	432,381.94	0.00
FX DEAL TRANSACTED ON 23 FEB 2021 USD / EUR EX.RATE 1.216072 WITH NORTHERN TRUST	568,135.180	23 Feb 21				0.00	568,135.18	568,135.18	0.00
FX DEAL TRANSACTED ON 24 FEB 2021 JPY / USD EX.RATE 106.094808 WITH NORTHERN	-706,224.770	24 Feb 21				0.00	-706,224.77	-706,224.77	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 779,718,953.52

## ◆ 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
<b><i>NORTHERN TRUST COMPANY, CHICAGO</i></b>									
FX DEAL TRANSACTED ON 24 FEB 2021 USD / JPY EX.RATE 0.0094255 WITH NORTHERN	714,520.450	24 Feb 21				0.00	714,520.45	714,520.45	0.00
FX DEAL TRANSACTED ON 25 FEB 2021 EUR / USD EX.RATE 0.8206987 WITH NORTHERN	-1,192,233.140	25 Feb 21				0.00	-1,192,233.14	-1,192,233.14	0.00
FX DEAL TRANSACTED ON 25 FEB 2021 USD / CHF EX.RATE 1.1036017 WITH NORTHERN	711,530.270	25 Feb 21				0.00	711,530.27	711,530.27	0.00
FX DEAL TRANSACTED ON 25 FEB 2021 USD / EUR EX.RATE 1.218474 WITH NORTHERN TRUST	462,447.020	25 Feb 21				0.00	462,447.02	462,447.02	0.00
FX DEAL TRANSACTED ON 25 JAN 2021 EUR / USD EX.RATE 0.8245865 WITH NORTHERN	-486,379.140	25 Jan 21				0.00	-486,379.14	-486,379.14	0.00
FX DEAL TRANSACTED ON 25 JAN 2021 USD / EUR EX.RATE 1.212729 WITH NORTHERN TRUST	495,718.850	25 Jan 21				0.00	495,718.85	495,718.85	0.00
FX DEAL TRANSACTED ON 25 MAR 2021 CHF / USD EX.RATE 0.938648 WITH NORTHERN TRUST	-602,283.320	25 Mar 21				0.00	-602,283.32	-602,283.32	0.00
FX DEAL TRANSACTED ON 25 MAR 2021 USD / DKK EX.RATE 0.1581772 WITH NORTHERN	1,196,548.020	25 Mar 21				0.00	1,196,548.02	1,196,548.02	0.00
FX DEAL TRANSACTED ON 25 MAY 2021 USD / EUR EX.RATE 1.226613 WITH NORTHERN TRUST	1,419.600	25 May 21				0.00	1,419.60	1,419.60	0.00
FX DEAL TRANSACTED ON 25 OCT 2021 EUR / USD EX.RATE 0.8603416 WITH NORTHERN	-687,551.620	25 Oct 21				0.00	-687,551.62	-687,551.62	0.00
FX DEAL TRANSACTED ON 25 OCT 2021 USD / CHF EX.RATE 1.0867959 WITH NORTHERN	549,040.420	25 Oct 21				0.00	549,040.42	549,040.42	0.00
FX DEAL TRANSACTED ON 25 OCT 2021 USD / GBP EX.RATE 1.375798 WITH NORTHERN TRUST	666,104.560	25 Oct 21				0.00	666,104.56	666,104.56	0.00
FX DEAL TRANSACTED ON 26 FEB 2021 EUR / USD EX.RATE 0.8265371 WITH NORTHERN	-843,955.020	26 Feb 21				0.00	-843,955.02	-843,955.02	0.00
FX DEAL TRANSACTED ON 26 FEB 2021 EUR / USD EX.RATE 0.8265371 WITH NORTHERN	-768,259.220	26 Feb 21				0.00	-768,259.22	-768,259.22	0.00
FX DEAL TRANSACTED ON 26 FEB 2021 USD / CHF EX.RATE 1.0993517 WITH NORTHERN	856,505.880	26 Feb 21				0.00	856,505.88	856,505.88	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 779,718,953.52



## ◆ 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
<b><i>NORTHERN TRUST COMPANY, CHICAGO</i></b>									
FX DEAL TRANSACTED ON 26 FEB 2021 USD / EUR EX.RATE 1.209867 WITH NORTHERN TRUST	606,495.210	26 Feb 21				0.00	606,495.21	606,495.21	0.00
FX DEAL TRANSACTED ON 26 MAR 2021 CHF / USD EX.RATE 0.938049 WITH NORTHERN TRUST	-603,528.000	26 Mar 21				0.00	-603,528.00	-603,528.00	0.00
FX DEAL TRANSACTED ON 26 MAR 2021 USD / DKK EX.RATE 0.1583971 WITH NORTHERN	1,193,238.540	26 Mar 21				0.00	1,193,238.54	1,193,238.54	0.00
FX DEAL TRANSACTED ON 26 MAR 2021 USD / GBP EX.RATE 1.379503 WITH NORTHERN TRUST	12.790	26 Mar 21				0.00	12.79	12.79	0.00
FX DEAL TRANSACTED ON 26 NOV 2021 EUR / USD EX.RATE 0.8847968 WITH NORTHERN	-612,909.080	26 Nov 21				0.00	-612,909.08	-612,909.08	0.00
FX DEAL TRANSACTED ON 26 NOV 2021 USD / GBP EX.RATE 1.332333 WITH NORTHERN TRUST	609,591.620	26 Nov 21				0.00	609,591.62	609,591.62	0.00
FX DEAL TRANSACTED ON 27 JUL 2021 USD / EUR EX.RATE 1.180555 WITH NORTHERN TRUST	13,075.710	27 Jul 21				0.00	13,075.71	13,075.71	0.00
FX DEAL TRANSACTED ON 27 JUL 2021 USD / GBP EX.RATE 1.382905 WITH NORTHERN TRUST	3,452.590	27 Jul 21				0.00	3,452.59	3,452.59	0.00
FX DEAL TRANSACTED ON 28 JUL 2021 USD / CAD EX.RATE 0.7952963 WITH NORTHERN	601.780	28 Jul 21				0.00	601.78	601.78	0.00
FX DEAL TRANSACTED ON 28 OCT 2021 EUR / USD EX.RATE 0.8552601 WITH NORTHERN	-330,887.440	28 Oct 21				0.00	-330,887.44	-330,887.44	0.00
FX DEAL TRANSACTED ON 28 OCT 2021 EUR / USD EX.RATE 0.8597491 WITH NORTHERN	-344,982.220	28 Oct 21				0.00	-344,982.22	-344,982.22	0.00
FX DEAL TRANSACTED ON 29 JUL 2021 USD / EUR EX.RATE 1.189138 WITH NORTHERN TRUST	101.530	29 Jul 21				0.00	101.53	101.53	0.00
FX DEAL TRANSACTED ON 29 MAR 2021 USD / EUR EX.RATE 1.179443 WITH NORTHERN TRUST	738.780	29 Mar 21				0.00	738.78	738.78	0.00
FX DEAL TRANSACTED ON 29 NOV 2021 EUR / USD EX.RATE 0.8865233 WITH NORTHERN	-309,193.400	29 Nov 21				0.00	-309,193.40	-309,193.40	0.00
FX DEAL TRANSACTED ON 29 NOV 2021 EUR / USD EX.RATE 0.8865233 WITH NORTHERN	-316,340.640	29 Nov 21				0.00	-316,340.64	-316,340.64	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 779,718,953.52

## ◆ 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
<b><i>NORTHERN TRUST COMPANY, CHICAGO</i></b>									
FX DEAL TRANSACTED ON 29 NOV 2021 USD / EUR EX.RATE 1.128002 WITH NORTHERN TRUST	647,268.870	29 Nov 21				0.00	647,268.87	647,268.87	0.00
FX DEAL TRANSACTED ON 29 OCT 2021 USD / EUR EX.RATE 1.162369 WITH NORTHERN TRUST	2,429.280	29 Oct 21				0.00	2,429.28	2,429.28	0.00
FX DEAL TRANSACTED ON 29 OCT 2021 USD / EUR EX.RATE 1.162369 WITH NORTHERN TRUST	88.110	29 Oct 21				0.00	88.11	88.11	0.00
FX DEAL TRANSACTED ON 29 OCT 2021 USD / EUR EX.RATE 1.162369 WITH NORTHERN TRUST	1,518.310	29 Oct 21				0.00	1,518.31	1,518.31	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	572.870	30 Apr 21				0.00	572.87	572.87	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	329.580	30 Apr 21				0.00	329.58	329.58	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	505.490	30 Apr 21				0.00	505.49	505.49	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	222.800	30 Apr 21				0.00	222.80	222.80	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	753.500	30 Apr 21				0.00	753.50	753.50	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	166.990	30 Apr 21				0.00	166.99	166.99	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	240.230	30 Apr 21				0.00	240.23	240.23	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	639.150	30 Apr 21				0.00	639.15	639.15	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	330.430	30 Apr 21				0.00	330.43	330.43	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	156.250	30 Apr 21				0.00	156.25	156.25	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	120.600	30 Apr 21				0.00	120.60	120.60	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 779,718,953.52

## ◆ 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
<b><i>NORTHERN TRUST COMPANY, CHICAGO</i></b>									
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	504.270	30 Apr 21				0.00	504.27	504.27	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	77.570	30 Apr 21				0.00	77.57	77.57	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	157.470	30 Apr 21				0.00	157.47	157.47	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	223.380	30 Apr 21				0.00	223.38	223.38	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	462.320	30 Apr 21				0.00	462.32	462.32	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	221.870	30 Apr 21				0.00	221.87	221.87	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	100.930	30 Apr 21				0.00	100.93	100.93	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	318.600	30 Apr 21				0.00	318.60	318.60	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	136.470	30 Apr 21				0.00	136.47	136.47	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	347.890	30 Apr 21				0.00	347.89	347.89	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	1,926.480	30 Apr 21				0.00	1,926.48	1,926.48	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	319.740	30 Apr 21				0.00	319.74	319.74	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	1,928.120	30 Apr 21				0.00	1,928.12	1,928.12	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	466.330	30 Apr 21				0.00	466.33	466.33	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	1,896.260	30 Apr 21				0.00	1,896.26	1,896.26	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 779,718,953.52

## ◆ 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
<i>NORTHERN TRUST COMPANY, CHICAGO</i>									
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	459.100	30 Apr 21				0.00	459.10	459.10	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	652.450	30 Apr 21				0.00	652.45	652.45	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	182.610	30 Apr 21				0.00	182.61	182.61	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	198.050	30 Apr 21				0.00	198.05	198.05	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	344.610	30 Apr 21				0.00	344.61	344.61	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	198.050	30 Apr 21				0.00	198.05	198.05	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	136.600	30 Apr 21				0.00	136.60	136.60	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	627.920	30 Apr 21				0.00	627.92	627.92	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	333.980	30 Apr 21				0.00	333.98	333.98	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	146.480	30 Apr 21				0.00	146.48	146.48	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	302.330	30 Apr 21				0.00	302.33	302.33	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	132.670	30 Apr 21				0.00	132.67	132.67	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	1,019.950	30 Apr 21				0.00	1,019.95	1,019.95	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	2,515.400	30 Apr 21				0.00	2,515.40	2,515.40	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	273.990	30 Apr 21				0.00	273.99	273.99	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 779,718,953.52

◆ 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
<i>NORTHERN TRUST COMPANY, CHICAGO</i>									
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	96.020	30 Apr 21				0.00	96.02	96.02	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	273.330	30 Apr 21				0.00	273.33	273.33	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	227.820	30 Apr 21				0.00	227.82	227.82	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	3,334.080	30 Apr 21				0.00	3,334.08	3,334.08	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	149.530	30 Apr 21				0.00	149.53	149.53	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	352.730	30 Apr 21				0.00	352.73	352.73	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	831.430	30 Apr 21				0.00	831.43	831.43	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	401.360	30 Apr 21				0.00	401.36	401.36	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	472.650	30 Apr 21				0.00	472.65	472.65	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	166.010	30 Apr 21				0.00	166.01	166.01	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	149.530	30 Apr 21				0.00	149.53	149.53	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	371.090	30 Apr 21				0.00	371.09	371.09	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	329.580	30 Apr 21				0.00	329.58	329.58	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	158.200	30 Apr 21				0.00	158.20	158.20	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	302.730	30 Apr 21				0.00	302.73	302.73	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 779,718,953.52

## ◆ 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
<b><i>NORTHERN TRUST COMPANY, CHICAGO</i></b>									
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	140.180	30 Apr 21				0.00	140.18	140.18	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	289.120	30 Apr 21				0.00	289.12	289.12	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	146.970	30 Apr 21				0.00	146.97	146.97	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	627.920	30 Apr 21				0.00	627.92	627.92	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	367.520	30 Apr 21				0.00	367.52	367.52	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	132.670	30 Apr 21				0.00	132.67	132.67	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	408.190	30 Apr 21				0.00	408.19	408.19	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	146.970	30 Apr 21				0.00	146.97	146.97	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	1,046.470	30 Apr 21				0.00	1,046.47	1,046.47	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	571.940	30 Apr 21				0.00	571.94	571.94	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	1,213.310	30 Apr 21				0.00	1,213.31	1,213.31	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	559.530	30 Apr 21				0.00	559.53	559.53	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	110.230	30 Apr 21				0.00	110.23	110.23	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	254.880	30 Apr 21				0.00	254.88	254.88	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	162.600	30 Apr 21				0.00	162.60	162.60	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 779,718,953.52

## ◆ 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
<b><i>NORTHERN TRUST COMPANY, CHICAGO</i></b>									
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	116.750	30 Apr 21				0.00	116.75	116.75	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	80.570	30 Apr 21				0.00	80.57	80.57	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	307.620	30 Apr 21				0.00	307.62	307.62	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	76.170	30 Apr 21				0.00	76.17	76.17	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	877.430	30 Apr 21				0.00	877.43	877.43	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	269.530	30 Apr 21				0.00	269.53	269.53	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	70.320	30 Apr 21				0.00	70.32	70.32	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	108.390	30 Apr 21				0.00	108.39	108.39	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	324.700	30 Apr 21				0.00	324.70	324.70	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	263.670	30 Apr 21				0.00	263.67	263.67	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	136.230	30 Apr 21				0.00	136.23	136.23	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	503.900	30 Apr 21				0.00	503.90	503.90	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	330.770	30 Apr 21				0.00	330.77	330.77	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	1,073.050	30 Apr 21				0.00	1,073.05	1,073.05	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	380.850	30 Apr 21				0.00	380.85	380.85	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 779,718,953.52

◆ 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
<i>NORTHERN TRUST COMPANY, CHICAGO</i>									
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	85.400	30 Apr 21				0.00	85.40	85.40	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	412.170	30 Apr 21				0.00	412.17	412.17	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	72.510	30 Apr 21				0.00	72.51	72.51	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	324.480	30 Apr 21				0.00	324.48	324.48	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	384.740	30 Apr 21				0.00	384.74	384.74	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	240.230	30 Apr 21				0.00	240.23	240.23	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	302.330	30 Apr 21				0.00	302.33	302.33	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	114.140	30 Apr 21				0.00	114.14	114.14	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	198.050	30 Apr 21				0.00	198.05	198.05	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	334.180	30 Apr 21				0.00	334.18	334.18	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	73.480	30 Apr 21				0.00	73.48	73.48	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	1,728.980	30 Apr 21				0.00	1,728.98	1,728.98	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	690.710	30 Apr 21				0.00	690.71	690.71	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	158.200	30 Apr 21				0.00	158.20	158.20	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	91.860	30 Apr 21				0.00	91.86	91.86	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 779,718,953.52



## ◆ 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
<b><i>NORTHERN TRUST COMPANY, CHICAGO</i></b>									
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	295.500	30 Apr 21				0.00	295.50	295.50	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	97.760	30 Apr 21				0.00	97.76	97.76	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	959.360	30 Apr 21				0.00	959.36	959.36	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	79.980	30 Apr 21				0.00	79.98	79.98	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	70.800	30 Apr 21				0.00	70.80	70.80	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	661.930	30 Apr 21				0.00	661.93	661.93	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	222.650	30 Apr 21				0.00	222.65	222.65	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	537.880	30 Apr 21				0.00	537.88	537.88	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	385.660	30 Apr 21				0.00	385.66	385.66	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	136.470	30 Apr 21				0.00	136.47	136.47	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	1,197.450	30 Apr 21				0.00	1,197.45	1,197.45	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	281.240	30 Apr 21				0.00	281.24	281.24	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	78.420	30 Apr 21				0.00	78.42	78.42	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	1,296.860	30 Apr 21				0.00	1,296.86	1,296.86	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	79.690	30 Apr 21				0.00	79.69	79.69	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 779,718,953.52

## ◆ 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
<b><i>NORTHERN TRUST COMPANY, CHICAGO</i></b>									
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	75.190	30 Apr 21				0.00	75.19	75.19	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	91.410	30 Apr 21				0.00	91.41	91.41	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	480.620	30 Apr 21				0.00	480.62	480.62	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	148.680	30 Apr 21				0.00	148.68	148.68	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	509.230	30 Apr 21				0.00	509.23	509.23	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	132.160	30 Apr 21				0.00	132.16	132.16	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	102.540	30 Apr 21				0.00	102.54	102.54	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	187.500	30 Apr 21				0.00	187.50	187.50	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	619.910	30 Apr 21				0.00	619.91	619.91	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	164.520	30 Apr 21				0.00	164.52	164.52	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	209.310	30 Apr 21				0.00	209.31	209.31	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	365.230	30 Apr 21				0.00	365.23	365.23	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	1,101.060	30 Apr 21				0.00	1,101.06	1,101.06	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	712.630	30 Apr 21				0.00	712.63	712.63	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	281.120	30 Apr 21				0.00	281.12	281.12	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 779,718,953.52

## ◆ 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
<i>NORTHERN TRUST COMPANY, CHICAGO</i>									
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	153.080	30 Apr 21				0.00	153.08	153.08	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	146.970	30 Apr 21				0.00	146.97	146.97	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	123.050	30 Apr 21				0.00	123.05	123.05	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	821.770	30 Apr 21				0.00	821.77	821.77	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	134.610	30 Apr 21				0.00	134.61	134.61	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	100.970	30 Apr 21				0.00	100.97	100.97	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	350.340	30 Apr 21				0.00	350.34	350.34	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	98.440	30 Apr 21				0.00	98.44	98.44	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	135.350	30 Apr 21				0.00	135.35	135.35	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	134.760	30 Apr 21				0.00	134.76	134.76	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	97.760	30 Apr 21				0.00	97.76	97.76	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	326.410	30 Apr 21				0.00	326.41	326.41	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	146.480	30 Apr 21				0.00	146.48	146.48	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	109.860	30 Apr 21				0.00	109.86	109.86	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	336.180	30 Apr 21				0.00	336.18	336.18	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 779,718,953.52

## ◆ 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
<i>NORTHERN TRUST COMPANY, CHICAGO</i>									
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	107.910	30 Apr 21				0.00	107.91	107.91	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	333.980	30 Apr 21				0.00	333.98	333.98	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	209.960	30 Apr 21				0.00	209.96	209.96	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	422.600	30 Apr 21				0.00	422.60	422.60	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	105.460	30 Apr 21				0.00	105.46	105.46	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	853.510	30 Apr 21				0.00	853.51	853.51	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	366.200	30 Apr 21				0.00	366.20	366.20	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	117.430	30 Apr 21				0.00	117.43	117.43	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	130.070	30 Apr 21				0.00	130.07	130.07	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	244.040	30 Apr 21				0.00	244.04	244.04	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	181.150	30 Apr 21				0.00	181.15	181.15	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	136.730	30 Apr 21				0.00	136.73	136.73	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	186.930	30 Apr 21				0.00	186.93	186.93	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	255.860	30 Apr 21				0.00	255.86	255.86	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	83.250	30 Apr 21				0.00	83.25	83.25	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 779,718,953.52

◆ 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
<b><i>NORTHERN TRUST COMPANY, CHICAGO</i></b>									
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	300.090	30 Apr 21				0.00	300.09	300.09	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	146.480	30 Apr 21				0.00	146.48	146.48	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	161.130	30 Apr 21				0.00	161.13	161.13	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	216.800	30 Apr 21				0.00	216.80	216.80	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	80.510	30 Apr 21				0.00	80.51	80.51	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	217.960	30 Apr 21				0.00	217.96	217.96	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	837.140	30 Apr 21				0.00	837.14	837.14	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	114.740	30 Apr 21				0.00	114.74	114.74	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	407.830	30 Apr 21				0.00	407.83	407.83	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	185.250	30 Apr 21				0.00	185.25	185.25	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	401.060	30 Apr 21				0.00	401.06	401.06	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	171.390	30 Apr 21				0.00	171.39	171.39	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	282.160	30 Apr 21				0.00	282.16	282.16	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	79.100	30 Apr 21				0.00	79.10	79.10	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	697.650	30 Apr 21				0.00	697.65	697.65	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 779,718,953.52

