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## Global Custody & Securities Lending Services Provider RFP

### SamCERA Responses to Proposer Questions

1. Please confirm if SamCERA would accept the RFP response via a secure web portal application.

Yes, SamCERA may accept the electronic copy of the Request for Proposals (“RFP”) response via a secure web portal application in lieu of receiving through email at [Investments@samcera.org](mailto:Investments@samcera.org). Please also submit one (1) original and six (6) copies of the complete proposal in paper format to address below:

Attn: Michael Coultrip  
Chief Investment Officer  
100 Marine Parkway, Suite 125  
Redwood City, CA 94065

2. The RFP notes that we will be given the opportunity to notify SamCERA of our request to provide a redacted version of the RFP due to confidentiality reasons – can you please clarify the process to do so?

The RFP does not state that proposers will be given the opportunity to request to submit a redacted version of their RFP. Rather, the RFP provides information regarding the process by which proposers – after submitting their proposals – may seek a court order to prohibit disclosure of the proposal should SamCERA receive a Public Records Act for it.

All proposals submitted in response to this Request for Proposals shall be subject to public disclosure pursuant to the California Public Records Act (California Government Code Section 7920.000 et seq.).

There are specific exceptions to the Public Records Act. In the event SamCERA receives a request for inspection of any proposal submitted pursuant to this RFP, SamCERA will notify the Proposer whose proposal has been requested. It is the responsibility of the organization whose proposal has been requested to assert any right of confidentiality that may exist and obtain a court order prohibiting disclosure. SamCERA will not make that assertion on behalf of the Proposer. Absent a judicial determination that the documents are exempt from disclosure, they will be subject to inspection.

The Chief Executive Officer will announce his recommended Proposer. If a Proposer believes that a portion of its proposal is confidential and exempt from the California Public Records Act, the Proposer will be given an opportunity to notify SamCERA that it believes there are applicable

privileges or reasons why the documents should not be released and its intent to obtain a court order prohibiting disclosure. At that juncture, SamCERA will, to the extent possible, wait for resolution of the proposer's request to the court before releasing any documents.

3. For the securities lending program, please confirm if SamCERA has any restrictions that would prohibit the expansion of their non cash collateral guidelines to accept Equity as collateral.

SamCERA's Investment Policy Statement currently does not allow Equity as an acceptable form of collateral for its securities lending program.

4. Please provide a list of accounts by type (i.e., separate account, commingled, private market, hedge, etc.) along with some details on the underlying assets (i.e., domestic/international, FI/Equity, commingled fund(s), etc.)

See Question #4 Exhibit

5. Please provide a comprehensive detailed holdings file of all assets including but not limited to the following:

- o Date of holdings
- o Account identifier/Fund Name
- o Number of shares held
- o Base and local market values
- o Valid security Identifiers (CUSIP, ISIN, Sedol – this is critical to run securities lending estimates)
- o Security name
- o Country identifier (by currency/market settlement)

See Question #5 Exhibit

6. Please provide the number of private market LPs and hedge funds invested in and include a total commitment figure for your overall private markets portfolio? Please make it clear specifically how many LPs, Hedge funds, and Commingled funds make up your counts as servicing requirements vary across these asset types.

There are a total of 87 accounts classified as LP investments. Of this total, there are 2 absolute return/hedge fund strategies and 65 strategies as part of our private markets portfolio (private equity and private real assets investments).

There are a total of 11 accounts classified as commingled fund investments (unitized investments), including 2 absolute return/hedge fund strategies.

There is 1 mutual fund account.

The total commitment figure for SamCERA's overall private markets portfolio (private equity and private real assets investments) is \$1,347.12 million as of December 31, 2023.

7. In addition to the above please provide counts for number of performance composites and benchmarks required for performance reporting needs. Please list all benchmarks required by family (ex. S&P 5, MSCI 10, etc.) along with details into which benchmarks are needed at the total level vs. what benchmarks require constituent level details.

SamCERA utilizes 23 performance composites and 20 benchmarks. We do not require constituent level detail for the benchmarks. However, for customized benchmarks that are comprised of multiple component benchmarks, we do require underlying return information for those component benchmarks as well.

#### List of Performance Composites

- 1. Total Plan Performance**
- 2. Total Plan ex Overlay Performance**
- 3. Growth**
  4. Public Equity
  5. Domestic Equity
  6. Large Cap Equity
  7. Small Cap Equity
  8. International Equity
  9. Intl Equity ex Currency Hedge
10. Opp Credit
11. Public Credit
12. Private Credit
13. Private Equity
- 14. Diversifying**
  15. Core Fixed Income
  16. Absolute Return
- 17. Inflation Hedge**
  18. Real Estate
  19. Public Real Assets
  20. Private Real Assets
- 21. Liquidity**
  22. Cash-Flow Matched Liquidity
  23. Cash & Cash Overlay

#### List of Benchmarks

1. Russell 1000 Index
2. Russell 2000 Index
3. Russell 3000 Index
4. Russell 3000 Index + 3% (One Quarter Lagged) \*
5. MSCI ACWI ex US IMI Net
6. MSCI ACWI ex USA Growth
7. MSCI ACWI ex USA Value

8. 50% ACWI ex USA IMI and 50% ACWI ex USA IMI 100% hedged to USD (custom-built index through MSCI) \*
9. Bloomberg US Aggregate Bond Index
10. Bloomberg US Long Treasury Index
11. Bloomberg US Corp High Yield
12. Bloomberg US Aggregate Government Credit 1-3 Yrs
13. Bloomberg US Credit 1-3 Yrs
14. Credit Suisse Leveraged Loan Index (One Quarter Lagged) \*
15. SOFR + 4% \*
16. NCREIF ODCE (gross)
17. 75% S&P Global Infrastructure Index and 25% S&P Global LargeMidCap Commodity and Resources Index + 2% (One Quarter Lagged) \*
18. 25% Bloomberg Roll Select Commodity Index, 25% Bloomberg US TIPS Index, 25% S&P Global LargeMidCap Commodity and Resources Index, and 25% S&P Global Infrastructure Index. \*
19. 91 Day T-Bill
20. ICE BofAML US 3 Month Treasury Bill

\*Customized Benchmarks = 6

8. Please provide annual trade volumes (buy/sell) by country

See Question #8 Exhibit. Data is provided for trades over the period 1/1/2023 – 12/31/2023.

9. Please provide annual FX transactions by currency pair (either local amount or USD volume)

See Question #9 Exhibit. Data is provided for FX transactions over the period 1/1/2023 – 12/31/2023.

10. Please provide an average balance for both USD deposits and STIF across all accounts

We currently have an automatic cash sweep feature in place for all the LP and commingled fund accounts, and all cash balances are swept to our General Cash account where they are invested in the custodian's STIF product so the cash balances (if any) would be de-minimis in the LP and commingled fund accounts. Available cash balances within our separate accounts are also invested in the custodian's STIF product.

The average cash balance and STIF balance (averaged over three month-end periods: 1/31/2023, 6/30/2023, 12/31/2023 across our General Cash and separate accounts) are \$1.15 million and \$260.2 million respectively.

11. Can you please confirm whether your current cash account is held in deposits and/or short term investment funds. If in a custody STIF product please provide underlying exposure requirements along with current bp fees paid.

Our General Cash account is invested primarily in the custodian's short term investment fund (STIF). On a day to day basis, there are typically contributions into and redemptions out of the STIF as a result of regular business activities, such as portfolio rebalancing, capital calls and distributions payments, and payment of expenses. The current fee paid on STIF is 10 bps.

We are seeking STIF product that invests in a portfolio of high-grade, short term, money market instruments with principal protection and liquidity management being the main objectives to provide for redemption of units on any business day.

12. Related to the Private Equity and Real Estate investments. Are you open to consolidating of investments within similar portfolio's (i.e. 1 account with multiple Private Equity Investments) or do you require each investment to have its own portfolio?

No, we require each Private Equity and Real Estate investment to have its own account.

13. Are there any custom reports required monthly/quarterly/annually?

SamCERA relies on standard reports for the majority of its custodial reports.

However, some custom reports required are:

Monthly: Performance Reports (sample also attached as Question #27 Exhibit Board Report)

Quarterly: None

Annual: GASB Regulatory Reports, Fiscal Year End Trial Balance

14. How are you integrating into your general ledger today? Do you have requirements for any custom GL integration work as part of this RFP?

SamCERA does not currently have an automated process to integrate data into our general ledger. Instead, we rely on custodial reports to create accounting entries manually.

15. Is question 19 under accounting in relation to commingled look through or some other function? If commingled look through is required please provide details on how many investments will require this, who the administrators are, etc. so we can price this service accordingly. If not commingled look through please provide further details on what you are looking for in this question.

To clarify, Question #19 is referring to Commingled Look Through for accounting. Currently, we have two BlackRock index fund investments under this category.

16. Can you please detail out your plan accounting requirements and provide some example outputs of your required reporting needs?

a. Cash Reports (eg. cash balances, wire activity) (See Exhibit #16(a))

b. GL Trial Balance Report (by fund) (See Exhibit #16 (b))

c. Summary and Detail Asset/Liability Report (See Exhibit #16 (c))

d. Summary and Detail Income/Expense Report (See Exhibit #16 (d))

e. Funding and Disbursement Details (See Exhibit #16(e))

- f. Summary and Detail Investment Transactions (See Exhibit #16(f))
- g. PE LP Adjusted Valuation Summary
- h. PE Reconciliation of Adjusted Valuations
- i. Securities Lending Reports – Collateral Earnings Summary (See Exhibit #16(i))

17. Would you be willing to lend 100% of the assets with the custody incumbent and/or are there any third party providers involved or being considered at this time?

We are not considering third party providers for securities lending at this time. SamCERA is willing to lend 100% of the assets available to loan with the custody incumbent.

18. What collateral reinvestment guidelines/assumptions should we assume?

All loans shall be marked to market daily. Additionally, collateral for each loan must be maintained at 102% of loan value for domestic securities and 105% for international securities. Any cash collateral obtained from securities lending should be invested in a Cash Collateral Fund, with all investments classified as "eligible securities" under Rule 2(a)-7 of the Investment Company Act of 1940. We seek a reinvestment fund that is designed to maintain a stable net position value per share of \$1 and adhering to the guidelines set forth in Rule 2(a)-7.

19. Do you intend to have any limits on your lending program (borrower or loan restrictions, caps, or minimum loan spreads)?

To comply with SamCERA's investment guidelines, borrowers must have a long-term credit rating of either "A" from S&P or "A2" from Moody's. For split rated borrowers, the higher rating shall prevail if not the same rating, with the lower rating having a minimum long-term credit rating of either "A-" from S&P or "A3" from Moody's. Currently, the maximum allowable amount of assets on loan to any single borrower shall not be greater than \$3 million. The maximum total amount of program assets on loan shall not be greater than \$10 million.

20. What forms of non-cash collateral (if any) would you be willing to accept?

SamCERA's Investment Policy Statement currently allows non-cash collateral in the form of obligations issued or guaranteed by the U.S. Government, or its agencies or instrumentalities.

21. Would you require any/all securities be recalled to vote proxy?

In general, securities are not typically recalled for proxy voting. However, the investment manager holds the authority to make such a decision if necessary.

22. Do you invest in any long short strategies?

We have one investment in our domestic equity portfolio that is a 130/30 strategy within a LP vehicle.

We have four investments in our absolute return portfolio that may go long and short various global markets. Two of the investments are in LP vehicles and two are in commingled fund vehicle.

23. Are the investments made via Separately Managed Account or commingled?

None of the long-short investments are in SMA. See response to Question #20 above.

24. If SMA, is there a prime broker used?

Not applicable.

25. Who manages the prime broker relationship?

Not applicable.

26. Are you amenable to providing us a cost / benefit analysis for these mandates

Not applicable.

27. Are you able to provide a copy of the board report? For accurate pricing our performance team will need to see that the requirements listed in that are.

See Question #27 Exhibit

28. What are your Market Data Requirements? How many custom benchmarks?

There are 6 customized benchmarks. See response to Question #7.

29. If Manager Attribution is required, please confirm how many portfolios?

We currently do not require manager attribution analysis from custodian.

30. Are Equity Characteristics (P/E ratio, div yield, etc.) and Fixed income Characteristics (Duration, Yield to Maturity, etc.) required? If so, for how many accounts and composites?

Yes, we would like to see Equity Characteristics and Fixed Income Characteristics for the Equity and Fixed Income composites as part of the ex-post risk reports provided by custodian. There are 8 accounts within our Equity composite and 18 accounts within our Fixed Income composite.

Within the ex-post risk reports prepared by custodian, we would also like to see risk statistics and policy level attribution detail for the overall policy level, and risk statistics for the individual, underlying performance composites (Equity – Domestic Equity vs. International Equity, Fixed Income, Alternatives – Absolute Return vs. Private Equity, and Inflation Hedge).

In the annual GASB reporting package we receive from our custodian, certain Fixed Income Characteristics are also required as part of certain GASB reports.

31. Can you please clarify what Risk services you are looking to receive today? We see Risk noted multiple places but we do not see a lot of detail on what level of Risk Analytics are required.

We currently receive ex-post risk reports showing total fund, composite, and manager-level standard deviations, max drawdowns, etc. vs. respective benchmarks. We also utilize the Two Sigma Venn returns-based risk system (with direct data feed through our current custodian) for ad-hoc analysis by staff.

32. Please provide details on what universe comparisons are being leveraged today including the number of accounts/composites required for this service?

We currently do not require universe comparison data from our custodian as we rely on our investment consultant to provide that data as part of their quarterly performance report.

33. Which of the following value-added services are required?

- o Commitment tracking & Performance
- o Company levels look through
- o Realized company level look through (calculates a TVPI and DPI at company level)
- o Fee Transparency (quarterly or annual)
- o Cash flow pacing

We do not require these services at this time.

34. Do you have any hedge funds, and do you require any hedge fund look through services?

We currently do not require any hedge fund look-through services.

35. Are there any Public Market Equivalent benchmarking requirements?

We do not have any Public Market Equivalent (PME) benchmarking requirement at this time although our investment consultant provides the PME information as related to our private markets portfolio performance (private equity and private real assets).

36. If required, what portfolios is SAMCERA looking to monitor investment guidelines on and at what frequency?

We do not require this service at this time.

37. Do you have any requirements to drill into commingled fund look-throughs to monitor guidelines? If so please provide details on fund counts and strategy.

None currently.



38. Does SAMCERA have any complex monitoring requirements?

With respect to monitoring investment guidelines, we currently don't utilize service from the custodian.

39. Please provide details on what level of services are required for your alternative assets? Are you simply looking for support with cash flows and valuations and/or do you require more indepth servicing like commitment tracking, IRRs, Multiples, etc?

SamCERA is simply looking for support with cash flows and valuations. More in-depth servicing is provided by our investment consultant.

40. Does SAMCERA require company/property level look throughs for your private market investments?

No, SamCERA does not require company/property level look throughs for our private market investments.

41. Does SAMCERA require realized reporting at the company/property level (calculate TVPI/DPI at this level)?

No, SamCERA does not require realized reporting at the portfolio company/property level.

42. Does SAMCERA have any requirements as it relates to private market fee transparency reporting as it relates to CA-AB2833?

SamCERA does not have requirements for the custodial incumbent as it relates to AB2833. SamCERA relies on its investment consultant and private market partners for relevant information.

43. Does SAMCERA have any requirements or interest in the ability to manage cash flow pacing across your private markets program?

No SamCERA does not have any requirements or interest in the ability to manage cash flow pacing across our private markets program through our custodian.

44. Does SAMCERA invest in any FOF structures in your private markets portfolio? If yes can you please describe any challenges and/or requirements as it relates to drilling into the underlying investments.

No, SamCERA does not invest in any FOF structures in our private markets portfolio.

45. What are you using for your custom private asset benchmark today? Are you interested in hearing about other capabilities for creating custom private equity indices?

SamCERA's Private Equity Benchmark is the Russell 3000 +3% (1Q Lag). We would be open to hearing about other capabilities for creating custom private equity indices.

46. Are hard copies truly required, or would electronic submission be sufficient?

Yes, hard copies are actually required. Please submit one (1) original and six (6) copies of the complete proposal in paper format in addition to electronic submission.

47. If hard copied are required then would SamCERA welcome hand delivery of the RFP, or would you prefer it be mailed?

SamCERA does not have a preference between the two. Hand delivery to the front desk of the complete proposal is fine. Please note that SamCERA's offices are open Monday-Thursday from 7:30 a.m. to 5:30 p.m. Our office is closed on Fridays.

48. In detail what does success look like coming out of this RFP? Are you working to reduce costs, remove risks, close current gaps, etc. Any detail here will help us tailor our overall response.

Since it's been 10 years since our last custodial RFP, SamCERA is interested in evaluating current custodial service providers to ensure we are receiving the best service for the best value. SamCERA is seeking a global custodial bank who can meet the requirements detailed in this RFP, and is able to provide a strong value proposition and strong partnership in working with SamCERA as demonstrated through its technology, expertise and client service.

49. Please provide details on your overlays? What is the overall purpose of these overlays (hedge/rebalancing/tilts/etc.) and what specific reporting requirements do you have across accounting and performance?

We currently have two overlay programs.

One is a cash overlay program, which is utilized to maintain SamCERA's target asset allocation in a systematic fashion through cash securitization at the fund and manager level, transition/reallocation support and asset class rebalancing back to target within defined bands. In terms of reporting requirements, we need to report performance for SamCERA's overall plan inclusive of the overlay program's return impact as well as ex-overlay. We also need ability to allocate the futures exposure (domestic equity, international equity, core fixed income) within the overlay program to the respective asset class composites for performance reporting.

The second overlay program is a dynamic currency hedge program, which is utilized to hedge developed currency risk within the international equity portfolio. In terms of reporting requirements, we need to report performance for the international equity portfolio both inclusive and exclusive of the dynamic currency hedge program's impact.

50. Please describe what a cashflow matching account is and what operational requirements you have to support this function?

Currently, our Cash-Flow Matched Liquidity composite consists of two accounts.

One is the cashflow matched-liquidity account, which is a separate account that invests in short-term fixed income instruments to help meet SamCERA's projected net cash outflows/net benefit payments over the next 3-4 years. The second account is held with the San Mateo County Treasurer's office, and cash is transferred from the cashflow matched-liquidity account to this account in order to help facilitate the distribution of SamCERA's monthly benefit payments.

For reporting purposes, we also need to include the account held with the San Mateo County Treasurer's office within the custodian's investment hierarchy and performance reporting. SamCERA may provide a monthly transaction file to custodian so the transactions/balances that are posted in this account may be mirrored in the custodian's system. The target allocation to these two accounts within the Cash-Flow Matched Liquidity composite will naturally fluctuate over time as payments are made from and cash is replenished in the accounts, and we will need to reflect the changes in SamCERA's policy benchmark as applicable.

## Question #4 Exhibit

Investment Manager / Investment Fund	Asset Class	Asset Class	Vehicle Type
BlackRock Russell 1000 Index Fund	Domestic Equity	Large Cap Core	Commingled Fund
D.E. Shaw Investment Management	Domestic Equity	Large Cap Core	LP
PanAgora Asset Management	Domestic Equity	Large Cap Low Volatility	Separately Managed Account
PGIM Quantitative Associates	Domestic Equity	Small Cap Core	Separately Managed Account
Baillie Gifford Overseas	International Equity	International All Cap Growth	Separately Managed Account
BlackRock MSCI ACWI ex US IMI Index Fund	International Equity	International Equity	Commingled Fund
Mondrian Investment Partners	International Equity	International Large Cap Value	Separately Managed Account
Mondrian Emerging Markets Equity Fund LP	Emerging Markets Equity	Emerging Markets Equity	Commingled Fund
Record Currency Management Limited	Dynamic Currency Hedge	Dynamic Currency Hedge	Separately Managed Account
Angelo Gordon Credit Solutions Fund	Fixed Income	Opportunistic Credit	LP
Angelo Gordon Credit Solutions Fund II	Fixed Income	Opportunistic Credit	LP
Angelo Gordon Credit Solutions Annex Dislocation Fund II	Fixed Income	Opportunistic Credit	LP
Angelo Gordon Opportunistic Whole Loan Fund	Fixed Income	Opportunistic Credit	LP
Beach Point Select Fund	Fixed Income	Opportunistic Credit	LP
Brigade Capital Management	Fixed Income	Opportunistic Credit	LP
Franklin Templeton	Fixed Income	Opportunistic Credit	LP
One William Street Capital Partners	Fixed Income	Opportunistic Credit	LP
PIMCO Diversified Income Fund	Fixed Income	Opportunistic Credit	Mutual Fund
PIMCO Private Income Fund	Fixed Income	Private Credit	LP
White Oak Yield Spectrum Fund IV	Fixed Income	Private Credit	LP
White Oak Yield Spectrum Fund V	Fixed Income	Private Credit	LP
TCP Direct Lending Fund VIII	Fixed Income	Private Credit	LP
BlackRock Direct Lending Fund IX	Fixed Income	Private Credit	LP
NISA Investment Advisors	Fixed Income	Core Bond	Separately Managed Account
FIAM LLC	Fixed Income	Core Bond	Separately Managed Account
DoubleLine LP	Fixed Income	Core Bond	Separately Managed Account
NISA Investment Advisors	Fixed Income	Long Treasury	Separately Managed Account
ABRY Advanced Security Fund II. L.P.	Private Equity	Private Equity	LP
ABRY Advanced Security Fund III. L.P.	Private Equity	Private Equity	LP
ABRY Advanced Security Fund IV. L.P.	Private Equity	Private Equity	LP
ABRY Partners VII. L.P.	Private Equity	Private Equity	LP
ABRY Partners VIII. L.P.	Private Equity	Private Equity	LP
ABRY Senior Equity V, LP	Private Equity	Private Equity	LP
ABRY Senior Equity VI, LP	Private Equity	Private Equity	LP
Altas Partners Holdings II L.P.	Private Equity	Private Equity	LP
Altas Partners Holdings III L.P.	Private Equity	Private Equity	LP
Bernhard Capital Partners II L.P.	Private Equity	Private Equity	LP
Canvas Ventures 3, L.P.	Private Equity	Private Equity	LP
CapVest Equity Partners IV, L.P.	Private Equity	Private Equity	LP
Catalyst Fund Limited Partnership V	Private Equity	Private Equity	LP
CD&R Fund XI, L.P.	Private Equity	Private Equity	LP
CD&R Fund XII, L.P.	Private Equity	Private Equity	LP
Cevian Capital II L.P.	Private Equity	Private Equity	LP
Charlesbank Technology Opportunities Fund II	Private Equity	Private Equity	LP
Davidson Kempner Opportunities Fund VI, L.P.	Private Equity	Private Equity	LP
DCVC Bio Fund III, L.P.	Private Equity	Private Equity	LP
Eclipse Fund IV, L.P.	Private Equity	Private Equity	LP
Eclipse Fund V, L.P.	Private Equity	Private Equity	LP
Emergence Capital Partners III L.P.	Private Equity	Private Equity	LP
Emergence Capital Partners IV L.P.	Private Equity	Private Equity	LP
Endeavour Capital Fund VIII, L.P.	Private Equity	Private Equity	LP
General Catalyst Partners L.P.	Private Equity	Private Equity	LP
Genstar Capital Partners X, L.P.	Private Equity	Private Equity	LP
Genstar Capital Partners XI, L.P.	Private Equity	Private Equity	LP
Genstar X Opportunities Fund I, LP	Private Equity	Private Equity	LP
Great Hill Partners V, L.P.	Private Equity	Private Equity	LP
Great Hill Partners VI, L.P.	Private Equity	Private Equity	LP
Great Hill Partners VII, L.P.	Private Equity	Private Equity	LP
Great Hill Partners VIII, L.P.	Private Equity	Private Equity	LP
Gridiron Capital V, L.P.	Private Equity	Private Equity	LP
MGG Structured Solutions Fund II, L.P.	Private Equity	Private Equity	LP
Oak Hill Advisors Strategic Credit Fund II, L.P.	Private Equity	Private Equity	LP
Regiment Capital Special Situations Fund V, L.P.	Private Equity	Private Equity	LP
Sixth Street Tao Partners, L.P.	Private Equity	Private Equity	LP
Strategic Value Partners V, L.P.	Private Equity	Private Equity	LP
Summit Partners Growth Equity Fund XI, L.P.	Private Equity	Private Equity	LP
Sycamore Partners L.P.	Private Equity	Private Equity	LP
Sycamore Partners L.P. – Side Car	Private Equity	Private Equity	LP
Sycamore Partners II, L.P.	Private Equity	Private Equity	LP
Sycamore Partners III, L.P.	Private Equity	Private Equity	LP
Third Rock Ventures III L.P.	Private Equity	Private Equity	LP
Warburg Pincus XI L.P.	Private Equity	Private Equity	LP
Warburg Pincus XI L.P. – Side Car	Private Equity	Private Equity	LP
Acadian Multi-Asset Absolute Return 6v Fund, LLC	Absolute Return	Absolute Return	Commingled Fund
PIMCO Multi-Asset Alternative Risk Premia Strategy Fund L.P.	Absolute Return	Absolute Return	LP
Graham Quantitative Macro	Absolute Return	Absolute Return	Commingled Fund
CFM Systematic Global Macro Fund, L.P.	Absolute Return	Absolute Return	LP
Blue Road Capital, L.P.	Private Real Assets	Private Real Assets	LP
Blue Road Vanguard AIV, L.P.	Private Real Assets	Private Real Assets	LP
Brookfield Supercore Infrastructure Partners, L.P.	Private Real Assets	Private Real Assets	LP

Question #4 Exhibit

Investment Manager / Investment Fund	Asset Class	Asset Class	Vehicle Type
Cerberus Institutional Real Estate Partners VI, L.P.	Private Real Assets	Private Real Assets	LP
CIM Infrastructure Fund II, L.P.	Private Real Assets	Private Real Assets	LP
EnCap Energy Capital IX L.P.	Private Real Assets	Private Real Assets	LP
EQT Infrastructure IV	Private Real Assets	Private Real Assets	LP
EQT Infrastructure V	Private Real Assets	Private Real Assets	LP
EverStream Solar Infrastructure Fund I L.P.	Private Real Assets	Private Real Assets	LP
KKR Diversified Core Infrastructure Fund	Private Real Assets	Private Real Assets	LP
KSL Capital Partners VI, L.P.	Private Real Assets	Private Real Assets	LP
LS Power Fund IV, L.P.	Private Real Assets	Private Real Assets	LP
LS Power Fund V, L.P.	Private Real Assets	Private Real Assets	LP
Quantum Energy Partners VII	Private Real Assets	Private Real Assets	LP
Taurus Mining Finance Fund, L.P.	Private Real Assets	Private Real Assets	LP
Taurus Mining Finance Fund No. 2, L.P.	Private Real Assets	Private Real Assets	LP
Taurus Mining Finance Annex Fund	Private Real Assets	Private Real Assets	LP
Tiger Infrastructure Partners III	Private Real Assets	Private Real Assets	LP
Vision Ridge Sustainable Asset Fund III	Private Real Assets	Private Real Assets	LP
SSgA Custom Real Assets	Public Real Assets	Public Real Assets	Separate Account invested across 4
CF SSGA DJ-UBS ROLL SELECT COMMODITY INDEX SM NL (ZVME) FD	Public Real Assets	Public Real Assets	Commingled Funds (equal-weighted)
CF SSGA S & P GLOBAL INFRASTRUCTURE INDEX NL CTF ZVPY FD	Public Real Assets	Public Real Assets	Commingled Fund
CF SSGA S & P GLOBAL LARGE MID CAP NATURAL RESOURCES INDEX NL (ZVB5) FD	Public Real Assets	Public Real Assets	Commingled Fund
CF SSGA U.S. TIPS INDX NL FUND (CMTP)	Public Real Assets	Public Real Assets	Commingled Fund
Invesco U.S. Core Real Estate	Real Estate	Real Estate	Commingled Fund
Invesco U.S. Value Add IV	Real Estate	Real Estate	LP
Invesco U.S. Value Add V	Real Estate	Real Estate	LP
Invesco U.S. Fund VI	Real Estate	Real Estate	LP
Harrison Street Core Property	Real Estate	Real Estate	LP
Stockbridge Value Fund IV	Real Estate	Real Estate	LP
Stockbridge Value Fund V	Real Estate	Real Estate	LP
PGIM Real Estate US Debt Fund LP	Real Estate Debt	Real Estate Debt	Commingled Fund
Insight Investments	Cash-Flow Matching	Cash-Flow Matching	Cash-Flow Matching
Parametric Portfolio Associates	Cash Overlay	Cash Overlay	Cash Overlay
General Cash Account	N/A	N/A	General Cash Account
County Treasury Account	N/A	N/A	County Treasury Account
Transition Account	N/A	N/A	Transition Account