## ◆ 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
<b><i>NORTHERN TRUST COMPANY, CHICAGO</i></b>									
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	605.120	30 Apr 21				0.00	605.12	605.12	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	137.350	30 Apr 21				0.00	137.35	137.35	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	83.010	30 Apr 21				0.00	83.01	83.01	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	436.810	30 Apr 21				0.00	436.81	436.81	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	94.490	30 Apr 21				0.00	94.49	94.49	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	94.490	30 Apr 21				0.00	94.49	94.49	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	231.060	30 Apr 21				0.00	231.06	231.06	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	269.040	30 Apr 21				0.00	269.04	269.04	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	571.290	30 Apr 21				0.00	571.29	571.29	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	224.210	30 Apr 21				0.00	224.21	224.21	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	515.630	30 Apr 21				0.00	515.63	515.63	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	222.800	30 Apr 21				0.00	222.80	222.80	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	206.300	30 Apr 21				0.00	206.30	206.30	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	330.770	30 Apr 21				0.00	330.77	330.77	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	110.230	30 Apr 21				0.00	110.23	110.23	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 779,718,953.52

## ◆ 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
<b><i>NORTHERN TRUST COMPANY, CHICAGO</i></b>									
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	231.060	30 Apr 21				0.00	231.06	231.06	0.00
FX DEAL TRANSACTED ON 30 APR 2021 USD / JPY EX.RATE 0.0091867 WITH NORTHERN	125.980	30 Apr 21				0.00	125.98	125.98	0.00
FX DEAL TRANSACTED ON 30 MAR 2021 USD / EUR EX.RATE 1.174239 WITH NORTHERN TRUST	17.550	30 Mar 21				0.00	17.55	17.55	0.00
FX DEAL TRANSACTED ON 30 SEP 2021 USD / CHF EX.RATE 1.0718734 WITH NORTHERN	90,089.610	30 Sep 21				0.00	90,089.61	90,089.61	0.00
FX DEAL TRANSACTED ON 30 SEP 2021 USD / CHF EX.RATE 1.0718734 WITH NORTHERN	243,650.240	30 Sep 21				0.00	243,650.24	243,650.24	0.00
FX DEAL TRANSACTED ON 30 SEP 2021 USD / CHF EX.RATE 1.0718734 WITH NORTHERN	96,921.320	30 Sep 21				0.00	96,921.32	96,921.32	0.00
FX DEAL TRANSACTED ON 30 SEP 2021 USD / CHF EX.RATE 1.0718734 WITH NORTHERN	92,631.480	30 Sep 21				0.00	92,631.48	92,631.48	0.00
FX DEAL TRANSACTED ON 30 SEP 2021 USD / CHF EX.RATE 1.0718734 WITH NORTHERN	168,349.560	30 Sep 21				0.00	168,349.56	168,349.56	0.00
FX DEAL TRANSACTED ON 30 SEP 2021 USD / EUR EX.RATE 1.156574 WITH NORTHERN TRUST	167,527.840	30 Sep 21				0.00	167,527.84	167,527.84	0.00
FX DEAL TRANSACTED ON 30 SEP 2021 USD / EUR EX.RATE 1.156574 WITH NORTHERN TRUST	107,404.370	30 Sep 21				0.00	107,404.37	107,404.37	0.00
FX DEAL TRANSACTED ON 30 SEP 2021 USD / EUR EX.RATE 1.156574 WITH NORTHERN TRUST	95,472.490	30 Sep 21				0.00	95,472.49	95,472.49	0.00
FX DEAL TRANSACTED ON 30 SEP 2021 USD / EUR EX.RATE 1.156574 WITH NORTHERN TRUST	88,595.380	30 Sep 21				0.00	88,595.38	88,595.38	0.00
FX DEAL TRANSACTED ON 30 SEP 2021 USD / EUR EX.RATE 1.156574 WITH NORTHERN TRUST	97,862.920	30 Sep 21				0.00	97,862.92	97,862.92	0.00
FX DEAL TRANSACTED ON 30 SEP 2021 USD / EUR EX.RATE 1.156574 WITH NORTHERN TRUST	179,028.930	30 Sep 21				0.00	179,028.93	179,028.93	0.00
FX DEAL TRANSACTED ON 30 SEP 2021 USD / EUR EX.RATE 1.156574 WITH NORTHERN TRUST	75,938.610	30 Sep 21				0.00	75,938.61	75,938.61	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 779,718,953.52

◆ 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
<b><i>NORTHERN TRUST COMPANY, CHICAGO</i></b>									
FX DEAL TRANSACTED ON 30 SEP 2021 USD / EUR EX.RATE 1.156574 WITH NORTHERN TRUST	159,273.560	30 Sep 21				0.00	159,273.56	159,273.56	0.00
FX DEAL TRANSACTED ON 30 SEP 2021 USD / EUR EX.RATE 1.156574 WITH NORTHERN TRUST	107,339.070	30 Sep 21				0.00	107,339.07	107,339.07	0.00
FX DEAL TRANSACTED ON 30 SEP 2021 USD / EUR EX.RATE 1.156574 WITH NORTHERN TRUST	128,053.760	30 Sep 21				0.00	128,053.76	128,053.76	0.00
FX DEAL TRANSACTED ON 30 SEP 2021 USD / EUR EX.RATE 1.156574 WITH NORTHERN TRUST	49,098.220	30 Sep 21				0.00	49,098.22	49,098.22	0.00
FX DEAL TRANSACTED ON 30 SEP 2021 USD / GBP EX.RATE 1.346622 WITH NORTHERN TRUST	129,176.180	30 Sep 21				0.00	129,176.18	129,176.18	0.00
FX DEAL TRANSACTED ON 30 SEP 2021 USD / GBP EX.RATE 1.348378 WITH NORTHERN TRUST	66,151.830	30 Sep 21				0.00	66,151.83	66,151.83	0.00
FX DEAL TRANSACTED ON 30 SEP 2021 USD / HKD EX.RATE 0.1284096 WITH NORTHERN	61,803.360	30 Sep 21				0.00	61,803.36	61,803.36	0.00
FX DEAL TRANSACTED ON 30 SEP 2021 USD / HKD EX.RATE 0.1284096 WITH NORTHERN	81,307.130	30 Sep 21				0.00	81,307.13	81,307.13	0.00
FX DEAL TRANSACTED ON 30 SEP 2021 USD / JPY EX.RATE 0.0089326 WITH NORTHERN	76,651.180	30 Sep 21				0.00	76,651.18	76,651.18	0.00
FX DEAL TRANSACTED ON 30 SEP 2021 USD / JPY EX.RATE 0.0089326 WITH NORTHERN	129,801.140	30 Sep 21				0.00	129,801.14	129,801.14	0.00
FX DEAL TRANSACTED ON 30 SEP 2021 USD / JPY EX.RATE 0.0089326 WITH NORTHERN	122,895.890	30 Sep 21				0.00	122,895.89	122,895.89	0.00
FX DEAL TRANSACTED ON 30 SEP 2021 USD / JPY EX.RATE 0.0089326 WITH NORTHERN	92,368.320	30 Sep 21				0.00	92,368.32	92,368.32	0.00
FX DEAL TRANSACTED ON 30 SEP 2021 USD / JPY EX.RATE 0.0089326 WITH NORTHERN	167,324.210	30 Sep 21				0.00	167,324.21	167,324.21	0.00
FX DEAL TRANSACTED ON 30 SEP 2021 USD / JPY EX.RATE 0.0089326 WITH NORTHERN	87,138.460	30 Sep 21				0.00	87,138.46	87,138.46	0.00
FX DEAL TRANSACTED ON 30 SEP 2021 USD / JPY EX.RATE 0.0089326 WITH NORTHERN	89,831.080	30 Sep 21				0.00	89,831.08	89,831.08	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 779,718,953.52



◆ 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
<b><i>NORTHERN TRUST COMPANY, CHICAGO</i></b>									
FX DEAL TRANSACTED ON 31 MAR 2021 USD / CHF EX.RATE 1.0580891 WITH NORTHERN	323,860.110	31 Mar 21				0.00	323,860.11	323,860.11	0.00
FX DEAL TRANSACTED ON 31 MAR 2021 USD / CHF EX.RATE 1.0580891 WITH NORTHERN	526,014.890	31 Mar 21				0.00	526,014.89	526,014.89	0.00
FX DEAL TRANSACTED ON 31 MAR 2021 USD / CHF EX.RATE 1.0580891 WITH NORTHERN	643,267.270	31 Mar 21				0.00	643,267.27	643,267.27	0.00
FX DEAL TRANSACTED ON 31 MAR 2021 USD / CHF EX.RATE 1.0580891 WITH NORTHERN	218,785.970	31 Mar 21				0.00	218,785.97	218,785.97	0.00
FX DEAL TRANSACTED ON 31 MAR 2021 USD / CHF EX.RATE 1.0580891 WITH NORTHERN	74,227.290	31 Mar 21				0.00	74,227.29	74,227.29	0.00
FX DEAL TRANSACTED ON 31 MAR 2021 USD / EUR EX.RATE 1.172162 WITH NORTHERN TRUST	404,286.710	31 Mar 21				0.00	404,286.71	404,286.71	0.00
FX DEAL TRANSACTED ON 31 MAR 2021 USD / EUR EX.RATE 1.172162 WITH NORTHERN TRUST	585,872.280	31 Mar 21				0.00	585,872.28	585,872.28	0.00
FX DEAL TRANSACTED ON 31 MAR 2021 USD / EUR EX.RATE 1.172162 WITH NORTHERN TRUST	318,465.050	31 Mar 21				0.00	318,465.05	318,465.05	0.00
FX DEAL TRANSACTED ON 31 MAR 2021 USD / EUR EX.RATE 1.172162 WITH NORTHERN TRUST	461,095.080	31 Mar 21				0.00	461,095.08	461,095.08	0.00
FX DEAL TRANSACTED ON 31 MAR 2021 USD / EUR EX.RATE 1.172162 WITH NORTHERN TRUST	122,892.390	31 Mar 21				0.00	122,892.39	122,892.39	0.00
FX DEAL TRANSACTED ON 31 MAR 2021 USD / EUR EX.RATE 1.172162 WITH NORTHERN TRUST	658,257.310	31 Mar 21				0.00	658,257.31	658,257.31	0.00
FX DEAL TRANSACTED ON 31 MAR 2021 USD / EUR EX.RATE 1.172162 WITH NORTHERN TRUST	420,371.870	31 Mar 21				0.00	420,371.87	420,371.87	0.00
FX DEAL TRANSACTED ON 31 MAR 2021 USD / EUR EX.RATE 1.172162 WITH NORTHERN TRUST	564,211.390	31 Mar 21				0.00	564,211.39	564,211.39	0.00
FX DEAL TRANSACTED ON 31 MAR 2021 USD / EUR EX.RATE 1.172162 WITH NORTHERN TRUST	541,761.170	31 Mar 21				0.00	541,761.17	541,761.17	0.00
FX DEAL TRANSACTED ON 31 MAR 2021 USD / EUR EX.RATE 1.172162 WITH NORTHERN TRUST	579,957.060	31 Mar 21				0.00	579,957.06	579,957.06	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 779,718,953.52

## ◆ 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
<b><i>NORTHERN TRUST COMPANY, CHICAGO</i></b>									
FX DEAL TRANSACTED ON 31 MAR 2021 USD / EUR EX.RATE 1.172162 WITH NORTHERN TRUST	409,415.430	31 Mar 21				0.00	409,415.43	409,415.43	0.00
FX DEAL TRANSACTED ON 31 MAR 2021 USD / GBP EX.RATE 1.376898 WITH NORTHERN TRUST	314,934.770	31 Mar 21				0.00	314,934.77	314,934.77	0.00
FX DEAL TRANSACTED ON 31 MAR 2021 USD / GBP EX.RATE 1.376898 WITH NORTHERN TRUST	473,078.540	31 Mar 21				0.00	473,078.54	473,078.54	0.00
FX DEAL TRANSACTED ON 31 MAR 2021 USD / GBP EX.RATE 1.377097 WITH NORTHERN TRUST	452,174.250	31 Mar 21				0.00	452,174.25	452,174.25	0.00
FX DEAL TRANSACTED ON 31 MAR 2021 USD / HKD EX.RATE 0.1286078 WITH NORTHERN	342,449.760	31 Mar 21				0.00	342,449.76	342,449.76	0.00
FX DEAL TRANSACTED ON 31 MAR 2021 USD / HKD EX.RATE 0.1286161 WITH NORTHERN	395,090.720	31 Mar 21				0.00	395,090.72	395,090.72	0.00
FX DEAL TRANSACTED ON 31 MAR 2021 USD / JPY EX.RATE 0.0090335 WITH NORTHERN	517,015.390	31 Mar 21				0.00	517,015.39	517,015.39	0.00
FX DEAL TRANSACTED ON 31 MAR 2021 USD / JPY EX.RATE 0.0090335 WITH NORTHERN	279,635.600	31 Mar 21				0.00	279,635.60	279,635.60	0.00
FX DEAL TRANSACTED ON 31 MAR 2021 USD / JPY EX.RATE 0.0090335 WITH NORTHERN	184,447.660	31 Mar 21				0.00	184,447.66	184,447.66	0.00
FX DEAL TRANSACTED ON 31 MAR 2021 USD / JPY EX.RATE 0.0090352 WITH NORTHERN	326,792.240	31 Mar 21				0.00	326,792.24	326,792.24	0.00
FX DEAL TRANSACTED ON 31 MAR 2021 USD / JPY EX.RATE 0.0090352 WITH NORTHERN	385,057.070	31 Mar 21				0.00	385,057.07	385,057.07	0.00
FX DEAL TRANSACTED ON 31 MAR 2021 USD / JPY EX.RATE 0.0090352 WITH NORTHERN	589,976.590	31 Mar 21				0.00	589,976.59	589,976.59	0.00
FX DEAL TRANSACTED ON 31 MAR 2021 USD / JPY EX.RATE 0.0090352 WITH NORTHERN	507,939.310	31 Mar 21				0.00	507,939.31	507,939.31	0.00
<b>Total NORTHERN TRUST COMPANY, CHICAGO</b>							<b>.000.00</b>	<b>-36.04</b>	<b>-36.04</b>

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 779,718,953.52

◆ 5% Report - Part C Summary

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

Security Description / Asset ID	Number of Transactions	Transaction Aggregate		Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
		Acquisition Price	Disposition Price				
MFB NORTHERN INSTL FDS GOVT PORTFOLIO CUSIP: 665278404	Total acquisitions	45	58,898,795.61		0.00	58,898,795.61	58,898,795.61
	Total dispositions	30			0.00	59,709,105.52	59,709,105.52

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 779,718,953.52

◆ 5% Report - Part D

*Series of Transactions with Same Party in Excess of 5%*

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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
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THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2020-12-31 VALUE (INCLUDING ACCRUALS) OF 779,718,953.52

# LMC Benefit Trust for Collectively Bargained Employees

EIN: 13-3507980 / PN: 004

Plan Year: 2021

**Schedule H, line 4i – Schedule of Assets (Acquired and Disposed of Within Year)**

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB92SR70	ABBVIE INC COM USD0.01	Acquisitions	4,000.00	-466,859.20	
		Dispositions	-4,500.00		486,556.02
SBJDRSH3	ABBVIE INC 4.25% DUE 11-21-2049 REG	Acquisitions	192,000.00	-220,682.40	
		Dispositions	-273,000.00		329,403.18
SBYQP136	ABN AMRO BANK N.V. DR EACH REP SHS	Acquisitions	195,000.00	-2,295,193.10	
		Dispositions	-185,160.00		2,221,774.74
S2008154	ADOBE SYS INC COM	Acquisitions	1,630.00	-948,746.26	
		Dispositions	-5,720.00		2,775,880.69
SBP6T4P8	AES CORP SR NT 2.45% 01-15-2031	Acquisitions	235,000.00	-226,949.64	
		Dispositions	-165,000.00		161,850.15
SBLH1NS1	ALEXANDRIA REAL ESTATE E 2.0% DUE 05-18-2032	Acquisitions	57,000.00	-56,823.87	
		Dispositions	-57,000.00		55,573.97
SBPCKWX9	ALLEGHANY CORP DEL 3.25% 08-15-2051 BEO	Acquisitions	37,000.00	-36,496.43	
		Dispositions	-37,000.00		37,791.06
S2000019	AMAZON COM INC COM	Acquisitions	370.00	-1,322,037.19	
		Dispositions	-680.00		2,160,666.67
SBN0THR3	AMCOR FLEXIBLES NORTH AMER INC SR NT 2.69% 05-25-2031	Acquisitions	85,000.00	-84,962.60	
		Dispositions	-85,000.00		86,696.60
SBNKJ1R1	AMERICAN HOMES 4 RENT L P 3.375% DUE 07-15-2051 BEO	Acquisitions	58,000.00	-56,817.96	
		Dispositions	-58,000.00		58,201.84
SBMBKJ72	AMERN TOWER CORP 3.1% DUE 06-15-2050	Acquisitions	27,000.00	-24,885.09	
		Dispositions	-114,000.00		106,556.28
C031162CR9	AMGEN INC FIXED 3.15% 02-21-2040	Acquisitions	13,000.00	-12,975.82	
		Dispositions	-245,000.00		244,562.35
C031162DC1	AMGEN INC SR NT 3% 01-15-2052	Acquisitions	25,000.00	-24,847.00	

## ◆ Schedule of Acquisitions &amp; Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-25,000.00		24,305.50
SBJXS2M9	ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046	Acquisitions	236,000.00	-281,701.40	
		Dispositions	-160,000.00		201,570.65
SBSPHGL4	ANTHEM INC COM	Acquisitions	1,180.00	-466,363.79	
		Dispositions	-7,280.00		3,012,257.63
S2046251	APPLE INC COM STK	Acquisitions	18,100.00	-2,730,402.31	
		Dispositions	-40,540.00		6,283,678.81
C037833DQ0	APPLE INC FIXED 2.95% 09-11-2049	Acquisitions	210,000.00	-226,627.80	
		Dispositions	-320,000.00		316,387.20
SBKP9GX6	APPLE INC 2.65% 02-08-2051	Acquisitions	406,000.00	-397,969.90	
		Dispositions	-406,000.00		389,741.02
SBKPJTD7	APPLE INC 2.8% DUE 02-08-2061	Acquisitions	100,000.00	-96,633.00	
		Dispositions	-100,000.00		98,928.00
SBN0THH3	ASSURED GTY US HLDGS INC GTD SR NT 3.15%06-15-2031	Acquisitions	70,000.00	-69,917.04	
		Dispositions	-70,000.00		74,724.30
SBMFZR13	ASSURED GTY US HLDGS INC 3.6% 09-15-2051	Acquisitions	117,000.00	-118,526.20	
		Dispositions	-47,000.00		49,495.70
C046353AZ1	ASTRAZENECA PLC NT 3% 05-28-2051	Acquisitions	115,000.00	-113,429.10	
		Dispositions	-115,000.00		113,815.50
SBNG1LR1	ATHENE HLDG LTD 3.5% DUE 01-15-2031	Acquisitions	17,000.00	-17,503.37	
		Dispositions	-116,000.00		121,265.20
SBLF9FJ2	ATHENE HOLDING LTD 3.95% 05-25-2051	Acquisitions	72,000.00	-71,536.32	
		Dispositions	-72,000.00		81,731.52
SBMWZQF3	BANK AMER CORP 1.898% DUE 07-23-2031	Acquisitions	540,000.00	-511,309.80	
		Dispositions	-540,000.00		525,911.40
SBN6NBF5	BANK AMER CORP 2.831% DUE 10-24-2051				

## ◆ Schedule of Acquisitions &amp; Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	39,000.00	-35,973.60	
		Dispositions	-225,000.00		219,683.25
C06051GKB4	BANK AMER CORP 2.972% DUE 07-21-2052 BEO				
		Acquisitions	587,000.00	-587,077.28	
		Dispositions	-225,000.00		228,217.50
SBLD6SH4	BANK AMER CORP 4.083% DUE 03-20-2051				
		Acquisitions	55,000.00	-62,312.80	
		Dispositions	-232,000.00		277,550.88
SBLR8X26	BANK OF AMERICA CORP 1.922% 10-24-2031				
		Acquisitions	240,000.00	-239,827.20	
		Dispositions	-240,000.00		234,057.60
C06051GKA6	BANK OF AMERICA CORP 2.299% 07-21-2032				
		Acquisitions	779,000.00	-779,000.00	
		Dispositions	-779,000.00		762,056.75
SBN6J9S2	BANK OF AMERICA CORPORATION 2.651% 03-11-2032				
		Acquisitions	270,000.00	-270,000.00	
		Dispositions	-270,000.00		270,286.20
SBN6J9V5	BANK OF AMERICA CORPORATION 3.483% 03-13-2052				
		Acquisitions	60,000.00	-60,344.68	
		Dispositions	-60,000.00		65,847.60
SBN33QC0	BECTON DICKINSON & 1.957% DUE 02-11-2031				
		Acquisitions	665,000.00	-665,184.50	
		Dispositions	-665,000.00		651,041.65
SBNTJ8N7	BOSTON PROPERTIES LP 2.55% DUE 04-01-2032 BEO				
		Acquisitions	106,000.00	-104,645.70	
		Dispositions	-47,000.00		48,105.44
S2113434	BOSTON SCIENTIFIC CORP COM				
		Acquisitions	35,500.00	-1,307,712.45	
		Dispositions	-43,460.00		1,790,239.56
SBP2CRG3	BP CAP MKTS AMER INC 3.001% DUE 03-17-2052 BEO				
		Acquisitions	259,000.00	-259,000.00	
		Dispositions	-259,000.00		248,595.97
SBMZ5L44	BP CAP MKTS AMER INC 3.379% 02-08-2061				
		Acquisitions	434,000.00	-428,616.84	
		Dispositions	-134,000.00		143,497.92
SBM9GT05	BP CAP MKTS AMER 2.939% DUE 06-04-2051				
		Acquisitions	134,000.00	-134,888.42	
		Dispositions	-80,000.00		73,269.60



## ◆ Schedule of Acquisitions &amp; Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMW2G98	BRISTOL MYERS FIXED 4.25% DUE 10-26-2049	Acquisitions	285,000.00	-336,456.60	
		Dispositions	-404,000.00		507,557.38
SBKPVKP2	BROADCOM INC FIXED 4.15% DUE 11-15-2030	Acquisitions	119,000.00	-130,769.45	
		Dispositions	-599,000.00		646,002.01
SBMT6MR3	CARRIER GLOBAL CORP 3.37% DUE 04-05-2040	Acquisitions	56,000.00	-56,099.68	
		Dispositions	-310,000.00		309,814.62
SBFNL6J5	CENOVUS ENERGY INC 5.4% 06-15-2047	Acquisitions	35,000.00	-43,837.85	
		Dispositions	-210,000.00		262,978.38
SBMBP1C6	CHARTER COMMUNICATIONS OPER LLC 4.4% DUE12-01-2061 BEO	Acquisitions	70,000.00	-70,891.10	
		Dispositions	-70,000.00		75,643.51
SBKSVYZ7	CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.8% DUE 03-01-2050	Acquisitions	26,000.00	-28,462.72	
		Dispositions	-750,000.00		863,163.22
C161175BY9	CHARTER FIXED 3.85% DUE 04-01-2061	Acquisitions	248,000.00	-237,577.52	
		Dispositions	-226,000.00		215,939.01
SBMBTPN7	CHENIERE CORPUS CHRISTI HLDGS LLC 3.7% 11-15-2029	Acquisitions	32,000.00	-33,891.84	
		Dispositions	-134,000.00		143,473.13
C166756AU0	CHEVRON U S A INC 5.25% 11-15-2043	Acquisitions	33,000.00	-43,337.25	
		Dispositions	-209,000.00		286,375.98
SBMWK7M2	CHUBB INA HOLDINGS INC 3.05% DUE 12-15-2061	Acquisitions	71,000.00	-70,607.37	
		Dispositions	-35,000.00		35,819.70
SB3BQMF6	CHUBB LTD ORD CHF24.15	Acquisitions	42,300.00	-6,820,085.13	
		Dispositions	-6,450.00		1,056,028.36
S7380482	CIE DE ST-GOBAIN EUR4	Acquisitions	25,300.00	-1,344,638.72	
		Dispositions	-48,110.00		3,286,863.52
SBKQN6X7	CIGNA CORP NEW SR NT 3.4% 03-15-2051	Acquisitions	384,000.00	-382,039.68	

## ◆ Schedule of Acquisitions &amp; Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-77,000.00		76,063.68
S2198163	CISCO SYSTEMS INC	Acquisitions	93,000.00	-4,425,883.62	
		Dispositions	-44,000.00		2,405,327.09
C172967MY4	CITIGROUP INC 2.561% DUE 05-01-2032 BEO	Acquisitions	245,000.00	-246,582.90	
		Dispositions	-136,000.00		136,835.04
C172967MS7	CITIGROUP INC 2.572% DUE 06-03-2031	Acquisitions	305,000.00	-320,390.30	
		Dispositions	-110,000.00		112,491.50
SBDGLCL2	CITIGROUP INC 4.75% DUE 05-18-2046	Acquisitions	11,000.00	-13,171.40	
		Dispositions	-64,000.00		78,684.57
C20030NDP3	COMCAST CORP NEW FIXED 2.45% DUE 08-15-2052	Acquisitions	15,000.00	-12,892.95	
		Dispositions	-35,000.00		30,341.85
S2044545	COMCAST CORP NEW-CL A	Acquisitions	24,000.00	-1,270,201.20	
		Dispositions	-13,330.00		725,923.84
SBKP3KX6	CONSOLIDATED EDISON CO N Y INC 3.95% 04-01-2050	Acquisitions	16,000.00	-17,446.72	
		Dispositions	-68,000.00		78,547.48
SBJXCLS0	CORNING INC 5.45% DUE 11-15-2079	Acquisitions	84,000.00	-105,808.92	
		Dispositions	-121,000.00		161,375.14
SBKPR168	CROWN CASTLE INTL CORP 2.1% DUE 04-01-2031	Acquisitions	296,000.00	-288,769.26	
		Dispositions	-130,000.00		125,060.00
S2160753	CSX CORP COM STK	Acquisitions	11,200.00	-1,054,963.71	
		Dispositions	-98,700.00		4,583,887.99
		Free Receipt	65,360.00		
SBMXRPP1	CVS HEALTH CORP 2.7% DUE 08-21-2040	Acquisitions	13,000.00	-12,018.37	
		Dispositions	-55,000.00		54,578.15
SBKP3KR0	CVS HEALTH CORP 4.25% DUE 04-01-2050	Acquisitions	14,000.00	-15,930.04	
		Dispositions	-60,000.00		67,869.60

## ◆ Schedule of Acquisitions &amp; Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBF4JKH4	CVS HEALTH CORP 5.05% DUE 03-25-2048	Acquisitions	90,000.00	-110,307.60	
		Dispositions	-617,000.00		797,688.55
S5842359	DEUTSCHE TELEKOM NPV(REGD)	Acquisitions	120,000.00	-2,459,332.15	
		Dispositions	-3,780.00		75,938.61
SBG0WND1	DH EUROPE FIN II S FIXED 3.25% 11-15-2039	Acquisitions	65,000.00	-66,953.25	
		Dispositions	-273,000.00		282,803.43
SBJR45B3	DIAMONDBACK ENERGY INC 3.5% DUE 12-01-2029	Acquisitions	35,000.00	-36,360.10	
		Dispositions	-146,000.00		154,758.33
SB03GQS4	DIGITAL RLTY TR INC COM	Acquisitions	39,400.00	-6,162,016.28	
		Dispositions	-1,730.00		249,871.28
SBJJTB4	DISNEY WALT CO 2.75% DUE 09-01-2049	Acquisitions	40,000.00	-37,024.80	
		Dispositions	-167,000.00		163,684.00
S2542049	DOMINION ENERGY INC COM STK NPV	Acquisitions	12,800.00	-947,540.94	
		Dispositions	-6,135.00		462,318.71
SBM6KKK7	DOMINION ENERGY INC 3.375% DUE 04-01-2030 REG	Acquisitions	598,000.00	-659,514.84	
		Dispositions	-598,000.00		637,372.32
SBJ5JG73	DOMINION ENERGY 4.6% DUE 03-15-2049	Acquisitions	250,000.00	-296,192.50	
		Dispositions	-250,000.00		296,362.50
SBJ68680	DTE ELECTRIC CO 3.95% 03-01-2049	Acquisitions	50,000.00	-56,385.50	
		Dispositions	-101,000.00		120,440.48
SB7VD3F2	DUKE ENERGY CORP NEW COM NEW COM NEW	Acquisitions	10,000.00	-936,248.20	
		Dispositions	-5,620.00		543,598.72
SBKDP7D3	DUKE ENERGY IND LLC 3.25% DUE 10-01-2049	Acquisitions	49,000.00	-49,188.65	
		Dispositions	-95,000.00		95,431.68
SBMFC4W4	EAGLE MATLS INC 2.5% DUE 07-01-2031 BEO	Acquisitions	132,000.00	-130,889.88	

## ◆ Schedule of Acquisitions &amp; Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-132,000.00		130,954.05
S2567116	EDWARDS LIFESCIENCES CORP COM	Acquisitions	2,500.00	-209,052.00	
		Dispositions	-36,320.00		3,506,155.59
SBYQ24Q1	ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045	Acquisitions	17,000.00	-19,813.50	
		Dispositions	-40,000.00		49,660.80
SBFY1ZL9	ENTERPRISE PRODS OPER LLC 4.25% 02-15-2048	Acquisitions	25,000.00	-26,736.25	
		Dispositions	-49,000.00		56,875.77
SB9M5X40	ENTERPRISE PRODS 4.85% DUE 03-15-2044	Acquisitions	7,000.00	-8,252.93	
		Dispositions	-29,000.00		34,442.43
SBLB9JH2	EOG RES INC 4.95% DUE 04-15-2050	Acquisitions	34,000.00	-42,309.94	
		Dispositions	-187,000.00		242,390.96
SBKP8MZ7	EVERSOURCE ENERGY FIXED 1.65% DUE 08-15-2030	Acquisitions	795,000.00	-761,658.35	
		Dispositions	-230,000.00		222,738.90
SBLTZKK2	EXELON CORP 4.7% DUE 04-15-2050 REG	Acquisitions	371,000.00	-466,550.76	
		Dispositions	-89,000.00		114,284.90
C303901BH4	FAIRFAX FINL HLDGS LTD SR NT 144A 3.375%03-03-2031	Acquisitions	54,000.00	-53,918.26	
		Dispositions	-54,000.00		57,586.14
SBMWPYT3	FEDEX CORP NT 3.25% 05-15-2041	Acquisitions	280,000.00	-278,844.12	
		Dispositions	-265,000.00		273,527.93
SBN6JJH1	FLOWERS FOODS INC 2.4% DUE 03-15-2031 BEO	Acquisitions	18,000.00	-17,912.52	
		Dispositions	-18,000.00		17,576.10
C999599GH0	FUT DEC 21 CBT UL T-BONDS	Free Delivery	-3.00		
		Free Receipt	8.00	-1,577,396.85	
C999599GH0	FUT DEC 21 CBT UL T-BONDS	Free Delivery	-8.00		
		Free Receipt	3.00	-583,218.75	
S6465874	GALAXY ENTERTAINME NPV				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	75,000.00	-731,169.91	
		Dispositions	-56,070.00		456,894.08
C363576AB5	GALLAGHER ARTHUR J & CO SR NT 3.5% 05-20-2051	Acquisitions	58,000.00	-57,308.64	
		Dispositions	-58,000.00		62,938.12
SBLH1J61	GATX CORP 3.1% DUE 06-01-2051	Acquisitions	332,000.00	-324,687.34	
		Dispositions	-26,000.00		23,694.32
SBYWNXZ6	GE CAP INTL FDG CO 4.418% DUE 11-15-2035	Acquisitions	400,000.00	-470,088.00	
		Dispositions	-1,235,000.00		1,510,732.90
SBMFFMZ2	GEN DYNAMICS CORP FIXED 4.25% DUE 04-01-2040	Acquisitions	50,000.00	-60,926.00	
		Dispositions	-50,000.00		61,984.50
SBMWWSK3	GENERAL ELEC CO 4.25% DUE 05-01-2040	Acquisitions	12,000.00	-13,294.20	
		Dispositions	-52,000.00		64,259.00
SBMWWSL4	GENERAL ELEC CO 4.35% DUE 05-01-2050 REG	Acquisitions	39,000.00	-43,366.05	
		Dispositions	-165,000.00		220,512.60
SBLB3SM2	GENERAL MTRS FINL CO INC 2.35% DUE 01-08-2031 REG	Acquisitions	129,000.00	-127,442.89	
		Dispositions	-129,000.00		126,572.22
SBLR77M1	GEORGIA PWR CO SR NT SER 2021A 3.25% 03-15-2051	Acquisitions	271,000.00	-269,848.85	
		Dispositions	-271,000.00		278,517.36
SBN11JM7	GOLDMAN SACHS GROUP INC 1.992% DUE 01-27-2032 REG	Acquisitions	1,135,000.00	-1,134,980.80	
		Dispositions	-1,135,000.00		1,077,183.10
SBMCPVP8	GOLDMAN SACHS GROUP INC 2.615% 04-22-2032	Acquisitions	1,115,000.00	-1,115,000.00	
		Dispositions	-1,115,000.00		1,138,381.55
C38141GXA7	GOLDMAN SACHS GROUP INC 4.411% DUE 04-23-2039	Acquisitions	96,000.00	-111,845.76	
		Dispositions	-125,000.00		154,748.75
SBJJRL90	HALLIBURTON CO 2.92% DUE 03-01-2030	Acquisitions	12,000.00	-12,021.00	
		Dispositions	-50,000.00		50,463.03

## ◆ Schedule of Acquisitions &amp; Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBX1DFF8	HARRIS CORP DEL 5.054% DUE 04-27-2045	Acquisitions	31,000.00	-39,246.62	
		Dispositions	-132,000.00		177,266.76
SBD3GB68	HEWLETT PACKARD ENTERPRISE CO NT STEP UP10-15-2035 12-23-2016	Acquisitions	68,000.00	-89,594.08	
		Dispositions	-287,000.00		383,222.69
SBK8TZG9	HOME DEPOT INC 3.35% DUE 04-15-2050 REG	Acquisitions	119,000.00	-123,405.38	
		Dispositions	-119,000.00		128,361.73
S2020459	HONEYWELL INTL INC COM STK	Acquisitions	17,100.00	-3,830,586.49	
		Dispositions	-1,170.00		249,977.37
SBKPQLD2	HOST HOTELS & FIXED 3.5% DUE 09-15-2030	Acquisitions	120,000.00	-122,921.74	
		Dispositions	-35,000.00		36,431.15
SBMH1TT1	HSBC HLDGS PLC 2.357% DUE 08-18-2031 REG	Acquisitions	505,000.00	-492,579.75	
		Dispositions	-705,000.00		703,985.42
SBN44R07	HSBC HLDGS PLC 2.804% DUE 05-24-2032 REG	Acquisitions	958,000.00	-973,884.26	
		Dispositions	-411,000.00		410,314.99
SBL5F9D2	HUNTSMAN INTERNATIONAL L 2.95% 06-15-2031	Acquisitions	33,000.00	-32,976.90	
		Dispositions	-33,000.00		33,517.11
SBFY8TQ3	HUNTSMAN INTL LLC 4.5% 05-01-2029	Acquisitions	9,000.00	-9,986.85	
		Dispositions	-120,000.00		135,309.33
SB288C92	IBERDROLA SA EUR0.75	Acquisitions	204,000.00	-2,485,071.27	
		Dispositions	-34,705.00		418,945.62
		Free Receipt	5.00		
SBM909J6	IBERDROLA SA EUR0.75 RFD JAN2021	Free Delivery	-5.00		
		Free Receipt	5.00		
SBHJYC05	INTERCONTL HOTELS ORD GBP0.208521303	Acquisitions	52,600.00	-3,832,978.63	
		Dispositions	-28,570.00		1,857,046.61
SBMFBP73	INTERPUBLIC GROUP OF COMPANIES INCO 3.375% DUE 03-01-2041 BEO				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	81,000.00	-80,824.23	
		Dispositions	-81,000.00		80,584.23
S2190385	JPMORGAN CHASE & CO COM	Acquisitions	27,000.00	-4,443,130.78	
		Dispositions	-15,950.00		2,393,003.84
C46647PBX3	JPMORGAN CHASE & CO 1.953% 02-04-2032	Acquisitions	125,000.00	-125,000.00	
		Dispositions	-125,000.00		118,238.75
SBKVKP92	JPMORGAN CHASE & CO 2.58% 04-22-2032	Acquisitions	430,000.00	-434,287.23	
		Dispositions	-275,000.00		278,039.88
SBK5W969	JPMORGAN CHASE & CO 2.739% DUE 10-15-2030	Acquisitions	325,000.00	-332,966.60	
		Dispositions	-275,000.00		286,495.65
SBKVKPW5	JPMORGAN CHASE & CO 3.157% 04-22-2042	Acquisitions	110,000.00	-111,178.10	
		Dispositions	-110,000.00		113,751.00
SBNDQ298	JPMORGAN CHASE & FLTG RT 2.525% DUE 11-19-2041	Acquisitions	465,000.00	-451,492.42	
		Dispositions	-57,000.00		52,557.99
SBJP8K12	KENNAMETAL INC 2.8% 03-01-2031	Acquisitions	22,000.00	-21,986.58	
		Dispositions	-22,000.00		21,767.02
SB83ZS69	KINDER MORGAN ENERGY PARTNERS L P 5 DUE 03-01-2043	Acquisitions	100,000.00	-115,553.52	
		Dispositions	-140,000.00		163,334.80
SBW39342	KINDER MORGAN INC 5.05% DUE 02-15-2046	Acquisitions	117,000.00	-139,360.95	
		Dispositions	-113,000.00		137,550.94
SBMD26X1	KOHL'S CORP NT 3.375% 05-01-2031	Acquisitions	72,000.00	-71,913.54	
		Dispositions	-72,000.00		74,822.40
SBMDVWW9	LEXINGTON RLTY TR FIXED 2.375% DUE 10-01-2031	Acquisitions	91,000.00	-90,779.78	
		Dispositions	-91,000.00		86,680.23
SBKS9YF1	LYB INTL FIN III 3.8% DUE 10-01-2060	Acquisitions	121,000.00	-120,234.59	
		Dispositions	-221,000.00		241,986.35

## ◆ Schedule of Acquisitions &amp; Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBK9DTN5	L3HARRIS TECHNOLOGIES INC COM	Acquisitions	25,500.00	-5,842,500.39	
		Dispositions	-895.00		197,100.36
C56501RAE6	MANULIFE FINL CORP 4.061% DUE 02-24-2032	Acquisitions	13,000.00	-14,433.38	
		Dispositions	-113,000.00		124,652.01
S2210614	MARRIOTT INTL INC NEW COM STK CL A	Acquisitions	12,750.00	-1,856,206.40	
		Dispositions	-3,980.00		589,396.29
SBMXNHJ7	MARRIOTT INTL INC NEW 4.625% DUE 06-15-2030 REG	Acquisitions	292,000.00	-330,942.56	
		Dispositions	-52,000.00		58,803.16
SBL5F8F7	MARS INC DEL 2.375% DUE 07-16-2040	Acquisitions	35,000.00	-32,260.90	
		Dispositions	-148,000.00		145,461.80
SBMV3M72	MASCO CORP NT 3.125% 02-15-2051	Acquisitions	94,000.00	-92,861.74	
		Dispositions	-94,000.00		92,922.54
SB121557	MASTERCARD INC CL A	Acquisitions	4,200.00	-1,527,026.72	
		Dispositions	-2,780.00		984,415.47
SBD6KVZ6	MASTERCARD INC 3.8% DUE 11-21-2046	Acquisitions	77,000.00	-87,929.38	
		Dispositions	-106,000.00		120,920.56
SBKSG571	MCDONALDS CORP 4.2% 04-01-2050	Acquisitions	17,000.00	-19,469.08	
		Dispositions	-70,000.00		84,458.50
S2588173	MICROSOFT CORP COM	Acquisitions	8,800.00	-2,145,323.47	
		Dispositions	-29,230.00		8,017,272.59
SBMFPJG2	MICROSOFT CORP 2.921% 03-17-2052 USD	Acquisitions	410,000.00	-433,566.80	
		Dispositions	-250,000.00		244,802.50
C594918BT0	MICROSOFT CORP 3.7% DUE 08-08-2046	Free Receipt	651,000.00	571,201.59	
		Acquisitions	95,000.00	-110,954.30	
		Dispositions	-651,000.00		112,089.18
SBMZ2XG1	MORGAN STANLEY 1.928% DUE 04-28-2032				



◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,077,000.00	-1,058,941.60	
		Dispositions	-1,077,000.00		1,053,750.53
SBNZKG63	MORGAN STANLEY 2.239% 07-21-2032	Acquisitions	1,075,000.00	-1,079,823.28	
		Dispositions	-370,000.00		362,274.40
SBKP8MY6	MPLX LP 2.65% DUE 08-15-2030	Acquisitions	11,000.00	-10,801.45	
		Dispositions	-87,000.00		85,531.52
SBM8MRT9	NATIONAL FL GAS CO 2.95% DUE 03-01-2031	Acquisitions	77,000.00	-76,372.71	
		Dispositions	-77,000.00		78,715.77
S2211811	NATIONAL RETAIL PPTYS INC COM STK	Acquisitions	19,700.00	-859,639.67	
		Dispositions	-73,700.00		3,461,084.14
S7123870	NESTLE SA CHF0.10(REGD)	Acquisitions	18,500.00	-2,264,957.17	
		Dispositions	-7,800.00		886,917.51
SBD20RG3	NISOURCE FIN CORP 4.375% 05-15-2047	Acquisitions	120,000.00	-147,287.20	
		Dispositions	-256,000.00		296,779.74
SBMGHM57	NORFOLK SOUTHN CORP SR NT 4.1% 05-15-2121	Acquisitions	28,000.00	-27,926.36	
		Dispositions	-28,000.00		28,602.28
SBKBTGN0	NORFOLK SOUTHN FIXED 4.1% 05-15-2049	Acquisitions	50,000.00	-56,071.00	
		Dispositions	-48,000.00		57,691.68
S2379504	NVIDIA CORP COM	Dispositions	-5,030.00		2,624,683.80
		Free Receipt	7,050.00		
SBNKCQY2	OLD REP INTL CORP SR NT 3.85% 06-11-2051	Acquisitions	93,000.00	-94,684.69	
		Dispositions	-93,000.00		99,698.55
SBM93304	ONEOK INC NEW 6.35% DUE 01-15-2031 REG	Acquisitions	40,000.00	-51,506.00	
		Dispositions	-40,000.00		49,886.00
SB1FJV72	ONEOK PARTNERS L P 6.65% DUE 10-01-2036	Acquisitions	155,000.00	-195,560.25	
		Dispositions	-49,000.00		66,740.86

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S2661568	ORACLE CORP COM	Acquisitions	35,700.00	-2,429,632.46	
		Dispositions	-45,050.00		3,500,457.14
SBMYLXB4	ORACLE CORP FIXED 3.65% DUE 03-25-2041	Acquisitions	111,000.00	-110,918.50	
		Dispositions	-111,000.00		113,670.19
SBLB1LN8	ORACLE CORP FIXED 4.1% DUE 03-25-2061	Acquisitions	246,000.00	-246,554.09	
		Dispositions	-170,000.00		185,200.11
S6648891	ORIENTAL LAND CO LTD NPV	Acquisitions	18,600.00	-3,025,802.94	
		Dispositions	-1,990.00		307,343.55
SBF1X5B8	OWENS CORNING NEW 4.3% DUE 07-15-2047	Acquisitions	18,000.00	-19,748.70	
		Dispositions	-168,000.00		195,298.80
SBL96VF7	PACIFICORP FIXED 3.3% DUE 03-15-2051	Acquisitions	210,000.00	-220,703.70	
		Dispositions	-405,000.00		417,730.05
SBHXCMN8	PACIFICORP 4.15% 02-15-2050	Acquisitions	141,000.00	-163,897.46	
		Dispositions	-200,000.00		240,072.00
C713448EP9	PEPSICO INC 2.875% DUE 10-15-2049	Acquisitions	72,000.00	-70,936.56	
		Dispositions	-86,000.00		92,175.66
SBD3VCR1	PEPSICO INC 3.45% DUE 10-06-2046	Acquisitions	185,000.00	-205,560.90	
		Dispositions	-320,000.00		357,424.00
SBMXGNZ4	PFIZER INC 2.7% DUE 05-28-2050	Acquisitions	250,000.00	-234,154.16	
		Dispositions	-120,000.00		123,054.00
SBMF3X75	PIEDMONT OPER FIXED 3.15% DUE 08-15-2030	Acquisitions	12,000.00	-11,821.56	
		Dispositions	-121,000.00		120,424.41
S2704407	PROCTER & GAMBLE COM NPV	Acquisitions	7,500.00	-967,938.22	
		Dispositions	-6,030.00		821,792.25
S0709954	PRUDENTIAL GBP0.05	Acquisitions	41,000.00	-790,554.07	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-140,140.00		2,662,437.83
C744448CP4	PUBLIC SVC CO COLO 3.7% DUE 06-15-2028	Acquisitions	33,000.00	-36,649.47	
		Dispositions	-138,000.00		153,784.44
SBMCMZK2	PVTPL AES CORP 2.45% DUE 01-15-2031 BEO	Acquisitions	52,000.00	-49,721.88	
		Dispositions	-54,000.00		54,843.48
SBN0Y5V8	PVTPL AT&T INC NT 3.55% 09-15-205L	Acquisitions	155,000.00	-144,141.67	
		Dispositions	-612,000.00		575,974.97
SBM8YZ24	PVTPL AT&T INC 3.8% DUE 12-01-2057/12-07-2020 BEO	Acquisitions	759,000.00	-734,885.58	
		Dispositions	-212,000.00		202,598.30
SBMCR2X9	PVTPL ATHENE GLOBAL FDG MEDIUM TERM SR SECD NT 2.673% DUE 06-07-2031 BEO	Acquisitions	138,000.00	-138,000.00	
		Dispositions	-138,000.00		138,587.88
C05970FAD3	PVTPL BANCO SANTANDER CHILE 3.177% 10-26-2031	Acquisitions	216,000.00	-216,000.00	
		Dispositions	-216,000.00		216,544.32
C09659W2P8	PVTPL BNP PARIBAS 2.871% 04-19-2032	Acquisitions	203,000.00	-203,000.00	
		Dispositions	-203,000.00		209,459.46
SBMCGSZ0	PVTPL BROADCOM INC SR NT 3.5% 02-15-2041/01-19-2021	Acquisitions	240,000.00	-241,321.72	
		Dispositions	-240,000.00		236,981.22
SBP6K804	PVTPL COMCAST CORP NEW NT 2.937% 11-01-2056	Acquisitions	143,000.00	-141,349.78	
		Dispositions	-884.07		884.07
C225313AN5	PVTPL CREDIT AGRICOLE S A 2.811% DUE 01-11-2041 BEO	Acquisitions	250,000.00	-250,000.00	
		Dispositions	-250,000.00		238,465.00
SBPCKTS3	PVTPL ECOLAB INC 2.75% DUE 08-18-2055 BEO	Acquisitions	46,000.00	-45,437.88	
		Dispositions	-46,000.00		45,838.08
SBMT6GX7	PVTPL GEORGIA-PAC LLC SR NT 144A 2.3% DUE 04-30-2030/04-30-2020 BEO	Acquisitions	32,000.00	-32,020.48	
		Dispositions	-135,000.00		136,040.85
C378272BC1	PVTPL GLENCORE FDG LLC 3.875% DUE 04-27-2051 BEO				

## ◆ Schedule of Acquisitions &amp; Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	72,000.00	-71,974.80	
		Dispositions	-72,000.00		75,780.00
SBPBJK11	PVTPL GLENCORE FUNDING LLC 3.375% 09-23-2051				
		Acquisitions	153,000.00	-150,724.89	
		Dispositions	-153,000.00		150,810.57
SBKP8XD2	PVTPL JERSEY CENTRAL POWER & LIGHT CO 2.75% DUE 03-01-2032 BEO				
		Acquisitions	115,000.00	-114,753.76	
		Dispositions	-54,000.00		55,585.44
SBLB3DN8	PVTPL METROPOLITAN LIFE GLOBAL FDG I MEDIUM TE 1.55% DUE 01-07-2031 BEO				
		Acquisitions	350,000.00	-346,906.50	
		Dispositions	-350,000.00		327,803.00
SBN2D5P7	PVTPL NORDSTROM INC 4.25% DUE 08-01-2031BEO				
		Acquisitions	94,000.00	-95,046.24	
		Dispositions	-94,000.00		97,179.14
SBMG4K43	PVTPL 7-ELEVEN INC 1.8% DUE 02-10-2031 BEO				
		Acquisitions	94,000.00	-92,590.04	
		Dispositions	-94,000.00		89,220.84
SBMZ14P4	PVTPLLIBERTY UTILS FIN GP1 GTD NT 2.05% 09-15-2030				
		Acquisitions	18,000.00	-16,999.92	
		Dispositions	-77,000.00		74,253.41
SBN7D0F7	RAYONIER L P SR NT 2.75% 05-17-2031				
		Acquisitions	67,000.00	-66,460.65	
		Dispositions	-67,000.00		67,402.67
S2724193	REALTY INCOME CORP COM				
		Acquisitions	14,900.00	-937,752.13	
		Dispositions	-56,100.00		3,806,131.38
SBMFNFP7	REGENERON FIXED 2.8% DUE 09-15-2050				
		Acquisitions	19,000.00	-16,577.31	
		Dispositions	-81,000.00		70,286.94
SBJLD7W1	RELIANCE STL & 2.15% DUE 08-15-2030				
		Acquisitions	32,000.00	-30,892.80	
		Dispositions	-136,000.00		132,033.68
S0718875	RIO TINTO ORD GBP0.10				
		Acquisitions	9,600.00	-608,824.29	
		Dispositions	-19,680.00		1,531,242.59
S7110388	ROCHE HLDGS AG GENUSSSCHEINE NPV				
		Acquisitions	1,200.00	-466,977.18	
		Dispositions	-2,090.00		694,364.45

## ◆ Schedule of Acquisitions &amp; Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBKRRKT2	ROGERS COMMUNICATIONS INC 3.7% DUE 11-15-2049	Acquisitions	70,000.00	-74,088.00	
		Dispositions	-90,000.00		95,424.30
SBMC67C0	ROSS STORES INC FIXED 1.875% DUE 04-15-2031	Acquisitions	37,000.00	-34,799.24	
		Dispositions	-156,000.00		147,605.00
S2310525	SALESFORCE INC COM USD0.001	Acquisitions	13,800.00	-3,566,022.31	
		Dispositions	-2,080.00		448,805.96
SBNBW867	SAMMONS FINL GROUP INC SR NT 144A 3.35% 04-16-2031	Acquisitions	100,000.00	-99,772.00	
		Dispositions	-100,000.00		103,501.14
S4846288	SAP SE	Acquisitions	8,605.00	-1,231,135.64	
		Dispositions	-5,335.00		681,772.48
SB7C01S1	SHELL INTL FIN B V 3.625% DUE 08-21-2042	Acquisitions	6,000.00	-6,521.88	
		Dispositions	-25,000.00		27,502.50
SBDB2XM8	SHELL INTL FIN B V 4% DUE 05-10-2046	Acquisitions	89,000.00	-100,406.24	
		Dispositions	-92,000.00		111,911.56
SBMWWSC5	SONOCO PRODS CO FIXED 3.125% DUE 05-01-2030	Acquisitions	13,000.00	-13,617.63	
		Dispositions	-54,000.00		57,119.06
SBN7QLH5	SOUTHERN CALIF EDISON CO 2.95% DUE 02-01-2051	Acquisitions	65,000.00	-64,549.55	
		Dispositions	-65,000.00		57,361.20
SBMCDK66	SPIRIT RLTY L P SR NT 2.7% 02-15-2032	Acquisitions	76,000.00	-74,805.56	
		Dispositions	-76,000.00		73,241.20
S7156832	STRAUMANN HLDG CHF0.10 (REGD)	Acquisitions	1,000.00	-1,205,811.32	
		Dispositions	-1,435.00		2,713,066.92
SB545MG5	SWISS RE AG CHF0.10	Acquisitions	25,700.00	-2,398,967.59	
		Dispositions	-1,130.00		96,921.32
SBM5M5Q5	SYSCO CORP FIXED 6.6% DUE 04-01-2050	Acquisitions	22,000.00	-32,048.94	

## ◆ Schedule of Acquisitions &amp; Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-8,000.00		12,338.96
C874060AZ9	TAKEDA PHARMACEUTICAL CO LTD SR NT 3.175% 07-09-2050	Acquisitions	200,000.00	-191,334.00	
		Dispositions	-400,000.00		416,296.00
SBLF7T16	TAMPA ELEC CO NT 3.45% 03-15-2051	Acquisitions	96,000.00	-96,439.81	
		Dispositions	-96,000.00		106,771.20
SBF19248	TEACHERS INS & 4.27% DUE 05-15-2047	Acquisitions	64,000.00	-72,451.84	
		Dispositions	-22,000.00		25,100.24
S2881407	TELEFLEX INC COM	Acquisitions	4,400.00	-1,786,468.85	
		Dispositions	-4,400.00		1,599,035.49
S2885409	TEXAS INSTRUMENTS INC COM	Acquisitions	15,800.00	-3,027,298.72	
		Dispositions	-19,620.00		3,350,466.28
S2886907	THERMO FISHER CORP	Acquisitions	3,000.00	-1,513,304.98	
		Dispositions	-2,470.00		1,325,841.89
SBPCHD15	THERMO FISHER SCIENTIFIC INC 2.8% 10-15-2041	Acquisitions	206,000.00	-204,986.48	
		Dispositions	-75,000.00		76,792.50
SBK4NRZ8	TOTAL CAP INTL 3.461% DUE 07-12-2049	Acquisitions	28,000.00	-28,248.92	
		Dispositions	-118,000.00		132,617.84
SB15C557	TOTALENERGIES SE	Acquisitions	15,000.00	-672,488.27	
		Dispositions	-11,280.00		527,776.24
SBKP7287	TRUIST FINL CORP COM	Acquisitions	55,600.00	-3,061,836.12	
		Dispositions	-126,570.00		7,571,597.28
SBRJL176	UBS GROUP AG CHF0.10 (REGD)	Acquisitions	51,000.00	-775,858.84	
		Dispositions	-19,920.00		311,417.45
SBLRB262	UNILEVER PLC ORD GBP 0.031111	Acquisitions	25,800.00	-1,512,612.09	
		Dispositions	-11,390.00		628,622.92
S2517382	UNITED PARCEL SVC INC CL B				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	4,100.00	-653,834.79	
		Dispositions	-1,320.00		227,514.44
SBG08PD3	UNITEDHEALTH GROUP FIXED 4.25% DUE 06-15-2048				
		Acquisitions	49,000.00	-58,629.97	
		Dispositions	-206,000.00		252,026.58
S2917766	UNITEDHEALTH GROUP INC COM				
		Acquisitions	2,120.00	-918,231.11	
		Dispositions	-2,170.00		816,130.08
SBN0T1H1	VEREIT OPER 2.85% DUE 12-15-2032				
		Acquisitions	16,000.00	-15,662.08	
		Dispositions	-67,000.00		65,845.59
S2090571	VERIZON COMMUNICATIONS COM				
		Acquisitions	41,900.00	-2,444,905.33	
		Dispositions	-13,720.00		780,178.81
SBMWBBM3	VERIZON COMMUNICATIONS INC 3.0% DUE 11-20-2060 REG				
		Acquisitions	169,000.00	-155,469.86	
		Dispositions	-93,000.00		91,443.18
SBKY5H21	VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041 BEO				
		Acquisitions	1,368,000.00	-1,414,269.29	
		Dispositions	-615,000.00		630,350.40
SBKY5H09	VERIZON COMMUNICATIONS 3.55% DUE 03-22-2051 BEO				
		Acquisitions	284,000.00	-281,865.23	
		Dispositions	-284,000.00		286,854.85
SBKY5GZ7	VERIZON COMMUNICATIONS 3.7% DUE 03-22-2061 BEO				
		Acquisitions	1,626,000.00	-1,616,806.29	
		Dispositions	-964,000.00		1,054,558.55
SBMWBBK1	VERIZON 2.65% DUE 11-20-2040				
		Acquisitions	190,000.00	-187,379.60	
		Dispositions	-560,000.00		503,063.80
S2931034	VERTEX PHARMACEUTICALS INC COM				
		Acquisitions	2,400.00	-503,794.32	
		Dispositions	-8,310.00		1,713,221.83
C92553PAU6	VIACOM INC NEW 5.85% DUE 09-01-2043				
		Acquisitions	34,000.00	-44,022.52	
		Dispositions	-30,000.00		37,956.90
SBMF6F90	VIACOMCBS INC 4.2% DUE 05-19-2032 REG				
		Acquisitions	140,000.00	-157,931.20	
		Dispositions	-140,000.00		158,490.20

## ◆ Schedule of Acquisitions &amp; Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB1XH026	VINCI EUR2.50	Acquisitions	30,100.00	-3,264,870.03	
		Dispositions	-29,270.00		2,947,319.67
SB2PZN04	VISA INC COM CL A STK	Acquisitions	6,830.00	-1,514,495.90	
		Dispositions	-4,910.00		1,051,857.67
S5497168	VOLKSWAGEN AG NON VTG PRF NPV	Acquisitions	14,300.00	-3,009,929.13	
		Dispositions	-2,420.00		649,100.24
SBNNF994	VORNADO RLTY L P NT 3.4% 06-01-2031	Acquisitions	34,000.00	-33,859.58	
		Dispositions	-34,000.00		34,870.74
SBZBZ053	VOYA FINL INC 4.8% DUE 06-15-2046	Acquisitions	40,000.00	-47,940.80	
		Dispositions	-190,000.00		246,301.60
S2936921	WALMART INC COM	Acquisitions	3,300.00	-458,774.22	
		Dispositions	-5,250.00		716,752.59
S2270726	WALT DISNEY CO	Acquisitions	2,800.00	-409,743.88	
		Dispositions	-14,640.00		2,615,701.65
SBNDQBC4	WASTE MGMT INC DEL 1.5% 03-15-2031	Acquisitions	140,000.00	-136,418.80	
		Dispositions	-140,000.00		129,073.00
SBL6FQ18	WELLS FARGO & CO MEDIUM TERM SR NTS 3.068% DUE 04-30-2041	Acquisitions	48,000.00	-47,574.72	
		Dispositions	-54,000.00		54,548.10
S2649100	WELLS FARGO & CO NEW COM STK	Acquisitions	60,500.00	-2,155,291.80	
		Dispositions	-100,750.00		4,448,073.17
SBM9CH87	WESTERN & SOUTHN LIFE INS CO SURPLUS NT 144A 3.75% 04-28-2061	Acquisitions	53,000.00	-52,749.31	
		Dispositions	-53,000.00		56,597.64
SB91ZLT2	WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BEO	Acquisitions	14,000.00	-19,502.42	
		Dispositions	-58,000.00		83,957.32



◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S2595708	3M CO COM	Acquisitions	13,350.00	-2,581,035.54	
		Dispositions	-30,420.00		5,711,335.54

# LMC Benefit Trust for Collectively Bargained Employees

EIN: 13-3507980 / PN: 004

Plan Year: 2021

**Schedule H, line 4i – Schedule of Assets (Held at End of Year)**

## ◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Non-Interest Bearing Cash - USD</i>			
CHF - Swiss franc	0.000	0.00	0.00
EUR - Euro	0.000	0.00	0.00
JPY - Japanese yen	-0.410	-0.41	-0.41
USD - United States dollar	134,062.310	134,062.31	134,062.31
<b>Total - all currencies</b>		<b>134,061.90</b>	<b>134,061.90</b>
<b>Total Non-Interest Bearing Cash - USD</b>		<b>134,061.90</b>	<b>134,061.90</b>
<i>Interest Bearing Cash - USD</i>			
USD - United States dollar	6,664,041.230	6,664,041.23	6,664,041.23
<b>Total - all currencies</b>		<b>6,664,041.23</b>	<b>6,664,041.23</b>
<b>Total Interest Bearing Cash - USD</b>		<b>6,664,041.23</b>	<b>6,664,041.23</b>
<i>U.S. Government Securities</i>			
<b>United States - USD</b>			
UNITED STATES OF AMER TREAS BONDS 2.0% 08-15-2051 SEDOL: BMWVP21	35,000.000	35,962.50	35,842.19
UNITED STATES TREAS BDS DTD 08/15/2020 1.375% 08-15-2050 SEDOL: BMDNWD6	898,000.000	827,635.11	790,380.31
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG SEDOL: BLDBLR0	142,000.000	136,613.98	138,117.19
UNITED STATES TREAS BDS 1.25% DUE 05-15-2050 SEDOL: BMHCRG7	91,700.000	86,688.28	78,245.89
UNITED STATES TREAS BDS 2.25% DUE 05-15-2051 REG SEDOL: BMHV4V8	939,000.000	1,037,149.57	1,041,703.13
UNITED STATES TREAS BDS 2% 11-15-2041 SEDOL: BPBMDF5	184,000.000	186,455.71	186,702.50
<b>Total United States - USD</b>		<b>2,310,505.15</b>	<b>2,270,991.21</b>
<b>Total U.S. Government Securities</b>		<b>2,310,505.15</b>	<b>2,270,991.21</b>