Question #5 Exhibit

Account Number	D-VALN-AS-OF	Local Market Value	Base Market Value	Share/Par Value	Currency name - asset	Country name	Investment Category	Security Description / Fund Name	Asset identifier
2624017	12/31/2023	94,193,575.05	94,193,575.05	94,193,575.05	United States dollar	United States	Funds - Short Term Investment	NT COLLECTIVE SHORT TERM INVNT FD	C66586U452
2624017	12/31/2023	-	-	-	United States dollar	United States	Funds - Short Term Investment	NT COLLECTIVE SHORT TERM INVNT FD	C66586U452
2624017	12/31/2023	3,124,536.45	3,124,536.45	-	United States dollar	GROUPING COUNTRY CODE FOR NON-SECURITIES	Currency	United States dollar	
2624048	12/31/2023	57,110,741.00	57,110,741.00	58,155,971.22	United States dollar	Global Region	Partnerships	FRANKLIN TEMPLETON GLOBAL MULTISECTOR PLUS FUND	C991R81994
2624049	12/31/2023	116,233,485.00	116,233,485.00	60,000,040.00	United States dollar	United States	Hedge Equity	BRIGADE CREDIT FUND II LP	C991R07999
2624060	12/31/2023	31,925.00	31,925.00	1.00	United States dollar	United States	Partnerships	AG OPPORTUNISTIC WHOLE LOAN FUND, L.P.	C991R05993
2624065	12/31/2023	260,847,501.39	260,847,501.39	1,290.77	United States dollar	United States	Real Estate	CF INVESCO CORE REAL ESTATE USA LP FD	C000792879
2624095	12/31/2023	16,078.00	16,078.00	231,927.62	United States dollar	United States	Partnerships	REGIMENT CAPITAL SPECIAL SITUATIONS FUNDV, LP	C991R11991
2624095	12/31/2023	99,498.50	99,498.50	-	United States dollar	GROUPING COUNTRY CODE FOR NON-SECURITIES	Pending trade sales	United States dollar	
2624095	12/31/2023	(99,498.50)	(99,498.50)	-	United States dollar	GROUPING COUNTRY CODE FOR NON-SECURITIES	Other Payables	United States dollar	
2624101	12/31/2023	391,539.00	391,539.00	4,880,872.25	United States dollar	United States	Partnerships	THIRD ROCK VENTURES III LP	C991R14995
2624109	12/31/2023	7,220,038.00	7,220,038.00	1.00	United States dollar	Norway	Partnerships	CEVIAN CAPITAL II FUND CLASS A	C991R22998
2624122	12/31/2023	16,053,292.00	16,053,292.00	12,173,197.78	United States dollar	United States	Partnerships	GREAT HILL EQUITY PARTNERS V, LP	C991R16990
2624125	12/31/2023	11,576,437.00	11,576,437.00	15,165,650.98	United States dollar	United States	Partnerships	ABRY ADVANCED SECURITIES FUND III LP	C991R80996
2624147	12/31/2023	236,908.00	236,908.00	1,651.75	United States dollar	United States	Partnerships	ABRY ADVANCED SECURITIES FUND II, LP	C991R17998
2624148	12/31/2023	2,177,260.00	2,177,260.00	3,547,151.13	United States dollar	United States	Partnerships	ABRY PARTNERS VII LP	C991R03998
2624157	12/31/2023	28,382,254.00	28,382,254.00	6,543,142.97	United States dollar	United States	Partnerships	GENERAL CATALYST GROUP VI	C991R10993
2624163	12/31/2023	1.00	1.00	1.00	United States dollar	United States	Partnerships	NEW ENTERPRISE ASSOCIATES 14 LP	C991R23996
2624164	12/31/2023	14,756,764.00	14,756,764.00	3,064,931.00	United States dollar	United States	Partnerships	SYCAMORE PARTNERS LP	C991R13997
2624165	12/31/2023	17,851,975.00	17,851,975.00	5,912,734.51	United States dollar	United States	Partnerships	EMERGENCE CAPITAL PARTNERS III, LP	C991R08997
2624166	12/31/2023	13,407,391.00	13,407,391.00	5,573,755.23	United States dollar	United States	Partnerships	WARBURG PINCUS PRIVATE EQUITY XI, LP	C991R15992
2624168	12/31/2023	3,439,774.00	3,439,774.00	6,915,991.91	United States dollar	United States	Partnerships	ENCAP ENERGY CAPITAL FUND IX	C991R09995
2626217	12/31/2023	14,338,583.00	14,338,583.00	12,807,448.00	United States dollar	United States	Partnerships	SYCAMORE PARTNERS II, LP	C991R75996
2626764	12/31/2023	201,157,014.00	201,157,014.00	44,117,834.99	United States dollar	United States	Partnerships	D.E. SHAW US BROAD MARKET CORE ALPHA EXTENSION FUND	C991UVU997
2627884	12/31/2023	2,707,774.00	2,707,774.00	5,060,840.30	United States dollar	United States	Partnerships	ABRY PARTNERS VIII, LP	C991XTF997
2627892	12/31/2023	1,353,390.00	1,353,390.00	3,281,489.00	United States dollar	Global Region	Partnerships	TAURUS MINING FINANCE FUND LLC	C991SM3992
2641099	12/31/2023	129,804,146.00	129,804,146.00	72,500,000.00	United States dollar	United States	Hedge Equity	BEACH POINT SELECT FUND LP	C991VU5991
2641388	12/31/2023	7,971,789.00	7,971,789.00	7,032,796.20	United States dollar	United States	Partnerships	EMERGENCE CAPITAL PARTNERS IV, LP	C992334995
2641390	12/31/2023	1.00	1.00	1.00	United States dollar	United States	Partnerships	JLL PARTNERS FUND VII	C991WZK991
2648249	12/31/2023	20,931,222.00	20,931,222.00	9,989,412.00	United States dollar	Global Region	Partnerships	EVERSTREAM SOLAR INFRASTRUCTURE FUND I LP	C9922T998
2648250	12/31/2023	4,351,500.00	4,351,500.00	1,388,539.00	United States dollar	United States	Partnerships	OHA STRATEGIC CREDIT FUND II, LP.	C992NAQ994
2663753	12/31/2023	8,476,268.00	8,476,268.00	9,408,757.67	United States dollar	Canada	Partnerships	CATALYST FUND LIMITED PARTNERSHIP V	C9924V5999
2663753	12/31/2023	(55,962.80)	(55,962.80)	-	United States dollar	GROUPING COUNTRY CODE FOR NON-SECURITIES	Other Payables	United States dollar	
2664214	12/31/2023	25,272,542.00	25,272,542.00	14,584,423.27	United States dollar	United States	Partnerships	BLUE ROAD CAPITAL LP	C9923T995
2671585	12/31/2023	10,331,600.00	10,331,600.00	11,953,963.96	United States dollar	United States	Partnerships	TCP DIRECT CAPITAL FUND VIII LLC	C992AUE997
2671586	12/31/2023	432,108.00	432,108.00	1.00	United States dollar	United States	Real Estate	INVESCO U.S. VALUE-ADD FUND IV	C9924HM998
2671587	12/31/2023	32,091,576.00	32,091,576.00	21,200,593.44	United States dollar	United States	Partnerships	CIM INFRA II AIV-1, LP	C992R8N996
4066146	12/31/2023	24,737,697.00	24,737,697.00	25,802,780.00	United States dollar	United States	Real Estate	INVESCO REAL ESTATE U.S. FUND VI, LP.	C994ALU997
4066878	12/31/2023	9,056,549.00	9,056,549.00	8,596,447.42	United States dollar	United States	Partnerships	ABRY SENIOR EQUITY VI, LP	C994C8991
4080602	12/31/2023	23,942,355.00	23,942,355.00	24,687,527.00	United States dollar	United States	Partnerships	AG CREDIT SOLUTIONS FUND II, LP	C994BMD994
4408897	12/31/2023	2,771,300.00	2,771,300.00	2,567,406.00	United States dollar	United States	Partnerships	SUMMIT PARTNERS GROWTH EQUITY FUND XI-A,L.P.	C994LGS996
4410922	12/31/2023	3,951,323.00	3,951,323.00	5,398,249.76	United States dollar	United States	Partnerships	GREAT HILL EQUITY PARTNERS VIII, LP	C994NKK991
4414455	12/31/2023	7,131,626.00	7,131,626.00	6,626,832.00	United States dollar	Global Region	Partnerships	SIXTH STREET TAO PARTNERS (B) LP	C994JKH990
4416578	12/31/2023	4,251,388.00	4,251,388.00	4,473,030.94	United States dollar	United States	Partnerships	DAVIDSON KEMPNER OPPORTUNITIES FUND VI LP	C994QMK992
4418560	12/31/2023	79,523.00	79,523.00	79,522.70	United States dollar	United States	Partnerships	GENSTAR CAPITAL PARTNERS XI, L.P.	C9954ML991
4418989	12/31/2023	459,106.00	459,106.00	459,106.00	United States dollar	United States	Partnerships	LS POWER FUND V FEEDER 1A, L.P.	C995498995
4419150	12/31/2023	1,224,716.01	1,224,716.01	1,185,000.00	United States dollar	United States	Government Bonds	UNITED STATES OF AMER TREAS BONDS 4.25% 05-15-2039	C912810Q87
4419150	12/31/2023	4,011,119.56	4,011,119.56	6,110,000.00	United States dollar	United States	Government Bonds	UNITED STATES OF AMER TREAS BONDS 2.0% 08-15-2051	C912810S22
4419150	12/31/2023	541,455.47	541,455.47	665,000.00	United States dollar	United States	Government Bonds	UNITED STATES OF AMER TREAS BONDS 2.75 BDS DUE 08-15-2042 USD100'BONDS 08/42'	C912810QX9
4419150	12/31/2023	2,080,406.25	2,080,406.25	2,600,000.00	United States dollar	United States	Government Bonds	UNITED STATES OF AMER TREAS BONDS 2.875% 05-15-2052	C912810TG3
4419150	12/31/2023	4,022,886.93	4,022,886.93	4,895,000.00	United States dollar	United States	Government Bonds	UNITED STATES OF AMER TREAS BONDS 3% DUE08-15-2052	C912810T17
4419150	12/31/2023	1,588,715.23	1,588,715.23	1,795,000.00	United States dollar	United States	Government Bonds	UNITED STATES OF AMER TREAS BONDS 3.375% 05-15-2044	C912810RG5
4419150	12/31/2023	2,962,579.29	2,962,579.29	3,310,000.00	United States dollar	United States	Government Bonds	UNITED STATES OF AMER TREAS BONDS 3.375%DUE 08-15-2042 REG	C912810TK4
4419150	12/31/2023	3,864,664.43	3,864,664.43	4,165,000.00	United States dollar	United States	Government Bonds	UNITED STATES OF AMER TREAS BONDS 3.5% 02-15-2053	C912810TN8
4419150	12/31/2023	3,869,545.31	3,869,545.31	4,165,000.00	United States dollar	United States	Government Bonds	UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	C912810TR9
4419150	12/31/2023	905,177.54	905,177.54	965,000.00	United States dollar	United States	Government Bonds	UNITED STATES OF AMER TREAS BONDS 3.75% 11-15-2043	C912810RD2
4419150	12/31/2023	3,394,359.36	3,394,359.36	3,480,000.00	United States dollar	United States	Government Bonds	UNITED STATES OF AMER TREAS BONDS 4.0% 11-15-2042	C912810TM0
4419150	12/31/2023	5,662,109.38	5,662,109.38	5,575,000.00	United States dollar	United States	Government Bonds	UNITED STATES OF AMER TREAS BONDS 4.0% 08-15-2053	C912810TT5
4419150	12/31/2023	2,041,648.81	2,041,648.81	2,685,000.00	United States dollar	United States	Government Bonds	UNITED STATES OF AMER TREAS BONDS DTD 02/15/2015 2.5% DUE 02-15-2045 REG	C912810RK6
4419150	12/31/2023	2,060,458.60	2,060,458.60	2,740,000.00	United States dollar	United States	Government Bonds	UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016 2.5% DUE 05-15-2046 REG	C912810RS9
4419150	12/31/2023	5,954,515.63	5,954,515.63	7,730,000.00	United States dollar	United States	Government Bonds	UNITED STATES TREAS 2.375% DUE 02-15-2042 REG	C912810TF5
4419150	12/31/2023	3,234,643.75	3,234,643.75	4,855,000.00	United States dollar	United States	Government Bonds	UNITED STATES TREAS BDS 1.375% 11-15-2040	C912810ST6
4419150	12/31/2023	2,081,833.80	2,081,833.80	2,915,000.00	United States dollar	United States	Government Bonds	UNITED STATES TREAS BDS 2.25% DUE 08-15-2046	C912810RT7
4419150	12/31/2023	1,234,475.78	1,234,475.78	1,535,000.00	United States dollar	United States	Government Bonds	UNITED STATES TREAS BDS 2.875% DUE 11-15-2046	C912810RU4
4419150	12/31/2023	506,231.25	506,231.25	580,000.00	United States dollar	United States	Government Bonds	UNITED STATES TREAS BDS 3.125% DUE 11-15-2041 REG	C912810QT8
4419150	12/31/2023	1,616,993.16	1,616,993.16	1,505,000.00	United States dollar	United States	Government Bonds	UNITED STATES TREAS BDS 0 DEB 15/02/2040USD1000 4.625 DUE 02-15-2040REG	C912810QE1
4419150	12/31/2023	389,543.16	389,543.16	355,000.00	United States dollar	United States	Government Bonds	UNITED STATES TREAS BDS 00202 4.75% DUE 02-15-2037 REG	C912810PT9
4419150	12/31/2023	347,684.38	347,684.38	310,000.00	United States dollar	United States	Government Bonds	UNITED STATES TREAS BDS 00203 5% DUE 05-15-2037 REG	C912810PU6
4419150	12/31/2023	447,976.56	447,976.56	425,000.00	United States dollar	United States	Government Bonds	UNITED STATES TREAS BDS 00205 4.375% DUE02-15-2038 REG	C912810PW2
4419150	12/31/2023	1,582,862.70	1,582,862.70	1,955,000.00	United States dollar	United States	Government Bonds	UNITED STATES TREAS BDS 00245 2.875% DUE 08-15-2045 REG	C912810RNO
4419150	12/31/2023	2,750,546.88	2,750,546.88	4,250,000.00	United States dollar	United States	Government Bonds	UNITED STATES TREAS BDS 1.125% 05-15-2040 REG	C912810SOR0
4419150	12/31/2023	1,344,043.74	1,344,043.74	2,480,000.00	United States dollar	United States	Government Bonds	UNITED STATES TREAS BDS 1.25% DUE 05-15-2050	C912810SN9
4419150	12/31/2023	1,434,375.00	1,434,375.00	2,250,000.00	United States dollar	United States	Government Bonds	UNITED STATES TREAS BDS 1.875% DUE 02-15-2051 REG	C912810SU3
4419150	12/31/2023	4,013,971.88	4,013,971.88	6,315,000.00	United States dollar	United States	Government Bonds	UNITED STATES TREAS BDS 1.875% 11-15-2051	C912810TB4
4419150	12/31/2023	3,814,902.94	3,814,902.94	5,285,000.00	United States dollar	United States	Government Bonds	UNITED STATES TREAS BDS 1.875% DUE 02-15-2041 REG	C912810SW9
4419150	12/31/2023	1,717,294.92	1,717,294.92	1,950,000.00	United States dollar	United States	Government Bonds	UNITED STATES TREAS BDS 15/05/2042 3.25%DUE 05-15-2042 REG	C912810TH1
4419150	12/31/2023	4,481,203.50	4,481,203.50	6,170,000.00	United States dollar	United States	Government Bonds	UNITED STATES TREAS BDS 2% 11-15-2041	C912810TC2

Question #5 Exhibit

Account Number	D-VALN-AS-OF	Local Market Value	Base Market Value	Share/Par Value	Currency name - asset	Country name	Investment Category	Security Description / Fund Name	Asset identifier
4419150	12/31/2023	6,257,586.74	6,257,586.74	8,980,000.00	United States dollar	United States	Government Bonds	UNITED STATES TREAS BDS 2.0% 02-15-2052	C912810T00
4419150	12/31/2023	1,892,601.56	1,892,601.56	2,475,000.00	United States dollar	United States	Government Bonds	UNITED STATES TREAS BDS 2.25% 05-15-2041 REG	C912810S05
4419150	12/31/2023	2,234,974.22	2,234,974.22	3,185,000.00	United States dollar	United States	Government Bonds	UNITED STATES TREAS BDS 2.25% 08-15-2049	C912810S08
4419150	12/31/2023	6,849,886.67	6,849,886.67	9,550,000.00	United States dollar	United States	Government Bonds	UNITED STATES TREAS BDS 2.25% DUE 05-15-2051 REG	C912810S07
4419150	12/31/2023	2,253,917.77	2,253,917.77	2,735,000.00	United States dollar	United States	Government Bonds	UNITED STATES TREAS BDS 2.875 DUE DUE 05-15-2043	C912810R06
4419150	12/31/2023	2,702,578.72	2,702,578.72	3,385,000.00	United States dollar	United States	Government Bonds	UNITED STATES TREAS BDS 2.875% 05-15-2049 REG	C912810S02
4419150	12/31/2023	2,163,582.03	2,163,582.03	2,635,000.00	United States dollar	United States	Government Bonds	UNITED STATES TREAS BDS 3% DUE 02-15-2047 REG	C912810R02
4419150	12/31/2023	1,529,955.66	1,529,955.66	1,865,000.00	United States dollar	United States	Government Bonds	UNITED STATES TREAS BDS 3% DUE 05-15-2047 REG	C912810R08
4419150	12/31/2023	1,744,968.75	1,744,968.75	2,100,000.00	United States dollar	United States	Government Bonds	UNITED STATES TREAS BDS 3% DUE 11-15-2044 REG	C912810R09
4419150	12/31/2023	517,724.61	517,724.61	625,000.00	United States dollar	United States	Government Bonds	UNITED STATES TREAS BDS 3% DUE 05-15-2045	C912810R02
4419150	12/31/2023	2,956,109.78	2,956,109.78	3,615,000.00	United States dollar	United States	Government Bonds	UNITED STATES TREAS BDS 3.0% DUE 08-15-2048	C912810S01
4419150	12/31/2023	2,517,055.67	2,517,055.67	3,075,000.00	United States dollar	United States	Government Bonds	UNITED STATES TREAS BDS 3.0% DUE 02-15-2048	C912810S07
4419150	12/31/2023	1,827,667.96	1,827,667.96	2,150,000.00	United States dollar	United States	Government Bonds	UNITED STATES TREAS BDS 3.125 DUE 08-15-2044	C912810R03
4419150	12/31/2023	1,876,401.57	1,876,401.57	2,040,000.00	United States dollar	United States	Government Bonds	UNITED STATES TREAS BDS 3.625 DUE 02-15-2044 TBOND	C912810R08
4419150	12/31/2023	872,020.90	872,020.90	945,000.00	United States dollar	United States	Government Bonds	UNITED STATES TREAS BDS 3.625 DUE 08-15-2043	C912810R04
4419150	12/31/2023	1,140,523.04	1,140,523.04	1,115,000.00	United States dollar	United States	Government Bonds	UNITED STATES TREAS BDS 4.25% DUE 11-15-2040 REG	C912810Q05
4419150	12/31/2023	1,034,782.04	1,034,782.04	990,000.00	United States dollar	United States	Government Bonds	UNITED STATES TREAS BDS 4.375% DUE 11-15-2039	C912810Q02
4419150	12/31/2023	3,304,113.28	3,304,113.28	3,225,000.00	United States dollar	United States	Government Bonds	UNITED STATES TREAS BDS 4.5% 08-15-2043	C912810T13
4419150	12/31/2023	3,616,667.60	3,616,667.60	4,215,000.00	United States dollar	United States	Government Bonds	UNITED STATES TREAS BDS 4.5% 08-15-2043 REG	C912810Q24
4419150	12/31/2023	530,003.32	530,003.32	555,000.00	United States dollar	United States	Government Bonds	UNITED STATES TREAS BDS 4.75% DUE 08-15-2041 REG	C912810Q05
4419150	12/31/2023	1,010,523.83	1,010,523.83	1,190,000.00	United States dollar	United States	Government Bonds	UNITED STATES TREAS BDS 4.75% DUE 05-15-2042 REG	C912810QW1
4419150	12/31/2023	2,761,687.50	2,761,687.50	3,300,000.00	United States dollar	United States	Government Bonds	UNITED STATES TREAS BDS 4.75% DUE 05-15-2048	C912810S03
4419150	12/31/2023	906,046.88	906,046.88	850,000.00	United States dollar	United States	Government Bonds	UNITED STATES TREAS BDS DTD 00206 4.5% DUE 05-15-2038 REG	C912810P00
4419150	12/31/2023	555,932.81	555,932.81	585,000.00	United States dollar	United States	Government Bonds	UNITED STATES TREAS BDS DTD 00209 3.5% DUE 02-15-2039 REG	C912810QA9
4419150	12/31/2023	366,796.88	366,796.88	375,000.00	United States dollar	United States	Government Bonds	UNITED STATES TREAS BDS DTD 00218 3.875%DUE 08-15-2040 REG	C912810Q07
4419150	12/31/2023	1,313,551.17	1,313,551.17	1,590,000.00	United States dollar	United States	Government Bonds	UNITED STATES TREAS BDS DTD 00246 3% DUE11-15-2045 REG	C912810R05
4419150	12/31/2023	862,864.84	862,864.84	1,145,000.00	United States dollar	United States	Government Bonds	UNITED STATES TREAS BDS DTD 00247 2.5% DUE 02-15-2046 REG	C912810R03
4419150	12/31/2023	2,894,009.17	2,894,009.17	4,515,000.00	United States dollar	United States	Government Bonds	UNITED STATES TREAS BDS DTD 00271 1.125%DUE 08-15-2040	C912810S02
4419150	12/31/2023	1,126,718.75	1,126,718.75	1,000,000.00	United States dollar	United States	Government Bonds	UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	C912810T00
4419150	12/31/2023	523,974.61	523,974.61	490,000.00	United States dollar	United States	Government Bonds	UNITED STATES TREAS BDS DTD 02/15/2006 4.5% DUE 02-15-2036 REG	C912810FT0
4419150	12/31/2023	1,096,150.78	1,096,150.78	1,260,000.00	United States dollar	United States	Government Bonds	UNITED STATES TREAS BDS DTD 02/15/2012 3.125% DUE 02-15-2042 REG	C912810Q05
4419150	12/31/2023	3,846,951.54	3,846,951.54	4,020,000.00	United States dollar	United States	Government Bonds	UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	C912810T01
4419150	12/31/2023	3,171,810.91	3,171,810.91	5,660,000.00	United States dollar	United States	Government Bonds	UNITED STATES TREAS BDS DTD 08/15/2020 1.375% 08-15-2050	C912810SP4
4419150	12/31/2023	783,383.99	783,383.99	965,000.00	United States dollar	United States	Government Bonds	UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-2042 REG	C912810Q07
4419150	12/31/2023	3,288,853.13	3,288,853.13	5,490,000.00	United States dollar	United States	Government Bonds	UNITED STATES TREAS BDS DTD 11/15/2020 1.625% 11-15-2050	C912810S58
4419150	12/31/2023	4,991,140.42	4,991,140.42	5,035,000.00	United States dollar	United States	Government Bonds	UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	C912810T12
4419150	12/31/2023	511,292.97	511,292.97	475,000.00	United States dollar	United States	Government Bonds	UNITED STATES TREAS BDS DTD 11/15/2023 4.75% 11-15-2043	C912810T08
4419150	12/31/2023	2,268,343.75	2,268,343.75	2,900,000.00	United States dollar	United States	Government Bonds	UNITED STATES TREAS BDS DTD 2.75% 08-15-2047	C912810R06
4419150	12/31/2023	1,771,035.35	1,771,035.35	2,265,000.00	United States dollar	United States	Government Bonds	UNITED STATES TREAS BDS DTD 2.75% 11-15-2047	C912810R23
4419150	12/31/2023	3,474,375.00	3,474,375.00	4,250,000.00	United States dollar	United States	Government Bonds	UNITED STATES TREAS BDS TBOND FIXED 3% 02-15-2049	C912810S06
4419150	12/31/2023	2,790,632.81	2,790,632.81	3,870,000.00	United States dollar	United States	Government Bonds	UNITED STATES TREAS BDS TREASURY BOND 2.375% DUE 11-15-2049 REG	C912810S05
4419150	12/31/2023	5,240,893.93	5,240,893.93	7,505,000.00	United States dollar	United States	Government Bonds	UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	C912810T06
4419150	12/31/2023	645,505.27	645,505.27	595,000.00	United States dollar	United States	Government Bonds	US TREAS BDS DTD 02-15-2011 4.75% DUE 02-15-2041 REG	C912810Q01
4419150	12/31/2023	2,767,057.61	2,767,057.61	2,675,000.00	United States dollar	United States	Government Bonds	US TREAS BDS DTD 05-16-2011 4.375 DUE 05-15-2041 REG	C912810Q04
4419150	12/31/2023	1,353,741.21	1,353,741.21	1,275,000.00	United States dollar	United States	Government Bonds	US TREAS SEC 4.5 DUE 08-15-2039 REG	C912810Q03
4419150	12/31/2023	4,193,563.27	4,193,563.27	6,340,000.00	United States dollar	United States	Government Bonds	US TREASURY N/B 2% DUE 02-15-2050 REG	C912810S15
4419150	12/31/2023	3,247,264.46	3,247,264.46	3,710,000.00	United States dollar	United States	Government Bonds	WI TREASURY SEC 3.375% DUE 11-15-2048 REG	C912810S09
4419150	12/31/2023	1,856,337.50	1,856,337.50	1,940,000.00	United States dollar	United States	Government Bonds	WI TREASURY SEC 3.875% 05-15-2043	C912810T57
4419150	12/31/2023	306,380.16	306,380.16	306,380.16	United States dollar	United States	Funds - Short Term Investment	NT COLLECTIVE SHORT TERM INVNT FD	C66586U452
4419150	12/31/2023	-	-	-	United States dollar	United States	Funds - Short Term Investment	NT COLLECTIVE SHORT TERM INVNT FD	C66586U452
4419150	12/31/2023	168,178.35	168,178.35	-	United States dollar	United States	GROUPING COUNTRY CODE FOR NON-SECURITIES	Pending trade sales	United States dollar
4419152	12/31/2023	255,795.00	255,795.00	255,795.37	United States dollar	United States	Partnerships	MGG STRUCTURED SOLUTIONS FUND II LP	C9954AB996
4421898	12/31/2023	10,040,441.00	10,040,441.00	10,713,927.00	United States dollar	United States	Partnerships	GRIDIRON CAPITAL FUND V, LP	C9954Q8996
4468724	12/31/2023	44,587,563.14	44,587,563.14	2,881,822.85	United States dollar	United States	Funds - Common Stock	CF SSGA S & P GLOBAL INFRASTRUCTURE INDEX NL CTF ZVYP FD	C783992P02
4468724	12/31/2023	44,334,717.75	44,334,717.75	2,576,701.02	United States dollar	United States	Funds - Common Stock	CF SSGA S & P GLOBAL LARGE MID CAP NATURAL RESOURCES INDEX NL (ZVBS) FD	C677994G76
4468724	12/31/2023	44,410,848.33	44,410,848.33	1,517,023.00	United States dollar	United States	Funds - Common Stock	CF SSGA U.S. TIPS INDX NL FUND (CMTF)	C3A2999E68
4468724	12/31/2023	44,026,969.49	44,026,969.49	5,071,063.06	United States dollar	United States	Funds - Short Term Investment	CF SSGA DJ-UBS ROLL SELECT COMMODITY INDX SM NL (ZVME) FD	CSKJ994034
4468724	12/31/2023	(780,000.00)	(780,000.00)	-	United States dollar	United States	GROUPING COUNTRY CODE FOR NON-SECURITIES	Pending trade purchases	United States dollar
4468724	12/31/2023	780,000.00	780,000.00	-	United States dollar	United States	GROUPING COUNTRY CODE FOR NON-SECURITIES	Pending trade sales	United States dollar
4468725	12/31/2023	28,721,354.00	28,721,354.00	30,910,702.29	United States dollar	United States	Partnerships	WHITE OAK YIELD SPECTRUM FUND LP	C992HZHA995
4471688	12/31/2023	7,214,169.00	7,214,169.00	5,532,174.03	United States dollar	United States	Partnerships	ABRY SENIOR EQUITY V, L.P.	C992ECZ992
4471688	12/31/2023	(20,349.57)	(20,349.57)	-	United States dollar	United States	GROUPING COUNTRY CODE FOR NON-SECURITIES	Pending trade purchases	United States dollar
4471688	12/31/2023	64,924.07	64,924.07	-	United States dollar	United States	GROUPING COUNTRY CODE FOR NON-SECURITIES	Pending trade sales	United States dollar
4471688	12/31/2023	(277,945.01)	(277,945.01)	-	United States dollar	United States	GROUPING COUNTRY CODE FOR NON-SECURITIES	Other Payables	United States dollar
4471689	12/31/2023	30,293,738.00	30,293,738.00	12,891,854.45	United States dollar	United States	Partnerships	GREAT HILL EQUITY PARTNERS VI, LP	C992MRM997
4471865	12/31/2023	872,511,656.04	872,511,656.04	2,210,913.03	United States dollar	United States	Funds - Common Stock	CF BLACKROCK RUSSELL 1000 INDEX FUND	C067429988
4471867	12/31/2023	73,787,742.88	73,787,742.88	49,905.27	United States dollar	United States	Partnerships	CF PGIM REAL ESTATE US DEBT FUND LP	C000953497
4471867	12/31/2023	715,215.11	715,215.11	-	United States dollar	United States	GROUPING COUNTRY CODE FOR NON-SECURITIES	Pending trade sales	United States dollar
4471867	12/31/2023	(715,215.11)	(715,215.11)	-	United States dollar	United States	GROUPING COUNTRY CODE FOR NON-SECURITIES	Other Payables	United States dollar
4471868	12/31/2023	128,343,591.19	128,343,591.19	13,425,061.84	United States dollar	United States	Funds - Corporate Bond	MFO PIMCO FDS PAC INVNT MGMT SER FOR FUTURE I INC FD INSTL CL PDIX	C693391880
4471868	12/31/2023	(526,695.93)	(526,695.93)	-	United States dollar	United States	GROUPING COUNTRY CODE FOR NON-SECURITIES	Pending trade purchases	United States dollar
4471990	12/31/2023	348,880.00	348,880.00	429,495.00	United States dollar	Global Region	Partnerships	TAURUS MINING FINANCE ANNEX FUND LLC	C992VDZ993
4471991	12/31/2023	17,245,117.00	17,245,117.00	13,580,557.49	United States dollar	United States	Partnerships	QUANTUM ENERGY PARTNERS VII LP	C992MQQ999
4475566	12/31/2023	16,553,878.00	16,553,878.00	13,363,709.00	United States dollar	United States	Partnerships	SYCAMORE PARTNERS III LP	C992RHC999
4475567	12/31/2023	31,113,700.00	31,113,700.00	25,508,244.00	United States dollar	United States	Real Estate	INVESCO U.S. VALUE-ADD FUND V, LP	C9933Y4990
4478385	12/31/2023	24,030,579.00	24,030,579.00	16,218,828.00	United States dollar	United States	Partnerships	LS POWER FUND I FEEDER 1. L.P.	C9931YA999
4481483	12/31/2023	542,397.27	542,397.27	12,489.00	United States dollar	Germany	Common Stock	QIAGEN NV EURO.01	CN72482123