\*\* 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
<b>Corporate Debt Instruments - Preferred</b>			
<b>United States - USD</b>			
ANTHEM INC 4.65% DUE 08-15-2044 SEDOL: BR17WN5	170,000.000	174,149.70	213,779.51
ARCHER DANIELS MIDLAND CO NT 2.7% 09-15-2051 SEDOL: BP9P0G6	153,000.000	150,672.87	153,978.80
BURL NORTHN SANTA 4.45% DUE 03-15-2043 SEDOL: B7YGHX4	333,000.000	368,750.04	410,507.30
CENTERPOINT ENERGY HOUSTON ELEC LLC 4.25% 02-01-2049 SEDOL: BJ52166	88,000.000	94,422.36	109,688.28
ENTERGY TEX INC 4.5% 03-30-2039 SEDOL: BJ2NY41	189,000.000	196,425.63	222,743.18
EVERGY KANS CENT 3.45% DUE 04-15-2050 SEDOL: BMC45B9	58,000.000	58,179.98	62,398.23
PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKTRANCHE # TR 00015 5.7 DUE 121436 SEDOL: B1L6KD6	277,000.000	349,980.35	372,649.25
PUBLIC SVC ELEC GAS CO SECD MEDIUM TERM 3.2% DUE 08-01-2049 SEDOL: BK5HXM8	83,000.000	83,878.45	87,431.38
<b>Total United States - USD</b>		<b>1,476,459.38</b>	<b>1,633,175.93</b>
<b>Total Corporate Debt Instruments - Preferred</b>		<b>1,476,459.38</b>	<b>1,633,175.93</b>
<b>Corporate Debt Instruments - Other</b>			
<b>Australia - USD</b>			
PVTPL SANTOS FINANCE LTD 3.649% DUE 04-29-2031 BEO CUSIP: 803014AA7	115,000.000	115,000.00	117,168.96
<b>Total Australia - USD</b>		<b>115,000.00</b>	<b>117,168.96</b>
<b>Austria - USD</b>			
PVTPL JAB HLDGS B V JAB 3.75% 144A 05-28-2051 CUSIP: 46653KAB4	250,000.000	248,617.50	272,149.16
<b>Total Austria - USD</b>		<b>248,617.50</b>	<b>272,149.16</b>
<b>Belgium - USD</b>			
ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046 SEDOL: BJXS2M9	2,287,000.000	2,504,095.32	2,899,579.65

\*\* 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
<b>Corporate Debt Instruments - Other</b>			
<b>Belgium - USD</b>			
ANHEUSER-BUSCH 4.6% DUE 04-15-2048 SEDOL: BDZ78X5	119,000.000	129,526.22	145,846.29
<b>Total Belgium - USD</b>		<b>2,633,621.54</b>	<b>3,045,425.94</b>
<b>Brazil - USD</b>			
PVTPL BRASKEM NETH FIN B V 4.5% 01-31-2030 CUSIP: 10554TAD7	202,000.000	200,521.36	214,827.00
SUZANO AUSTRIA GMBH 3.75% DUE 01-15-2031BEO SEDOL: BLF7RQ7	142,000.000	146,068.30	144,308.92
<b>Total Brazil - USD</b>		<b>346,589.66</b>	<b>359,135.92</b>
<b>Canada - USD</b>			
CANADIAN PAC RY CO NEW 3.0% DUE 12-02-2041 BEO SEDOL: BP8KQ19	28,000.000	27,853.84	28,715.44
CANADIAN PAC RY CO NEW 3.1% 12-02-2051 SEDOL: BP8KQ20	83,000.000	82,405.72	84,991.00
CDN NAT RES LTD 6.5% DUE 02-15-2037 SEDOL: B1BS7H5	120,000.000	123,337.20	156,627.11
CDN PAC RY CO NEW 6.125% DUE 09-15-2115 SEDOL: BF47XY6	33,000.000	42,130.28	49,348.50
CENOVUS ENERGY INC NT 3.75% 02-15-2052 SEDOL: BNTFNT6	321,000.000	320,939.89	322,960.15
EMERA US FIN LP 4.75% DUE 06-15-2046 SEDOL: BYMVD32	360,000.000	381,666.70	425,408.88
ENBRIDGE INC FIXED 5.5% DUE 07-15-2077 CUSIP: 29250NAS4	168,000.000	168,233.49	176,995.87
PETRO-CDA 5.95% DUE 05-15-2035 SEDOL: B08R8G4	47,000.000	54,000.69	60,506.07
PVTPL GFL ENVIRONMENTAL INC 3.5% DUE 09-01-2028/12-21-2020 BEO CUSIP: 36168QAM6	280,000.000	283,742.50	275,800.00
ROGERS COMMUNICATIONS INC 3.7% DUE 11-15-2049 SEDOL: BKRRKT2	300,000.000	301,617.80	316,008.25
TECK RESOURCES LTD 6.25% DUE 07-15-2041 SEDOL: B7VFK35	237,000.000	276,378.24	315,091.96
TELUS CORP FIXED 4.3% 06-15-2049 SEDOL: BK1XB82	202,000.000	212,691.54	245,496.43

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## ◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
<b>Canada - USD</b>			
<b>Total Canada - USD</b>		<b>2,274,997.89</b>	<b>2,457,949.66</b>
<b>Chile - USD</b>			
INVERSIONES CMPC S A GTD NT 144A 3% 04-06-2031 CUSIP: 46128MAQ4	200,000.000	198,546.00	196,002.00
<b>Total Chile - USD</b>		<b>198,546.00</b>	<b>196,002.00</b>
<b>China - USD</b>			
PVTPL NXP B V/NXP FDG LLC/NXP USA INC 3.4% DUE 05-01-2030 BEO CUSIP: 62954HAD0	75,000.000	74,811.00	80,006.26
PVTPL NXP B V/NXP FDG LLC/NXP USA INC 3.125% 02-15-2042 CUSIP: 62954HAK4	166,000.000	164,187.28	167,511.28
<b>Total China - USD</b>		<b>238,998.28</b>	<b>247,517.54</b>
<b>France - USD</b>			
EDF S A 4.75% DUE 10-13-2035 SEDOL: BYXVW12	20,000.000	21,463.43	23,579.62
PVTPL BPCE 3.582% 10-19-2042 CUSIP: 05578QAG8	250,000.000	255,760.00	256,116.18
PVTPL ELECTRICITE DE FRANCE NT 144A 5.0%DUE 09-21-2048 CUSIP: 268317AT1	200,000.000	190,012.00	260,720.21
TOTAL CAP INTL 3.386% DUE 06-29-2060 CUSIP: 89153VAW9	90,000.000	90,000.00	95,874.86
<b>Total France - USD</b>		<b>557,235.43</b>	<b>636,290.87</b>
<b>Germany - USD</b>			
SIEMENS 3.3% DUE 09-15-2046 CUSIP: 82620KAM5	250,000.000	255,047.50	271,148.10
<b>Total Germany - USD</b>		<b>255,047.50</b>	<b>271,148.10</b>
<b>Ireland - USD</b>			
AERCAP IRELAND CAP / GLOBA 3.3% DUE 01-30-2032 BEO SEDOL: BNVW1V3	150,000.000	149,436.00	153,120.54
<b>Total Ireland - USD</b>		<b>149,436.00</b>	<b>153,120.54</b>

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## ◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<b>Corporate Debt Instruments - Other</b>			
<b>Italy - USD</b>			
ENEL FIN INTL N V 2.875% DUE 07-12-2041 CUSIP: 29278GAQ1	200,000.000	197,538.00	192,314.86
PVTPL ENEL FIN INTL N V NT 4.75% DUE 05-25-2047 CUSIP: 29278GAC2	200,000.000	224,874.00	246,085.79
PVTPL INTESA SANPAOLO SPA 4.95% DUE 06-01-2042 BEO CUSIP: 46115HBS5	215,000.000	215,000.00	221,438.02
PVTPL UNICREDIT SPA 5.459% DUE 06-30-2035/06-30-2030 BEO CUSIP: 904678AS8	600,000.000	636,734.00	654,330.78
<b>Total Italy - USD</b>		<b>1,274,146.00</b>	<b>1,314,169.45</b>
<b>Japan - USD</b>			
TAKEDA PHARMACEUTICAL CO LTD SR NT 3.175% 07-09-2050 CUSIP: 874060AZ9	206,000.000	204,796.89	208,438.49
<b>Total Japan - USD</b>		<b>204,796.89</b>	<b>208,438.49</b>
<b>Mexico - USD</b>			
AMER MOVIL SAB DE 4.375% DUE 04-22-2049 SEDOL: BK7K1Z4	200,000.000	198,874.00	243,628.00
PVTPL BIMBO BAKERIES USA INC 4.0% DUE 05-17-2051 BEO SEDOL: BN6RV24	200,000.000	196,634.00	216,804.00
<b>Total Mexico - USD</b>		<b>395,508.00</b>	<b>460,432.00</b>
<b>Netherlands - USD</b>			
PVTPL VITERRA FINANCE BV 3.2% DUE 04-21-2031 BEO CUSIP: 92852LAB5	200,000.000	199,356.00	201,509.64
SHELL INTL FIN B V 4% DUE 05-10-2046 SEDOL: BDB2XM8	283,000.000	295,929.82	330,209.11
<b>Total Netherlands - USD</b>		<b>495,285.82</b>	<b>531,718.75</b>
<b>Spain - USD</b>			
TELEFONICA EMISIONES S A U 4.895% 03-06-2048 SEDOL: BDF0CD2	480,000.000	531,184.50	579,217.41
TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG SEDOL: BYWMQF8	185,000.000	193,004.95	230,397.08

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## ◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
<b>Spain - USD</b>			
<b>Total Spain - USD</b>		<b>724,189.45</b>	<b>809,614.49</b>
<b>Switzerland - USD</b>			
PVTPL ROCHE HOLDINGS INC 2.607% 12-13-2051 SEDOL: BLDBF01	505,000.000	505,000.00	494,671.03
<b>Total Switzerland - USD</b>		<b>505,000.00</b>	<b>494,671.03</b>
<b>United Kingdom - USD</b>			
B A T CAP CORP 4.54% 08-15-2047 SEDOL: BLR9BY7	197,000.000	203,139.14	206,668.33
BARCLAYS PLC 3.564% DUE 09-23-2035 SEDOL: BMT6SN1	200,000.000	214,290.00	205,037.61
BP CAP MKTS P L C 4.875% DUE 12-31-2049 SEDOL: BL6JT66	94,000.000	95,651.10	100,815.00
HSBC HLDGS PLC FLTG RT 2.871% DUE 11-22-2032 SEDOL: BM9VWR8	874,000.000	873,738.78	882,292.13
HSBC HLDGS PLC 2.804% DUE 05-24-2032 REG SEDOL: BN44R07	547,000.000	556,069.61	549,316.20
NVENT FIN S A R L 2.75% 11-15-2031 CUSIP: 67078AAE3	106,000.000	105,651.26	105,680.69
PVTPL BAE SYS PLC 1.9% DUE 02-15-2031/09-15-2020 BEO CUSIP: 05523RAF4	675,000.000	656,290.20	641,183.76
SHELL INTL FIN B V 2.875% DUE 11-26-2041 SEDOL: BMZQF90	359,000.000	354,634.56	360,336.23
VODAFONE GROUP PLC NEW NC30 CAP SEC NT 5.125% 06-04-2081 CUSIP: 92857WBX7	37,000.000	37,000.00	37,832.50
VODAFONE GROUP PLC NEW 4.875% DUE 06-19-2049 REG SEDOL: BJQ2JX8	119,000.000	139,817.85	150,576.19
VODAFONE GROUP PLC 4.375% DUE 02-19-2043 SEDOL: BB0RG21	165,000.000	191,906.55	193,996.78
VODAFONE GROUP PLC 5.25% DUE 05-30-2048 SEDOL: BFMLP22	178,000.000	191,032.62	232,597.13
<b>Total United Kingdom - USD</b>		<b>3,619,221.67</b>	<b>3,666,332.55</b>

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## ◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
<b>United States - USD</b>			
ABBVIE INC FIXED 4.5% DUE 05-14-2035 SEDOL: BXDZFY1	88,000.000	89,840.89	105,571.29
ABBVIE INC 4.05% DUE 11-21-2039 REG SEDOL: BJDMSG2	206,000.000	217,661.02	237,458.17
ABBVIE INC 4.25% DUE 11-21-2049 REG SEDOL: BJDMSH3	530,000.000	567,470.98	635,379.53
ABBVIE INC 4.4% DUE 11-06-2042 SEDOL: BCZM189	155,000.000	186,128.65	185,471.00
ABBVIE INC 4.85% DUE 06-15-2044 REG SEDOL: BMW97K7	387,000.000	418,774.03	486,369.03
AEP TEX INC 3.45% DUE 01-15-2050 SEDOL: BKBFWN0	570,000.000	570,794.39	581,904.49
AEP TRANSP CO LLC 3.8% DUE 06-15-2049 SEDOL: BGBN0G5	121,000.000	127,784.72	136,810.03
AEP TRANSMISSION CO LLC 2.75% 08-15-2051 SEDOL: BM9STY5	153,000.000	152,409.42	145,783.65
AES CORP SR NT 2.45% 01-15-2031 SEDOL: BP6T4P8	235,000.000	226,949.64	229,215.24
AETNA INC NEW 3.875% DUE 08-15-2047 SEDOL: BDF0M43	198,000.000	209,470.17	220,998.69
ALPHABET INC 2.05% 08-15-2050 CUSIP: 02079KAF4	173,000.000	163,809.17	155,059.04
AMAZON COM INC NT 2.875% 05-12-2041 SEDOL: BNW2Q84	97,000.000	96,634.31	100,961.76
AMAZON COM INC NT 3.1% 05-12-2051 SEDOL: BN45045	153,000.000	165,497.04	164,050.00
AMAZON COM INC NT 3.25% 05-12-2061 SEDOL: BNVX8J3	649,000.000	646,031.40	702,196.06
AMERADA HESS CORP 7.125 DUE 03-15-2033 BEO SEDOL: 2888152	110,000.000	128,183.64	147,141.57
AMERICAN TOWER CORP NEW 2.3% 09-15-2031 SEDOL: BPPBK702	385,000.000	378,728.15	374,366.18
AMERICO LIFE INC SR NT 144A 3.45% 04-15-2031 SEDOL: BN4MZ63	78,000.000	77,790.96	75,892.27
AMERN INTL GROUP 4.375% DUE 01-15-2055 SEDOL: BVCJNG8	202,000.000	207,560.51	248,678.31

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## ◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
<b>United States - USD</b>			
AMERN INTL GROUP 4.5% DUE 07-16-2044 SEDOL: BP8G1N4	185,000.000	174,634.25	228,506.53
AMGEN INC 2.8% DUE 08-15-2041 BEO CUSIP: 031162DA5	600,000.000	597,928.85	578,948.16
AMGEN INC 3.375% 02-21-2050 CUSIP: 031162CS7	245,000.000	246,630.25	255,819.30
AMGEN INC 5.15% DUE 11-15-2041 SEDOL: B76M525	50,000.000	58,000.69	63,758.20
APACHE CORP 5.35% DUE 07-01-2049 SEDOL: BK1M286	104,000.000	108,875.00	118,820.00
APPLE INC 2.55% DUE 08-20-2060 REG SEDOL: BLN8MV2	273,000.000	262,028.39	257,640.14
APPLE INC 2.85% DUE 08-05-2061 BEO SEDOL: BL6LZ19	594,000.000	595,964.94	598,047.27
APPLE INC 3.45% DUE 02-09-2045 CUSIP: 037833BA7	451,000.000	440,534.32	504,950.58
ASSURED GTY US HLDGS INC 3.6% 09-15-2051 SEDOL: BMFZR13	70,000.000	71,613.15	73,063.88
AT&T INC FIXED 4.85% DUE 07-15-2045 SEDOL: BK1MHL4	307,000.000	323,532.93	366,097.49
AT&T INC FIXED 4.9% DUE 08-15-2037 SEDOL: BHQHNC6	211,000.000	224,424.50	255,700.76
AT&T INC 3.55% DUE 09-15-2055 SEDOL: BNSLTY2	583,000.000	464,186.99	587,454.90
AT&T INC 3.8% 12-01-2057 SEDOL: BNYDPS8	1,446,000.000	1,361,478.49	1,511,478.96
AT&T INC 3.85% DUE 06-01-2060 SEDOL: BMHWTR2	182,000.000	189,796.88	190,902.64
AT&T INC 4.5% DUE 05-15-2035 SEDOL: BX2KBF0	108,000.000	111,916.02	124,933.21
AT&T INC 4.75% DUE 05-15-2046 SEDOL: BX2H2X6	418,000.000	455,267.28	506,364.44
ATHENE HLDG LTD 3.45% 05-15-2052 SEDOL: BMV7VS8	71,000.000	70,987.93	71,584.13
BAE SYS HLDGS INC 4.75% DUE 10-07-2044 SEDOL: BRJG7B7	181,000.000	201,102.72	221,481.16

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## ◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
<b>United States - USD</b>			
BANK AMER CORP FIXED 4.078% 04-23-2040 SEDOL: BK1LR11	144,000.000	168,808.32	165,851.22
BANK AMER CORP 2.572% DUE 10-20-2032 BEO SEDOL: BNTG8M7	1,285,000.000	1,289,009.70	1,292,706.32
BANK AMER CORP 2.831% DUE 10-24-2051 SEDOL: BN6NBF5	164,000.000	160,897.35	161,660.33
BANK AMER CORP 2.972% DUE 07-21-2052 BEO CUSIP: 06051GKB4	362,000.000	362,077.28	364,539.28
BANK AMER CORP 3.311% DUE 04-22-2042 CUSIP: 06051GJW0	104,000.000	104,000.00	109,616.96
BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG SEDOL: BMYXXT8	650,000.000	673,855.00	627,410.41
BANKUNITED INC 5.125% DUE 06-11-2030 SEDOL: BKPD8J8	212,000.000	216,945.94	241,617.50
BECTON DICKINSON & 4.685% DUE 12-15-2044 SEDOL: BTDF52	104,000.000	108,344.25	130,892.29
BERKSHIRE HATHAWAY FIN CORP 2.5% DUE 01-15-2051 REG SEDOL: BMYCBT1	195,000.000	179,435.10	181,775.62
BOEING CO FIXED 3.95% DUE 08-01-2059 SEDOL: BKPHQD0	660,000.000	639,642.35	688,328.84
BOEING CO 3.6% 05-01-2034 SEDOL: BK1WFH6	266,000.000	279,831.22	279,042.01
BOSTON PROPERTIES LP 2.55% DUE 04-01-2032 BEO SEDOL: BNTJ8N7	59,000.000	58,246.19	58,631.11
BP CAP MKTS AMER INC 3.0% DUE 02-24-2050 SEDOL: BLGM4V5	435,000.000	422,999.71	425,632.79
BP CAP MKTS AMER INC 3.379% 02-08-2061 SEDOL: BMZ5L44	300,000.000	296,806.60	309,581.75
BP CAP MKTS AMER 2.939% DUE 06-04-2051 SEDOL: BM9GT05	134,000.000	134,888.42	129,134.03
BRISTOL MYERS FIXED 4.55% DUE 02-20-2048 SEDOL: BMYBXL4	31,000.000	31,037.97	39,723.38
BRISTOL MYERS 2.55% DUE 11-13-2050 SEDOL: BMXF715	163,000.000	157,973.23	154,828.80
BROADCOM INC SR NT 144A 3.187% 11-15-2036 SEDOL: BMCP6S6	562,000.000	553,103.66	561,942.88