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Account Number	D-VALN-AS-OF	Local Market Value	Base Market Value	Share/Par Value	Currency name - asset	Country name	Investment Category	Security Description / Fund Name	Asset identifier
4481483	12/31/2023	359,907.99	359,907.99	10,369.00	United States dollar	India	Common Stock	GENPACT LIMITED COM STK USD0.01	CG3922B107
4481483	12/31/2023	530,755.59	530,755.59	10,077.00	United States dollar	United States	Common Stock	1ST INDL RLTLY TR INC COM	C32054K103
4481483	12/31/2023	459,253.32	459,253.32	4,201.00	United States dollar	United States	Common Stock	3M CO COM	C88579Y101
4481483	12/31/2023	1,153,533.60	1,153,533.60	10,480.00	United States dollar	United States	Common Stock	ABBOTT LAB COM	C002824100
4481483	12/31/2023	2,318,111.46	2,318,111.46	6,606.00	United States dollar	United States	Common Stock	ACCENTURE PLC CLS A	CG1151C101
4481483	12/31/2023	263,571.65	263,571.65	4,187.00	United States dollar	United States	Common Stock	AGREE RLTLY CORP COM	C008492100
4481483	12/31/2023	1,783,807.00	1,783,807.00	6,515.00	United States dollar	United States	Common Stock	AIR PROD & CHEM INC COM	C009158106
4481483	12/31/2023	397,173.15	397,173.15	3,135.00	United States dollar	United States	Common Stock	ALLIANCE PLC COMMON STOCK	CG01761109
4481483	12/31/2023	1,360,886.40	1,360,886.40	26,528.00	United States dollar	United States	Common Stock	ALLIANT ENERGY CORP COM	C018802108
4481483	12/31/2023	164,616.48	164,616.48	1,176.00	United States dollar	United States	Common Stock	ALLSTATE CORP COM	C020002101
4481483	12/31/2023	2,306,281.90	2,306,281.90	16,510.00	United States dollar	United States	Common Stock	ALPHABET INC CAPITAL STOCK USD0.001 CL A	C02079K305
4481483	12/31/2023	573,150.72	573,150.72	14,208.00	United States dollar	United States	Common Stock	ALTRIA GROUP INC COM	C02209S103
4481483	12/31/2023	1,856,914.64	1,856,914.64	192,626.00	United States dollar	United States	Common Stock	AMCOR PLC ORD USD0.01	CG0250X107
4481483	12/31/2023	2,253,411.71	2,253,411.71	25,639.00	United States dollar	United States	Common Stock	AMDOCS ORD GBPO.01	CG02602103
4481483	12/31/2023	1,064,956.64	1,064,956.64	13,112.00	United States dollar	United States	Common Stock	AMER ELEC PWR CO INC COM	C025537101
4481483	12/31/2023	1,263,418.10	1,263,418.10	17,465.00	United States dollar	United States	Common Stock	AMEREN CORP COM	C023608102
4481483	12/31/2023	348,164.72	348,164.72	9,682.00	United States dollar	United States	Common Stock	AMERICAN HOMES 4 RENT COMMON STOCK	C02665T306
4481483	12/31/2023	415,569.00	415,569.00	1,925.00	United States dollar	United States	Common Stock	AMERICAN TOWER CORP	C03027X100
4481483	12/31/2023	636,640.29	636,640.29	3,861.00	United States dollar	United States	Common Stock	AMETEK INC NEW COM	C031100100
4481483	12/31/2023	722,930.20	722,930.20	2,510.00	United States dollar	United States	Common Stock	AMGEN INC COM	C031162100
4481483	12/31/2023	2,159,348.79	2,159,348.79	21,783.00	United States dollar	United States	Common Stock	AMPHENOL CORP NEW CL A	C03209S101
4481483	12/31/2023	119,609.22	119,609.22	411.00	United States dollar	United States	Common Stock	AON PLC	CG0403H108
4481483	12/31/2023	276,520.26	276,520.26	7,962.00	United States dollar	United States	Common Stock	APARTMENT INCOME REIT CORP COM	C03750L109
4481483	12/31/2023	1,912,154.16	1,912,154.16	15,468.00	United States dollar	United States	Common Stock	APTARGROUP INC COM	C038336103
4481483	12/31/2023	1,151,547.90	1,151,547.90	15,945.00	United States dollar	United States	Common Stock	ARCHER-DANIELS-MIDLAND CO COM	C039483102
4481483	12/31/2023	154,336.84	154,336.84	916.00	United States dollar	United States	Common Stock	ASSURANT INC COM	C04621X108
4481483	12/31/2023	4,204,581.38	4,204,581.38	250,571.00	United States dollar	United States	Common Stock	AT&T INC COM	C02006R102
4481483	12/31/2023	275,836.48	275,836.48	1,184.00	United States dollar	United States	Common Stock	AUTOMATIC DATA PROCESSING INC COM	C053015103
4481483	12/31/2023	147,154.92	147,154.92	786.00	United States dollar	United States	Common Stock	AVALONBAY CMNTYS REIT	C053484101
4481483	12/31/2023	535,380.79	535,380.79	16,519.00	United States dollar	United States	Common Stock	AVANGRID INC COM	C05351W103
4481483	12/31/2023	312,342.17	312,342.17	5,641.00	United States dollar	United States	Common Stock	AXIS CAPITAL HOLDINGS LTD COM USD0.0125	CG0692Y109
4481483	12/31/2023	400,633.58	400,633.58	10,363.00	United States dollar	United States	Common Stock	BAXTER INTL INC COM	C071813109
4481483	12/31/2023	1,340,577.34	1,340,577.34	5,498.00	United States dollar	United States	Common Stock	BECTON DICKINSON & CO COM	C075887109
4481483	12/31/2023	984,280.96	984,280.96	13,918.00	United States dollar	United States	Common Stock	BERKLEY W R CORP COM	C084423102
4481483	12/31/2023	1,081,393.12	1,081,393.12	3,032.00	United States dollar	United States	Common Stock	BERKSHIRE HATHAWAY INC COM USD0.0033 CLASS'B'	C084670702
4481483	12/31/2023	702,541.80	702,541.80	9,105.00	United States dollar	United States	Common Stock	BIO-TECHNE CORP COM	C09073M104
4481483	12/31/2023	825,451.62	825,451.62	8,561.00	United States dollar	United States	Common Stock	BIOMARIN PHARMACEUTICAL INC COM ISIN CH0008107010	C09061G101
4481483	12/31/2023	1,507,916.04	1,507,916.04	26,084.00	United States dollar	United States	Common Stock	BOSTON SCIENTIFIC CORP COM	C101137107
4481483	12/31/2023	1,008,959.84	1,008,959.84	19,664.00	United States dollar	United States	Common Stock	BRISTOL MYERS SQUIBB CO COM	C110121208
4481483	12/31/2023	1,469,672.25	1,469,672.25	7,143.00	United States dollar	United States	Common Stock	BROADRIDGE FINL SOLUTIONS INC COM STK	C111337103
4481483	12/31/2023	766,921.35	766,921.35	10,785.00	United States dollar	United States	Common Stock	BROWN & BROWN INC COM	C115236101
4481483	12/31/2023	359,923.60	359,923.60	6,040.00	United States dollar	United States	Common Stock	BROWN FORMAN CORP CL A CL A	C115637100
4481483	12/31/2023	239,645.86	239,645.86	2,774.00	United States dollar	United States	Common Stock	C H ROBINSON WORLDWIDE INC COM NEW COM NEW	C12541W209
4481483	12/31/2023	223,463.40	223,463.40	690.00	United States dollar	United States	Common Stock	CACI INTL INC CL A CL A	C127190304
4481483	12/31/2023	366,975.84	366,975.84	3,696.00	United States dollar	United States	Common Stock	CAMDEN PPTY TR SH BEN INT	C133131102
4481483	12/31/2023	1,132,582.77	1,132,582.77	26,199.00	United States dollar	United States	Common Stock	CAMPBELL SOUP CO COM	C134429109
4481483	12/31/2023	538,490.40	538,490.40	1,960.00	United States dollar	United States	Common Stock	CASEYS GEN STORES INC COM	C147528103
4481483	12/31/2023	845,329.16	845,329.16	29,588.00	United States dollar	United States	Common Stock	CENTERPOINT ENERGY INC COM	C15189T107
4481483	12/31/2023	1,252,534.50	1,252,534.50	2,142.00	United States dollar	United States	Common Stock	CHEMED CORP NEW COM	C16359R103
4481483	12/31/2023	473,181.00	473,181.00	6,150.00	United States dollar	United States	Common Stock	CHESAPEAKE ENERGY CORP COM NEW 01/2021	C165167735
4481483	12/31/2023	3,007,363.92	3,007,363.92	20,162.00	United States dollar	United States	Common Stock	CHEVRON CORP COM	C166764100
4481483	12/31/2023	167,014.00	167,014.00	739.00	United States dollar	United States	Common Stock	CHUBB LTD ORD CHF24.15	CH1467J104
4481483	12/31/2023	1,233,251.52	1,233,251.52	13,042.00	United States dollar	United States	Common Stock	CHURCH & DWIGHT INC COM	C171340102
4481483	12/31/2023	393,872.22	393,872.22	3,807.00	United States dollar	United States	Common Stock	CIN FNCL CORP COM	C172062101
4481483	12/31/2023	532,288.47	532,288.47	3,733.00	United States dollar	United States	Common Stock	CLOROX CO COMMON STOCK USD 1 PAR	C189054109
4481483	12/31/2023	392,347.80	392,347.80	1,863.00	United States dollar	United States	Common Stock	CME GROUP INC COM STK	C12572Q105
4481483	12/31/2023	869,133.69	869,133.69	14,967.00	United States dollar	United States	Common Stock	CMS ENERGY CORP COM	C125896100
4481483	12/31/2023	817,006.10	817,006.10	19,310.00	United States dollar	United States	Common Stock	CNA FNCL CORP COM	C126117100
4481483	12/31/2023	459,418.28	459,418.28	7,796.00	United States dollar	United States	Common Stock	COCA COLA CO COM	C191216100
4481483	12/31/2023	2,268,694.61	2,268,694.61	30,037.00	United States dollar	United States	Common Stock	COGNIZANT TECH SOLUTIONS CORP CL A	C192446102
4481483	12/31/2023	644,853.90	644,853.90	8,090.00	United States dollar	United States	Common Stock	COLGATE-PALMOLIVE CO COM	C194162103
4481483	12/31/2023	2,159,393.25	2,159,393.25	49,245.00	United States dollar	United States	Common Stock	COMCAST CORP NEW-CL A	C20030N101
4481483	12/31/2023	799,069.46	799,069.46	27,881.00	United States dollar	United States	Common Stock	CONAGRA BRANDS INC COM USD5	C205887102
4481483	12/31/2023	3,102,318.96	3,102,318.96	26,728.00	United States dollar	United States	Common Stock	CONOCOPHILLIPS COM	C20825C104
4481483	12/31/2023	1,690,131.63	1,690,131.63	18,579.00	United States dollar	United States	Common Stock	CONS EDISON INC COM	C209115104
4481483	12/31/2023	413,392.50	413,392.50	1,710.00	United States dollar	United States	Common Stock	CONSTELLATION BRANDS INC CL A CL A	C21036P108
4481483	12/31/2023	679,678.24	679,678.24	1,796.00	United States dollar	United States	Common Stock	COOPER COS INC COM NEW COM NEW	C216648402
4481483	12/31/2023	1,051,652.32	1,051,652.32	21,946.00	United States dollar	United States	Common Stock	CORTEVA INC COM USD0.01 WI	C22052L104
4481483	12/31/2023	512,222.08	512,222.08	776.00	United States dollar	United States	Common Stock	COSTCO WHOLESALE CORP NEW COM	C22160K105
4481483	12/31/2023	592,076.60	592,076.60	5,140.00	United States dollar	United States	Common Stock	CROWN CASTLE INC COM	C22822V101
4481483	12/31/2023	512,041.23	512,041.23	14,769.00	United States dollar	United States	Common Stock	CSX CORP COM STK	C126408103
4481483	12/31/2023	477,223.44	477,223.44	1,992.00	United States dollar	United States	Common Stock	CUMMINS INC	C231021106
4481483	12/31/2023	1,007,485.70	1,007,485.70	4,355.00	United States dollar	United States	Common Stock	DANAHER CORP COM	C235851102
4481483	12/31/2023	618,981.28	618,981.28	17,392.00	United States dollar	United States	Common Stock	DENTSPLY SIRONA INC COM	C24906P109
4481483	12/31/2023	554,083.00	554,083.00	11,789.00	United States dollar	United States	Common Stock	DOMINION ENERGY INC COM STK NPV	C25746U109
4481483	12/31/2023	337,206.00	337,206.00	5,160.00	United States dollar	United States	Common Stock	DONALDSON INC COM	C257651109
4481483	12/31/2023	540,949.77	540,949.77	3,517.00	United States dollar	United States	Common Stock	DOVER CORP COM USD1.00	C260003108



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Account Number	D-VALN-AS-OF	Local Market Value	Base Market Value	Share/Par Value	Currency name - asset	Country name	Investment Category	Security Description / Fund Name	Asset identifier
4481483	12/31/2023	1,078,373.76	1,078,373.76	19,664.00	United States dollar	United States	Common Stock	DOW INC COM USD0.01 WI	C260557103
4481483	12/31/2023	956,505.50	956,505.50	8,675.00	United States dollar	United States	Common Stock	DTE ENERGY CO COM	C233331107
4481483	12/31/2023	1,089,079.92	1,089,079.92	11,223.00	United States dollar	United States	Common Stock	DUKE ENERGY CORP NEW COM NEW COM NEW	C26441C204
4481483	12/31/2023	238,411.80	238,411.80	990.00	United States dollar	United States	Common Stock	EATON CORP PLC COM USD0.50	CG29183103
4481483	12/31/2023	2,137,419.60	2,137,419.60	10,776.00	United States dollar	United States	Common Stock	ECOLAB INC COM STK USD1	C278865100
4481483	12/31/2023	1,068,632.52	1,068,632.52	14,948.00	United States dollar	United States	Common Stock	EDISON INTL COM	C281020107
4481483	12/31/2023	3,832,048.10	3,832,048.10	28,010.00	United States dollar	United States	Common Stock	ELECTR ARTS COM	C285512109
4481483	12/31/2023	621,044.52	621,044.52	1,317.00	United States dollar	United States	Common Stock	ELEVANCE HEALTH INC	C036752103
4481483	12/31/2023	310,190.71	310,190.71	3,187.00	United States dollar	United States	Common Stock	EMERSON ELECTRIC CO COM	C291011104
4481483	12/31/2023	908,585.01	908,585.01	8,979.00	United States dollar	United States	Common Stock	ENTERGY CORP NEW COM	C29364G103
4481483	12/31/2023	471,788.24	471,788.24	7,714.00	United States dollar	United States	Common Stock	EQTY RESDNTL EFF 5/15/02	C29476L107
4481483	12/31/2023	597,599.38	597,599.38	742.00	United States dollar	United States	Common Stock	EQUINIX INC COM PAR \$0.001	C29444U700
4481483	12/31/2023	277,196.92	277,196.92	1,118.00	United States dollar	United States	Common Stock	ESSEX PPTY TR REIT	C297178105
4481483	12/31/2023	597,550.20	597,550.20	1,690.00	United States dollar	United States	Common Stock	EVEREST GROUP LTD	CG3223R108
4481483	12/31/2023	895,177.80	895,177.80	17,149.00	United States dollar	United States	Common Stock	EVERGY INC COM NPV	C30034W106
4481483	12/31/2023	835,997.40	835,997.40	13,545.00	United States dollar	United States	Common Stock	EVERSOURCE ENERGY COM	C30040W108
4481483	12/31/2023	785,025.30	785,025.30	21,867.00	United States dollar	United States	Common Stock	EXELON CORP COM	C30161N101
4481483	12/31/2023	250,275.13	250,275.13	1,561.00	United States dollar	United States	Common Stock	EXTRA SPACE STORAGE INC COM	C30225T102
4481483	12/31/2023	2,793,541.18	2,793,541.18	27,941.00	United States dollar	United States	Common Stock	EXXON MOBIL CORP COM	C30231G102
4481483	12/31/2023	863,460.50	863,460.50	1,810.00	United States dollar	United States	Common Stock	FACTSET RESH SYS INC COM STK	C303075105
4481483	12/31/2023	488,430.57	488,430.57	7,541.00	United States dollar	United States	Common Stock	FASTENAL CO COM	C311900104
4481483	12/31/2023	214,329.76	214,329.76	3,568.00	United States dollar	United States	Common Stock	FIDELITY NATL INFORMATION SVCS INC COM STK	C31620M106
4481483	12/31/2023	876,687.24	876,687.24	23,914.00	United States dollar	United States	Common Stock	FIRSTENERGY CORP COM	C337932107
4481483	12/31/2023	1,144,947.96	1,144,947.96	8,619.00	United States dollar	United States	Common Stock	FISERV INC COM	C337738108
4481483	12/31/2023	1,573,764.14	1,573,764.14	69,914.00	United States dollar	United States	Common Stock	FLOWERS FOODS INC COM	C343498101
4481483	12/31/2023	3,050,624.50	3,050,624.50	110,330.00	United States dollar	United States	Common Stock	FOX CORP CL B CL B	C35137L204
4481483	12/31/2023	583,563.60	583,563.60	2,595.00	United States dollar	United States	Common Stock	GALLAGHER ARTHUR J & CO COM	C363576109
4481483	12/31/2023	1,415,617.62	1,415,617.62	80,754.00	United States dollar	United States	Common Stock	GAMESTOP CORP NEW CL A	C36467W109
4481483	12/31/2023	2,144,818.44	2,144,818.44	16,686.00	United States dollar	United States	Common Stock	GARMIN LTD COMMON STOCK	CH2906T109
4481483	12/31/2023	555,174.46	555,174.46	2,138.00	United States dollar	United States	Common Stock	GENERAL DYNAMICS CORP COM	C369550108
4481483	12/31/2023	1,445,326.32	1,445,326.32	22,188.00	United States dollar	United States	Common Stock	GENERAL MILLS INC COM	C370334104
4481483	12/31/2023	457,174.68	457,174.68	13,998.00	United States dollar	United States	Common Stock	GENTEX CORP COM	C371901109
4481483	12/31/2023	661,041.60	661,041.60	8,160.00	United States dollar	United States	Common Stock	GILEAD SCIENCES INC	C375558103
4481483	12/31/2023	973,967.76	973,967.76	11,226.00	United States dollar	United States	Common Stock	GRACO INC COM	C384109104
4481483	12/31/2023	140,877.30	140,877.30	170.00	United States dollar	United States	Common Stock	GRAINGER W W INC COM	C384802104
4481483	12/31/2023	291,043.74	291,043.74	2,397.00	United States dollar	United States	Common Stock	HANOVER INS GROUP INC COM	C410867105
4481483	12/31/2023	350,762.61	350,762.61	24,719.00	United States dollar	United States	Common Stock	HAWAIIAN ELG INDS INC COM	C419870100
4481483	12/31/2023	76,759.65	76,759.65	4,455.00	United States dollar	United States	Common Stock	HEALTHCARE REALTY TRUST INC COM USD0.01 CL A	C42226K105
4481483	12/31/2023	97,356.60	97,356.60	4,917.00	United States dollar	United States	Common Stock	HEALTHPEAK OP LLC	C42250P103
4481483	12/31/2023	1,260,268.66	1,260,268.66	16,646.00	United States dollar	United States	Common Stock	HENRY SCHEIN INC COMMON STOCK	C806407102
4481483	12/31/2023	623,828.24	623,828.24	3,346.00	United States dollar	United States	Common Stock	HERSHEY COMPANY COM STK USD1	C427866108
4481483	12/31/2023	291,270.56	291,270.56	12,686.00	United States dollar	United States	Common Stock	HIGHWOODS PPTYS INC COM	C431284108
4481483	12/31/2023	3,084,641.55	3,084,641.55	8,901.00	United States dollar	United States	Common Stock	HOME DEPOT INC COM	C437076102
4481483	12/31/2023	1,087,765.77	1,087,765.77	5,187.00	United States dollar	United States	Common Stock	HONEYWELL INTL INC COM STK	C438516106
4481483	12/31/2023	1,096,588.61	1,096,588.61	34,151.00	United States dollar	United States	Common Stock	HORMEL FOODS CORP COM	C440452100
4481483	12/31/2023	189,753.00	189,753.00	950.00	United States dollar	United States	Common Stock	HUNT J B TRANS SVCS INC COM	C445658107
4481483	12/31/2023	1,298,118.96	1,298,118.96	13,203.00	United States dollar	United States	Common Stock	IDACORP INC COM	C451107106
4481483	12/31/2023	1,055,805.93	1,055,805.93	4,863.00	United States dollar	United States	Common Stock	IDEX CORP COM	C45167R104
4481483	12/31/2023	1,280,362.72	1,280,362.72	4,888.00	United States dollar	United States	Common Stock	ILL TOOL WKS INC COM	C452308109
4481483	12/31/2023	792,598.17	792,598.17	12,623.00	United States dollar	United States	Common Stock	INCYTE CORP COM	C45337C102
4481483	12/31/2023	1,642,601.55	1,642,601.55	15,135.00	United States dollar	United States	Common Stock	INGREDION INC COM	C457187102
4481483	12/31/2023	114,405.85	114,405.85	2,627.00	United States dollar	United States	Common Stock	INTEGRA LIFESCIENCES HLDG CORP COM DESP	C457985208
4481483	12/31/2023	88,616.70	88,616.70	690.00	United States dollar	United States	Common Stock	INTERCONTINENTAL EXCHANGE INC COM	C48866F104
4481483	12/31/2023	2,249,303.15	2,249,303.15	13,753.00	United States dollar	United States	Common Stock	INTERNATIONAL BUSINESS MACHS CORP COM	C459200101
4481483	12/31/2023	1,279,782.30	1,279,782.30	35,402.00	United States dollar	United States	Common Stock	INTL PAPER CO COM	C460146103
4481483	12/31/2023	682,339.62	682,339.62	2,949.00	United States dollar	United States	Common Stock	IQVIA HLDGS INC COM USD0.01	C46266C105
4481483	12/31/2023	254,429.37	254,429.37	1,557.00	United States dollar	United States	Common Stock	JACK HENRY & ASSOC INC COM	C426281101
4481483	12/31/2023	315,047.40	315,047.40	2,010.00	United States dollar	United States	Common Stock	JOHNSON & JOHNSON COM USD1	C478160104
4481483	12/31/2023	441,695.32	441,695.32	7,663.00	United States dollar	United States	Common Stock	JOHNSON CTLS INTL PLC COM USD0.01	CG51502105
4481483	12/31/2023	298,691.36	298,691.36	10,132.00	United States dollar	United States	Common Stock	JUNIPER NETWORKS INC COM	C48203R104
4481483	12/31/2023	1,062,905.01	1,062,905.01	19,011.00	United States dollar	United States	Common Stock	KELLANOVA COM USD0.25	C487836108
4481483	12/31/2023	397,877.25	397,877.25	8,175.00	United States dollar	United States	Common Stock	KEMPER CORP DEL COM	C488401100
4481483	12/31/2023	239,930.32	239,930.32	11,144.00	United States dollar	United States	Common Stock	KENVUE INC COM	C49177J102
4481483	12/31/2023	1,002,265.60	1,002,265.60	30,080.00	United States dollar	United States	Common Stock	KEURIG DR PEPPER INC COM	C49271V100
4481483	12/31/2023	170,067.21	170,067.21	1,069.00	United States dollar	United States	Common Stock	KEYSIGHT TECHNOLOGIES INC COM	C49338L103
4481483	12/31/2023	1,298,091.33	1,298,091.33	10,683.00	United States dollar	United States	Common Stock	KIMBERLY-CLARK CORP COM	C494368103
4481483	12/31/2023	2,793,117.60	2,793,117.60	158,340.00	United States dollar	United States	Common Stock	KINDER MORGAN INC DEL COM	C49456B101
4481483	12/31/2023	744,962.10	744,962.10	20,145.00	United States dollar	United States	Common Stock	KRAFT HEINZ CO COM	C500754106
4481483	12/31/2023	202,364.25	202,364.25	1,045.00	United States dollar	United States	Common Stock	LANDSTAR SYS INC COM	C515098101
4481483	12/31/2023	544,122.48	544,122.48	5,027.00	United States dollar	United States	Common Stock	LEIDOS HLDGS INC COM	C525327102
4481483	12/31/2023	632,591.14	632,591.14	2,909.00	United States dollar	United States	Common Stock	LINCOLN ELG HLDGS INC COM	C533900106
4481483	12/31/2023	2,023,568.17	2,023,568.17	4,927.00	United States dollar	United States	Common Stock	LINDE PLC COM	C549501103
4481483	12/31/2023	742,386.12	742,386.12	10,668.00	United States dollar	United States	Common Stock	LOEWS CORP COM	C540424108
4481483	12/31/2023	948,493.20	948,493.20	668.00	United States dollar	United States	Common Stock	MARTEL GROUP INC	C570535104
4481483	12/31/2023	694,975.96	694,975.96	3,668.00	United States dollar	United States	Common Stock	MARSH & MCLENNAN CO'S INC COM	C571748102
4481483	12/31/2023	963,695.70	963,695.70	14,085.00	United States dollar	United States	Common Stock	MC CORMICK & CO INC COM NON-VTG	C579780206
4481483	12/31/2023	3,069,471.52	3,069,471.52	10,352.00	United States dollar	United States	Common Stock	MC DONALDS CORP COM	C580135101

Question #5 Exhibit

Account Number	D-VALN-AS-OF	Local Market Value	Base Market Value	Share/Par Value	Currency name - asset	Country name	Investment Category	Security Description / Fund Name	Asset identifier
4481483	12/31/2023	703,854.72	703,854.72	8,544.00	United States dollar	United States	Common Stock	MEDTRONIC PLC COMMON STOCK STOCK	CG5960L103
4481483	12/31/2023	1,192,133.70	1,192,133.70	10,935.00	United States dollar	United States	Common Stock	MERCK & CO INC NEW COM	C58933Y105
4481483	12/31/2023	641,655.84	641,655.84	529.00	United States dollar	United States	Common Stock	METTLER-TOLEDO INTL INC COM	C592688105
4481483	12/31/2023	2,532,629.40	2,532,629.40	6,735.00	United States dollar	United States	Common Stock	MICROSOFT CORP COM	C594918104
4481483	12/31/2023	424,355.76	424,355.76	3,156.00	United States dollar	United States	Common Stock	MID-AMER APT CMNTYS INC COM	C595221103
4481483	12/31/2023	402,333.33	402,333.33	6,573.00	United States dollar	United States	Common Stock	MOLSON COORS BEVERAGE COMPANY COM USD0.01 CLASS B	C60871R209
4481483	12/31/2023	1,181,333.30	1,181,333.30	16,310.00	United States dollar	United States	Common Stock	MONDELEZ INTL INC COM	C609207105
4481483	12/31/2023	454,888.56	454,888.56	7,896.00	United States dollar	United States	Common Stock	MONSTER BEVERAGE CORP NEW COM	C61174X109
4481483	12/31/2023	1,511,028.50	1,511,028.50	8,950.00	United States dollar	United States	Common Stock	MSA SAFETY INC COM	C553498106
4481483	12/31/2023	514,805.84	514,805.84	5,084.00	United States dollar	United States	Common Stock	MSC INDL DIRECT INC CL A COM	C553530106
4481483	12/31/2023	381,979.80	381,979.80	6,570.00	United States dollar	United States	Common Stock	NASDAQ INC	C631103108
4481483	12/31/2023	9,184.56	9,184.56	497.00	United States dollar	United States	Common Stock	NET LEASE OFFICE PPTYs COM	C64110Y108
4481483	12/31/2023	927,135.36	927,135.36	15,264.00	United States dollar	United States	Common Stock	NEXTERA ENERGY INC COM	C65339F101
4481483	12/31/2023	817,633.80	817,633.80	30,796.00	United States dollar	United States	Common Stock	NISOURCE INC COM	C65473P105
4481483	12/31/2023	510,357.12	510,357.12	1,932.00	United States dollar	United States	Common Stock	NORDSON CORP COM	C655663102
4481483	12/31/2023	347,478.60	347,478.60	1,470.00	United States dollar	United States	Common Stock	NORFOLK SOUTHN CORP COM	C655844108
4481483	12/31/2023	443,248.14	443,248.14	5,253.00	United States dollar	United States	Common Stock	NORTHERN TR CORP COM	C665859104
4481483	12/31/2023	1,912,511.04	1,912,511.04	2,013.00	United States dollar	United States	Common Stock	O REILLY AUTOMOTIVE INC NEW COM USD0.01	C67103H107
4481483	12/31/2023	1,224,960.17	1,224,960.17	35,069.00	United States dollar	United States	Common Stock	OGX ENERGY CORP COM	C670837103
4481483	12/31/2023	698,093.60	698,093.60	274,840.00	United States dollar	United States	Common Stock	OLAPLEX HLDGS INC COM	C679369108
4481483	12/31/2023	456,905.40	456,905.40	15,541.00	United States dollar	United States	Common Stock	OLD REPUBLIC INTERNATIONAL CORP COM STK USD1	C680223104
4481483	12/31/2023	140,450.80	140,450.80	9,740.00	United States dollar	United States	Common Stock	ORGANON & CO COM	C68622V106
4481483	12/31/2023	174,377.03	174,377.03	1,949.00	United States dollar	United States	Common Stock	OTIS WORLDWIDE CORP COM USD0.01 W1	C68902V107
4481483	12/31/2023	2,214,435.63	2,214,435.63	13,593.00	United States dollar	United States	Common Stock	PACKAGING CORP AMER COM ISIN US6951561090	C695156109
4481483	12/31/2023	252,274.98	252,274.98	2,118.00	United States dollar	United States	Common Stock	PAYCHEX INC COM	C704326107
4481483	12/31/2023	395,387.52	395,387.52	2,328.00	United States dollar	United States	Common Stock	PEPSICO INC COM	C713448108
4481483	12/31/2023	614,436.48	614,436.48	6,531.00	United States dollar	United States	Common Stock	PHILIP MORRIS INTL COM STK NPV	C718172109
4481483	12/31/2023	1,019,840.64	1,019,840.64	14,196.00	United States dollar	United States	Common Stock	PINNACLE W. CAP CORP COM	C723484101
4481483	12/31/2023	260,148.00	260,148.00	1,680.00	United States dollar	United States	Common Stock	PNC FINANCIAL SERVICES GROUP COM STK	C693475105
4481483	12/31/2023	491,903.16	491,903.16	5,886.00	United States dollar	United States	Common Stock	POST HLDGS INC COM STK	C737446104
4481483	12/31/2023	2,026,552.05	2,026,552.05	13,551.00	United States dollar	United States	Common Stock	PPG INL INC COM	C693506107
4481483	12/31/2023	1,212,562.40	1,212,562.40	44,744.00	United States dollar	United States	Common Stock	PPL CORP COM USIN US69351T1060	C69351T106
4481483	12/31/2023	741,932.02	741,932.02	5,063.00	United States dollar	United States	Common Stock	PROCTER & GAMBLE COM NPV	C742718109
4481483	12/31/2023	955,202.16	955,202.16	5,997.00	United States dollar	United States	Common Stock	PROGRESSIVE CORP OH COM	C743315103
4481483	12/31/2023	672,498.50	672,498.50	5,045.00	United States dollar	United States	Common Stock	PROLOGIS INC COM	C74340W103
4481483	12/31/2023	427,850.41	427,850.41	6,317.00	United States dollar	United States	Common Stock	PROSPERITY BANCSHARES INC COM	C743606105
4481483	12/31/2023	1,126,077.25	1,126,077.25	18,415.00	United States dollar	United States	Common Stock	PUB SERVICE ENTERPRISE GROUP INC COM	C744573106
4481483	12/31/2023	100,345.00	100,345.00	329.00	United States dollar	United States	Common Stock	PUB STORAGE COM	C74460D109
4481483	12/31/2023	266,313.96	266,313.96	4,638.00	United States dollar	United States	Common Stock	REALTY INCOME CORP COM	C756109104
4481483	12/31/2023	1,457,309.67	1,457,309.67	8,837.00	United States dollar	United States	Common Stock	REPUBLIC SVCS INC COM	C760759100
4481483	12/31/2023	565,897.87	565,897.87	5,177.00	United States dollar	United States	Common Stock	REVVITY INC	C714046109
4481483	12/31/2023	167,588.96	167,588.96	6,244.00	United States dollar	United States	Common Stock	REYNOLDS CONSUMER PRODS INC COM	C76171L106
4481483	12/31/2023	300,318.72	300,318.72	2,256.00	United States dollar	United States	Common Stock	RLI CORP COM	C749607107
4481483	12/31/2023	1,348,966.30	1,348,966.30	30,890.00	United States dollar	United States	Common Stock	ROLLINS INC COM	C775711104
4481483	12/31/2023	2,106,536.88	2,106,536.88	3,864.00	United States dollar	United States	Common Stock	ROPER TECHNOLOGIES INC	C776696106
4481483	12/31/2023	174,832.16	174,832.16	6,224.00	United States dollar	United States	Common Stock	ROYALTY PHARMA PLC COM USD0.0001 CLASS A	C67709Q104
4481483	12/31/2023	1,868,909.46	1,868,909.46	16,742.00	United States dollar	United States	Common Stock	RPM INTL INC	C749685103
4481483	12/31/2023	432,590.64	432,590.64	982.00	United States dollar	United States	Common Stock	S&P GLOBAL INC COM	C78409V104
4481483	12/31/2023	275,741.76	275,741.76	2,218.00	United States dollar	United States	Common Stock	SCIENCE APPLICATIONS INTL CORP NEW COM USD0.0001	C808625107
4481483	12/31/2023	596,206.70	596,206.70	167.00	United States dollar	United States	Common Stock	SEABOARD CORP DEL COM	C811543107
4481483	12/31/2023	152,329.35	152,329.35	2,397.00	United States dollar	United States	Common Stock	SEI INVTS CO COM	C784117103
4481483	12/31/2023	1,499,532.18	1,499,532.18	20,066.00	United States dollar	United States	Common Stock	SEMPRA COM	C816851109
4481483	12/31/2023	3,370,341.10	3,370,341.10	49,238.00	United States dollar	United States	Common Stock	SERVICE CORP INTL COM	C817565104
4481483	12/31/2023	563,807.16	563,807.16	6,839.00	United States dollar	United States	Common Stock	SMITH A O CORP COM	C831865209
4481483	12/31/2023	1,616,779.34	1,616,779.34	12,793.00	United States dollar	United States	Common Stock	SMUCKER J M CO COM NEW	C832696405
4481483	12/31/2023	97,627.92	97,627.92	338.00	United States dollar	United States	Common Stock	SNAP-ON INC COM	C833034101
4481483	12/31/2023	1,861,979.49	1,861,979.49	33,327.00	United States dollar	United States	Common Stock	SONOCO PROD CO COM	C835495102
4481483	12/31/2023	181,255.45	181,255.45	10,757.00	United States dollar	United States	Common Stock	SOTERA HEALTH CO COM	C83601L102
4481483	12/31/2023	1,168,900.40	1,168,900.40	16,670.00	United States dollar	United States	Common Stock	SOUTHERN CO COM STK	C842587107
4481483	12/31/2023	1,229,181.35	1,229,181.35	5,591.00	United States dollar	United States	Common Stock	STERIS PLC ORD USD0.001	C68473T100
4481483	12/31/2023	1,442,498.82	1,442,498.82	4,817.00	United States dollar	United States	Common Stock	STRYKER CORP	C863667101
4481483	12/31/2023	195,150.89	195,150.89	379.00	United States dollar	United States	Common Stock	SYNOPLYS INC COM	C871607107
4481483	12/31/2023	243,917.85	243,917.85	2,265.00	United States dollar	United States	Common Stock	T ROWE PRICE GROUP INC	C74144T108
4481483	12/31/2023	4,725,726.75	4,725,726.75	29,475.00	United States dollar	United States	Common Stock	T-MOBILE US INC COM	C872590104
4481483	12/31/2023	563,664.27	563,664.27	1,263.00	United States dollar	United States	Common Stock	TELEDYNE TECHNOLOGIES INC COM	C879360105
4481483	12/31/2023	50,245.93	50,245.93	301.00	United States dollar	United States	Common Stock	TETRA TECH INC NEW COM	C88162G103
4481483	12/31/2023	391,282.84	391,282.84	26,636.00	United States dollar	United States	Common Stock	TFS FINL CORP COM STK	C87240R107
4481483	12/31/2023	897,565.89	897,565.89	1,691.00	United States dollar	United States	Common Stock	THERMO FISHER SCIENTIFIC INC COM USD1	C883556102
4481483	12/31/2023	2,000,498.25	2,000,498.25	21,325.00	United States dollar	United States	Common Stock	TIJ COS INC COM NEW	C872540109
4481483	12/31/2023	204,362.71	204,362.71	2,129.00	United States dollar	United States	Common Stock	TORO CO COM	C891092108
4481483	12/31/2023	1,054,362.15	1,054,362.15	5,535.00	United States dollar	United States	Common Stock	TRAVELERS COS INC COM STK	C89417E109
4481483	12/31/2023	2,491,577.08	2,491,577.08	9,559.00	United States dollar	United States	Common Stock	TYLER TECHNOLOGIES INC COM STK	C902252105
4481483	12/31/2023	386,677.50	386,677.50	7,194.00	United States dollar	United States	Common Stock	TYSON FOODS INC CL A COM (DELAWARE)	C902494103
4481483	12/31/2023	314,973.54	314,973.54	8,226.00	United States dollar	United States	Common Stock	UDR INC COM STK	C902653104
4481483	12/31/2023	367,201.90	367,201.90	1,495.00	United States dollar	United States	Common Stock	UNION PAC CORP COM	C907818108
4481483	12/31/2023	952,910.70	952,910.70	1,810.00	United States dollar	United States	Common Stock	UNITEDHEALTH GROUP INC COM	C91324P102
4481483	12/31/2023	65,049.84	65,049.84	1,503.00	United States dollar	United States	Common Stock	US BANCORP	C902973304

Question #5 Exhibit

Account Number	D-VALN-AS-OF	Local Market Value	Base Market Value	Share/Par Value	Currency name - asset	Country name	Investment Category	Security Description / Fund Name	Asset identifier
4481483	12/31/2023	119,359.26	119,359.26	1,451.00	United States dollar	United States	Common Stock	VERALTO CORP COM	C92338C103
4481483	12/31/2023	2,346,914.20	2,346,914.20	11,395.00	United States dollar	United States	Common Stock	VERISIGN INC COM	C92343E102
4481483	12/31/2023	4,505,941.70	4,505,941.70	119,521.00	United States dollar	United States	Common Stock	VERIZON COMMUNICATIONS COM	C92343V104
4481483	12/31/2023	766,173.87	766,173.87	1,883.00	United States dollar	United States	Common Stock	VERTEX PHARMACEUTICALS INC COM	C92532F100
4481483	12/31/2023	483,806.65	483,806.65	7,465.00	United States dollar	United States	Common Stock	W P CAREY INC COM	C92936U109
4481483	12/31/2023	868,178.55	868,178.55	5,507.00	United States dollar	United States	Common Stock	WALMART INC COM	C931142103
4481483	12/31/2023	298,380.60	298,380.60	1,666.00	United States dollar	United States	Common Stock	WASTE MGMT INC DEL COM STK	C94106L109
4481483	12/31/2023	950,700.15	950,700.15	11,295.00	United States dollar	United States	Common Stock	WEC ENERGY GROUP INC COM	C92939U106
4481483	12/31/2023	517,968.52	517,968.52	1,471.00	United States dollar	United States	Common Stock	WEST PHARMACEUTICAL SVCS INC COM	C955306105
4481483	12/31/2023	3,467,047.86	3,467,047.86	99,542.00	United States dollar	United States	Common Stock	WILLIAMS CO INC COM	C969457100
4481483	12/31/2023	62,441.28	62,441.28	4,752.00	United States dollar	United States	Common Stock	WK KELLOGG CO COM	C92942W107
4481483	12/31/2023	1,161,307.78	1,161,307.78	18,758.00	United States dollar	United States	Common Stock	XCEL ENERGY INC COM	C98389B100
4481483	12/31/2023	232,608.24	232,608.24	2,034.00	United States dollar	United States	Common Stock	XYLEM INC COM	C98419M100
4481483	12/31/2023	2,867,595.02	2,867,595.02	21,947.00	United States dollar	United States	Common Stock	YUM BRANDS INC COM	C988498101
4481483	12/31/2023	598,642.30	598,642.30	4,919.00	United States dollar	United States	Common Stock	ZIMMER BIOMET HLDGS INC COM	C98956P102
4481483	12/31/2023	697,505.58	697,505.58	3,534.00	United States dollar	United States	Common Stock	ZOTIS INC COM USD0.01 CL 'A'	C98978V103
4481483	12/31/2023	-	-	-	United States dollar	United States	Funds - Short Term Investment	NT COLLECTIVE SHORT TERM INVNT FD	C66586U452
4481483	12/31/2023	290,319.88	290,319.88	290,319.88	United States dollar	United States	Funds - Short Term Investment	NT COLLECTIVE SHORT TERM INVNT FD	C66586U452
4481483	12/31/2023	(4,658.86)	(4,658.86)	-	United States dollar	United States	Currency	GROUPING COUNTRY CODE FOR NON-SECURITIES	United States dollar
4481484	12/31/2023	50,149,894.00	50,149,894.00	50,053,006.97	United States dollar	United States	Partnerships	PIMCO PRIVATE INCOME OFFSHORE FEEDER III	C9935M2992
4481485	12/31/2023	12,300,649.00	12,300,649.00	12,029,406.77	United States dollar	United States	Partnerships	ABRY ADVANCED SECURITIES FUND IV LP	C9933U4994
4481487	12/31/2023	10,386,988.00	10,386,988.00	9,179,510.00	United States dollar	Global Region	Partnerships	TAURUS MINING FINANCE FUND NO.2, LP	C9938T9900
4481965	12/31/2023	17,472,048.00	17,472,048.00	15,457,517.00	United States dollar	United States	Partnerships	BCP FUND II, LP	C992XR9Y97
4482909	12/31/2023	33,121,496.00	33,121,496.00	24,570,253.81	United States dollar	Global Region	Partnerships	EQT INFRASTRUCTURE IV (NO.2) USD SCSP	C9937CN993
4485611	12/31/2023	21,841,481.00	21,841,481.00	18,187,236.62	United States dollar	United States	Partnerships	GREAT HILL EQUITY PARTNERS VII LP	C993Q64990
4485612	12/31/2023	38,999,579.00	38,999,579.00	41,547,518.27	United States dollar	Global Region	Partnerships	BLACKROCK DIRECT LENDING FEEDER IX-U, LP	C993DL7995
4485612	12/31/2023	(108,829.97)	(108,829.97)	-	United States dollar	United States	Pending trade purchases	GROUPING COUNTRY CODE FOR NON-SECURITIES	United States dollar
4485612	12/31/2023	(1,171,192.05)	(1,171,192.05)	-	United States dollar	United States	Other Payables	GROUPING COUNTRY CODE FOR NON-SECURITIES	United States dollar
4485613	12/31/2023	11,107,868.00	11,107,868.00	8,921,519.00	United States dollar	Cayman Islands	Partnerships	ALTAS PARTNERS HOLDINGS II LP	C9938D5999
4485614	12/31/2023	94,968,225.00	94,968,225.00	95,198,992.00	United States dollar	United States	Real Estate	HARRISON STREET CORE PROPERTY FUND LP	C993DP995
4489256	12/31/2023	8,615,890.00	8,615,890.00	8,344,144.38	United States dollar	United States	Partnerships	AG CREDIT SOLUTIONS FUND LP	C993C8995
4491859	12/31/2023	25,195,102.00	25,195,102.00	22,823,124.34	United States dollar	United States	Real Estate	Stockbridge Value Fund IV, LP	C993XC998
4491860	12/31/2023	10,143,810.00	10,143,810.00	9,610,405.00	United States dollar	United States	Partnerships	CANVAS VENTURES 3, LP	C993RK996
4491864	12/31/2023	10,765,198.00	10,765,198.00	10,125,000.00	United States dollar	United States	Partnerships	AG CSF2A (ANNEX) DISLOCATION FUND, LP.	C994MU9994
SMCE01	12/31/2023	-	-	200,000.00	United States dollar	United States	Miscellaneous	ESC GCB LEHMAN BROTHERS HL D06/14/06 0.010 FA65 ESCROW	CS25ESCRB7
SMCE02	12/31/2023	254,080.00	192,689.22	1.00	Canadian dollar	Canada	Equity Derivatives - Futures	FUT MAR 24 ME S&P CAN 60	C999599GHO
SMCE02	12/31/2023	671,905.00	671,905.00	13.00	United States dollar	Emerging Markets Region	Equity Derivatives - Futures	FUT MAR 24 ICUS MSCI EMG	C999599GHO
SMCE02	12/31/2023	1,576,680.00	1,576,680.00	14.00	United States dollar	International Region	Equity Derivatives - Futures	FUT MAR 24 ICUS MSCI EAF	C999599GHO
SMCE02	12/31/2023	1,126,235.00	1,126,235.00	11.00	United States dollar	United States	Equity Derivatives - Futures	FUT MAR 24 CME EMINIRUS2K	C999599GHO
SMCE02	12/31/2023	7,471,000.00	7,471,000.00	31.00	United States dollar	United States	Equity Derivatives - Futures	FUT MAR 24 EMINI S&P 500	C999599GHO
SMCE02	12/31/2023	338,671.88	338,671.88	3.00	United States dollar	United States	Fixed Income Derivatives - Futures	FUT MAR 24 10 YR T-NOTES	C999599GHO
SMCE02	12/31/2023	543,867.19	543,867.19	5.00	United States dollar	United States	Fixed Income Derivatives - Futures	FUT MAR 24 CBT 5Y T-NOTE	C999599GHO
SMCE02	12/31/2023	267,187.50	267,187.50	2.00	United States dollar	United States	Fixed Income Derivatives - Futures	FUT MAR 24 CBT ULT T-BONDS	C999599GHO
SMCE02	12/31/2023	236,031.25	236,031.25	2.00	United States dollar	United States	Fixed Income Derivatives - Futures	FUT MAR 24 CBT ULT TNOTE	C999599GHO
SMCE02	12/31/2023	374,812.50	374,812.50	3.00	United States dollar	United States	Fixed Income Derivatives - Futures	FUT MAR 24 U.S. T-BONDS	C999599GHO
SMCE02	12/31/2023	411,828.12	411,828.12	2.00	United States dollar	United States	Fixed Income Derivatives - Futures	FUT MAR 24 US 2YR T-NOTE	C999599GHO
SMCE02	12/31/2023	(226,875.00)	(226,875.00)	(3.00)	United States dollar	Canada	Cash and Cash Equivalent Futures	FUT MAR 24 IMM CAD	C999599GHO
SMCE02	12/31/2023	(254,080.00)	(192,689.22)	(1.00)	Canadian dollar	Canada	Equity Futures	FUT MAR 24 ME S&P CAN 60	C999599GHO
SMCE02	12/31/2023	(671,905.00)	(671,905.00)	(13.00)	United States dollar	Emerging Markets Region	Equity Futures	FUT MAR 24 ICUS MSCI EMG	C999599GHO
SMCE02	12/31/2023	(1,576,680.00)	(1,576,680.00)	(14.00)	United States dollar	International Region	Equity Futures	FUT MAR 24 ICUS MSCI EAF	C999599GHO
SMCE02	12/31/2023	(1,126,235.00)	(1,126,235.00)	(11.00)	United States dollar	United States	Equity Futures	FUT MAR 24 CME EMINIRUS2K	C999599GHO
SMCE02	12/31/2023	(7,471,000.00)	(7,471,000.00)	(31.00)	United States dollar	United States	Equity Futures	FUT MAR 24 EMINI S&P 500	C999599GHO
SMCE02	12/31/2023	(338,671.88)	(338,671.88)	(3.00)	United States dollar	United States	Fixed Income Futures	FUT MAR 24 10 YR T-NOTES	C999599GHO
SMCE02	12/31/2023	(543,867.19)	(543,867.19)	(5.00)	United States dollar	United States	Fixed Income Futures	FUT MAR 24 CBT 5Y T-NOTE	C999599GHO
SMCE02	12/31/2023	(267,187.50)	(267,187.50)	(2.00)	United States dollar	United States	Fixed Income Futures	FUT MAR 24 CBT ULT T-BONDS	C999599GHO
SMCE02	12/31/2023	(236,031.25)	(236,031.25)	(2.00)	United States dollar	United States	Fixed Income Futures	FUT MAR 24 CBT ULT TNOTE	C999599GHO
SMCE02	12/31/2023	(374,812.50)	(374,812.50)	(3.00)	United States dollar	United States	Fixed Income Futures	FUT MAR 24 U.S. T-BONDS	C999599GHO
SMCE02	12/31/2023	(411,828.12)	(411,828.12)	(2.00)	United States dollar	United States	Fixed Income Futures	FUT MAR 24 US 2YR T-NOTE	C999599GHO
SMCE02	12/31/2023	9,722,550.83	9,722,550.83	9,722,550.83	United States dollar	United States	Funds - Short Term Investment	NT COLLECTIVE SHORT TERM INVNT FD	C66586U452
SMCE02	12/31/2023	226,875.00	226,875.00	3.00	United States dollar	Canada	Cash & Cash Equivalent Deriv. - Futures	FUT MAR 24 IMM CAD	C999599GHO
SMCE02	12/31/2023	(9,710.41)	(9,710.41)	(9,710.41)	United States dollar	United States	Cash	GROUPING COUNTRY CODE FOR NON-SECURITIES	United States dollar
SMCE02	12/31/2023	465,000.00	465,000.00	465,000.00	United States dollar	United States	Futures initial margin	GROUPING COUNTRY CODE FOR NON-SECURITIES	United States dollar
SMCE02	12/31/2023	73,176.51	55,495.61	55,495.61	Canadian dollar	Canada	Variation Margin	GROUPING COUNTRY CODE FOR NON-SECURITIES	Canadian dollar
SMCE02	12/31/2023	(73,315.25)	(73,315.25)	(73,315.25)	United States dollar	United States	Variation Margin	GROUPING COUNTRY CODE FOR NON-SECURITIES	United States dollar
SMCE05	12/31/2023	5,914,608.80	4,035,833.48	1,556,476.00	Australian dollar	Australia	Common Stock	AURIZON HOLDINGS NPV	S887CVM3
SMCE05	12/31/2023	993,542.40	1,097,516.63	17,616.00	Euro	Austria	Common Stock	ANDRITZ AG NPV (BR)	S81WVF68
SMCE05	12/31/2023	8,107,375.84	6,148,472.50	156,634.00	Canadian dollar	Canada	Common Stock	TC ENERGY CORPORAT COM NPV	S8JMYG60
SMCE05	12/31/2023	4,445,255.96	4,910,452.05	130,283.00	Euro	France	Common Stock	BOUYGUES EUR1	S4002121
SMCE05	12/31/2023	3,213,478.62	3,549,769.20	48,207.00	Euro	France	Common Stock	CIE DE ST-GOBIAN EUR4	S7380482
SMCE05	12/31/2023	4,701,018.00	5,192,979.60	11,782.00	Euro	France	Common Stock	KERING	S5505072
SMCE05	12/31/2023	5,497,171.68	6,072,450.77	61,243.00	Euro	France	Common Stock	SANOFI EUR2	S5671735
SMCE05	12/31/2023	5,304,995.70	5,860,163.57	21,926.00	Euro	Germany	Common Stock	ALLIANZ SE NPV(REGD)(VINKULIERT)	S5231485
SMCE05	12/31/2023	3,196,410.60	3,530,915.01	41,555.00	Euro	Germany	Common Stock	CONTINENTAL AG ORD NPV	S4598589
SMCE05	12/31/2023	2,036,910.41	2,250,073.11	45,411.00	Euro	Germany	Common Stock	DEUTSCHE POST AG NPV(REGD)	S4617859
SMCE05	12/31/2023	4,343,689.00	4,798,256.11	234,794.00	Euro	Germany	Common Stock	EVONIK INDUSTRIES NPV	S852Q903
SMCE05	12/31/2023	3,699,200.82	4,086,322.23	45,703.00	Euro	Germany	Common Stock	HEIDELBERG MATERIALS AG	S5120679
SMCE05	12/31/2023	42,142,950.00	5,397,026.34	1,007,000.00	Hong Kong dollar	Hong Kong	Common Stock	CK HUTCHISON HLDGS HKD1	S8W9P816