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## ◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
<b>United States - USD</b>			
CARDINAL HLTH INC 4.6% DUE 03-15-2043 SEDOL: B7JRXS9	128,000.000	126,512.30	147,715.90
CARRIER GLOBAL CORP 3.37% DUE 04-05-2040 SEDOL: BMT6MR3	237,000.000	237,092.44	248,279.74
CARRIER GLOBAL CORP 3.577% DUE 04-05-2050 SEDOL: BNG21Z2	362,000.000	356,264.22	386,301.72
CENTENE CORP DEL FIXED 4.625% 12-15-2029 SEDOL: BMVQRX2	142,000.000	142,000.00	153,141.32
CENTENE CORP DEL 2.625% 08-01-2031 SEDOL: BL6LYW3	190,000.000	187,312.50	186,200.00
CENTENE CORP DEL 3.375% DUE 02-15-2030/05-06-2020 REG SEDOL: BMVX1F3	83,000.000	83,000.00	84,677.43
CENTERPOINT ENERGY 3.7% DUE 09-01-2049 SEDOL: BKPT368	199,000.000	198,275.61	215,709.83
CF INDS INC 5.375% DUE 03-15-2044 SEDOL: BKL56J4	214,000.000	275,505.74	269,875.40
CHARTER COMMUNICATIONS OPER LLC / SR 06-30-2062 SEDOL: BN7G7N3 SECD NT 3.95%	1,104,000.000	1,091,214.43	1,067,893.96
CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.8% DUE 03-01-2050 SEDOL: BKSVYZ7	110,000.000	115,702.19	123,563.56
CHARTER FIXED 3.85% DUE 04-01-2061 CUSIP: 161175BY9	202,000.000	197,699.54	191,255.78
CHARTER 3.5% DUE 06-01-2041 CUSIP: 161175BZ6	45,000.000	44,331.15	43,995.34
CHARTER 5.375% DUE 04-01-2038 CUSIP: 161175BM5	75,000.000	80,176.21	89,467.12
CHARTER 5.375% 05-01-2047 SEDOL: BFF9P78	245,000.000	300,486.60	293,312.81
CHARTER 6.384% DUE 10-23-2035 SEDOL: BZ06JT4	163,000.000	193,763.77	210,351.38
CHEVRON U S A INC 4.2% DUE 10-15-2049 BEO SEDOL: BNYHF79	71,000.000	85,349.23	85,108.48
CHUBB INA HOLDINGS INC 3.05% DUE 12-15-2061 SEDOL: BMWK7M2	36,000.000	35,800.92	36,901.45
CIGNA CORP NEW CORP 4.9% 12-15-2048 SEDOL: BKPHS34	174,000.000	190,080.27	225,580.99

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## ◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
<b>United States - USD</b>			
CIGNA CORP NEW SR NT 3.4% 03-15-2051 SEDOL: BKQN6X7	307,000.000	305,383.10	322,226.95
CITIGROUP INC 2.52% 11-03-2032 SEDOL: BNHX0P7	173,000.000	173,000.00	173,001.29
CITIGROUP INC 2.561% DUE 05-01-2032 BEO CUSIP: 172967MY4	109,000.000	109,704.23	109,689.88
CITIGROUP INC 2.572% DUE 06-03-2031 CUSIP: 172967MS7	960,000.000	974,543.08	969,307.71
CITIGROUP INC 5.3 DUE 05-06-2044 SEDOL: BMH4H85	146,000.000	197,981.30	191,068.71
CITIGROUP INC 5.875% DUE 02-22-2033 SEDOL: B8NWWV7	354,000.000	410,339.95	449,613.69
CITIGROUP INC 6% DUE 10-31-2033 SEDOL: BG48R22	195,000.000	247,512.47	251,815.84
CMS ENERGY CORP 3.75% DUE 12-01-2050 BEO SEDOL: BMWB800	66,000.000	66,051.45	64,845.00
COCA-COLA CO/THE 3.0% DUE 03-05-2051 SEDOL: BNTDCD7	182,000.000	179,091.64	193,391.35
COLUMBIA PIPELN 5.8% DUE 06-01-2045 SEDOL: BD723V1	150,000.000	179,514.84	198,868.33
COMCAST CORP NEW FIXED 2.45% DUE 08-15-2052 CUSIP: 20030NDP3	64,000.000	59,446.38	57,550.19
COMCAST CORP NEW 3.75% DUE 04-01-2040 CUSIP: 20030NDH1	79,000.000	80,841.69	88,674.38
COMCAST CORP NEW 3.9% DUE 03-01-2038 SEDOL: BFY1N04	33,000.000	34,644.83	37,425.61
COMCAST CORP NEW 4.049% DUE 11-01-2052 SEDOL: BFWQ3S9	118,000.000	128,467.26	138,338.60
COMCAST CORP NEW 4.6% 10-15-2038 CUSIP: 20030NCL3	298,000.000	322,683.60	362,443.15
CONAGRA BRANDS INC 5.4% 11-01-2048 SEDOL: BF2SVR0	240,000.000	291,385.23	324,262.96
CONOCOPHILLIPS CO 4.3% DUE 11-15-2044 SEDOL: BNHT969	160,000.000	152,387.46	192,357.61
CONSOLIDATED EDISON CO N Y INC DEB SER 2021 B 3.6% 06-15-2061 SEDOL: BMCR217	258,000.000	261,495.58	273,492.01

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## ◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
<b>United States - USD</b>			
CORNING INC 5.45% DUE 11-15-2079 SEDOL: BJXCLS0	309,000.000	334,961.92	409,725.22
CORPORATE OFFICE PPTYS L P SR NT 2.9% 12-01-2033 SEDOL: BNZGQ50	104,000.000	103,507.04	101,715.54
CROWN CASTLE INTL CORP NEW 5.2% 02-15-2049 SEDOL: BJ686C4	132,000.000	145,036.40	169,934.06
CROWN CASTLE INTL CORP 2.1% DUE 04-01-2031 SEDOL: BKPR168	166,000.000	161,944.92	159,035.00
CSX CORP 3.8% DUE 11-01-2046 SEDOL: BYMPHS7	380,000.000	441,743.94	428,537.57
CVS HEALTH CORP 4.125% DUE 04-01-2040 REG SEDOL: BM6CF53	39,000.000	39,448.47	44,890.44
CVS HEALTH CORP 4.78% DUE 03-25-2038 SEDOL: BF4JK96	101,000.000	107,426.95	123,441.05
CVS HEALTH CORP 5.05% DUE 03-25-2048 SEDOL: BF4JKH4	252,000.000	294,314.58	330,548.34
CVS HEALTH CORP 5.125% DUE 07-20-2045 SEDOL: BYPFC45	535,000.000	695,114.80	697,534.55
DELL INTL L L C/EMC CORP 8.1% 07-15-2036 USD SEDOL: BL98216	90,000.000	117,586.37	137,124.29
DELMARVA PWR & LT CO 4.15% DUE 05-15-2045 SEDOL: BWWC535	105,000.000	107,758.40	123,936.86
DIAMONDBACK ENERGY INC SR NT 4.4% 03-24-2051 CUSIP: 25278XAQ2	97,000.000	97,386.41	111,573.39
DISCOVERY COMMUNICATIONS LLC 4.0% DUE 09-15-2055 SEDOL: BP4X032	164,000.000	139,813.70	172,516.36
DISCOVERY COMMUNICATIONS LLC 5.3% 05-15-2049 CUSIP: 25470DBG3	181,000.000	189,615.58	227,338.26
DISNEY WALT CO SR NT 4.75% 09-15-2044 SEDOL: BJQX533	503,000.000	538,707.39	645,747.95
DISNEY WALT CO 3.8% DUE 05-13-2060 REG SEDOL: BMDWGW0	45,000.000	46,118.37	52,359.23
DOMINION RES INC 4.7% DUE 12-01-2044 SEDOL: BSR9GC9	250,000.000	295,637.50	309,150.33
DOMINION RES INC 5.25% DUE 08-01-2033 SEDOL: 2972884	55,000.000	63,668.19	67,406.23

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## ◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
<b>United States - USD</b>			
DOMTAR CORP 6.75 DUE 02-15-2044 SEDOL: BGP87	291,000.000	336,061.53	299,007.48
DR PEPPER SNAPPLE 4.5% DUE 11-15-2045 SEDOL: BY7RHT9	197,000.000	202,556.20	234,400.32
DTE ELEC CO 2.95% DUE 03-01-2050 SEDOL: BLP53Z2	118,000.000	117,019.84	119,348.15
DTE ELECTRIC CO 3.95% 03-01-2049 SEDOL: BJ68680	109,000.000	114,631.12	129,263.15
DTE ENERGY CO 3.4% DUE 06-15-2029 SEDOL: BJMJ836	232,000.000	252,632.01	245,054.90
DUKE ENERGY CORP NEW SR NT 3.5% 06-15-2051 SEDOL: BNR5LJ4	504,000.000	513,289.77	522,365.65
DUKE ENERGY IND LLC 3.25% DUE 10-01-2049 SEDOL: BKDP7D3	206,000.000	204,095.83	213,933.95
DUKE ENERGY 3.75% DUE 06-01-2045 SEDOL: BYV3C76	236,000.000	262,636.28	261,775.15
ECOLAB INC 2.7% DUE 12-15-2051 SEDOL: BPKC1L8	107,000.000	106,737.85	105,633.50
EL PASO PIPELN 4.7% DUE 11-01-2042 SEDOL: B82B6J7	105,000.000	94,078.71	118,767.25
ENABLE MIDSTREAM 5% DUE 05-15-2044 SEDOL: BDDVYR5	121,000.000	109,268.15	130,353.49
ENERGY TRANSFER FIXED 6.05% DUE 06-01-2041 SEDOL: B4LTG94	63,000.000	69,479.47	77,270.39
ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045 SEDOL: BYQ24Q1	30,000.000	35,227.59	37,419.89
ENERGY TRANSFER 4.9% DUE 03-15-2035 SEDOL: BWBXR55	87,000.000	89,496.27	98,396.42
ENERGY TRANSFER 5.15% DUE 03-15-2045 SEDOL: BXVMC65	96,000.000	96,914.81	108,797.20
ENERGY TRANSFER 5.25% DUE 04-15-2029 SEDOL: BJCYMH3	8,000.000	9,107.60	9,170.73
ENLINK MIDSTREAM PARTNERS LP 6.0% DUE 12-30-2049 SEDOL: BF97ND0	47,000.000	47,000.00	37,541.25
ENSTAR GROUP LTD FIXED 4.95% 06-01-2029 CUSIP: 29359UAB5	195,000.000	202,156.76	217,125.31

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## ◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
<b>United States - USD</b>			
ENERGY ARK LLC 2.65% DUE SEDOL: BM99P28	203,000.000	197,153.83	189,416.92
ENERGY MISSISSIPPI LLC 3.5% DUE 06-01-2051/05-22-2020 REG SEDOL: BK95D95	47,000.000	47,789.31	50,668.72
ENTERPRISE PRODS FIXED 3.95% DUE SEDOL: BL39936	400,000.000	384,800.81	433,634.57
ENTERPRISE PRODS FLTG RT 4.875% DUE SEDOL: BDF0M65	75,000.000	73,567.88	70,310.84
ENTERPRISE PRODS OPER LLC CORP 5.25% SEDOL: BF47Q58	66,000.000	65,991.20	67,425.53
ENTERPRISE PRODS OPER LLC 4.25% SEDOL: BFY1ZL9	57,000.000	55,375.13	64,734.24
EPR PROPERTIES 3.6% DUE 11-15-2031 BEO SEDOL: BLFK4F4	57,000.000	56,529.18	56,456.49
ESSENTIAL UTILS FIXED 3.351% DUE SEDOL: BLF9912	76,000.000	75,584.20	78,954.34
EVERSOURCE ENERGY FIXED 1.65% DUE SEDOL: BKP8M27	628,000.000	602,272.05	587,800.57
EVERSOURCE ENERGY FIXED 3.45% DUE SEDOL: BL9BWC6	94,000.000	101,996.58	99,281.89
EXELON CORP 4.7% DUE 04-15-2050 REG SEDOL: BLTZKK2	350,000.000	441,232.74	440,890.56
EXPEDIA GROUP INC SR NT 2.95% SEDOL: BNXL6B3	151,000.000	150,132.11	150,951.87
FEDEX CORP NT 3.25% 05-15-2041 SEDOL: BMWPYT3	15,000.000	14,938.08	15,365.90
FEDEX CORP 4.55% DUE 04-01-2046 SEDOL: BD9Y0B4	214,000.000	213,941.55	257,251.67
FIDELITY NATL INFORMATION SVCS INC SR NT3.1% SEDOL: BMFC3G1	80,000.000	79,516.00	81,001.71
FIRST HORIZON BK MEMPHIS TENN FORMERLY 5.75% DUE 05-01-2030/02-01-2030 REG SEDOL: BL6FPZ5	250,000.000	305,135.00	299,296.60
FIRSTENERGY CORP 7.375% DUE 11-15-2031 SEDOL: 2819486	287,000.000	386,541.27	387,277.80
FIRSTENERGY TRANSMISSION LLC SR NT 144A 4.55% SEDOL: BH3W5T5	120,000.000	143,922.00	137,443.35

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## ◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
<b>United States - USD</b>			
FORD FNDTN 2.815% DUE 06-01-2070 SEDOL: BN31P16	105,000.000	102,825.25	108,836.74
FORD MTR CR CO LLC 4.0% DUE 11-13-2030 BEO SEDOL: BMX50B6	205,000.000	217,043.75	220,539.00
FREEMPORT-MCMORAN FIXED 4.125% DUE 03-01-2028 SEDOL: BLCHCW1	250,000.000	262,196.25	259,375.00
GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042 SEDOL: B78K6L3	1,019,000.000	1,232,340.53	1,163,322.66
GATX CORP 3.1% DUE 06-01-2051 SEDOL: BLH1J61	306,000.000	298,701.90	298,399.53
GE CAP INTL FDG CO 4.418% DUE 11-15-2035 SEDOL: BYNWXZ6	926,000.000	964,686.97	1,106,681.12
GENERAL ELEC CO VAR RT VAR DUE 12-31-2049 CUSIP: 369604BQ5	140,000.000	137,208.10	139,300.00
GENERAL MTRS CO 5.4% 04-01-2048 SEDOL: BD93Q91	145,000.000	156,780.04	185,567.01
GENERAL MTRS FINL CO INC 2.7% DUE 06-10-2031 BEO SEDOL: BNR5LM7	188,000.000	188,467.10	187,543.22
GILEAD SCIENCES INC 2.6% DUE 10-01-2040 SEDOL: BMDWCG6	360,000.000	358,120.95	347,793.78
GILEAD SCIENCES INC 2.8% DUE 10-01-2050/09-30-2020 REG SEDOL: BMDWBN6	150,000.000	147,090.90	146,072.39
GOLDMAN SACHS FLTG RT 4.017% DUE 10-31-2038 CUSIP: 38148YAA6	168,000.000	174,074.40	192,603.11
GOLDMAN SACHS GROUP INC 2.383% 07-21-2032 SEDOL: BNW0354	1,411,000.000	1,411,000.00	1,390,887.93
GOLDMAN SACHS GROUP INC 3.21% DUE 04-22-2042 BEO SEDOL: BMCY3Z9	86,000.000	86,000.00	89,444.54
GOLDMAN SACHS GROUP INC 4.411% DUE 04-23-2039 CUSIP: 38141GXA7	404,000.000	446,561.50	483,751.21
GOLDMAN SACHS 6.125% DUE 02-15-2033 SEDOL: B7M7YX8	2,000.000	2,364.90	2,636.41
GOLDMAN SACHS 6.75% DUE 10-01-2037 SEDOL: B9CMD63	176,000.000	228,257.80	250,055.23
HALLIBURTON CO 4.75% DUE 08-01-2043 SEDOL: BCR5XW4	70,000.000	76,005.17	80,654.46

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<i>Corporate Debt Instruments - Other</i>			
<b>United States - USD</b>			
HALLIBURTON CO 4.85% DUE 11-15-2035 SEDOL: BYNR6K7	112,000.000	127,547.84	131,813.95
HCA INC 3.5% DUE 07-15-2051 BEO SEDOL: BND8HZ5	410,000.000	409,906.53	419,552.45
HCA INC 5.375% DUE 02-01-2025 SEDOL: BVFB628	130,000.000	146,412.50	142,870.00
HESS CORP 6% DUE 01-15-2040 SEDOL: B55GWZ6	146,000.000	173,611.94	185,843.90
HEWLETT PACKARD STEP CPN 6.35% DUE 10-15-2045 SEDOL: BDCT8F6	120,000.000	159,709.34	161,175.47
HOME DEPOT INC SR NT 2.75% 09-15-2051 SEDOL: BP0TWX8	122,000.000	117,974.00	121,650.63
HOME DEPOT INC 3.3% DUE 04-15-2040 REG SEDOL: BMQ5MC8	90,000.000	103,586.40	97,839.09
HOME DEPOT INC 4.5% DUE 12-06-2048 SEDOL: BHQFF46	190,000.000	269,332.60	246,500.94
HORMEL FOODS CORP FIXED 3.05% DUE 06-03-2051 SEDOL: BKPG1M1	64,000.000	63,539.20	68,242.61
HOST HOTELS & FIXED 3.5% DUE 09-15-2030 SEDOL: BKPQLD2	226,000.000	229,412.63	232,231.13
INGERSOLL-RAND LUXEMBOURG FIN S A 4.5% 03-21-2049 SEDOL: BHPRH47	198,000.000	212,482.82	245,805.74
INTEL CORP SR NT 3.05% 08-12-2051 CUSIP: 458140BW9	420,000.000	433,862.52	431,322.01
INTERSTATE PWR & LT CO 3.5% DUE 09-30-2049 SEDOL: BKZCC26	88,000.000	88,242.24	94,652.66
INTL BUSINESS FIXED 2.85% DUE 05-15-2040 SEDOL: BL6L2B8	235,000.000	248,679.35	231,320.52
INTL BUSINESS FIXED 2.95% DUE 05-15-2050 SEDOL: BMZ8217	270,000.000	267,761.70	264,683.46
JPMORGAN CHASE & CO 2.545% DUE 11-08-2032 CUSIP: 46647PCR5	313,000.000	313,207.27	315,541.78
JPMORGAN CHASE & CO 2.58% 04-22-2032 SEDOL: BKVKP92	155,000.000	157,654.18	157,169.84
JPMORGAN CHASE & CO 2.739% DUE 10-15-2030 SEDOL: BK5W969	160,000.000	165,892.31	164,555.73

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
<b>United States - USD</b>			
JPMORGAN CHASE & CO 3.328% SEDOL: BMCPMR7	04-22-2052 1,067,000.000	1,115,556.30	1,146,180.51
JPMORGAN CHASE & FLTG RT 1.764% DUE SEDOL: BM9KKS2	11-19-2031 45,000.000	44,632.35	42,698.61
JPMORGAN CHASE & FLTG RT 2.525% DUE SEDOL: BNDQ298	11-19-2041 819,000.000	808,161.24	781,071.76
JPMORGAN CHASE & FLTG RT 6.125% DUE SEDOL: BKM46K1	12-31-2049 102,000.000	109,150.20	108,375.00
KANSAS CITY SOUTHN CORP 4.2% SEDOL: BKLM46	11-15-2069 100,000.000	102,540.32	118,212.21
KANSAS CITY SOUTHN FIXED 3.5% DUE SEDOL: BMWWSG9	05-01-2050 168,000.000	167,434.64	179,270.16
KANSAS CITY SOUTHN 4.7% DUE CUSIP: 485170BB9	05-01-2048 97,000.000	100,770.40	121,082.85
KIMBERLY-CLARK 3.2% DUE SEDOL: BD1R679	07-30-2046 89,000.000	84,040.78	97,514.78
KINDER MORGAN ENERGY PARTNERS L P 5 SEDOL: B83ZS69	03-01-2043 376,000.000	338,950.66	439,070.03
KINDER MORGAN INC 5.05% DUE SEDOL: BW39342	02-15-2046 90,000.000	108,036.90	108,206.01
KOHL'S CORP 5.55% DUE SEDOL: BYNP076	07-17-2045 383,000.000	413,233.42	447,828.60
KRAFT HEINZ FOODS 4.375% DUE CUSIP: 50077LAB2	06-01-2046 75,000.000	66,713.10	87,948.55
KROGER CO 4.45% DUE SEDOL: BYND735	02-01-2047 32,000.000	30,541.14	38,947.16
LAB CORP AMER 4.7% DUE SEDOL: BVJDNV8	02-01-2045 136,000.000	141,904.70	166,015.35
LEGGETT & PLATT 3.5% DUE SEDOL: BMYT7V6	11-15-2051 214,000.000	213,368.70	215,544.22
LIBERTY MUT GROUP INC SR NT 144A 3.951% SEDOL: BKM7Z2	10-15-2050 185,000.000	157,260.50	205,509.59
LOWE'S COMPANIES INC 2.8% SEDOL: BNG50S7	09-15-2041 90,000.000	87,983.10	88,122.70
LOWES COS INC 4.05% DUE SEDOL: BYWC120	05-03-2047 512,000.000	499,571.52	590,995.68