Question #5 Exhibit

Account Number	D-VALN-AS-OF	Local Market Value	Base Market Value	Share/Par Value	Currency name - asset	Country name	Investment Category	Security Description / Fund Name	Asset identifier
SMCE05	12/31/2023	2,592,109.00	2,592,109.00	62,900.00	United States dollar	Hong Kong	Common Stock	JARDINE MATHESON HLDGS USD0.25(SINGAPORE REG)	S6472119
SMCE05	12/31/2023	6,706,599.79	7,408,445.55	996,523.00	Euro	Italy	Common Stock	ENEL SPA EUR1	S7144569
SMCE05	12/31/2023	4,899,894.90	5,412,668.97	1,052,609.00	Euro	Italy	Common Stock	SNAM NPV	S7251470
SMCE05	12/31/2023	726,983,400.00	5,156,642.08	85,800.00	Japanese yen	Japan	Common Stock	FUJIFILM HOLDINGS CORP NPV	S6356525
SMCE05	12/31/2023	968,012,500.00	6,866,310.82	45,500.00	Japanese yen	Japan	Common Stock	FUJITSU NPV	S6356945
SMCE05	12/31/2023	523,755,000.00	3,715,101.43	51,500.00	Japanese yen	Japan	Common Stock	HITACHI NPV	S6429104
SMCE05	12/31/2023	388,050,200.00	2,752,519.51	264,700.00	Japanese yen	Japan	Common Stock	HONDA MOTOR CO NPV	S6435145
SMCE05	12/31/2023	318,420,000.00	2,258,618.24	54,900.00	Japanese yen	Japan	Common Stock	KAO CORP NPV	S6483809
SMCE05	12/31/2023	411,600,000.00	2,919,563.06	200,000.00	Japanese yen	Japan	Common Stock	KYOCERA CORP NPV	S6499260
SMCE05	12/31/2023	506,367,950.00	3,591,771.53	174,700.00	Japanese yen	Japan	Common Stock	MINEBEA MITSUMI INC	S6642406
SMCE05	12/31/2023	271,864,000.00	1,928,387.01	136,000.00	Japanese yen	Japan	Common Stock	MITSUBISHI ELEC CP NPV	S6597045
SMCE05	12/31/2023	563,602,500.00	3,997,747.91	55,500.00	Japanese yen	Japan	Common Stock	SECOM CO NPV	S6791591
SMCE05	12/31/2023	18,699,000.00	132,635.83	9,200.00	Japanese yen	Japan	Common Stock	SEKISUI CHEMICAL CO LTD NPV	S6793821
SMCE05	12/31/2023	964,179,000.00	6,839,119.02	71,900.00	Japanese yen	Japan	Common Stock	SONY GROUP CORPORA NPV	S6821506
SMCE05	12/31/2023	401,247,000.00	2,846,127.11	94,500.00	Japanese yen	Japan	Common Stock	SUMITOMO METAL MINING CO LTD NPV	S6858849
SMCE05	12/31/2023	651,072,400.00	4,618,189.81	160,600.00	Japanese yen	Japan	Common Stock	TAKEDA PHARMACEUTICAL CO NPV	S6870445
SMCE05	12/31/2023	650,900,000.00	4,616,966.95	56,600.00	Japanese yen	Japan	Common Stock	TOYOTA INDUSTRIES NPV	S6900546
SMCE05	12/31/2023	5,741,044.89	6,341,845.31	272,281.00	Euro	Netherlands	Common Stock	KONINKLIJKE PHILIP EURO.20	S5986622
SMCE05	12/31/2023	6,844,586.35	5,188,830.53	240,583.00	Singapore dollar	Singapore	Common Stock	UTD O/S BANK NPV	S6916781
SMCE05	12/31/2023	6,795,661.94	7,506,828.05	1,798,032.00	Euro	Spain	Common Stock	BANCO SANTANDER EURO.50(REGD)	S5705946
SMCE05	12/31/2023	3,853,607.22	4,578,633.90	45,406.00	Swiss franc	Switzerland	Common Stock	NOVARTIS AG CHF0.49 (REGD)	S7103065
SMCE05	12/31/2023	1,784,065.80	2,119,724.11	65,930.00	Swiss franc	Switzerland	Common Stock	SANDOZ GROUP AG CHF0.05	S8LPLD38
SMCE05	12/31/2023	267,037.80	294,983.31	8,961.00	Euro	United Kingdom	Common Stock	SHELL PLC ORD EUR0.07	S8P6MXT4
SMCE05	12/31/2023	3,131,043.93	3,991,455.18	132,279.00	British pound sterling	United Kingdom	Common Stock	ASSOCD BRIT FOODS ORD GBP0.0568	S0673123
SMCE05	12/31/2023	3,641,242.16	4,641,855.95	781,131.00	British pound sterling	United Kingdom	Common Stock	BP ORD USD0.25	S0798059
SMCE05	12/31/2023	4,468,182.22	5,696,039.23	308,108.00	British pound sterling	United Kingdom	Common Stock	GSK PLC ORD GBP0.3125	SBN7SWP6
SMCE05	12/31/2023	4,609,826.70	5,876,607.63	255,180.00	British pound sterling	United Kingdom	Common Stock	IMPERIAL BRANDS PLC GBP0.10	S0454492
SMCE05	12/31/2023	2,220,436.52	2,830,615.29	912,634.00	British pound sterling	United Kingdom	Common Stock	KINGFISHER ORD GBP0.157142857	S3319521
SMCE05	12/31/2023	5,614,261.37	7,157,061.07	11,767,473.00	British pound sterling	United Kingdom	Common Stock	LLOYDS BANKING GP ORD GBP0.1	S0870612
SMCE05	12/31/2023	2,843,281.84	3,624,616.03	110,569.00	British pound sterling	United Kingdom	Common Stock	SHELL PLC ORD EUR0.07	S8P6MXX8
SMCE05	12/31/2023	4,477,284.48	5,707,642.80	241,233.00	British pound sterling	United Kingdom	Common Stock	SSE PLC ORD GBP0.50	S0790873
SMCE05	12/31/2023	2,801,654.63	3,571,549.66	964,425.00	British pound sterling	United Kingdom	Common Stock	TESCO ORD GBP0.0633333	S8LGN286
SMCE05	12/31/2023	3,357,242.97	4,279,813.74	445,849.00	British pound sterling	United Kingdom	Common Stock	WPP PLC ORD GBP0.10	S88KF984
SMCE05	12/31/2023	77,278,831.81	77,278,831.81	2,351,988.99	United States dollar	Emerging Markets Region	Funds - Common Stock	CF MONDRIAN EMERGING MARKETS EQUITY FUND, LP	C609990932
SMCE05	12/31/2023	-	-	-	Swiss franc	GROUPING COUNTRY CODE FOR NON-SECURITIES	Recoverable taxes		
SMCE05	12/31/2023	-	-	-	Danish krone	GROUPING COUNTRY CODE FOR NON-SECURITIES	Recoverable taxes		
SMCE05	12/31/2023	-	-	-	Euro	GROUPING COUNTRY CODE FOR NON-SECURITIES	Recoverable taxes		
SMCE05	12/31/2023	-	-	-	Swedish krona	GROUPING COUNTRY CODE FOR NON-SECURITIES	Recoverable taxes		
SMCE05	12/31/2023	-	-	-	United States dollar	GROUPING COUNTRY CODE FOR NON-SECURITIES	Recoverable taxes		
SMCE05	12/31/2023	324,997.36	324,997.36	324,997.36	United States dollar	United States	Funds - Short Term Investment	NT COLLECTIVE SHORT TERM INVT FD	C66586U452
SMCE05	12/31/2023	0.02	0.02	0.02	Australian dollar	GROUPING COUNTRY CODE FOR NON-SECURITIES	Cash	Australian dollar	
SMCE05	12/31/2023	-	-	-	Canadian dollar	GROUPING COUNTRY CODE FOR NON-SECURITIES	Cash	Canadian dollar	
SMCE05	12/31/2023	-	-	-	Swiss franc	GROUPING COUNTRY CODE FOR NON-SECURITIES	Cash	Swiss franc	
SMCE05	12/31/2023	1.28	0.19	0.19	Danish krone	GROUPING COUNTRY CODE FOR NON-SECURITIES	Cash	Danish krone	
SMCE05	12/31/2023	28,223.77	31,177.38	31,177.38	Euro	GROUPING COUNTRY CODE FOR NON-SECURITIES	Cash	Euro	
SMCE05	12/31/2023	132,234.28	168,572.27	168,572.27	British pound sterling	GROUPING COUNTRY CODE FOR NON-SECURITIES	Cash	British pound sterling	
SMCE05	12/31/2023	0.01	-	-	Hong Kong dollar	GROUPING COUNTRY CODE FOR NON-SECURITIES	Cash	Hong Kong dollar	
SMCE05	12/31/2023	(1.00)	(0.01)	(0.01)	Japanese yen	GROUPING COUNTRY CODE FOR NON-SECURITIES	Cash	Japanese yen	
SMCE05	12/31/2023	(107.49)	(10.67)	(10.67)	Swedish krona	GROUPING COUNTRY CODE FOR NON-SECURITIES	Cash	Swedish krona	
SMCE05	12/31/2023	47,489.69	47,489.69	-	United States dollar	GROUPING COUNTRY CODE FOR NON-SECURITIES	Pending foreign exchange purchases	United States dollar	
SMCE05	12/31/2023	57,301.86	57,301.86	-	United States dollar	GROUPING COUNTRY CODE FOR NON-SECURITIES	Pending foreign exchange purchases	United States dollar	
SMCE05	12/31/2023	(6,682,085.00)	(47,412.23)	-	Japanese yen	GROUPING COUNTRY CODE FOR NON-SECURITIES	Pending foreign exchange sales	Japanese yen	
SMCE05	12/31/2023	(8,119,272.00)	(57,618.70)	-	Japanese yen	GROUPING COUNTRY CODE FOR NON-SECURITIES	Pending foreign exchange sales	Japanese yen	
SMCE05	12/31/2023	14,801,357.00	104,989.06	-	Japanese yen	GROUPING COUNTRY CODE FOR NON-SECURITIES	Pending trade sales	Japanese yen	
SMCE06	12/31/2023	3,634,964.28	2,480,317.98	72,108.00	Australian dollar	Australia	Common Stock	BHP GROUP LIMITED	S6144690
SMCE06	12/31/2023	2,621,725.26	1,788,934.30	8,778.00	Australian dollar	Australia	Common Stock	COCHLEAR LTD NPV	S6211798
SMCE06	12/31/2023	5,673,396.00	3,871,241.91	50,520.00	Australian dollar	Australia	Common Stock	XERO LIMITED NPV	S8B84PL4
SMCE06	12/31/2023	3,695,240.26	4,081,947.20	63,253.00	Euro	Belgium	Common Stock	ANHEUSER-BUSCH INB NPV	S8YYHL23
SMCE06	12/31/2023	20,139,470.40	4,145,971.34	685,016.00	Brazilian real	Brazil	Common Stock	RAIA DROGASIL SA COM NPV	S87FQV64
SMCE06	12/31/2023	4,331,150.08	3,284,658.03	41,312.00	Canadian dollar	Canada	Common Stock	CDN PAC KANS CY COM NPV	S8MBQB00
SMCE06	12/31/2023	6,078,225.40	6,078,225.40	78,026.00	United States dollar	Canada	Common Stock	SHOPIFY INC CL A SHOPIFY INC	S8XD2920
SMCE06	12/31/2023	9,645,400.80	1,354,576.97	59,080.00	HK offshore Chinese Yuan Renminbi	China	Common Stock	CONTEMPORARY A CNY1 (STOCK CONNECT)	S8HQPSY7
SMCE06	12/31/2023	24,220,123.20	3,101,744.01	320,372.00	Hong Kong dollar	China	Common Stock	ALIBABA GROUP HOLDING LTD	S8K6VZP5
SMCE06	12/31/2023	14,258,937.60	1,826,067.27	122,816.00	Hong Kong dollar	China	Common Stock	BAIDU INC USD0.00000625 A CLASS	S80J2D41
SMCE06	12/31/2023	12,381,846.00	1,585,678.01	112,460.00	Hong Kong dollar	China	Common Stock	BEIGENE LTD COMN STOCK	S8GDY260
SMCE06	12/31/2023	6,970,150.00	892,630.51	333,500.00	Hong Kong dollar	China	Common Stock	LI NING CO LTD HKD0.1	S80JUCR9
SMCE06	12/31/2023	11,842,250.00	1,516,574.78	335,000.00	Hong Kong dollar	China	Common Stock	PING AN INSURANCE GROUP H CNY1	S801FLR7
SMCE06	12/31/2023	16,268,616.50	2,410,754.70	13,723.00	Danish krone	Denmark	Common Stock	DSV A S DKK1	S81WT5G2
SMCE06	12/31/2023	3,673,510.96	4,057,943.93	20,858.00	Euro	France	Common Stock	AIR LIQUIDE(LI) EURS.50	S81YXB07
SMCE06	12/31/2023	1,872,108.00	2,068,024.13	4,692.00	Euro	France	Common Stock	KERING	S5505072
SMCE06	12/31/2023	4,139,704.80	4,572,924.96	5,643.00	Euro	France	Common Stock	LVMH MOET HENNESSY EURO.30	S4061412
SMCE06	12/31/2023	2,803,470.00	3,096,853.17	24,378.00	Euro	France	Common Stock	REMY COINTREAU EUR1.60	S4741714
SMCE06	12/31/2023	1,363,326.80	1,505,998.97	8,426.00	Euro	France	Common Stock	SOITEC S.A. EUR2	S8Z6T5C2
SMCE06	12/31/2023	1,876,406.24	2,072,772.18	10,189.00	Euro	Germany	Common Stock	ADIDAS AG	S4031976
SMCE06	12/31/2023	2,401,566.48	2,652,890.44	30,601.00	Euro	Germany	Common Stock	NEMETSCHKE SE ORD NPV	S5633962
SMCE06	12/31/2023	30,146,150.00	3,860,659.15	443,000.00	Hong Kong dollar	Hong Kong	Common Stock	AIA GROUP LTD NPV	S84TX851
SMCE06	12/31/2023	20,770,000.00	2,659,904.85	77,500.00	Hong Kong dollar	Hong Kong	Common Stock	HONG KONG EXCHANGES & CLEAR	S6267359

Question #5 Exhibit

Account Number	D-VALN-AS-OF	Local Market Value	Base Market Value	Share/Par Value	Currency name - asset	Country name	Investment Category	Security Description / Fund Name	Asset identifier
SMCE06	12/31/2023	33,730,625.00	4,319,704.04	362,500.00	Hong Kong dollar	Hong Kong	Common Stock	TECHTRONIC INDUSTRIES NPV	SB0190C7
SMCE06	12/31/2023	361,954,198.50	4,349,692.19	211,762.00	Indian rupee	India	Common Stock	HDFC BANK LTD INR1	SBK1N461
SMCE06	12/31/2023	24,767,476.95	297,636.83	106,321.00	Indian rupee	India	Common Stock	JIO FINANCIAL SERVICES LIMITED	SBQPG2F3
SMCE06	12/31/2023	274,834,468.95	3,302,753.08	106,321.00	Indian rupee	India	Common Stock	RELIANCE INDS INR10(100%DEMAT)	SG099626
SMCE06	12/31/2023	218,396,054.75	2,624,518.84	195,389.00	Indian rupee	India	Common Stock	UNITED SPIRITS LTD	SBYWF5B7
SMCE06	12/31/2023	1,983,965.40	1,983,965.40	42,230.00	United States dollar	India	Common Stock	MAKENMYTRIP LTD USDO.0005	SB552PC2
SMCE06	12/31/2023	2,720,677.36	2,720,677.36	20,401.00	United States dollar	Ireland	Common Stock	ADR RYANAIR HLDGS PLC SPONSORED ADR NEW	SBYVNS85
SMCE06	12/31/2023	455,980,000.00	3,234,359.48	28,000.00	Japanese yen	Japan	Common Stock	COSMOS PHARMACEUTICAL NPV	SB036CP1
SMCE06	12/31/2023	170,520,000.00	1,209,533.27	29,400.00	Japanese yen	Japan	Common Stock	KAO CORP NPV	S6483809
SMCE06	12/31/2023	484,536,000.00	3,436,913.04	7,800.00	Japanese yen	Japan	Common Stock	KEYENCE CORP NPV	S6490995
SMCE06	12/31/2023	294,273,330.00	2,087,340.97	588,900.00	Japanese yen	Japan	Common Stock	LY CORP NPV	S6084848
SMCE06	12/31/2023	595,307,700.00	4,222,639.38	198,900.00	Japanese yen	Japan	Common Stock	MURATA MANUFACTURING CO. NPV	S6610403
SMCE06	12/31/2023	411,084,000.00	2,915,902.96	360,600.00	Japanese yen	Japan	Common Stock	NIPPON PAINT HLDGS NPV	S6640507
SMCE06	12/31/2023	545,425,650.00	3,868,815.79	267,300.00	Japanese yen	Japan	Common Stock	OLYMPUS CORP NPV	S6658801
SMCE06	12/31/2023	431,721,200.00	3,062,286.85	72,400.00	Japanese yen	Japan	Common Stock	RECRUIT HLDGS CO L NPV	SBQRRT20
SMCE06	12/31/2023	393,030,000.00	2,787,842.25	18,000.00	Japanese yen	Japan	Common Stock	SHIMANO INC NPV	S6804820
SMCE06	12/31/2023	531,500,000.00	3,770,038.30	125,000.00	Japanese yen	Japan	Common Stock	SHISEIDO CO LTD NPV	S6805265
SMCE06	12/31/2023	681,840,000.00	4,836,430.70	9,000.00	Japanese yen	Japan	Common Stock	SMC CORP NPV	S6763965
SMCE06	12/31/2023	78,172,920.00	554,496.52	12,060.00	Japanese yen	Japan	Common Stock	SUGI HOLDINGS NPV	S6259011
SMCE06	12/31/2023	470,694,200.00	3,338,730.32	59,900.00	Japanese yen	Japan	Common Stock	SYSMEX CORP NPV	S6883807
SMCE06	12/31/2023	515,202,000.00	3,654,433.25	20,400.00	Japanese yen	Japan	Common Stock	TOYKO ELECTRON NPV	S6895675
SMCE06	12/31/2023	431,290,800.00	3,059,233.93	84,600.00	Japanese yen	Japan	Common Stock	UNICHARM CORP NPV	S6911485
SMCE06	12/31/2023	1,519,787.68	1,519,787.68	93,872.00	United States dollar	Korea, Republic Of	Common Stock	COUPANG INC	SBVHDF3
SMCE06	12/31/2023	43,909,411.69	2,592,896.85	613,517.00	Mexican peso	Mexico	Common Stock	WAL-MART DE MEX COM NPV	SBW1YVH8
SMCE06	12/31/2023	3,164,506.95	3,164,506.95	24,277.00	United States dollar	Mexico	Common Stock	ADR FOMENTO ECONOMICO MEXICANO SAB DE CV	S2246039
SMCE06	12/31/2023	2,135,156.24	1,619,260.00	23,926.00	Canadian dollar	Netherlands	Common Stock	TOPICUS COM INC SUB VTG SHS	SBNGJNT1
SMCE06	12/31/2023	2,985,329.40	3,297,744.16	2,559.00	Euro	Netherlands	Common Stock	ADYEN NV EURO.01	SBZ1HM42
SMCE06	12/31/2023	6,829,952.30	7,544,706.90	10,019.00	Euro	Netherlands	Common Stock	ASML HOLDING NV EURO.09	SB929F46
SMCE06	12/31/2023	3,564,614.00	3,937,650.90	39,388.00	Euro	Netherlands	Common Stock	EXOR NV EURO.01	SBMJ1825
SMCE06	12/31/2023	3,693,129.55	4,079,615.61	23,441.00	Euro	Netherlands	Common Stock	IMCO NV EURO.16	SBNCBD46
SMCE06	12/31/2023	4,952,799.92	5,471,110.50	183,539.00	Euro	Netherlands	Common Stock	PROSUS N.V. EURO.05 (N SHARES)	SBIDS713
SMCE06	12/31/2023	3,895,741.44	4,303,430.83	169,086.00	Euro	Portugal	Common Stock	JERONIMO MARTINS EUR1	SB1Y1S07
SMCE06	12/31/2023	8,403,617.90	6,370,720.87	295,382.00	Singapore dollar	Singapore	Common Stock	UTD O/S BANK NPV	S6916781
SMCE06	12/31/2023	28,411,002.75	2,819,153.17	163,705.00	Swedish krona	Sweden	Common Stock	ATLAS COPCO AB SER'A/NPV	SBLD8N41
SMCE06	12/31/2023	47,118,519.00	4,675,453.49	315,385.00	Swedish krona	Sweden	Common Stock	ATLAS COPCO AB SER'B/NPV	SBLD8N52
SMCE06	12/31/2023	34,342,610.40	3,407,731.85	194,686.00	Swedish krona	Sweden	Common Stock	EPIROC AB SER'B/NPV	SBMD58W3
SMCE06	12/31/2023	56,262,292.00	5,582,767.36	240,952.00	Swedish krona	Sweden	Common Stock	INVESTROR AB SER'B/NPV	SBMV7P04
SMCE06	12/31/2023	3,405,680.84	3,405,680.84	18,124.00	United States dollar	Sweden	Common Stock	SPOTIFY TECHNOLOGY S A COM EURO.025	SBFZ1K46
SMCE06	12/31/2023	4,226,727.00	5,021,953.31	36,516.00	Swiss franc	Switzerland	Common Stock	COMP.FIN.RICHEMONT CHF1 (REGD)	SBRCRWZ18
SMCE06	12/31/2023	1,599,785.10	1,900,772.41	4,523.00	Swiss franc	Switzerland	Common Stock	LONZA GROUP AG CHF1 (REGD)	S7333378
SMCE06	12/31/2023	11,106,992.00	11,106,992.00	106,798.00	United States dollar	Taiwan	Common Stock	ADR TAIWAN SEMICONDUCTOR MANUFACTURING ADS REP 5 TWD10	S2113382
SMCE06	12/31/2023	2,746,348.22	3,501,045.04	50,281.00	British pound sterling	United Kingdom	Common Stock	ASHTED GROUP ORD GBP0.10	S0053673
SMCE06	12/31/2023	4,559,832.33	5,812,874.81	632,081.00	British pound sterling	United Kingdom	Common Stock	AUTO TRADER GROUP ORD GBP0.01	SBVYVFW2
SMCE06	12/31/2023	1,342,849.44	1,711,864.63	94,834.00	British pound sterling	United Kingdom	Common Stock	BURBERRY GROUP ORD GBP0.0005	S3174300
SMCE06	12/31/2023	3,883,161.46	4,950,254.70	121,273.00	British pound sterling	United Kingdom	Common Stock	EXPERIAN ORD USDO.10	SB19NLV4
SMCE06	12/31/2023	2,582,584.20	3,292,278.65	26,166.00	British pound sterling	United Kingdom	Common Stock	GAMES WORKSHOP GRP ORD GBP0.05	S0371847
SMCE06	12/31/2023	1,599,430.04	2,038,953.61	217,906.00	British pound sterling	United Kingdom	Common Stock	HARGREAVES LANSDOW ORD GBP0.004	SB1VZ0M2
SMCE06	12/31/2023	1,694,960.74	2,160,736.16	39,919.00	British pound sterling	United Kingdom	Common Stock	INTERTEK GROUP ORD GBP0.01	S3163836
SMCE06	12/31/2023	3,328,533.63	4,243,215.07	578,272.00	British pound sterling	United Kingdom	Common Stock	RIGHTMOVE COM STCK	SBGDT3G2
SMCE06	12/31/2023	1,725,362.88	2,199,492.81	536,160.00	British pound sterling	United Kingdom	Common Stock	TRAINLINE PLC ORD GBP0.01	SBKDTK92
SMCE06	12/31/2023	2,710,881.64	3,455,832.24	143,699.00	British pound sterling	United Kingdom	Common Stock	WEIR GROUP ORD GBP0.125	S0946580
SMCE06	12/31/2023	2,461,402.50	3,137,796.20	281,625.00	British pound sterling	United Kingdom	Common Stock	WISE PLC CLS A ORD GBP0.01	SB19YR75
SMCE06	12/31/2023	6,600,468.00	6,600,468.00	4,200.00	United States dollar	United States	Common Stock	MERCADOLIBRE INC COM STK	SB23X1H3
SMCE06	12/31/2023	4,952,515.68	4,952,515.68	4,083.00	United States dollar	United States	Common Stock	METTLER-TOLEDO INTL INC COM	S2126249
SMCE06	12/31/2023	4,488,204.00	4,957,894.61	13,470.00	Euro	Germany	Preferred Stock	SARTORIUS AG NON VTG PRF NPV	SS843329
SMCE06	12/31/2023	-	-	-	Swiss franc	GROUPING COUNTRY CODE FOR NON-SECURITIES	Recoverable taxes	Swiss franc	
SMCE06	12/31/2023	-	-	-	Danish krone	GROUPING COUNTRY CODE FOR NON-SECURITIES	Recoverable taxes	Danish krone	
SMCE06	12/31/2023	-	-	-	Euro	GROUPING COUNTRY CODE FOR NON-SECURITIES	Recoverable taxes	Euro	
SMCE06	12/31/2023	-	-	-	Swedish krona	GROUPING COUNTRY CODE FOR NON-SECURITIES	Recoverable taxes	Swedish krona	
SMCE06	12/31/2023	4,183,077.05	4,183,077.05	4,183,077.05	United States dollar	United States	Funds - Short Term Investment	NT COLLECTIVE SHORT TERM INVT FD	C66586U452
SMCE06	12/31/2023	33,164.32	6,827.30	6,827.30	Brazilian real	GROUPING COUNTRY CODE FOR NON-SECURITIES	Cash	Brazilian real	
SMCE06	12/31/2023	13,206,329.53	1,854,665.27	1,854,665.27	HK offshore Chinese Yuan Renminbi	GROUPING COUNTRY CODE FOR NON-SECURITIES	Cash	HK offshore Chinese Yuan Renminbi	
SMCE06	12/31/2023	(13,206,329.53)	(1,862,092.09)	(1,862,092.09)	Chinese yuan renminbi	GROUPING COUNTRY CODE FOR NON-SECURITIES	Cash	Chinese yuan renminbi	
SMCE06	12/31/2023	-	-	-	Euro	GROUPING COUNTRY CODE FOR NON-SECURITIES	Cash	Euro	
SMCE06	12/31/2023	-	-	-	Hong Kong dollar	GROUPING COUNTRY CODE FOR NON-SECURITIES	Cash	Hong Kong dollar	
SMCE06	12/31/2023	242.22	2.91	2.91	Indian rupee	GROUPING COUNTRY CODE FOR NON-SECURITIES	Cash	Indian rupee	
SMCE06	12/31/2023	-	-	-	Mexican peso	GROUPING COUNTRY CODE FOR NON-SECURITIES	Cash	Mexican peso	
SMCE06	12/31/2023	54,403.91	5,398.36	5,398.36	Swedish krona	GROUPING COUNTRY CODE FOR NON-SECURITIES	Cash	Swedish krona	
SMCE06	12/31/2023	13.38	13.38	13.38	United States dollar	GROUPING COUNTRY CODE FOR NON-SECURITIES	Cash	United States dollar	
SMCE06	12/31/2023	37,562.74	37,562.74	-	United States dollar	GROUPING COUNTRY CODE FOR NON-SECURITIES	Pending foreign exchange purchases	United States dollar	
SMCE06	12/31/2023	(5,285,153.00)	(37,500.40)	-	Japanese yen	GROUPING COUNTRY CODE FOR NON-SECURITIES	Pending foreign exchange sales	Japanese yen	
SMCE06	12/31/2023	5,285,153.00	37,488.67	-	Japanese yen	GROUPING COUNTRY CODE FOR NON-SECURITIES	Pending trade sales	Japanese yen	
SMCE07	12/31/2023	8,906,188.51	8,906,188.51	8,906,188.51	United States dollar	GROUPING COUNTRY CODE FOR NON-SECURITIES	Cash (externally held)	United States dollar	
SMCE08	12/31/2023	20,467,568.55	22,609,499.87	13,026,315.68	Euro	Luxembourg	Partnerships	CAPVEST EQUITY PARTNERS IV SCSF - EUR	C993QC8997
SMCE09	12/31/2023	0.84	0.84	0.84	United States dollar	United States	Funds - Short Term Investment	NT COLLECTIVE SHORT TERM INVT FD	C66586U452
SMCE09	12/31/2023	(13.42)	(13.42)	(13.42)	United States dollar	GROUPING COUNTRY CODE FOR NON-SECURITIES	Variation Margin	United States dollar	
SMCE10	12/31/2023	23,593,609.26	23,593,609.26	23,800,000.00	United States dollar	United States	Government Bonds	UNITED STATES OF AMER TREAS NOTES 3.875%DUE 03-31-2025	SBRPT259