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<i>Corporate Debt Instruments - Other</i>			
<b>United States - USD</b>			
MAPLE GROVE FDG TR I PRE-CAPITALIZED TR SECS 4.161% 08-15-2051 SEDOL: BN493Y8	253,000.000	254,461.15	261,420.56
MARATHON OIL CORP 6.6% DUE 10-01-2037 SEDOL: B27ZDL3	303,000.000	367,429.92	396,724.91
MARATHON OIL CORP 6.8% DUE 03-15-2032 SEDOL: BBMT8K7	91,000.000	113,899.78	117,366.55
MARATHON PETE CORP FIXED 4.5% DUE 04-01-2048 SEDOL: BK5CVN0	132,000.000	123,063.08	150,973.79
MARRIOTT INTERNATIONAL 2.85% DUE 04-15-2031 BEO CUSIP: 571903BG7	193,000.000	193,325.13	192,624.28
MARRIOTT INTL INC NEW 4.625% DUE 06-15-2030 REG SEDOL: BMXNHJ7	240,000.000	271,468.24	270,243.72
MASTERCARD INC NT 2.95% 03-15-2051 SEDOL: BMBR553	96,000.000	95,019.12	99,724.19
MASTERCARD INC 3.8% DUE 11-21-2046 SEDOL: BD6KVZ6	218,000.000	241,564.57	258,665.74
MASTERCARD INC 3.85% DUE 03-26-2050 REG SEDOL: BMH9H80	47,000.000	48,323.67	56,694.43
MCDONALDS CORP 4.45% DUE 03-01-2047 REG SEDOL: BDFC7W2	71,000.000	78,019.31	86,881.91
MCDONALDS CORP MEDIUM TERM NTS BOOK 3.625% DUE 09-01-2049 SEDOL: BK0WS12	296,000.000	298,486.83	327,844.90
MERCK & CO INC 2.9% DUE 12-10-2061 SEDOL: BLHM7R1	37,000.000	36,895.66	36,902.33
MERCK & CO INC NEW FIXED 2.45% DUE 06-24-2050 SEDOL: BMBQJZ8	150,000.000	143,156.94	141,904.87
MERRILL LYNCH & CO 6.11% DUE 01-29-2037 SEDOL: B83ZNK8	385,000.000	480,787.75	518,931.16
MICROSOFT CORP 2.525% DUE 06-01-2050 BEO SEDOL: BM9DJ73	79,000.000	71,958.15	77,345.85
MICROSOFT CORP 2.921% 03-17-2052 USD SEDOL: BMFPJG2	811,000.000	785,412.94	864,551.14
MICROSOFT CORP 3.041% 03-17-2062 SEDOL: BMFPF53	315,000.000	280,110.48	338,533.47
MIDAMERICAN ENERGY CO 2.7% 08-01-2052 SEDOL: BN76669	153,000.000	151,915.23	149,147.13

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<i>Corporate Debt Instruments - Other</i>			
<b>United States - USD</b>			
MISSISSIPPI PWR CO SER 2021B SR NT 3.1% 07-30-2051 SEDOL: BMB5VG0	122,000.000	120,699.48	120,790.05
MOODYS CORP SR NT 2.75% 08-19-2041 SEDOL: BL66ZM5	122,000.000	119,219.62	119,406.65
MORGAN STANLEY FIXED 2.484% DUE 09-16-2036 SEDOL: BM89YV1	19,000.000	19,000.00	18,294.20
MORGAN STANLEY FIXED 3.217% DUE 04-22-2042 CUSIP: 61772BAC7	14,000.000	14,000.00	14,709.12
MORGAN STANLEY 2.239% 07-21-2032 SEDOL: BNZKG63	705,000.000	708,163.17	690,351.05
MORGAN STANLEY 2.511% 10-20-2032 SEDOL: BNKDZF9	686,000.000	686,000.00	686,142.56
MORGAN STANLEY 2.802% 01-25-2052 SEDOL: BMZ2XH2	64,000.000	62,912.95	63,050.99
MORGAN STANLEY 3.971% 07-22-2038 SEDOL: BZ9P947	205,000.000	210,753.18	234,181.28
MPLX LP 4.7% 04-15-2048 SEDOL: BYZGJY7	257,000.000	250,775.96	297,494.17
MSCI INC SR NT 144A 3.625% 11-01-2031 SEDOL: BP0V944	260,000.000	261,526.25	269,750.00
MYLAN INC FORMERLY FIXED 5.2% DUE 04-15-2048 CUSIP: 628530BJ5	132,000.000	130,592.08	163,925.09
NATL HLTH INVS INC 3% DUE 02-01-2031 SEDOL: BN4NBF7	76,000.000	74,503.18	73,354.70
NATL RURAL UTILS 5.25% DUE 04-20-2046 SEDOL: BDGN0W5	120,000.000	125,713.56	129,037.54
NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043 SEDOL: B7W15J3	419,000.000	438,835.61	509,188.44
NEXTERA ENERGY CAP HLDGS INC GTD DEB 3% 01-15-2052 SEDOL: BMV7VW2	133,000.000	132,708.73	133,127.07
NISOURCE FIN CORP 4.375% 05-15-2047 SEDOL: BD20RG3	134,000.000	149,047.16	158,295.95
NISOURCE FIN CORP 5.25% DUE 02-15-2043 SEDOL: B846RN1	326,000.000	353,116.52	418,140.27
NORDSTROM INC 5% DUE 01-15-2044 SEDOL: BNFX1H8	97,000.000	97,407.64	90,452.50

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<i>Corporate Debt Instruments - Other</i>			
<b>United States - USD</b>			
NORFOLK SOUTHN FIXED 4.05% DUE 08-15-2052 SEDOL: BGDLCQ5	210,000.000	216,262.68	253,351.02
NORFOLK SOUTHN FIXED 4.1% 05-15-2049 SEDOL: BKBTGN0	161,000.000	182,076.68	192,176.82
NORTHERN NAT GAS CO DEL SR BD 144A 3.4% 10-16-2051 SEDOL: BMCRW39	141,000.000	139,753.56	145,418.84
NORTHROP GRUMMAN 4.03% DUE 10-15-2047 SEDOL: BF15KD1	267,000.000	261,134.39	315,755.17
NORTHROP GRUMMAN 4.75% DUE 06-01-2043 SEDOL: BB9ZSW0	85,000.000	112,385.60	107,222.33
OCCIDENTAL PETE 4.4% DUE 04-15-2046 SEDOL: BDBFN16	24,000.000	23,640.00	24,600.00
OCCIDENTAL PETROLEUM CORP 4.4% 08-15-2049 SEDOL: BJ9NFS5	244,000.000	246,375.00	247,050.00
OFFICE PROPERTIES INCOME TRUST SR NT 3.45% 10-15-2031 SEDOL: BMWY6V6	69,000.000	68,865.45	66,932.24
OH NATL FINL SVCS 5.8% DUE 01-24-2030 SEDOL: BKDS163	200,000.000	210,028.00	226,663.94
OHIO POWER CO SR NT 2.9% 10-01-2051 SEDOL: BNVXB50	153,000.000	152,267.13	148,136.05
OK GAS & ELEC CO FIXED 3.85% DUE 08-15-2047 SEDOL: BYXGKK2	103,000.000	104,359.54	116,916.59
OMEGA HEALTHCARE FIXED 3.25% DUE 04-15-2033 SEDOL: BMD1XR1	194,000.000	191,381.08	189,331.20
OMEGA HEALTHCARE INVS INC 3.375% 02-01-2031 SEDOL: BMXWN07	105,000.000	103,391.95	105,871.48
ONE GAS INC 4.5% DUE 11-01-2048 SEDOL: BGL8899	201,000.000	214,172.37	248,333.80
ONEOK PARTNERS L P 6.65% DUE 10-01-2036 SEDOL: B1FJV72	106,000.000	133,737.98	138,801.55
ORACLE CORP FIXED 4.1% DUE 03-25-2061 SEDOL: BLB1LN8	76,000.000	75,851.04	79,541.57
ORACLE CORP 3.6% DUE 04-01-2050 REG SEDOL: BM5JB02	472,000.000	530,353.19	463,817.57
ORACLE CORP 3.8% 11-15-2037 SEDOL: BF4ZFF5	575,000.000	630,382.95	601,733.57

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<i>Corporate Debt Instruments - Other</i>			
<b>United States - USD</b>			
ORACLE CORP 4% DUE 07-15-2046 SEDOL: BY7RD02	437,000.000	442,056.57	455,020.17
ORACLE CORP 4% 11-15-2047 SEDOL: BD390R1	266,000.000	276,805.95	277,083.90
PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050 SEDOL: BMT6G8	480,000.000	503,010.66	524,426.23
PACIFIC GAS & ELEC CO 3.95% 12-01-2047 SEDOL: BD24YZ3	300,000.000	305,954.00	289,899.10
PACIFIC GAS & ELECTRIC 4.3% 03-15-2045 SEDOL: BT6SJF8	72,000.000	74,348.57	73,009.04
PACIFICORP 2.9% 06-15-2052 USD SEDOL: BL544T0	214,000.000	212,358.62	210,863.96
PACIFICORP 4.15% 02-15-2050 SEDOL: BHXC8N8	291,000.000	339,260.96	345,487.73
PEPSICO INC 2.875% DUE 10-15-2049 CUSIP: 713448EP9	302,000.000	295,461.50	317,891.16
PFIZER INC 2.7% DUE 05-28-2050 SEDOL: BMXGNZ4	350,000.000	336,864.69	353,495.17
PLAINS ALL AMERN 4.3% DUE 01-31-2043 SEDOL: B92Y2L7	56,000.000	50,248.79	56,290.96
PLAINS ALL AMERN 4.7 DUE 06-15-2044 SEDOL: BK7ZSP8	309,000.000	280,402.92	329,501.07
PLAINS ALL AMERN 6.65% DUE 01-15-2037 SEDOL: B23G0D1	130,000.000	153,394.80	167,257.64
PROGRESSIVE CORP 3.95% DUE 03-26-2050 SEDOL: BJK15J9	39,000.000	40,122.66	47,316.36
PRUDENTIAL FINANCIAL INC 5.7% 09-15-2048 SEDOL: BGHCHW1	35,000.000	36,303.50	39,240.10
PRUDENTIAL FINL INC 5.625% BNDS 06-15-2043 CUSIP: 744320AM4	63,000.000	67,696.92	65,557.69
PRUDENTIAL FINL 3% DUE 03-10-2040 SEDOL: BLHLTN8	79,000.000	78,866.03	81,177.79
PUB SVC CO OF OK FIXED 3.15% DUE 08-15-2051 SEDOL: BLH17V2	147,000.000	146,376.72	148,698.71
PUBLIC SVC CO COLO FIXED 2.7% DUE 01-15-2051 SEDOL: BMWRF74	211,000.000	204,074.61	203,265.83

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
<b>United States - USD</b>			
PUBLIC SVC CO COLO 4.1% DUE 06-15-2048 CUSIP: 744448CQ2	96,000.000	102,213.52	115,068.76
PUGET SOUND ENERGY FIXED 4.223% DUE 06-15-2048 CUSIP: 745332CH7	140,000.000	145,455.63	166,081.65
PVTPL BACARDI LTD GTD NT 5.15% 05-15-2038 CUSIP: 067316AG4	537,000.000	543,913.61	664,687.63
PVTPL BROADCOM INC 2.45% DUE 02-15-2031/01-19-2021 BEO SEDOL: BMCPJY3	113,000.000	109,281.22	110,917.95
PVTPL BROOKLYN UNION GAS CO 4.487% 03-04-2049 BEO SEDOL: BJLZY82	194,000.000	204,012.60	228,694.08
PVTPL CHENIERE ENERGY PARTNERS L P 3.25%DUE 01-31-2032 BEO SEDOL: BMHLCC5	59,000.000	59,000.00	59,590.00
PVTPL COMCAST CORP NEW NT 2.937% 11-01-2056 SEDOL: BP6K804	485,000.000	420,268.64	464,007.94
PVTPL DELL INTL L L C / EMC CORP 3.375% 12-15-2041 SEDOL: BN16CX4	73,000.000	72,835.40	72,464.63
PVTPL GUARDIAN LIFE INS CO AMER SURPLUS NT 144A 4.875% DUE 06-19-2064 BEO SEDOL: BNGK4Y6	180,000.000	180,669.22	230,602.11
PVTPL GUARDIAN LIFE INSURANCE CORP 3.7% 01-22-2070 SEDOL: BL1LCQ8	79,000.000	78,081.68	86,687.92
PVTPL JACKSON FINANCIAL INC 4.0% DUE 11-23-2051 BEO SEDOL: BN6SCT1	70,000.000	69,287.40	70,812.72
PVTPL JERSEY CENTRAL POWER & LIGHT CO 2.75% DUE 03-01-2032 BEO SEDOL: BKP8XD2	61,000.000	60,832.86	61,891.10
PVTPL KYNDRYL HOLDINGS INC 3.15% 10-15-2031 SEDOL: BMCGDT9	108,000.000	107,724.60	104,881.53
PVTPL MARS INC DEL 3.875% 04-01-2039 SEDOL: BHND6D9	142,000.000	149,258.28	164,552.32
PVTPL MASSACHUSETTS MUT LIFE INS CO CORP 2.875% 10-15-2070 SEDOL: BGPZ056	240,000.000	251,693.00	266,884.85
PVTPL NETFLIX INC FIXED 5.375% 11-15-2029 BEO SEDOL: BK0RZV6	460,000.000	556,533.75	546,250.00
PVTPL NEW YORK LIFE INS CO SURPLUS NT 4.45% 05-15-2069 SEDOL: BJHK061	201,000.000	244,279.11	256,797.23
PVTPL NEW YORK LIFE INS CO 3.75% DUE 05-15-2050 SEDOL: BLGYKF7	319,000.000	349,902.93	364,388.56

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## ◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
<b>United States - USD</b>			
PVTPL NORTHWESTERN MUT LIFE INS CO 3.625% 09-30-205 SEDOL: BJXLHN4	580,000.000	583,875.01	641,477.68
PVTPL PENN MUT LIFE INS CO 3.8% DUE 04-29-2061 BEO SEDOL: BNG0XH2	52,000.000	52,000.00	56,498.99
PVTPL SMITHFIELD FOODS INC FIXED 5.2% 04-01-2029 BEO SEDOL: BJVSJ20	55,000.000	58,421.34	62,870.33
PVTPL TEACHERS INS & 4.9% DUE 09-15-2044 SEDOL: BQVC9R6	258,000.000	262,429.08	332,176.82
PVTPL TRITON CONTAINER 06-15-2031 SEDOL: BN79ZF0	132,000.000	131,875.92	133,267.12
QUANTA SVCS INC SR NT 3.05% 10-01-2041 SEDOL: BNYDMS7	59,000.000	58,693.20	57,206.54
RAYMOND JAMES FINL INC 3.75% 04-01-2051 SEDOL: BKP32M9	160,000.000	160,698.52	177,376.84
RAYTHEON FIXED 3.03% DUE 03-15-2052 SEDOL: BMYT813	214,000.000	213,920.82	215,892.09
REGIONS FINL CORP 7.375% DUE 12-10-2037 SEDOL: B29VJL1	186,000.000	245,180.46	278,920.37
ROCKWELL AUTOMATION INC 2.8% DUE 08-15-2061 BEO SEDOL: BMWVNF0	168,000.000	168,088.68	165,163.19
ROYALTY PHARMA PLC 3.35% 09-02-2051 CUSIP: 78081BAP8	306,000.000	298,548.90	293,809.41
S CAROLINA ELEC & 5.1% DUE 06-01-2065 SEDOL: BY58YK4	119,000.000	141,421.84	170,874.85
SAN DIEGO G & E FIXED 2.95% DUE 08-15-2051 SEDOL: BNSNRL1	214,000.000	212,647.52	213,396.83
SBL HLDGS INC 5% DUE 02-18-2031 SEDOL: BM98X21	92,000.000	99,866.00	97,289.73
SEMPRA 4% DUE 02-01-2048 SEDOL: BFWJFR1	280,000.000	311,484.75	312,535.48
SHERWIN-WILLIAMS CO 2.9% 06-15-2052 SEDOL: BPLQR99	235,000.000	233,500.70	230,422.50
SIMON PPTY GROUP L FIXED 3.25% 09-13-2049 SEDOL: BKMGXX9	336,000.000	324,227.39	345,285.14
SOUTHERN CALIF EDISON CO 4.125% 03-01-2048 SEDOL: BFMZDC0	86,000.000	82,683.84	96,800.40

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## ◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
<b>United States - USD</b>			
SOUTHERN CALIF EDISON CO 4.65 DUE 10-01-2043 SEDOL: BF6DYS3	139,000.000	146,757.24	162,792.13
SOUTHWESTN PUB SVC 4.5% DUE 08-15-2041 SEDOL: B6T90Z4	146,000.000	160,772.64	177,372.53
SPIRE MO INC 3.3% DUE 06-01-2051 SEDOL: BNGBK96	214,000.000	213,390.10	232,773.28
STANLEY BLACK & 5.2% DUE 09-01-2040 SEDOL: B677XX9	141,000.000	160,946.03	184,814.61
STERIS PLC FIXED 3.75% DUE 03-15-2051 SEDOL: BN486F7	107,000.000	106,486.40	117,522.41
SUNOCO LOGISTICS 5.35% DUE 05-15-2045 SEDOL: BSN4Q84	84,000.000	85,270.02	96,737.70
SYSCO CORP FIXED 4.45% DUE 03-15-2048 SEDOL: BF28W66	262,000.000	304,515.75	309,308.32
SYSCO CORP FIXED 6.6% DUE 04-01-2050 SEDOL: BM5M5Q5	85,000.000	96,748.54	132,468.53
SYSCO CORP 4.5% DUE 04-01-2046 SEDOL: BYQ4R13	96,000.000	113,627.66	112,046.38
SYSCO CORP 4.85% DUE 10-01-2045 SEDOL: BZ974R1	92,000.000	97,619.48	113,110.25
T-MOBILE USA INC SR SECD NT 144A 3.4% 10-15-2052 SEDOL: BPCKX14	563,000.000	560,232.36	562,353.80
T-MOBILE USA INC SR SECD NT 144A 3.6% 11-15-2060 SEDOL: BPCKWY0	69,000.000	69,647.91	68,949.46
T-MOBILE USA INC 3.0% DUE 02-15-2041 BEO SEDOL: BN0ZLS0	569,000.000	563,814.74	557,103.79
T-MOBILE USA INC 3.6% 11-15-2060 CUSIP: 87264ABY0	84,000.000	83,095.80	83,938.47
T-MOBILE USA INC 4.5% DUE 04-15-2050 BEO SEDOL: BN0ZMM1	40,000.000	44,354.40	46,977.36
TEACHERS INS & 3.3% DUE 05-15-2050 SEDOL: BMQ57B2	150,000.000	157,042.00	157,021.23
TEACHERS INS & 4.27% DUE 05-15-2047 SEDOL: BF19248	269,000.000	283,063.20	325,988.99
THERMO FISHER SCIENTIFIC INC 2.8% 10-15-2041 SEDOL: BPCHD15	131,000.000	130,355.48	132,910.59

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## ◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
<b>United States - USD</b>			
TIME WARNER CABLE 6.55% DUE 05-01-2037 SEDOL: BBNBG20	92,000.000	113,597.17	120,609.95
TYSON FOODS INC 4.55% DUE 06-02-2047 SEDOL: BF0P399	105,000.000	101,687.47	130,545.92
UNION PAC CORP 3.95% DUE 08-15-2059 SEDOL: BK91MMW9	306,000.000	310,196.78	363,425.30
UNITED RENTALS INC 3.875% DUE 02-15-2031REG SEDOL: BLFGYK7	195,000.000	202,068.75	197,925.00
UNITEDHEALTH GROUP INC 3.05% DUE 05-15-2041 BEO SEDOL: BLPK6R0	538,000.000	535,686.60	564,689.21
UNITEDHEALTH GROUP INC 3.25% DUE 05-15-2051 BEO SEDOL: BLPK6S1	214,000.000	224,909.72	232,420.63
UNITEDHEALTH GROUP 3.5% DUE 08-15-2039 SEDOL: BHKDKY1	217,000.000	214,864.72	241,232.08
UTD TECHNOLOGIES 3.75% DUE 11-01-2046 SEDOL: BZ1JMC6	165,000.000	194,175.30	184,432.22
UTD TECHNOLOGIES 4.5% DUE 06-01-2042 SEDOL: B8J6DZ0	459,000.000	485,654.50	572,046.48
VERISIGN INC FIXED 2.7% 06-15-2031 CUSIP: 92343EAM4	166,000.000	165,521.92	166,830.00
VERIZON COMMUNICATIONS INC 2.85% 09-03-2041 SEDOL: BMG8DB3	107,000.000	106,838.98	105,871.36
VERIZON COMMUNICATIONS INC 2.987% 10-30-2056 USD SEDOL: BMXT869	910,000.000	760,889.77	865,145.95
VERIZON COMMUNICATIONS INC 3.0% DUE 11-20-2060 REG SEDOL: BMWBMM3	169,000.000	155,469.86	160,431.65
VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041 BEO SEDOL: BKY5H21	753,000.000	800,840.75	790,523.20
VERIZON COMMUNICATIONS 3.7% DUE 03-22-2061 BEO SEDOL: BKY5GZ7	662,000.000	658,523.95	720,887.61
VERIZON COMMUNICATIONS 4.4% DUE 11-01-2034 REG SEDOL: BSBN5N1	127,000.000	131,207.56	148,126.92
VERIZON 4.272% DUE 01-15-2036 SEDOL: BYRLRK2	60,000.000	64,884.84	70,484.31
VIACOM INC NEW 4.375% DUE 03-15-2043 SEDOL: BCHWWF1	197,000.000	207,665.02	224,757.80

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## ◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
<b>United States - USD</b>			
VIACOM INC NEW 5.85% DUE 09-01-2043 CUSIP: 92553PAU6	144,000.000	167,807.48	194,475.53
VIATRIS INC SR NT 3.85% 06-22-2040 SEDOL: BL5BZB0	85,000.000	86,514.20	90,256.28
VIATRIS INC 4.0% 06-22-2050 SEDOL: BL5BGY0	79,000.000	79,439.65	84,438.07
VONTIER CORP NT 144A 2.95% 04-01-2031 SEDOL: BMD1XL5	248,000.000	246,295.43	245,656.40
VOYA FINL INC FIXED 4.7% 01-23-2048 BEO SEDOL: BJ1N0G6	56,000.000	52,361.33	56,286.00
VOYA FINL INC 4.8% DUE 06-15-2046 SEDOL: BZBZ053	83,000.000	86,906.47	103,114.79
WALMART INC NT 2.65% 09-22-2051 SEDOL: BMDP812	153,000.000	152,433.90	157,089.46
WASTE CONNECTIONS FIXED 2.95% DUE 01-15-2052 SEDOL: BMWPC00	164,000.000	161,541.64	162,083.18
WEC ENERGY GROUP 1.8% DUE 10-15-2030 SEDOL: BKS9600	450,000.000	449,590.50	425,071.82
WELLS FARGO & CO FIXED 2.572% 02-11-2031 SEDOL: BK8ZYZ9	475,000.000	487,822.80	485,396.42
WELLS FARGO & CO MEDIUM TERM SR NTS 3.068% DUE 04-30-2041 SEDOL: BL6FQ18	1,088,000.000	1,089,645.31	1,118,871.44
WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044 SEDOL: BS9FPF1	417,000.000	465,589.93	506,345.63
WELLS FARGO & CO 5.606% DUE 01-15-2044 SEDOL: BJTGHH7	58,000.000	77,863.84	78,700.82
WESTLAKE CHEM CORP SR NT 3.375% 08-15-2061 SEDOL: BKP4ZQ7	122,000.000	117,865.60	116,887.51
WESTLAKE CHEM CORP 3.125% DUE 08-15-2051BEO SEDOL: BKP53W2	130,000.000	126,439.30	125,690.70
WESTLAKE CHEM CORP 4.375% 11-15-2047 SEDOL: BZ1JS17	176,000.000	189,990.06	207,642.32
WESTN GAS PARTNERS 5.5% DUE 08-15-2048 SEDOL: BFX84M5	80,000.000	75,943.25	95,600.00
WILLIAMS COMPANIES INC 3.5% 10-15-2051 SEDOL: BMTVQ21	74,000.000	73,969.24	75,039.14

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## ◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
<b>United States - USD</b>			
WILLIAMS COS INC 5.75% DUE 06-24-2044 SEDOL: BNJZZV2	438,000.000	556,864.46	570,084.61
WILLIAMS PARTNERS 5.4% DUE 03-04-2044 SEDOL: BKGRXP0	244,000.000	267,675.15	303,746.33
WILLIS N AMER INC 3.875% DUE 09-15-2049 SEDOL: BKLM5W2	114,000.000	115,358.07	124,138.31
XCEL ENERGY INC 3.5% DUE 12-01-2049 CUSIP: 98389BAX8	510,000.000	525,433.57	544,258.01
<b>Total United States - USD</b>		<b>86,731,238.77</b>	<b>91,339,892.88</b>
<b>Total Corporate Debt Instruments - Other</b>		<b>100,967,476.40</b>	<b>106,581,178.33</b>
<i>Corporate Stock - Preferred</i>			
<b>Germany - EUR</b>			
VOLKSWAGEN AG NON VTG PRF NPV SEDOL: 5497168	19,590.000	3,900,573.20	3,953,855.15
<b>Total Germany - EUR</b>		<b>3,900,573.20</b>	<b>3,953,855.15</b>
<b>Total Corporate Stock - Preferred</b>		<b>3,900,573.20</b>	<b>3,953,855.15</b>
<i>Corporate Stock - Common</i>			
<b>France - EUR</b>			
CIE DE ST-GOBAIN EUR4 SEDOL: 7380482	15,770.000	728,001.42	1,109,554.68
LVMH MOET HENNESSY LOUIS VUITTON SE EUR0.30 SEDOL: 4061412	5,365.000	2,284,119.41	4,435,484.19
SANOFI EUR2 SEDOL: 5671735	22,200.000	2,134,621.39	2,236,276.75
TOTALENERGIES SE SEDOL: B15C557	48,940.000	2,126,834.06	2,483,863.64
VINCI EUR2.50 SEDOL: B1XH026	13,170.000	1,378,619.53	1,391,506.16
<b>Total France - EUR</b>		<b>8,652,195.81</b>	<b>11,656,685.42</b>

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## ◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
<b>Germany - EUR</b>			
DEUTSCHE TELEKOM NPV(REGD) SEDOL: 5842359	116,220.000	2,379,047.60	2,154,296.00
SAP SE SEDOL: 4846288	25,580.000	3,197,581.62	3,633,288.44
<b>Total Germany - EUR</b>		<b>5,576,629.22</b>	<b>5,787,584.44</b>
<b>Hong Kong - HKD</b>			
AIA GROUP LTD NPV SEDOL: B4TX8S1	153,380.000	1,374,182.17	1,546,331.98
GALAXY ENTERTAINME NPV SEDOL: 6465874	262,356.000	2,037,276.23	1,359,514.44
<b>Total Hong Kong - HKD</b>		<b>3,411,458.40</b>	<b>2,905,846.42</b>
<b>Japan - JPY</b>			
FANUC CORP NPV SEDOL: 6356934	8,860.000	1,621,155.11	1,875,791.76
KEYENCE CORP NPV SEDOL: 6490995	6,060.000	1,975,284.95	3,803,714.99
ORIENTAL LAND CO LTD NPV SEDOL: 6648891	16,610.000	2,691,151.12	2,797,542.01
RECRUIT HLDGS CO L NPV SEDOL: BQRRZ00	31,120.000	1,075,665.45	1,884,144.33
SHIN-ETSU CHEMICAL NPV SEDOL: 6804585	16,650.000	1,772,265.32	2,880,187.57
SONY GROUP CORPORA NPV SEDOL: 6821506	15,060.000	810,926.11	1,893,044.16
TOKIO MARINE HOLDINGS INC NPV SEDOL: 6513126	37,310.000	1,852,813.21	2,070,995.79
<b>Total Japan - JPY</b>		<b>11,799,261.27</b>	<b>17,205,420.61</b>
<b>Netherlands - EUR</b>			
ABN AMRO BANK N.V. DR EACH REP SHS SEDOL: BYQP136	133,840.000	1,412,137.68	1,965,852.20
KONINKLIJKE PHILIP EURO.20 SEDOL: 5986622	104,400.000	4,529,296.55	3,889,981.80

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## ◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
<b>Netherlands - EUR</b>			
<b>Total Netherlands - EUR</b>		<b>5,941,434.23</b>	<b>5,855,834.00</b>
<b>Spain - EUR</b>			
IBERDROLA SA EUR0.75 SEDOL: B288C92	262,921.000	3,213,321.96	3,112,525.40
<b>Total Spain - EUR</b>		<b>3,213,321.96</b>	<b>3,112,525.40</b>
<b>Switzerland - CHF</b>			
NESTLE SA CHF0.10(REGD) SEDOL: 7123870	43,910.000	4,824,361.40	6,141,568.79
ROCHE HLDGS AG GENUSSSCHEINE NPV SEDOL: 7110388	10,010.000	3,068,734.71	4,164,836.74
STRAUMANN HLDG CHF0.10 (REGD) SEDOL: 7156832	265.000	278,878.11	563,359.49
SWISS RE AG CHF0.10 SEDOL: B545MG5	24,570.000	2,293,487.69	2,433,944.14
UBS GROUP AG CHF0.10 (REGD) SEDOL: BRJL176	125,480.000	1,676,557.36	2,261,297.92
<b>Total Switzerland - CHF</b>		<b>12,142,019.27</b>	<b>15,565,007.08</b>
<b>United Kingdom - EUR</b>			
UNILEVER PLC ORD GBP 0.031111 SEDOL: BLRB262	67,630.000	3,598,319.87	3,618,945.67
<b>Total United Kingdom - EUR</b>		<b>3,598,319.87</b>	<b>3,618,945.67</b>
<b>United Kingdom - GBP</b>			
INTERCONTL HOTELS ORD GBP0.208521303 SEDOL: BHJYC05	24,030.000	1,750,660.01	1,556,092.93
RIO TINTO ORD GBP0.10 SEDOL: 0718875	31,250.000	1,743,020.48	2,070,615.61
<b>Total United Kingdom - GBP</b>		<b>3,493,680.49</b>	<b>3,626,708.54</b>

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## ◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
<b>United States - USD</b>			
ABBVIE INC COM USD0.01 SEDOL: B92SR70	22,550.000	2,213,781.97	3,053,270.00
ADOBE SYS INC COM SEDOL: 2008154	1,705.000	907,663.99	966,837.30
ALPHABET INC CAPITAL STOCK USD0.001 CL A SEDOL: BYVY8G0	2,085.000	2,699,744.02	6,040,328.40
AMAZON COM INC COM SEDOL: 2000019	1,945.000	4,879,619.29	6,485,291.30
APPLE INC COM STK SEDOL: 2046251	57,450.000	4,154,431.62	10,201,396.50
AVANTOR INC COM SEDOL: BJLT387	8,300.000	331,914.51	349,762.00
BOSTON SCIENTIFIC CORP COM SEDOL: 2113434	55,800.000	2,046,621.65	2,370,384.00
BROADCOM INC COM SEDOL: BDZ78H9	1,970.000	724,853.21	1,310,857.70
CHEVRON CORP COM SEDOL: 2838555	14,870.000	1,539,182.68	1,744,994.50
CHUBB LTD ORD CHF24.15 SEDOL: B3BQMF6	52,230.000	8,013,671.79	10,096,581.30
CISCO SYSTEMS INC SEDOL: 2198163	67,670.000	3,291,324.23	4,288,247.90
COMCAST CORP NEW-CL A SEDOL: 2044545	57,840.000	2,655,193.88	2,911,087.20
CSX CORP COM STK SEDOL: 2160753	19,460.000	429,763.35	731,696.00
DOMINION ENERGY INC COM STK NPV SEDOL: 2542049	26,635.000	2,154,241.76	2,092,445.60
DUKE ENERGY CORP NEW COM NEW COM NEW SEDOL: B7VD3F2	24,350.000	2,181,509.45	2,554,315.00
EDWARDS LIFESCIENCES CORP COM SEDOL: 2567116	16,740.000	1,230,022.43	2,168,667.00
EXXON MOBIL CORP COM SEDOL: 2326618	40,930.000	2,480,563.49	2,504,506.70
HONEYWELL INTL INC COM STK SEDOL: 2020459	18,190.000	3,899,507.09	3,792,796.90

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## ◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
<b>United States - USD</b>			
JPMORGAN CHASE & CO COM SEDOL: 2190385	31,550.000	4,567,065.78	4,995,942.50
LINDE PLC COM USD0.001 SEDOL: BZ12WP8	10,230.000	1,948,072.67	3,543,978.90
L3HARRIS TECHNOLOGIES INC COM SEDOL: BK9DTN5	24,605.000	5,635,681.57	5,246,770.20
M & T BK CORP COM SEDOL: 2340168	8,000.000	1,250,591.60	1,228,640.00
MARRIOTT INTL INC NEW COM STK CL A SEDOL: 2210614	20,320.000	2,673,636.94	3,357,676.80
MARTIN MARIETTA MATLS INC COM SEDOL: 2572079	1,400.000	569,804.76	616,728.00
MASTERCARD INC CL A SEDOL: B121557	13,980.000	4,355,993.77	5,023,293.60
META PLATFORMS INC SEDOL: B7TL820	6,365.000	1,379,896.05	2,140,867.75
MICROSOFT CORP COM SEDOL: 2588173	24,850.000	4,400,565.69	8,357,552.00
NVIDIA CORP COM SEDOL: 2379504	8,990.000	1,167,287.36	2,644,048.90
ORACLE CORP COM SEDOL: 2661568	10,710.000	690,799.72	934,019.10
PEPSICO INC COM SEDOL: 2681511	15,710.000	2,054,269.97	2,728,984.10
PROCTER & GAMBLE COM NPV SEDOL: 2704407	26,170.000	3,074,371.06	4,280,888.60
SALESFORCE INC COM USD0.001 SEDOL: 2310525	15,880.000	3,974,287.07	4,035,584.40
TEXAS INSTRUMENTS INC COM SEDOL: 2885409	20,020.000	3,634,381.73	3,773,169.40
THERMO FISHER CORP SEDOL: 2886907	7,550.000	2,685,608.38	5,037,662.00
TRUIST FINL CORP COM SEDOL: BKP7287	62,000.000	3,221,543.78	3,630,100.00
UNITED PARCEL SVC INC CL B SEDOL: 2517382	5,740.000	791,258.40	1,230,311.60

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## ◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
<b>United States - USD</b>			
UNITEDHEALTH GROUP INC COM SEDOL: 2917766	11,280.000	3,188,498.31	5,664,139.20
VERIZON COMMUNICATIONS COM SEDOL: 2090571	91,600.000	5,245,047.79	4,759,536.00
VISA INC COM CL A STK SEDOL: B2PZN04	24,250.000	4,711,794.47	5,255,217.50
WALMART INC COM SEDOL: 2936921	22,740.000	2,522,749.43	3,290,250.60
WALT DISNEY CO SEDOL: 2270726	12,725.000	1,616,471.95	1,970,975.25
WELLS FARGO & CO NEW COM STK SEDOL: 2649100	12,000.000	364,461.86	575,760.00
<b>Total United States - USD</b>		<b>111,557,750.52</b>	<b>147,985,561.70</b>
<b>Total Corporate Stock - Common</b>		<b>169,386,071.04</b>	<b>217,320,119.28</b>
<i>Partnership/Joint Venture Interests</i>			
<b>Global Region - USD</b>			
COLUMBIA INSTITUTIONAL HIGH YIELD FIXED INCOME PRIVATE FUND, LLC CUSIP: 992FQ4993	28,000,000.000	28,000,000.00	35,438,790.80
<b>Total Global Region - USD</b>		<b>28,000,000.00</b>	<b>35,438,790.80</b>
<b>Total Partnership/Joint Venture Interests</b>		<b>28,000,000.00</b>	<b>35,438,790.80</b>
<i>Value of Interest in Common/Collective Trusts</i>			
<b>United States - USD</b>			
NTGI-QM COMMON DAILY AGGREGATE BOND INDEX FUND - NON-LENDING CUSIP: 222999EO8	498,525.420	53,878,550.92	54,971,899.54
<b>Total United States - USD</b>		<b>53,878,550.92</b>	<b>54,971,899.54</b>
<b>Total Value of Interest in Common/Collective Trusts</b>		<b>53,878,550.92</b>	<b>54,971,899.54</b>

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## ◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Value of Interest in Registered Investment Companies</i>			
<b>Emerging Markets Region - USD</b>			
MFC ISHARES INC CORE MSCI EMERGING MKTS ET SEDOL: B8NDCB6	520,000.000	25,786,476.63	31,127,200.00
<b>Total Emerging Markets Region - USD</b>		<b>25,786,476.63</b>	<b>31,127,200.00</b>
<b>Global Region - USD</b>			
MFO NEW PERSPECTIVE FD INC CL R-6 SEDOL: B41Z205	3,519,544.490	159,261,535.93	233,873,731.36
<b>Total Global Region - USD</b>		<b>159,261,535.93</b>	<b>233,873,731.36</b>
<b>United States - USD</b>			
MFC ISHARES TR BROAD USD HIGH YIELD CORPORATE BD ETF SEDOL: BYZKWT5	30,000.000	1,245,120.00	1,235,700.00
MFC ISHARES TRUST CORE US AGGREGATE BD ETF SEDOL: 2897404	65,000.000	7,420,360.00	7,415,200.00
MFC SPDR SER TR BLOOMBERG BARCLAYS TREASETF SEDOL: B1Y9HY2	470,000.000	16,372,016.93	19,810,500.00
MFC VANGUARD LONG-TERM TREASURY ETF SEDOL: B4NHMR6	200,000.000	18,078,860.00	17,884,000.00
MFO NEUBERGER BERMAN INCOME FDS NEW HIGHINCOME BD FD CL R6 SEDOL: B94JF33	2,922,472.168	25,889,112.02	25,513,182.03
<b>Total United States - USD</b>		<b>69,005,468.95</b>	<b>71,858,582.03</b>
MFB NORTHERN INSTL FDS GOVT PORTFOLIO	39,323,157.850	39,323,157.85	39,323,157.85
<b>Total United States - USD</b>		<b>39,323,157.85</b>	<b>39,323,157.85</b>
<b>Total Value of Interest in Registered Investment Com</b>		<b>293,376,639.36</b>	<b>376,182,671.24</b>
<i>Other</i>			
<b>Chile - USD</b>			
CHILE(REPUBLIC OF) 3.5% 15/04/2053 SEDOL: 6AX762U	200,000.000	200,000.00	207,242.50
REPUBLIC OF CHILE 3.1% DUE 05-07-2041 REG CUSIP: 168863DS4	201,000.000	195,090.60	196,678.50
<b>Total Chile - USD</b>		<b>395,090.60</b>	<b>403,921.00</b>

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## ◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
<b>Mexico - USD</b>			
UNITED MEXICAN STATES 4.28% 08-14-2041 CUSIP: 91087BAQ3	219,000.000	218,864.22	226,938.75
UTD MEXICAN STS TRANCHE # TR 00026 4.75 DUE 03-08-2044 CUSIP: 91086QBB3	212,000.000	213,614.40	230,817.12
<b>Total Mexico - USD</b>		<b>432,478.62</b>	<b>457,755.87</b>
<b>Multi-National Agencies Region - USD</b>			
INTER-AMERN DEVEL BK BD 4.375 DUE 01-24-2044 BEO CUSIP: 4581X0CE6	148,000.000	185,564.87	204,447.74
<b>Total Multi-National Agencies Region - USD</b>		<b>185,564.87</b>	<b>204,447.74</b>
<b>United States - USD</b>			
DIGITAL RLTY TR INC COM SEDOL: B03GQS4	37,670.000	5,891,450.59	6,662,692.90
FUT MAR 22 CBT UL T-BONDS CUSIP: 999599GH0	-2.000	-394,262.33	-394,250.00
FUT MAR 22 CBT UL T-BONDS CUSIP: 999599GH0	2.000	394,262.33	394,250.00
FUT MAR 22 CBT UL T-NOTES CUSIP: 999599GH0	-37.000	-5,384,079.79	-5,418,187.50
FUT MAR 22 CBT UL T-NOTES CUSIP: 999599GH0	37.000	5,384,079.79	5,418,187.50
FUT MAR 22 U.S. T-BONDS CUSIP: 999599GH0	57.000	9,082,406.84	9,144,937.50
FUT MAR 22 U.S. T-BONDS CUSIP: 999599GH0	-57.000	-9,082,406.84	-9,144,937.50
FUT MAR 22 10 YR T-NOTES CUSIP: 999599GH0	-18.000	-2,341,601.52	-2,348,437.50
FUT MAR 22 10 YR T-NOTES CUSIP: 999599GH0	18.000	2,341,601.52	2,348,437.50
<b>Total United States - USD</b>		<b>5,891,450.59</b>	<b>6,662,692.90</b>
CAD - Canadian dollar	0.000	0.00	0.00
CHF - Swiss franc	0.000	0.00	0.00

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## ◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
DKK - Danish krone	0.000	0.00	0.00
EUR - Euro	0.000	0.00	0.00
JPY - Japanese yen	0.000	0.00	0.00
<b>Total - all currencies</b>		<b>0.00</b>	<b>0.00</b>
<b>Total Other</b>		<b>6,904,584.68</b>	<b>7,728,817.51</b>
<i>Other Liabilities</i>			
Pending trade purchases: United States dollar	0.000	-109,333.48	-109,333.48
<b>Total - all currencies</b>		<b>-109,333.48</b>	<b>-109,333.48</b>
<b>Total Other Liabilities</b>		<b>-109,333.48</b>	<b>-109,333.48</b>
<b>Total</b>		<b>666,889,629.78</b>	<b>812,770,268.64</b>

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