Question #5 Exhibit

Account Number	D-VALN-AS-OF	Local Market Value	Base Market Value	Share/Par Value	Currency name - asset	Country name	Investment Category	Security Description / Fund Name	Asset identifier
SMCE10	12/31/2023	14,760,015.63	14,760,015.63	13,100,000.00	United States dollar	United States	Government Bonds	UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	SBRR54M1
SMCE10	12/31/2023	10,764,062.50	10,764,062.50	10,000,000.00	United States dollar	United States	Government Bonds	UNITED STATES TREAS BDS DTD 11/15/2023 4.75% 11-15-2043	SBP0VPN5
SMCE10	12/31/2023	6,236,835.92	6,236,835.92	7,000,000.00	United States dollar	United States	Government Bonds	UNITED STATES TREAS NTS 1.5% DUE 10-31-2028 REG	SBNVDP74
SMCE10	12/31/2023	956,875.00	956,875.00	1,000,000.00	United States dollar	United States	Government Bonds	UW TREASURY SEC 3.875% 05-15-2043	SLBL3TM9
SMCE10	12/31/2023	1,489,738.88	1,489,738.88	1,666,566.97	United States dollar	United States	Corporate Bonds	AMER AIRLINES FIXED 3.85% 02-15-2029	SBMG91P6
SMCE10	12/31/2023	728,464.81	728,464.81	740,000.00	United States dollar	United States	Corporate Bonds	PVTPL AMERICAN AIRLINS INC 2016-2B CL B PASS THR 4.375% DUE 12-15-2025	SBMV37D3
SMCE10	12/31/2023	6,949,077.02	6,949,077.02	6,796,424.57	United States dollar	United States	Government Mortgage Backed Securities	FANNIE MAE FN CB2772 6% 10-01-2053	C3140QTCJ6
SMCE10	12/31/2023	2,937,500.07	2,937,500.07	5,515,622.07	United States dollar	United States	Government Mortgage Backed Securities	FEDERAL HOME LN MTG CORP 2.5% 11-25-2051	C3137H3WX6
SMCE10	12/31/2023	2,023,296.18	2,023,296.18	2,585,171.10	United States dollar	United States	Government Mortgage Backed Securities	FEDERAL HOME LN MTG CORP POOL #50-6857 0% 09-15-2043 BEO	C3132HTTNE
SMCE10	12/31/2023	6,860,794.25	6,860,794.25	6,878,095.14	United States dollar	United States	Government Mortgage Backed Securities	FEDERAL HOME LN MTG CORP POOL #SD3721 5%07-01-2053 BEO	C3132EOD25
SMCE10	12/31/2023	5,783,028.76	5,783,028.76	5,732,456.97	United States dollar	United States	Government Mortgage Backed Securities	FEDERAL HOME LN MTG CORP POOL #SD3892 5.5% 09-01-2053 BEO	C3132EOD35
SMCE10	12/31/2023	396,551.32	396,551.32	437,919.24	United States dollar	United States	Government Mortgage Backed Securities	FEDERAL HOME LN MTG CORP POOL #ZM1990 3%11-01-2046 BEO	C3131XVF75
SMCE10	12/31/2023	2,028,158.34	2,028,158.34	2,814,056.50	United States dollar	United States	Government Mortgage Backed Securities	FEDERAL HOME LN MTG CORP SER 004839 CL WO 0% 08-15-2056	SBMWDDG08
SMCE10	12/31/2023	588,734.94	588,734.94	5,169,179.78	United States dollar	United States	Government Mortgage Backed Securities	FEDERAL HOME LN MTG CORP SER 005124 CL JI 2.5% 07-25-2051	C3137H1H25
SMCE10	12/31/2023	4,630,044.80	4,630,044.80	4,737,554.12	United States dollar	United States	Government Mortgage Backed Securities	FEDERAL HOME LN MTG CORP SER 4057 CL FE 5.91048% 06-15-2042	C3137ARH13
SMCE10	12/31/2023	1,766,319.50	1,766,319.50	2,450,800.00	United States dollar	United States	Government Mortgage Backed Securities	FEDERAL HOME LN MTG CORP SER 5071 CL CF FLTG RT 02-25-2051	C3137F9NP2
SMCE10	12/31/2023	5,024,949.67	5,024,949.67	4,990,810.08	United States dollar	United States	Government Mortgage Backed Securities	FEDERAL HOME LOAN BANKS 5% 06-01-2053	C3132DPMVMM4
SMCE10	12/31/2023	2,337,209.61	2,337,209.61	2,863,480.71	United States dollar	United States	Government Mortgage Backed Securities	FEDERAL NATIONAL MORTGAGE ASSOC REMIC TR2023-24 CL-OQ PRIN 0% 07-25-2054	C3136BP5A5
SMCE10	12/31/2023	1,488,478.00	1,488,478.00	1,783,000.00	United States dollar	United States	Government Mortgage Backed Securities	FHLMC MULTICLASS SER 004629 CL K B 3 11-15-2046	C3137B5TF0
SMCE10	12/31/2023	98,708.90	98,708.90	1,065,737.23	United States dollar	United States	Government Mortgage Backed Securities	FHLMC MULTICLASS SER 004853 CL SA FLT RT02-15-2049	C3137FKT48
SMCE10	12/31/2023	1,792,409.98	1,792,409.98	2,801,837.07	United States dollar	United States	Government Mortgage Backed Securities	FHLMC MULTICLASS SER 18-4 CL HZ 3% FIXED3 11-25-2057	C35563PHD4
SMCE10	12/31/2023	3,699,855.50	3,699,855.50	5,500,000.00	United States dollar	United States	Government Mortgage Backed Securities	FHLMC MULTICLASS SER 5048 CL JY 1.5% 12-25-2050	C3137FEU5
SMCE10	12/31/2023	3,821,477.40	3,821,477.40	6,000,000.00	United States dollar	United States	Government Mortgage Backed Securities	FHLMC MULTICLASS SR 5017 CL DL 1.5% 09-25-2050	C3137FV578
SMCE10	12/31/2023	1,394,258.00	1,394,258.00	2,000,000.00	United States dollar	United States	Government Mortgage Backed Securities	FHLMC MULTICLASS SRS 20-2 CL MB 2.0% DUE 11-25-2059 REG	C35563PQQ5
SMCE10	12/31/2023	1,082,325.83	1,082,325.83	1,047,731.75	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #B57329 5.41% 12-01-2032	C3140UEB8
SMCE10	12/31/2023	359,974.47	359,974.47	396,315.25	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #MA2863 3% DUE 01-01-2047 BEO	C31418CFD1
SMCE10	12/31/2023	587,071.10	587,071.10	646,853.05	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #MA2895 3% 02-01-2047 BEO	C31418CGD0
SMCE10	12/31/2023	4,625,969.06	4,625,969.06	5,564,217.42	United States dollar	United States	Government Mortgage Backed Securities	FNMA REMIC TR 2015-45 CL-ZY PRIN 2.5% 07-25-2045	C3136APF16
SMCE10	12/31/2023	1,245,684.45	1,245,684.45	1,500,000.00	United States dollar	United States	Government Mortgage Backed Securities	FNMA REMIC TR 2016-97 CL-PL 3% 12-25-2046	C3136AUOC8
SMCE10	12/31/2023	423,196.58	423,196.58	2,979,063.90	United States dollar	United States	Government Mortgage Backed Securities	FNMA REMIC TR 2017-44 CL-SA VAR .69809% 06-25-2043	C3136AWY77
SMCE10	12/31/2023	155,115.23	155,115.23	1,637,399.05	United States dollar	United States	Government Mortgage Backed Securities	FNMA REMIC TR 2020-88 CL-QI 2% 05-25-2050	C3136BDBK3
SMCE10	12/31/2023	1,462,474.60	1,462,474.60	1,592,054.81	United States dollar	United States	Government Mortgage Backed Securities	FNMA SER 2022-M4 2.46611% DUE 05-01-2030REG	C3136BLQ78
SMCE10	12/31/2023	6,227,466.89	6,227,466.89	7,029,000.00	United States dollar	United States	Government Mortgage Backed Securities	FNMA SINGLE FAMILY MORTGAGE 3.0% 30 YEARS SETTLES JANUARY	SLBHYH9
SMCE10	12/31/2023	266,362.57	266,362.57	4,715,475.16	United States dollar	United States	Government Mortgage Backed Securities	FNMA TRANCHE 00144 1.14281% 03-25-2031	C3136B7F29
SMCE10	12/31/2023	6,930,993.43	6,930,993.43	6,869,711.01	United States dollar	United States	Government Mortgage Backed Securities	FREDDIE MAC RA9843 5.5% 09-01-2053	C3133KRC54
SMCE10	12/31/2023	2,762,474.24	2,762,474.24	3,818,860.91	United States dollar	United States	Government Mortgage Backed Securities	FREDDIE MAC SR 5083 CL FK FLTG RT 03-25-2051	C3137FP92
SMCE10	12/31/2023	310,724.37	310,724.37	2,290,872.83	United States dollar	United States	Government Mortgage Backed Securities	GNMA .74886% 07-20-2050	C38382G12
SMCE10	12/31/2023	347,347.50	347,347.50	2,474,735.91	United States dollar	United States	Government Mortgage Backed Securities	GNMA .84886% 12-20-2050	C38382L13
SMCE10	12/31/2023	243,712.22	243,712.22	8,662,828.65	United States dollar	United States	Government Mortgage Backed Securities	GNMA 0% 01-20-2051	C38382MB99
SMCE10	12/31/2023	171,315.84	171,315.84	14,288,584.41	United States dollar	United States	Government Mortgage Backed Securities	GNMA 0% 06-20-2051	C38382JUL1
SMCE10	12/31/2023	537,873.57	537,873.57	8,942,798.63	United States dollar	United States	Government Mortgage Backed Securities	GNMA 20/11/2071 11-20-2071	C38382YHR7
SMCE10	12/31/2023	271,749.07	271,749.07	2,546,014.08	United States dollar	United States	Government Mortgage Backed Securities	GNMA 2011-070 REMIC PASSTHRU CTF .43754%05-16-2041	C38377WJ72
SMCE10	12/31/2023	2,658,221.94	2,658,221.94	2,727,878.59	United States dollar	United States	Government Mortgage Backed Securities	GNMA 2017-130 REMIC PASSTHRU CTF .575246% 08-16-2047	C38380GAC8
SMCE10	12/31/2023	4,236,508.36	4,236,508.36	4,334,705.92	United States dollar	United States	Government Mortgage Backed Securities	GNMA 2019-125 REMIC PASS THRU 5.90114% 10-20-2049	C38382AU88
SMCE10	12/31/2023	456,070.32	456,070.32	3,238,526.27	United States dollar	United States	Government Mortgage Backed Securities	GNMA 2020-181 MTG PASS THRU CTF .84886% 12-20-2050	C38382LW67
SMCE10	12/31/2023	161,447.52	161,447.52	4,490,878.13	United States dollar	United States	Government Mortgage Backed Securities	GNMA 2021-089 REMIC PASSTHRU 0% 05-20-2051	C38382QXM7
SMCE10	12/31/2023	555,832.22	555,832.22	4,811,833.59	United States dollar	United States	Government Mortgage Backed Securities	GNMA 2021-096 REMIC PASSTHRU CTF 2.5% 06-20-2051	C38382UG21
SMCE10	12/31/2023	4,847,026.06	4,847,026.06	6,076,937.43	United States dollar	United States	Government Mortgage Backed Securities	GNMA 2022-174 REMIC PASSTHRU CTF 3% 12-20-2051	C38383UV64
SMCE10	12/31/2023	321,925.12	321,925.12	1,940,659.42	United States dollar	United States	Government Mortgage Backed Securities	GNMA 3.5% 07-20-2050	C38382HR88
SMCE10	12/31/2023	158,221.40	158,221.40	35,001,636.59	United States dollar	United States	Government Mortgage Backed Securities	GNMA FLTG RT SER 21-98 CL SM 06-20-2051	C38382UA03
SMCE10	12/31/2023	226,132.87	226,132.87	5,159,375.88	United States dollar	United States	Government Mortgage Backed Securities	GNMA FLTG SER 21-107 CLS SA 06-20-2051	C38382UA03
SMCE10	12/31/2023	228,159.48	228,159.48	2,115,639.76	United States dollar	United States	Government Mortgage Backed Securities	GNMA FRN 20/12/2048 12-20-2048	C38381BJ70
SMCE10	12/31/2023	151,631.47	151,631.47	20,430,001.21	United States dollar	United States	Government Mortgage Backed Securities	GOVERNMENT NATIONAL MORTGAGE A SR 22-25 CL BS 0% 02-20-2052	C38383G772
SMCE10	12/31/2023	534,858.02	534,858.02	3,985,826.22	United States dollar	United States	Government Mortgage Backed Securities	I/O FHLMC MULTICLASS SER 4106 CL DS FRN DUE 09-15-2042 REG	C3137ATW24
SMCE10	12/31/2023	249,710.96	249,710.96	2,253,528.03	United States dollar	United States	Government Mortgage Backed Securities	I/O FNMA FLTG RT 09-25-2042	C3136AP8D6
SMCE10	12/31/2023	1,918,611.26	1,918,611.26	2,000,000.00	United States dollar	United States	Government Mortgage Backed Securities	I/O FNMA POOL #AN8982 3.44% 05-01-2028	C3138LM6U2
SMCE10	12/31/2023	219,649.60	219,649.60	2,373,515.10	United States dollar	United States	Government Mortgage Backed Securities	I/O FNMA REMIC TRUST 2013-1 CL-PI 4% 06-25-2042 REG	C3136AB844
SMCE10	12/31/2023	462,876.43	462,876.43	2,944,587.10	United States dollar	United States	Government Mortgage Backed Securities	I/O FNMA SER 20-61 CL-DI 3% 09-25-2060 REG	C3136BHH47
SMCE10	12/31/2023	303,187.59	303,187.59	2,448,756.05	United States dollar	United States	Government Mortgage Backed Securities	I/O FNMA SR20-10 CL S 05-25-2059	C31369A20
SMCE10	12/31/2023	182,095.40	182,095.40	1,524,275.20	United States dollar	United States	Government Mortgage Backed Securities	I/O GNMA 03-20-2044 BEO	C38379CSW2
SMCE10	12/31/2023	350,137.80	350,137.80	1,927,864.55	United States dollar	United States	Government Mortgage Backed Securities	I/O GNMA 11-20-2045	C38379FEH8
SMCE10	12/31/2023	479,413.70	479,413.70	4,031,993.50	United States dollar	United States	Government Mortgage Backed Securities	I/O GNMA 2021-007 REMIC PASSTHRU CTF CL JI 01-20-2051	C38382MAQ9
SMCE10	12/31/2023	511,624.82	511,624.82	3,039,572.66	United States dollar	United States	Government Mortgage Backed Securities	I/O GNMA 3.5% 10-20-2049 BEO	C38382AFG5
SMCE10	12/31/2023	617,001.07	617,001.07	5,012,096.21	United States dollar	United States	Government Mortgage Backed Securities	I/O GNMA REMIC CER 21-25 CL EI 2.50% 02-20-2051	C38382NTW7
SMCE10	12/31/2023	744,745.00	744,745.00	5,650,238.93	United States dollar	United States	Government Mortgage Backed Securities	I/O GNMA REMIC CER 21-25 CL JI 2.50% 02-20-2051 REG	C38382NTJ6
SMCE10	12/31/2023	893,257.13	893,257.13	5,611,919.79	United States dollar	United States	Government Mortgage Backed Securities	I/O GNMA SER 21-15 CL IQ 3.0% 12-20-2050 REG	C38382M5Y1
SMCE10	12/31/2023	401,193.25	401,193.25	6,818,561.50	United States dollar	United States	Government Mortgage Backed Securities	I/O GNMA SRS 20-30 CL QI 3.5% DUE 03-20-2035 REG	C38382D2X1
SMCE10	12/31/2023	3,073,150.64	3,073,150.64	4,052,902.54	United States dollar	United States	Government Mortgage Backed Securities	P/O FHLMC MULTICLASS DUE 0% 08-25-2052	C3137H8Y8
SMCE10	12/31/2023	2,251,088.33	2,251,088.33	2,779,852.05	United States dollar	United States	Government Mortgage Backed Securities	P/O FHLMC SR 5315 CL OQ 0.0% 01-25-2055	C3137HA48
SMCE10	12/31/2023	2,289,704.28	2,289,704.28	2,798,108.92	United States dollar	United States	Government Mortgage Backed Securities	P/O GNMA SER 23-56 CL UO 07-20-2052	C38383XU77
SMCE10	12/31/2023	2,347,784.89	2,347,784.89	3,027,974.56	United States dollar	United States	Government Mortgage Backed Securities	P/O GNMA SR 23-66 CL OQ 0.0% 07-20-2052	C38384AQK2
SMCE10	12/31/2023	232,812.96	232,812.96	9,316,095.91	United States dollar	United States	Gov't-issued Commercial Mortgage-Backed	FNMA .6036% 03-25-2030	C3136B7H53
SMCE10	12/31/2023	362,419.11	362,419.11	7,256,349.63	United States dollar	United States	Gov't-issued Commercial Mortgage-Backed	FNMA .922% 07-25-2031	C3136BAR55
SMCE10	12/31/2023	199,743.45	199,743.45	5,703,989.52	United States dollar	United States	Gov't-issued Commercial Mortgage-Backed	FNMA 1.557482% DUE 01-25-2028 BEO	C313689NC7
SMCE10	12/31/2023	244,602.37	244,602.37	11,983,087.07	United States dollar	United States	Gov't-issued Commercial Mortgage-Backed	FNMA 25/11/2035 11-25-2035	C3136BFN02
SMCE10	12/31/2023	13,561.15	13,561.15	4,455,336.56	United States dollar	United States	Gov't-issued Commercial Mortgage-Backed	FNMA FLTG RT 1.31178% DUE 10-25-20	

Question #5 Exhibit

Account Number	D-VALN-AS-OF	Local Market Value	Base Market Value	Share/Par Value	Currency name - asset	Country name	Investment Category	Security Description / Fund Name	Asset identifier
SMCE10	12/31/2023	189,280.52	189,280.52	14,797,251.16	United States dollar	United States	Gov't-issued Commercial Mortgage-Backed	FNMA SER 19-M7 CL X FLTG RT 04-25-2029	C313684TDO
SMCE10	12/31/2023	456,223.64	456,223.64	6,785,134.69	United States dollar	United States	Gov't-issued Commercial Mortgage-Backed	GNMA 16/12/2062 12-16-2062	C38381DD56
SMCE10	12/31/2023	383,043.18	383,043.18	5,411,911.41	United States dollar	United States	Gov't-issued Commercial Mortgage-Backed	GNMA 16/12/2062 12-16-2062	C38380RW44
SMCE10	12/31/2023	442,380.84	442,380.84	9,305,894.88	United States dollar	United States	Gov't-issued Commercial Mortgage-Backed	GNMA 2021-09 REMIC PASSTHRU CTF .5859% 05-16-2061	C38381DNK2
SMCE10	12/31/2023	131,751.44	131,751.44	4,016,591.83	United States dollar	United States	Gov't-issued Commercial Mortgage-Backed	GNMA FLTG RT .79608% DUE 09-16-2058	C38379JZ58
SMCE10	12/31/2023	474,695.89	474,695.89	9,997,491.45	United States dollar	United States	Gov't-issued Commercial Mortgage-Backed	I/O FNMA REMIC TRUST SR 20-M12 CL IO VAR RT 07-25-2029 REG	C3136887D5
SMCE10	12/31/2023	170,162.61	170,162.61	32,276,671.16	United States dollar	United States	Gov't-issued Commercial Mortgage-Backed	I/O FNMA SR 19-M25 CL X VAR 11-25-2029	C313687FE6
SMCE10	12/31/2023	193,812.90	193,812.90	2,989,781.75	United States dollar	United States	Gov't-issued Commercial Mortgage-Backed	I/O FNMA SR 2020-M15 CL-XI FLTG RT 09-25-2031 REG	C313689M72
SMCE10	12/31/2023	323,581.84	323,581.84	6,038,720.83	United States dollar	United States	Gov't-issued Commercial Mortgage-Backed	I/O GNMA 31/12/2040 04-16-2063	C38380RJ84
SMCE10	12/31/2023	465,155.21	465,155.21	7,207,093.86	United States dollar	United States	Gov't-issued Commercial Mortgage-Backed	I/O GNMA GNR 2021-110 IO FLTG RT 11-16-2063	C38381DND8
SMCE10	12/31/2023	439,001.10	439,001.10	6,411,555.01	United States dollar	United States	Gov't-issued Commercial Mortgage-Backed	I/O GNMA SER 21-11 CL IO VAR 12-16-2062	C38380RRL6
SMCE10	12/31/2023	414,780.11	414,780.11	6,813,154.97	United States dollar	United States	Gov't-issued Commercial Mortgage-Backed	I/O GNMA SER 21-40 CL IO VAR RT 02-16-2063	C38380RE71
SMCE10	12/31/2023	341,022.89	341,022.89	5,500,892.66	United States dollar	United States	Gov't-issued Commercial Mortgage-Backed	I/O GNMA VAR RT SER 21-2 CL IO 06-16-2063	C38380RNM8
SMCE10	12/31/2023	579,702.48	579,702.48	600,000.00	United States dollar	Cayman Islands	Commercial Mortgage-Backed	ARBOR RLTY COML REAL ESTATE NTS NT CL B 144A 6.94764% 12-15-2035	C03881CAE1
SMCE10	12/31/2023	354,332.29	354,332.29	5,334,000.00	United States dollar	United States	Commercial Mortgage-Backed	3650R 2021-PF1 COML MTG TR COML MTG PASSTHRU CTF CL 1.22137% 11-15-2054	C88581EAL5
SMCE10	12/31/2023	1,130,093.51	1,130,093.51	1,350,000.00	United States dollar	United States	Commercial Mortgage-Backed	AMSR 2021-SFR1 TR 2.751% DUE 06-17-2038	C00179DAE6
SMCE10	12/31/2023	194,418.15	194,418.15	4,354,737.93	United States dollar	United States	Commercial Mortgage-Backed	ARBOR MULTIFAM MTG SECS TR 2020-MF1 MTG PASSTHRU CTF CL XA 144A .9565 05-15-2053	C03881BAW3
SMCE10	12/31/2023	231,418.47	231,418.47	239,000.00	United States dollar	United States	Commercial Mortgage-Backed	ARBOR RLTY COML REAL ESTATE NTS NT CL B FLTG RATE 144A 7.04764% 05-15-2036	C03881EA7
SMCE10	12/31/2023	333,390.51	333,390.51	350,000.00	United States dollar	United States	Commercial Mortgage-Backed	ARBOR RLTY COML REAL ESTATE NTS SR SEC NT CL C FLTG RATE 7.29764% 08-15-2034	C03880KAG9
SMCE10	12/31/2023	166,951.69	166,951.69	249,000.00	United States dollar	United States	Commercial Mortgage-Backed	BANK 2021-BNK37 FLTG RT 3.21106% DUE 11-15-2064	SBPK93Q2
SMCE10	12/31/2023	48,903.96	48,903.96	100,000.00	United States dollar	United States	Commercial Mortgage-Backed	BANK 2022-BNK39 MTG PASS THRU CTF CL E 2.5% 02-15-2055	C06539VB56
SMCE10	12/31/2023	370,500.68	370,500.68	7,185,718.60	United States dollar	United States	Commercial Mortgage-Backed	BCM5 MTG TR 2021-C12 COML MTG PASSTHRU CTF CL 1.06813% 11-15-2054	C05552XB16
SMCE10	12/31/2023	351,731.62	351,731.62	7,601,458.00	United States dollar	United States	Commercial Mortgage-Backed	BCM5 MTG TR 2023-C19 COML MTG PASSTHRU CTF CL .99098% 04-15-2056	C05553RAE0
SMCE10	12/31/2023	230,809.15	230,809.15	3,497,664.80	United States dollar	United States	Commercial Mortgage-Backed	BENCHMARK 2020-B19 FLTG RT 1.8785% DUE 09-15-2053	C08162WF2
SMCE10	12/31/2023	245,996.78	245,996.78	695,000.00	United States dollar	United States	Commercial Mortgage-Backed	BENCHMARK 2021-B31 2.25% DUE 12-15-2054	C08163MAY3
SMCE10	12/31/2023	332,634.78	332,634.78	9,031,993.67	United States dollar	United States	Commercial Mortgage-Backed	BENCHMARK 2023-V2 MTG TR COML MTG PASS THRU CTF CL 1.21945% 05-15-2055	C08163TAE7
SMCE10	12/31/2023	391,725.44	391,725.44	452,000.00	United States dollar	United States	Commercial Mortgage-Backed	BK AMER MERRILL FLTG RT 4.98562% DUE 07-15-2049	C06054AAK9
SMCE10	12/31/2023	361,000.85	361,000.85	500,000.00	United States dollar	United States	Commercial Mortgage-Backed	CD 2016-CD1 MTG TR COML MTG PASSTHRU CTF CL B 3.077% 08-10-2049	C12514MBF1
SMCE10	12/31/2023	416,655.53	416,655.53	550,000.00	United States dollar	United States	Commercial Mortgage-Backed	CD 2017-CD6 MTG TR FLTG RT 4.37146% DUE 11-13-2050	C125039AK3
SMCE10	12/31/2023	149,488.96	149,488.96	196,000.00	United States dollar	United States	Commercial Mortgage-Backed	CD 2019-CD8 MTG TR MTG PASSTHRU CTF CL B3.366% 08-15-2057	C12515BAH1
SMCE10	12/31/2023	391,077.73	391,077.73	425,000.00	United States dollar	United States	Commercial Mortgage-Backed	CITIGROUP COML MTG FLTG RT 5.1045% DUE 05-10-2049	SBD6C6Q3
SMCE10	12/31/2023	442,773.55	442,773.55	611,000.00	United States dollar	United States	Commercial Mortgage-Backed	CMO BANK 2019-BNK19 COML MTG PASS THRU CTF CL B 3.647% DUE 08-15-2061 REG	SBK635L9
SMCE10	12/31/2023	437,599.70	437,599.70	650,000.00	United States dollar	United States	Commercial Mortgage-Backed	CMO BANK 2019-BNK20 SER 2019-BN20 CLS C DUE 09-15-2062 REG	C06540AAJ0
SMCE10	12/31/2023	100,056.44	100,056.44	125,000.00	United States dollar	United States	Commercial Mortgage-Backed	CMO BANK 2021-BNK37 15/11/2064 2.851% DUE 11-15-2064 BEO	SBPK3337
SMCE10	12/31/2023	328,158.32	328,158.32	398,000.00	United States dollar	United States	Commercial Mortgage-Backed	CMO BANK 2022-BNK39 SR 22-BNK39 CL AS 3.181% 02-15-2055	C06539VAB9
SMCE10	12/31/2023	351,341.51	351,341.51	472,000.00	United States dollar	United States	Commercial Mortgage-Backed	CMO BENCHMARK MTC TR SER 2019-B9 CLS C VAR RT 03-15-2052	C08160JAK3
SMCE10	12/31/2023	390,504.55	390,504.55	401,000.00	United States dollar	United States	Commercial Mortgage-Backed	CMO COMM 2014-CRRE18 MTG TR SER 2014-CR18 CL B 4.456% DUE 07-15-2047 REG	SBD6CL74
SMCE10	12/31/2023	420,356.53	420,356.53	533,000.00	United States dollar	United States	Commercial Mortgage-Backed	CMO COMM MORTGAGE TRUST SER 2016-COR1 CLS C VAR RT DUE 10-10-2049 REG	C12594MBF4
SMCE10	12/31/2023	117,168.84	117,168.84	140,000.00	United States dollar	United States	Commercial Mortgage-Backed	CMO CSAIL 2019-C16 COML MTG TR MTG PASS THRU CTF CL B 3.8846% DUE 06-15-2052	C12596WAH7
SMCE10	12/31/2023	277,296.44	277,296.44	342,000.00	United States dollar	United States	Commercial Mortgage-Backed	CMO CSAIL COML MTG SRS 20-C19 CL B 3.734893% DUE 03-15-2053 REG	C12597NA11
SMCE10	12/31/2023	385,500.85	385,500.85	500,000.00	United States dollar	United States	Commercial Mortgage-Backed	CMO GS MTG SECS SER 19-GSA1 CLS C 3.80638% 11-10-2052	C36261PAZ5
SMCE10	12/31/2023	573,710.91	573,710.91	611,000.00	United States dollar	United States	Commercial Mortgage-Backed	CMO GS MTG SECS SR 2015-GC32 CL B FLTGDUE 07-10-2048	C36250PAJ4
SMCE10	12/31/2023	339,360.80	339,360.80	400,000.00	United States dollar	United States	Commercial Mortgage-Backed	CMO JPMCC COML MTG SECS TR 2016-JP3 MTG PASSTHRU CTF CL B DUE 08-15-2049 REG	C46590RAK5
SMCE10	12/31/2023	376,300.57	376,300.57	467,000.00	United States dollar	United States	Commercial Mortgage-Backed	CMO MORGAN STANLEY CAP I TR 2018-11 COMLMTG PASS THRU CTF CL C 10-15-2028	C61691QAK4
SMCE10	12/31/2023	474,021.79	474,021.79	550,000.00	United States dollar	United States	Commercial Mortgage-Backed	CMO UBS COML MTG TR 2017-C3 SER 2017-C3 CLS B 08-15-2050	C90276GA0X
SMCE10	12/31/2023	446,429.61	446,429.61	498,000.00	United States dollar	United States	Commercial Mortgage-Backed	CMO UBS COML MTG TR 2017-C4 CTF CL B FLTG RATE DUE 10-17-2050	C90276RBJ6
SMCE10	12/31/2023	381,384.53	381,384.53	460,000.00	United States dollar	United States	Commercial Mortgage-Backed	CMO UBS COML MTG TR 2018-C8 CL C FLTG 02-15-2051	C90276VAK5
SMCE10	12/31/2023	364,889.87	364,889.87	420,000.00	United States dollar	United States	Commercial Mortgage-Backed	CMO UBS COML MTG TR SER 2018-C12 CL B 08-15-2051	C90353DBD6
SMCE10	12/31/2023	378,424.54	378,424.54	401,000.00	United States dollar	United States	Commercial Mortgage-Backed	CMO WELLS FARGO COML MTG TR 2015-LC20 3.719% DUE 04-15-2050 REG	C94989EA33
SMCE10	12/31/2023	469,922.44	469,922.44	535,000.00	United States dollar	United States	Commercial Mortgage-Backed	CMO WELLS FARGO COML MTG TR SER 2015-NX52 CL C VAR RT DUE 07-15-2058	C94989MAL3
SMCE10	12/31/2023	374,698.52	374,698.52	400,000.00	United States dollar	United States	Commercial Mortgage-Backed	COMM MORTGAGE TRUST SR 2015-CR24 CL-B FLTG DUE 08-10-2055	C12593JBJ4
SMCE10	12/31/2023	529,298.00	529,298.00	611,000.00	United States dollar	United States	Commercial Mortgage-Backed	CSAIL 2016-C6 COML MTG TR COML MTG PASSTHRU CTF CL B 3.9239% 01-15-2049	C12636MAK4
SMCE10	12/31/2023	417,525.55	417,525.55	500,000.00	United States dollar	United States	Commercial Mortgage-Backed	CSAIL 2017-C8 COML MTG TR MTG PASS THRU CTF CL B 3.91767% 06-15-2050	C12595BAH4
SMCE10	12/31/2023	274,942.53	274,942.53	5,495,871.75	United States dollar	United States	Commercial Mortgage-Backed	CSAIL 2020-C19 COML MTG TR MTG PASS THRU CTF CL X-A 1.21849% 03-15-2053	C12597NAU7
SMCE10	12/31/2023	457,465.34	457,465.34	506,000.00	United States dollar	United States	Commercial Mortgage-Backed	CSMC 2020-NET 3.526% DUE 08-15-2037	SBLD57X0
SMCE10	12/31/2023	466,572.38	466,572.38	506,000.00	United States dollar	United States	Commercial Mortgage-Backed	CSMC 2020-NET COML MTG PASSTHRU CTF CL B2.8159% 08-15-2037	C126438AE0
SMCE10	12/31/2023	451,040.83	451,040.83	594,000.00	United States dollar	United States	Commercial Mortgage-Backed	CSMC 2021-B33 COML MTG PASS THRU CTF CL 3.1671% 10-10-2043	C12658WAK3
SMCE10	12/31/2023	321,641.06	321,641.06	383,000.00	United States dollar	United States	Commercial Mortgage-Backed	FIVE 2023-V1 MTG TR COML MTG PASS THRU CTF CL 6.61756% 02-10-2056	C337964AF5
SMCE10	12/31/2023	554,094.64	554,094.64	611,000.00	United States dollar	United States	Commercial Mortgage-Backed	GS MTG SECS TR 2018-GS9 COML MTG PASSTHRU CTF CL B 4.321% 03-10-2051	C36255NAY1
SMCE10	12/31/2023	417,035.01	417,035.01	525,000.00	United States dollar	United States	Commercial Mortgage-Backed	GS MTG SECS TR 2021-GSA3 2.8712% 12-15-2054	C36263UAS8
SMCE10	12/31/2023	386,835.32	386,835.32	4,368,000.00	United States dollar	United States	Commercial Mortgage-Backed	GS MTG SECS TR VAR RT 1.53418% DUE 12-15-2054	C36263UAJ7
SMCE10	12/31/2023	293,952.95	293,952.95	6,406,045.91	United States dollar	United States	Commercial Mortgage-Backed	I/O CMO BFCMS MTG TR SER 20-C6 CL XA FRN 02-15-2053	C05492TAE0
SMCE10	12/31/2023	156,141.44	156,141.44	5,946,954.06	United States dollar	United States	Commercial Mortgage-Backed	I/O CMO CFCRE 2016-C4 MTG TR CL XA VAR RT 05-10-2058 BEO	SBD6CT03
SMCE10	12/31/2023	12.94	12.94	924,494.86	United States dollar	United States	Commercial Mortgage-Backed	I/O CMO COMM 2013-CRRE13 MTG TR MTG PASSTHRU CTF CL X-A 12-10-2023 REG	SBD6CDD4
SMCE10	12/31/2023	218,940.66	218,940.66	7,058,571.71	United States dollar	United States	Commercial Mortgage-Backed	I/O CMO CSAIL 2016-C6 COML MTG TR 01-15-2049 BEO	SBD6CLD0
SMCE10	12/31/2023	288,096.31	288,096.31	5,431,567.38	United States dollar	United States	Commercial Mortgage-Backed	I/O CMO CSAIL SER 2019-C17 CL XA VAR 08-01-2031	C12597BAW9
SMCE10	12/31/2023	692,429.64	692,429.64	35,447,043.40	United States dollar	United States	Commercial Mortgage-Backed	I/O CMO FNMA SRS 2020-M19 CL X2 VAR RT DUE 12-25-2032 REG	C313689G92
SMCE10	12/31/2023	248,952.71	248,952.71	4,497,100.08	United States dollar	United States	Commercial Mortgage-Backed	I/O CMO GS MTG SECS TR 2020-GC47 FRN 12/05/2053 05-12-2053 REG	C36258RBC6
SMCE10	12/31/2023	423,041.47	423,041.47	459,827.68	United States dollar	United States	Commercial Mortgage-Backed	J P MORGAN CHASE COML MTG SECS TR COML MTG PASSTHRU CTF CL A 5.92966 04-15-2037	C466317AA2
SMCE10	12/31/2023	376,736.84	376,736.84	412,000.00	United States dollar	United States	Commercial Mortgage-Backed	JPMBB COML MTG FLTG RT 4.3413% DUE 08-15-2047	C46642EB07
SMCE10	12/31/2023	455,407.11	455,407.11	529,000.00	United States dollar	United States	Commercial Mortgage-Backed	MANHATTAN WEST 2020-1MW MTG TR COML MTG PASSTHRU CTF CL C 2.334977% 09-10-2039	C56316AAG5
SMCE10	12/31/2023	122,611.41	122,611.41	145,000.00	United States dollar	United States	Commercial Mortgage-Backed	MORGAN STANLEY CAP I TR 2019-H6 COML MTG PASSTHRU CTF CL B 3.902% 06-15-2052	C61769JBE0
SMCE10	12/31/2023	606,985.51	606,985.51	689,000.00	United States dollar	United States	Commercial Mortgage-Backed	PVTL CMO 20 WITNESS SQUARE TR SER 2018-20TS CL-B VAR 144A 05-15-2035	SMBHKDNO
SMCE10	12/31/2023	451,713.98	451,713.98	533,000.00	United States dollar	United States	Commercial Mortgage-Backed	PVTL CMO BX TR 2019-OC11 4.0755% DUE 12-09-2041 BEO	SBKPR6T6
SMCE10	12/31/2023	285,749.24	285,749.24	400,000.00	United States dollar	United States	Commercial Mortgage-Backed	PVTL CMO COMM 2018-HCLV MTG TR VAR RT DUE 09-15-2033 BEO	C20048KA7
SMCE10	12/31/2023	385,819.23	385,819.23	676,000.00	United States dollar	United States	Commercial Mortgage-Backed	PVTL CMO GS MTG SECS CORP TR 2018-RIVR SER 2018-RIVR CLS C FLTG 07-15-2035	C36255WAE5
SMCE10	12/31/2023	121,120.44	121,120.44	170,000.00	United States dollar	United States	Commercial Mortgage-Backed	PVTL CMO GS MTG SECS CORP TR SR 2018-TWR CL B 07-15-2031	C362515AU7

Question #5 Exhibit

Account Number	D-VALN-AS-OF	Local Market Value	Base Market Value	Share/Par Value	Currency name - asset	Country name	Investment Category	Security Description / Fund Name	Asset identifier
SMCE10	12/31/2023	411,294.42	411,294.42	418,122.36	United States dollar	United States	Commercial Mortgage-Backed	PVTPL LOANCORE 2018-CRE1 ISSUER, LTD SER 21-CRE5 CL A FLTG 07-15-2036	C53947XAA0
SMCE10	12/31/2023	485,201.50	485,201.50	500,000.00	United States dollar	United States	Commercial Mortgage-Backed	PVTPL TRXQ 2022-VL5 ISSUER SER 22-FLS CL A VAR 02-15-2039	C87277JAA9
SMCE10	12/31/2023	559,324.41	559,324.41	778,890.53	United States dollar	United States	Commercial Mortgage-Backed	PVTPL VELOCITY COML CAP LN TR SER 21-2 CL M3 FLTG DUE 08-25-2051 BEO	C92259MAL0
SMCE10	12/31/2023	261,505.53	261,505.53	300,000.00	United States dollar	United States	Commercial Mortgage-Backed	WELLS FARGO COML MTG TR 2.474% 02-15-2053	C95002EB4A
SMCE10	12/31/2023	249,207.31	249,207.31	5,289,666.72	United States dollar	United States	Commercial Mortgage-Backed	WELLS FARGO COML MTG TR 2019-C49 COML MTG PASSTRHU CTF CL 1.41604% 03-15-2052	C95001WBC1
SMCE10	12/31/2023	293,221.77	293,221.77	318,604.55	United States dollar	Barbados	Asset Backed Securities	GLOBAL SC FIN VII SRL ASSET BACKED NT 144A 2.17% 10-17-2040	C37959PAA5
SMCE10	12/31/2023	487,964.75	487,964.75	500,000.00	United States dollar	Cayman Islands	Asset Backed Securities	CARLYLE GLOBAL MKT STRATEGIES CLO 8.87942% 07-20-2034	C14311UAW8
SMCE10	12/31/2023	487,544.85	487,544.85	500,000.00	United States dollar	Cayman Islands	Asset Backed Securities	CIFC FDG 2021-V LTD / CIFC FDG 8.8256% 07-15-2034	C12565EAG6
SMCE10	12/31/2023	485,593.50	485,593.50	500,000.00	United States dollar	Cayman Islands	Asset Backed Securities	DRYDEN 68 CLO LTD / DRYDEN 68 CLO 8.9256% 07-15-2035	C26252QAQ5
SMCE10	12/31/2023	494,669.90	494,669.90	500,000.00	United States dollar	Cayman Islands	Asset Backed Securities	PVTPL EATON VANCE CLO SER 13-1A CL A23R FLTG 01-15-2034	C27830BBQ6
SMCE10	12/31/2023	492,757.90	492,757.90	500,000.00	United States dollar	Cayman Islands	Asset Backed Securities	PVTPL NEUBERGER BERMAN LN ADVISERS SER 18-28A CLS D VAR RT 04-20-2030	C64130PAJ2
SMCE10	12/31/2023	497,359.40	497,359.40	500,000.00	United States dollar	Cayman Islands	Asset Backed Securities	REGATTA XIX FDG FLTG TR 5.81332015991% DUE 04-20-2035	C75888EAG3
SMCE10	12/31/2023	471,560.60	471,560.60	500,000.00	United States dollar	Cayman Islands	Asset Backed Securities	SOUND PT CLO XXXI LTD / SOUND PT 8.88983% 10-25-2034	C83615PAG2
SMCE10	12/31/2023	479,802.85	479,802.85	500,000.00	United States dollar	Cayman Islands	Asset Backed Securities	SOUND PT CLO XXXII LTD / SOUND PT MEZZ SECDEFERRABLE NT D 9.03983% 10-25-2034	C83616AAQ2
SMCE10	12/31/2023	494,200.35	494,200.35	500,000.00	United States dollar	Cayman Islands	Asset Backed Securities	WELLFLEET CLO X LTD / WELLFLEET CLO SR SECDEFERRABLE NT D 7.32942 07-20-2032	C94949WAN6
SMCE10	12/31/2023	458,844.75	458,844.75	500,000.00	United States dollar	Cayman Islands	Asset Backed Securities	WIND RIV 2021-3 CLO LTD / WIND RIV 8.92942% 07-20-2033	C97316DAJ5
SMCE10	12/31/2023	487,787.55	487,787.55	500,000.00	United States dollar	Cayman Islands	Asset Backed Securities	WIND RIV 2021-4 CLO LTD / WIND RIV 5.90986% 01-20-2035	C97316UAG3
SMCE10	12/31/2023	160,009.65	160,009.65	160,009.65	United States dollar	United States	Asset Backed Securities	ACM AUTO TR 2023-1 NT CL A 144A 6.61% 01-22-2030	SBP0GGD41
SMCE10	12/31/2023	182,100.93	182,100.93	110,000.00	United States dollar	United States	Asset Backed Securities	AFFIRM AST SECURIZATION TR CTF 144A 0%08-15-2025	C00834C105
SMCE10	12/31/2023	652,040.97	652,040.97	723,750.13	United States dollar	United States	Asset Backed Securities	CAL FDG IV LTD ASSET BACKED NT CL A 144A.22% 09-25-2045	C12807CAA1
SMCE10	12/31/2023	228,616.88	228,616.88	232,285.58	United States dollar	United States	Asset Backed Securities	CARVANA AUTO .49% DUE 03-10-2026	SBLS9723
SMCE10	12/31/2023	494,715.70	494,715.70	500,000.00	United States dollar	United States	Asset Backed Securities	DRYDEN SENIOR LOAN FUND SR 19-76A CL BR 7.18774986267% 10-20-2034	C26252WAW9
SMCE10	12/31/2023	483,518.60	483,518.60	500,000.00	United States dollar	United States	Asset Backed Securities	GALAXY CLO LTD SR 15-21A CL DR 7.90043020248% 04-20-2031	C36320WAS5
SMCE10	12/31/2023	495,574.15	495,574.15	500,000.00	United States dollar	United States	Asset Backed Securities	METRONET 6.56% DUE 04-20-2053	C59170DAA9
SMCE10	12/31/2023	786,939.93	786,939.93	1,020,289.40	United States dollar	United States	Asset Backed Securities	MOSAIC SOLAR LN TR 2021-2 NT CL B 144A 2.09% 04-22-2047	C81946RAA9
SMCE10	12/31/2023	491,142.05	491,142.05	500,000.00	United States dollar	United States	Asset Backed Securities	PK AVE INSTL ADVISERS CLO LTD 8.9756% 07-15-2034	C70018QAQ0
SMCE10	12/31/2023	913,053.91	913,053.91	908,919.60	United States dollar	United States	Asset Backed Securities	PROSPER 7.06% DUE 07-16-2029	S8MCMQ32
SMCE10	12/31/2023	820,746.81	820,746.81	1,017,614.51	United States dollar	United States	Asset Backed Securities	PVTPL AASET 2021-2 TR SECDEFERRABLE NT CL B SER 2021-2 144A 3.588% DUE 01-15-2047 BEO	C00258BA80
SMCE10	12/31/2023	642,583.72	642,583.72	641,820.60	United States dollar	United States	Asset Backed Securities	PVTPL ACHV ABS TRUST SR 23-1PL CL B 6.8%03-18-2030	C00091XAB3
SMCE10	12/31/2023	496,012.30	496,012.30	500,000.00	United States dollar	United States	Asset Backed Securities	PVTPL BAIN CAP CR CLO 2022-3 LTD/BAIN SER 22-3A CL B FLTG RT 07-17-2035	C05684NAE1
SMCE10	12/31/2023	502,361.45	502,361.45	500,000.00	United States dollar	United States	Asset Backed Securities	PVTPL BAIN CAP CR CLO 2023-4 LTD/BAIN CAP CR FLTG RT SR 23-4A CL C 10-21-2036	C05685EAG5
SMCE10	12/31/2023	505,678.77	505,678.77	553,361.97	United States dollar	United States	Asset Backed Securities	PVTPL BUSINESS JET SECS 2021-1 LLC SECDEFERRABLE NT CL B 144A 2.918% DUE 04-15-2036 BEO	S8QNK4K0
SMCE10	12/31/2023	494,150.75	494,150.75	500,000.00	United States dollar	United States	Asset Backed Securities	PVTPL CATAMARAN CLO 2018 CLO CL C FLTG RT 10-25-2031	C14900CAG0
SMCE10	12/31/2023	497,084.30	497,084.30	500,000.00	United States dollar	United States	Asset Backed Securities	PVTPL CATHEDRAL LAKE VIII LTD/CATHEDRAL CL C FLTG 01-20-2035	C14919GAG0
SMCE10	12/31/2023	496,508.45	496,508.45	500,000.00	United States dollar	United States	Asset Backed Securities	PVTPL CIFC FDG LTD SER 19-3A CL C-R FLTG 10-16-2034	C12554VAU0
SMCE10	12/31/2023	943,731.00	943,731.00	1,000,000.00	United States dollar	United States	Asset Backed Securities	PVTPL DATABANK ISSUER LLC SER 23-1A CL A2 5.116% 02-25-2051	C23802WALS
SMCE10	12/31/2023	1,011,848.78	1,011,848.78	1,225,000.00	United States dollar	United States	Asset Backed Securities	PVTPL DB MASTER FIN LLC 21-1A CL A23 2.791% DUE 11-20-2051 BEO	S8L6C3Q0
SMCE10	12/31/2023	514,782.14	514,782.14	552,439.93	United States dollar	United States	Asset Backed Securities	PVTPL DIAMOND RESORTS OWNER TR SER 21-1A CL A 1.51% 11-21-2033	S8L6GYQ3
SMCE10	12/31/2023	496,167.60	496,167.60	500,000.00	United States dollar	United States	Asset Backed Securities	PVTPL DRYDEN SENIOR LOAN FUND SR SECDEFERRABLE NT CL B 144A 3CT VAR RT DUE 04-17-2033 BEO	C26253LAC6
SMCE10	12/31/2023	480,026.90	480,026.90	500,000.00	United States dollar	United States	Asset Backed Securities	PVTPL DRYDEN SR LN FD SER 15-41A CL DR FLTG 04-15-2031	C26244KAU0
SMCE10	12/31/2023	698,677.98	698,677.98	738,750.00	United States dollar	United States	Asset Backed Securities	PVTPL EWC MASTER ISSUER LLC SR22-1A CL A2 5.5% DUE 03-15-2052 BEO	C26292HAB1
SMCE10	12/31/2023	493,387.15	493,387.15	500,000.00	United States dollar	United States	Asset Backed Securities	PVTPL GALAXY XX CLO LTD SR 15-20A CL D1R FLTG RATE 04-20-2031	C36320MAG7
SMCE10	12/31/2023	609,939.89	609,939.89	829,455.32	United States dollar	United States	Asset Backed Securities	PVTPL LOANPAL SOLAR LN 2021-1 LTD/ 2.84 DUE 01-20-2048 BEO	S8MTPRF3
SMCE10	12/31/2023	64,625.21	64,625.21	68,227.51	United States dollar	United States	Asset Backed Securities	PVTPL MWW 2020-1 LLC 2.73% DUE 10-20-2037 BEO	S8L6M3X0
SMCE10	12/31/2023	666,949.14	666,949.14	742,500.00	United States dollar	United States	Asset Backed Securities	PVTPL NBC FDG LLC 2021-1 SR SECDEFERRABLE NT CL A-2 144A 2.989% DUE 07-30-2051 BEO	C62878YAA2
SMCE10	12/31/2023	1,673,739.61	1,673,739.61	1,692,251.49	United States dollar	United States	Asset Backed Securities	PVTPL PAGAYA A DEBT SELECTION TRUST SR 21-3 CL B 1.74% 05-15-2029	C69546RAE2
SMCE10	12/31/2023	691,969.79	691,969.79	725,625.00	United States dollar	United States	Asset Backed Securities	PVTPL PRIMROSE FDG LLC SR SECDEFERRABLE NT CL A-2144A 4.475% DUE 07-30-2049 BEO	C74166YAA8
SMCE10	12/31/2023	463,832.10	463,832.10	481,795.31	United States dollar	United States	Asset Backed Securities	PVTPL SOFI PROFESSIONAL LN PROGRAM 2017-E CL B 11-26-2040	C83404KAD5
SMCE10	12/31/2023	335,881.99	335,881.99	409,063.44	United States dollar	United States	Asset Backed Securities	PVTPL SOLRR AIRCRAFT 2021-1 LTD/SOLRR AIRCRA SR 21-1 CL B 3.432% 10-15-2046	C83438LAB7
SMCE10	12/31/2023	963,959.42	963,959.42	1,051,735.25	United States dollar	United States	Asset Backed Securities	PVTPL SUNNOVA HELIOS IV ISSUER LLC SER 20-AA CL A 2.98% DUE 06-20-2047 BEO	C86746CAA9
SMCE10	12/31/2023	574,609.59	574,609.59	681,972.52	United States dollar	United States	Asset Backed Securities	PVTPL THUNDERBOLT III AIRCRAFT LEASE LTD/THU SER 19-1 CL A 3.671% 11-15-2039	C88607AAA7
SMCE10	12/31/2023	313,170.38	313,170.38	319,106.33	United States dollar	United States	Asset Backed Securities	PVTPL UPSTART PASS THRU TR SER 2021-ST1 SR 21-ST1 CL A 2.75% DUE 02-20-2027 BEO	C91681MAA4
SMCE10	12/31/2023	1,370,173.65	1,370,173.65	1,500,000.00	United States dollar	United States	Asset Backed Securities	PVTPL UPSTART SECURITIZATION TR 2021-4 20/09/2031 3.19% DUE 09-20-2031 BEO	C91682NAC7
SMCE10	12/31/2023	751,173.54	751,173.54	765,333.28	United States dollar	United States	Asset Backed Securities	PVTPL VANTAGE DATA CTRS ISSUER LLC/VANTAGE D 2019-1 SECDEFERRABLE NT DUE 07-15-2044	C92212KAA4
SMCE10	12/31/2023	300,001.28	300,001.28	359,274.36	United States dollar	United States	Asset Backed Securities	PVTPL WAVE 2019-1 LLC SER 19-1 CL A 3.597% 09-15-2044 BEO	S8K72551
SMCE10	12/31/2023	302,478.77	302,478.77	358,948.56	United States dollar	United States	Asset Backed Securities	PVTPL WILLIS ENGINE STRUCTURED TRUST SR 17-A CL A STEP-UP DUE 08-15-2042	C97063QAA0
SMCE10	12/31/2023	464,121.05	464,121.05	500,000.00	United States dollar	United States	Asset Backed Securities	SOUND PT CLO XXVI LTD / SOUND PT MEZZ SECDEFERRABLE NT D-R 3.604% 07-20-2034	C83614XAW1
SMCE10	12/31/2023	976,075.00	976,075.00	1,000,000.00	United States dollar	United States	Asset Backed Securities	TIERPOINT ISSUER 6% DUE 06-25-2053	C88651CA8A
SMCE10	12/31/2023	230,886.39	230,886.39	239,102.77	United States dollar	United States	Asset Backed Securities	UPSTART PASS THRU TR 2021-ST3 2% 05-20-2027	C91681PAA7
SMCE10	12/31/2023	721,683.66	721,683.66	806,306.85	United States dollar	United States	Asset Backed Securities	VR FDG LLC / VR 2.79% DUE 11-15-2050	C91835CAA1
SMCE10	12/31/2023	1,647,992.60	1,647,992.60	2,000,000.00	United States dollar	United States	Asset Backed Securities	VTPD TOWD PT MTG TR SR 18-5 CL M1 VAR RT 08-30-2058	C89176VAC9
SMCE10	12/31/2023	906,155.10	906,155.10	1,500,000.00	United States dollar	United States	Non-Government Backed C.M.O.s	CSMC 2021-NQM6 TR 2.58100008965% 07-25-2066	C12662KAD1
SMCE10	12/31/2023	520,915.96	520,915.96	3,735,219.58	United States dollar	United States	Non-Government Backed C.M.O.s	GOVERNMENT NATIONAL MORTGAGE A GNR 2021-191 LI 3% 10-20-2051	C38383CRG7
SMCE10	12/31/2023	314,088.96	314,088.96	400,000.00	United States dollar	United States	Non-Government Backed C.M.O.s	MILL CITY MTG LN TR 2021-NMR1 MTG BACKEDNT CL M3 144A 2.5% 11-25-2060	C59982HAL4
SMCE10	12/31/2023	839,065.90	839,065.90	1,000,000.00	United States dollar	United States	Non-Government Backed C.M.O.s	NEW RESDNTL MTG LN 3.5% DUE 07-25-2059	C64830NAF8
SMCE10	12/31/2023	437,048.29	437,048.29	437,916.02	United States dollar	United States	Non-Government Backed C.M.O.s	OBX 2023-NQM4 TR NT CL A-3 144A 6.41599988937% 03-25-2063	C67448GAC7
SMCE10	12/31/2023	874,652.50	874,652.50	1,000,000.00	United States dollar	United States	Non-Government Backed C.M.O.s	PVTPL CMO BRAYO RESIDENTIAL FDG TR SR 21-NQM2 CLM1 VAR RT DUE 03-25-2060 BEO	C10569EAD3
SMCE10	12/31/2023	362,351.88	362,351.88	5,394,107.62	United States dollar	United States	Non-Government Backed C.M.O.s	WELLS FARGO COML FLTG RT 1.48851% DUE 11-15-2054	S8NQNFV9
SMCE10	12/31/2023	13,052,812.50	13,052,812.50	120.00	United States dollar	United States	Fixed Income Derivatives - Futures	FUT MAR 24 CBT 5V T-NOTE	C999599GH0
SMCE10	12/31/2023	(38,119,046.88)	(38,119,046.88)	(323.00)	United States dollar	United States	Fixed Income Derivatives - Futures	FUT MAR 24 CBT ULT TNOTE	C999599GH0
SMCE10	12/31/2023	1,874,062.50	1,874,062.50	15.00	United States dollar	United States	Fixed Income Derivatives - Futures	FUT MAR 24 U.S. T-BONDS	C999599GH0
SMCE10	12/31/2023	129,108,117.12	129,108,117.12	627.00	United States dollar	United States	Fixed Income Derivatives - Futures	FUT MAR 24 U.S. 2YR T-NOTE	C999599GH0
SMCE10	12/31/2023	(13,052,812.50)	(13,052,812.50)	(120.00)	United States dollar	United States	Fixed Income Derivatives - Futures	FUT MAR 24 CBT 5V T-NOTE	C999599GH0
SMCE10	12/31/2023	38,119,046.88	38,119,046.88	323.00	United States dollar	United States	Fixed Income Derivatives - Futures	FUT MAR 24 CBT ULT TNOTE	C999599GH0
SMCE10	12/31/2023	(1,874,062.50)	(1,874,062.50)	(15.00)	United States dollar	United States			



Question #5 Exhibit

Account Number	D-VALN-AS-OF	Local Market Value	Base Market Value	Share/Par Value	Currency name - asset	Country name	Investment Category	Security Description / Fund Name	Asset identifier
SMCE10	12/31/2023	42,610.83	42,610.83	42,610.83	United States dollar	GROUPING COUNTRY CODE FOR NON-SECURITIES	Cash	United States dollar	
SMCE10	12/31/2023	993,791.72	993,791.72	993,791.72	United States dollar	GROUPING COUNTRY CODE FOR NON-SECURITIES	Variation Margin	United States dollar	
SMCE10	12/31/2023	(6,033,682.62)	(6,033,682.62)	-	United States dollar	GROUPING COUNTRY CODE FOR NON-SECURITIES	Pending trade purchases	United States dollar	
SMCE11	12/31/2023	87,174,234.00	87,174,234.00	60,000,000.00	United States dollar	United States	Partnerships	PIMCO MULTI-ASSET ALTERNATIVE RISK PREMIUM STRATEGY ONSHORE FUND LP	C993JA1997
SMCE12	12/31/2023	81,980,598.14	81,980,598.14	504,558.09	United States dollar	United States	Hedge Equity	CF GRAHAM GLOBAL INVESTMENT FD II SPC LTD-QUANT MACRO SP SER B SHARES CL	CL1K899QH1
SMCE13	12/31/2023	63,006,510.84	63,006,510.84	60,941,820.25	United States dollar	Global Region	Partnerships	BROOKHILL SUPER-CORE INFRASTRUCTURE PARTNERS LP	C994984995
SMCE14	12/31/2023	61,723.20	61,723.20	80,000.00	United States dollar	Israel	Government Bonds	STATE OF ISRAEL 3.875% DUE 07-03-2050 REG	C46513JB42
SMCE14	12/31/2023	222,297.72	222,297.72	285,000.00	United States dollar	Israel	Government Bonds	STATE OF ISRAEL 4.5% DUE 04-03-2120 REG	C46513JB59
SMCE14	12/31/2023	320,676.33	320,676.33	315,000.00	United States dollar	Mexico	Government Bonds	UNITED MEXICAN STATES 6.338% DUE 05-04-2053	C91087BA8X
SMCE14	12/31/2023	216,500.00	216,500.00	200,000.00	United States dollar	Mexico	Government Bonds	UNITED MEXICAN STS MEDIUM TERM BOOK ENTRY 09/27/04 6.75% DUE 09-27-2034 REG	C91086QAS7
SMCE14	12/31/2023	412,093.36	412,093.36	480,000.00	United States dollar	Mexico	Government Bonds	UTD MEXICAN STS TRANCHE # TR 00026 4.75 DUE 03-08-2044	C91086QB83
SMCE14	12/31/2023	144,015.75	144,015.75	215,000.00	United States dollar	Panama	Government Bonds	REPUBLIC OF PANAMA 4.5% DUE 04-01-2056 REG	C698299BM5
SMCE14	12/31/2023	49,283.65	49,283.65	65,000.00	United States dollar	Peru	Government Bonds	PERU REP GLOBAL BD 3.55% 03-10-2051	C715638DT6
SMCE14	12/31/2023	84,718.62	84,718.62	90,000.00	United States dollar	Saudi Arabia	Government Bonds	PVTP/L SAUDI ARABIA KINGDOM GLOBAL MEDIUM TERM 5.0% DUE 01-18-2053	C80413TB8E
SMCE14	12/31/2023	464,090.63	464,090.63	580,000.00	United States dollar	United States	Government Bonds	UNITED STATES OF AMER TREAS BONDS 2.875% 05-15-2052	SBP5LLZ1
SMCE14	12/31/2023	1,441,012.89	1,441,012.89	1,610,000.00	United States dollar	United States	Government Bonds	UNITED STATES OF AMER TREAS BONDS 3.375%DUE 08-15-2042 REG	SBJLVKGO
SMCE14	12/31/2023	905,177.54	905,177.54	965,000.00	United States dollar	United States	Government Bonds	UNITED STATES OF AMER TREAS BONDS 3.75% 11-15-2043	SBGK9QZ5
SMCE14	12/31/2023	1,081,640.63	1,081,640.63	1,065,000.00	United States dollar	United States	Government Bonds	UNITED STATES OF AMER TREAS BONDS 4.0% 08-15-2053	SBRT3QH7
SMCE14	12/31/2023	172,958.20	172,958.20	230,000.00	United States dollar	United States	Government Bonds	UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016 2.75% DUE 05-15-2046 REG	SBY2ZT59
SMCE14	12/31/2023	2,059,128.92	2,059,128.92	2,150,000.00	United States dollar	United States	Government Bonds	UNITED STATES OF AMER TREAS NOTES 31/05/2027 2.625% DUE 05-31-2027 BEO	SBK93979
SMCE14	12/31/2023	2,256,607.03	2,256,607.03	2,145,000.00	United States dollar	United States	Government Bonds	UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033	SBRR84K9
SMCE14	12/31/2023	1,664,766.21	1,664,766.21	1,815,000.00	United States dollar	United States	Government Bonds	UNITED STATES OF AMER TREAS NOTES .75% 08-31-2026	SBNAFTY8
SMCE14	12/31/2023	1,950,703.13	1,950,703.13	2,100,000.00	United States dollar	United States	Government Bonds	UNITED STATES OF AMER TREAS NOTES 0.375% 11-30-2025	SBHU34N9
SMCE14	12/31/2023	1,225,434.38	1,225,434.38	1,320,000.00	United States dollar	United States	Government Bonds	UNITED STATES OF AMER TREAS NOTES 2.875%DUE 05-15-2032 REG	SBP5LLYO
SMCE14	12/31/2023	566,855.86	566,855.86	585,000.00	United States dollar	United States	Government Bonds	UNITED STATES OF AMER TREAS NOTES 3.25% DUE 06-30-2029	SBQC7WZ6
SMCE14	12/31/2023	226,550.00	226,550.00	230,000.00	United States dollar	United States	Government Bonds	UNITED STATES OF AMER TREAS NOTES 3.5% DUE 01-31-2028	SBL6BW07
SMCE14	12/31/2023	2,335,623.06	2,335,623.06	2,385,000.00	United States dollar	United States	Government Bonds	UNITED STATES OF AMER TREAS NOTES 3.5% 01-31-2030	SB16BVY4
SMCE14	12/31/2023	911,088.87	911,088.87	925,000.00	United States dollar	United States	Government Bonds	UNITED STATES OF AMER TREAS NOTES 3.5% 04-30-2028	SBMDLR24
SMCE14	12/31/2023	455,867.19	455,867.19	460,000.00	United States dollar	United States	Government Bonds	UNITED STATES OF AMER TREAS NOTES 3.75% 04-15-2026	SBNEQDQ7
SMCE14	12/31/2023	625,488.28	625,488.28	625,000.00	United States dollar	United States	Government Bonds	UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033	SBRT3QG6
SMCE14	12/31/2023	809,874.03	809,874.03	805,000.00	United States dollar	United States	Government Bonds	UNITED STATES OF AMER TREAS NOTES 4.0% 02-28-2030	SBMTY6I7
SMCE14	12/31/2023	3,840,247.65	3,840,247.65	3,860,000.00	United States dollar	United States	Government Bonds	UNITED STATES OF AMER TREAS NOTES 4.0% 12-15-2025	SB16PJN5
SMCE14	12/31/2023	1,022,136.72	1,022,136.72	1,015,000.00	United States dollar	United States	Government Bonds	UNITED STATES OF AMER TREAS NOTES 4.125% 09-30-2027	SBNGM141
SMCE14	12/31/2023	440,051.56	440,051.56	440,000.00	United States dollar	United States	Government Bonds	UNITED STATES OF AMER TREAS NOTES 4.125%06-15-2026	SBRCDCY2
SMCE14	12/31/2023	2,348,794.93	2,348,794.93	2,325,000.00	United States dollar	United States	Government Bonds	UNITED STATES OF AMER TREAS NOTES 4.375%12-15-2026	SBM92T47
SMCE14	12/31/2023	2,288,458.39	2,288,458.39	2,215,000.00	United States dollar	United States	Government Bonds	UNITED STATES OF AMER TREAS NOTES 4.625%09-30-2028	SBMX7M72
SMCE14	12/31/2023	340,129.69	340,129.69	335,000.00	United States dollar	United States	Government Bonds	UNITED STATES OF AMER TREAS NOTES 4.625%10-15-2026	SBRWHW78
SMCE14	12/31/2023	1,040,903.52	1,040,903.52	1,030,000.00	United States dollar	United States	Government Bonds	UNITED STATES OF AMER TREAS NOTES 4.875%11-30-2025	SBNTC739
SMCE14	12/31/2023	2,293,586.71	2,293,586.71	2,270,000.00	United States dollar	United States	Government Bonds	UNITED STATES OF AMER TREAS NOTES 5% NTS 09-30-2025	SBMX7M61
SMCE14	12/31/2023	3,329,789.06	3,329,789.06	3,550,000.00	United States dollar	United States	Government Bonds	UNITED STATES OF AMER TREAS NOTES 5.0% 08-31-2025	SBMGC3P9
SMCE14	12/31/2023	1,555,992.19	1,555,992.19	1,685,000.00	United States dollar	United States	Government Bonds	UNITED STATES OF AMER TREAS NOTES DTD 02/28/2022 1.875% 02-28-2027	SBP94LV5
SMCE14	12/31/2023	336,071.49	336,071.49	330,000.00	United States dollar	United States	Government Bonds	UNITED STATES OF AMER TREAS NOTES DTD 05/31/2021 .75% 05-31-2026	SBM9BQI8
SMCE14	12/31/2023	358,195.31	358,195.31	465,000.00	United States dollar	United States	Government Bonds	UNITED STATES OF AMER TREAS NOTES DTD 11/15/2022 4.125%11-15-2032	SBQX5782
SMCE14	12/31/2023	499,925.78	499,925.78	700,000.00	United States dollar	United States	Government Bonds	UNITED STATES TREAS 2.375% DUE 02-15-2042 REG	SBNYF3B9
SMCE14	12/31/2023	213,117.97	213,117.97	265,000.00	United States dollar	United States	Government Bonds	UNITED STATES TREAS BDS 2.25% DUE 08-15-2046	SBZ56WJO
SMCE14	12/31/2023	226,515.63	226,515.63	350,000.00	United States dollar	United States	Government Bonds	UNITED STATES TREAS BDS 2.875% DUE 11-15-2046	SBZ1BP67
SMCE14	12/31/2023	1,721,578.72	1,721,578.72	2,385,000.00	United States dollar	United States	Government Bonds	UNITED STATES TREAS BDS 1.125% 05-15-2040 REG	SBMFKWB3
SMCE14	12/31/2023	1,236,883.79	1,236,883.79	1,775,000.00	United States dollar	United States	Government Bonds	UNITED STATES TREAS BDS 1.875% DUE 02-15-2041 REG	SBMT9GQ9
SMCE14	12/31/2023	1,560,052.72	1,560,052.72	2,175,000.00	United States dollar	United States	Government Bonds	UNITED STATES TREAS BDS 2.0% 02-15-2052	SBM96PV8
SMCE14	12/31/2023	865,470.90	865,470.90	1,055,000.00	United States dollar	United States	Government Bonds	UNITED STATES TREAS BDS 2.25% DUE 05-15-2051 REG	SBMHV4V8
SMCE14	12/31/2023	318,916.41	318,916.41	390,000.00	United States dollar	United States	Government Bonds	UNITED STATES TREAS BDS 3% DUE 05-15-2047 REG	SBFOZ929
SMCE14	12/31/2023	-	-	-	United States dollar	United States	Government Bonds	UNITED STATES TREAS BDS 3.0% DUE 08-15-2048	SBFZLNQ7
SMCE14	12/31/2023	2,140,834.38	2,140,834.38	2,320,000.00	United States dollar	United States	Government Bonds	UNITED STATES TREAS BDS 3.625 DUE 02-15-2044 TBOND	SBTJ0ZCO
SMCE14	12/31/2023	721,137.89	721,137.89	705,000.00	United States dollar	United States	Government Bonds	UNITED STATES TREAS BDS 3.625 DUE 08-15-2043	SBZCQWC2
SMCE14	12/31/2023	125,428.13	125,428.13	120,000.00	United States dollar	United States	Government Bonds	UNITED STATES TREAS BDS 4.25% DUE 11-15-2040 REG	SBYQLV01
SMCE14	12/31/2023	870,851.56	870,851.56	850,000.00	United States dollar	United States	Government Bonds	UNITED STATES TREAS BDS 4.375% DUE 11-15-2039	SBYQLV23
SMCE14	12/31/2023	8,580.47	8,580.47	10,000.00	United States dollar	United States	Government Bonds	UNITED STATES TREAS BDS 4.5% 08-15-2043	SBQC45L8
SMCE14	12/31/2023	171,559.38	171,559.38	205,000.00	United States dollar	United States	Government Bonds	UNITED STATES TREAS BDS BD 3.125% DUE 02-15-2043 REG	SB89T3Q0
SMCE14	12/31/2023	602,254.69	602,254.69	565,000.00	United States dollar	United States	Government Bonds	UNITED STATES TREAS BDS DTD 3.125% 05-15-2048	SBDS9D47
SMCE14	12/31/2023	71,273.44	71,273.44	75,000.00	United States dollar	United States	Government Bonds	UNITED STATES TREAS BDS DTD 00206 4.5% DUE 05-15-2039 REG	SBSTJVX1
SMCE14	12/31/2023	68,468.75	68,468.75	70,000.00	United States dollar	United States	Government Bonds	UNITED STATES TREAS BDS DTD 00209 3.5% DUE 02-15-2039 REG	SBYQLTX0
SMCE14	12/31/2023	327,813.28	327,813.28	435,000.00	United States dollar	United States	Government Bonds	UNITED STATES TREAS BDS DTD 00218 3.875%DUE 08-15-2040 REG	SBSTJVZ5
SMCE14	12/31/2023	285,234.57	285,234.57	445,000.00	United States dollar	United States	Government Bonds	UNITED STATES TREAS BDS DTD 00247 2.5% DUE 02-15-2046 REG	SBZ56WTO
SMCE14	12/31/2023	343,649.22	343,649.22	305,000.00	United States dollar	United States	Government Bonds	UNITED STATES TREAS BDS DTD 00271 1.125%DUE 08-15-2040	SBKVKF47
SMCE14	12/31/2023	1,813,426.16	1,813,426.16	1,895,000.00	United States dollar	United States	Government Bonds	UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	SBRR85A1M1
SMCE14	12/31/2023	464,273.44	464,273.44	775,000.00	United States dollar	United States	Government Bonds	UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	SBMXHQM5
SMCE14	12/31/2023	-	-	-	United States dollar	United States	Government Bonds	UNITED STATES TREAS BDS DTD 11/15/2020 1.625% 11-15-2050	SBNT7JW55
SMCE14	12/31/2023	2,271,217.19	2,271,217.19	2,110,000.00	United States dollar	United States	Government Bonds	UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052	SBQX57C3
SMCE14	12/31/2023	457,399.80	457,399.80	655,000.00	United States dollar	United States	Government Bonds	UNITED STATES TREAS BDS DTD 11/15/2023 4.75% 11-15-2043	SBPOVPN5
SMCE14	12/31/2023	599,484.38	599,484.38	675,000.00	United States dollar	United States	Government Bonds	UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	SBLD8LRO
SMCE14	12/31/2023	331,611.33	331,611.33	385,000.00	United States dollar	United States	Government Bonds	UNITED STATES TREAS BDS NTS 1.375% DUE 12-31-2028	SBPPI1W7
SMCE14	12/31/2023	1,390,071.68	1,390,071.68	1,515,000.00	United States dollar	United States	Government Bonds	UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG	SBM96PV8
SMCE14	12/31/2023	2,048,211.32	2,048,211.32	2,130,000.00	United States dollar	United States	Government Bonds	UNITED STATES TREAS NTS 2.75% 08-15-2032	SBQHMD41
SMCE14	12/31/2023	1,034,514.84	1,034,514.84	1,035,000.00	United States dollar	United States	Government Bonds	UNITED STATES TREAS NTS 3.125% DUE 08-31-2029 REG	SBQQLV12
SMCE14	12/31/2023	1,853,478.32	1,853,478.32	1,855,000.00	United States dollar	United States	Government Bonds	UNITED STATES TREAS NTS 3.625% 12-31-2029	SBMVCV21
SMCE14	12/31/2023	503,554.69	503,554.69	500,000.00	United States dollar	United States	Government Bonds	UNITED STATES TREAS NTS 3.875% 09-30-2029	SBNGM152
SMCE14	12/31/2023	-	-	-	United States dollar	United States	Government Bonds	UNITED STATES TREAS NTS 4.375% 08-15-2026	SBRT3QF5

Question #5 Exhibit

Account Number	D-VALN-AS-OF	Local Market Value	Base Market Value	Share/Par Value	Currency name - asset	Country name	Investment Category	Security Description / Fund Name	Asset identifier
SMCE14	12/31/2023	635,156.25	635,156.25	625,000.00	United States dollar	United States	Government Bonds	UNITED STATES TREAS NTS 4.625% 11-15-2026	SBRR8545
SMCE14	12/31/2023	853,152.93	853,152.93	845,000.00	United States dollar	United States	Government Bonds	UNITED STATES TREAS NTS DTD 07/15/2023 4.5% 07-15-2026	SBRBP392
SMCE14	12/31/2023	652,082.81	652,082.81	735,000.00	United States dollar	United States	Government Bonds	UNITED STATES TREAS NTS DTD 09/30/2021 1.25% 09-30-2028	SBMVCV44
SMCE14	12/31/2023	279,617.19	279,617.19	280,000.00	United States dollar	United States	Government Bonds	UNITED STATES TREAS NTS DTD 11/30/2022 3.875% 11-30-2027	SBP4X215
SMCE14	12/31/2023	1,704,391.41	1,704,391.41	1,655,000.00	United States dollar	United States	Government Bonds	UNITED STATES TREAS NTS DTD 11/30/2023 4.375% 11-30-2030	SBNTC727
SMCE14	12/31/2023	4,092,066.04	4,092,066.04	3,995,000.00	United States dollar	United States	Government Bonds	UNITED STATES TREAS NTS T-NOTE 4.375% 11-30-2028	SBNTCT28
SMCE14	12/31/2023	1,829,993.76	1,829,993.76	2,080,000.00	United States dollar	United States	Government Bonds	UNITED STS TREAS NTS .5% 10-31-2027	SBMV1VTX8
SMCE14	12/31/2023	1,149,484.38	1,149,484.38	1,300,000.00	United States dollar	United States	Government Bonds	UNITED STS TREAS NTS 0.5% 08-31-2027	SBMV9TY6
SMCE14	12/31/2023	1,175,776.17	1,175,776.17	1,310,000.00	United States dollar	United States	Government Bonds	UNITED STS TREAS NTS 1.25% 03-31-2028	SBMDNPR1
SMCE14	12/31/2023	244,204.30	244,204.30	230,000.00	United States dollar	United States	Government Bonds	US TREAS SEC 4.5 DUE 08-15-2039 REG	SBYQLV34
SMCE14	12/31/2023	688,024.61	688,024.61	830,000.00	United States dollar	United States	Government Bonds	US TREASURY N/B 1.25% DUE 08-15-2031 REG	SBMWWP09
SMCE14	12/31/2023	1,885,119.13	1,885,119.13	2,850,000.00	United States dollar	United States	Government Bonds	US TREASURY N/B 2% DUE 02-15-2050 REG	SBK8Z234
SMCE14	12/31/2023	2,392,446.09	2,392,446.09	2,460,000.00	United States dollar	United States	Government Bonds	US TREASURY N/B 3.125% DUE 08-31-2027 REG	SBQQLV01
SMCE14	12/31/2023	1,575,296.88	1,575,296.88	1,640,000.00	United States dollar	United States	Government Bonds	UTD STATES TREAS 2.75% DUE 07-31-2027	SBQ7Y9P4
SMCE14	12/31/2023	967,177.15	967,177.15	1,105,000.00	United States dollar	United States	Government Bonds	WI TREASURY SEC 3.375% DUE 11-15-2048 REG	SBGRW851
SMCE14	12/31/2023	339,690.63	339,690.63	355,000.00	United States dollar	United States	Government Bonds	WI TREASURY SEC 3.875% 05-15-2043	SBLB3TM9
SMCE14	12/31/2023	434,636.81	434,636.81	435,000.00	United States dollar	Italy	Government Agencies	CASSA DEPOSITI E PRESTITI S P A 5.75% 05-05-2026	C147918A82
SMCE14	12/31/2023	466,254.52	466,254.52	450,000.00	United States dollar	Korea, Republic Of	Government Agencies	KOREA DEV ST 5.375% 10-23-2028	C500630EA2
SMCE14	12/31/2023	424,107.85	424,107.85	420,000.00	United States dollar	Korea, Republic Of	Government Agencies	KOREA ELEC PWR CORP NT 144A 5.375% 04-06-2026	C500631A4X
SMCE14	12/31/2023	334,666.24	334,666.24	410,000.00	United States dollar	United States	Government Agencies	FNMA 6.87% DUE 08-05-2030	SBMD7Y57
SMCE14	12/31/2023	403,436.72	403,436.72	350,000.00	United States dollar	United States	Government Agencies	FNMA DTD 11/03/2000 6.625 11-15-2030	C31359MGK3
SMCE14	12/31/2023	291,617.15	291,617.15	265,000.00	United States dollar	United States	Government Agencies	ISRAEL(STATE OF) AID-ISRAEL 5.5% DUE 09-18-2033 REG	C46513FE62
SMCE14	12/31/2023	736,807.98	736,807.98	825,000.00	United States dollar	United States	Government Agencies	PRIVATE EXPT FDG CORP 1.4% DUE 07-15-2028 BEO	SBMB63H8
SMCE14	12/31/2023	346,359.62	346,359.62	350,000.00	United States dollar	United States	Government Agencies	PRIVATE EXPT FDG CORP 3.9% 10-15-2027	SBNGK855
SMCE14	12/31/2023	518,437.29	518,437.29	515,000.00	United States dollar	United States	Government Agencies	PVTP PRIVATE EXPT FDG CORP MEDIUM TERM NTS 5.5% 03-14-2025	SBNT7KRW4
SMCE14	12/31/2023	115,446.69	115,446.69	125,000.00	United States dollar	United States	Government Agencies	TENNESSEE VY AUTH GLOBAL PWR BD SER A 4.25% DUE 09-15-2065 REG	SBYTX2R8
SMCE14	12/31/2023	33,788.65	33,788.65	25,000.00	United States dollar	United States	Municipal/Provincial Bonds	AMERICAN MUN PWR OHIO INC REV 8.084% 02-15-2050 BEO TAXABLE	SBS2JF11
SMCE14	12/31/2023	262,639.58	262,639.58	250,000.00	United States dollar	United States	Municipal/Provincial Bonds	DISTRICT COLUMBIA INCOME TAX REV 5.591% 12-01-2034 BEO TAXABLE	SBP5XF04
SMCE14	12/31/2023	532,381.30	532,381.30	585,000.00	United States dollar	United States	Municipal/Provincial Bonds	GOLDEN ST TOB SECURITIZATION CORP CALIF 3.0% 06-01-2046	SBFG8J50
SMCE14	12/31/2023	410,617.48	410,617.48	415,000.00	United States dollar	United States	Municipal/Provincial Bonds	IL ST TAXABLE-PENSION 5.1 DUE 06-01-2033BEO TAXABLE SINKING FD 06-01-2024 N/C	C452151LF8
SMCE14	12/31/2023	623,514.84	623,514.84	600,000.00	United States dollar	United States	Municipal/Provincial Bonds	LOS ANGELES CALIF UNI SCH DIST 5.755% 07-01-2029 BEO TAXABLE	SB7WBM14
SMCE14	12/31/2023	84,715.35	84,715.35	75,000.00	United States dollar	United States	Municipal/Provincial Bonds	LOS ANGELES CALIF UNI SCH DIST 6.758% DUE 07-01-2034 BEO TAXABLE	S863L7C2
SMCE14	12/31/2023	614,001.35	614,001.35	609,476.17	United States dollar	United States	Municipal/Provincial Bonds	LOUISIANA LOC GOVT ENVIRONMENTAL FACS & MUNI 5.081% DUE 06-01-2031	SBNT7KCB
SMCE14	12/31/2023	235,389.76	235,389.76	237,315.96	United States dollar	United States	Municipal/Provincial Bonds	MASSACHUSETTS ST SPL OBLIG REV 4.11% 07-15-2031	SBNDWQ72
SMCE14	12/31/2023	68,528.60	68,528.60	55,000.00	United States dollar	United States	Municipal/Provincial Bonds	NEW JERSEY ST TPK AUTH TPK REV 7.414% 01-01-2040 BEO TAXABLE	SB3YDGH4
SMCE14	12/31/2023	128,807.66	128,807.66	125,000.00	United States dollar	United States	Municipal/Provincial Bonds	NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 5.572% 11-01-2038 BEO TAXABLE	SB565P88
SMCE14	12/31/2023	300,788.30	300,788.30	330,000.00	United States dollar	United States	Municipal/Provincial Bonds	RIVERSIDE CNTY CALIF PENSION OBLIG 3.818% 02-15-2038 BEO TAXABLE	SBMDNF23
SMCE14	12/31/2023	42,403.79	42,403.79	45,000.00	United States dollar	United States	Municipal/Provincial Bonds	SAN ANTONIO TEX ELEC & GAS REV TAXABLE 4.427 DUE 02-01-41 TAXABLE SF02-01-31	SB8J9072
SMCE14	12/31/2023	478,994.81	478,994.81	470,000.00	United States dollar	United States	Municipal/Provincial Bonds	TEXAS NAT GAS SECURITIZATION FIN CORP 0.9% SER 23-1 CL 1 04-01-2035	SBNT7KRL3
SMCE14	12/31/2023	537,361.92	537,361.92	520,000.00	United States dollar	United States	Municipal/Provincial Bonds	TX NAT GAS SECURITIZATION FIN CORP 5.169% 04-01-2041	SBNT7BQ75
SMCE14	12/31/2023	184,995.50	184,995.50	235,000.00	United States dollar	Australia	Corporate Bonds	PVTP COMMONWEALTH BK AUSTRALIA SR NT 144A 3.743% DUE 09-12-2039 BEO	C202712BL8
SMCE14	12/31/2023	76,465.44	76,465.44	80,000.00	United States dollar	Australia	Corporate Bonds	PVTP CSL FINANCE PLC 4.75% DUE 04-27-2052 BEO	C12661PAE9
SMCE14	12/31/2023	518,288.77	518,288.77	515,000.00	United States dollar	Australia	Corporate Bonds	PVTP NORTHERN STAR RESOURCES LTD 6.125%04-11-2033	C66573RAA6
SMCE14	12/31/2023	217,539.62	217,539.62	200,000.00	United States dollar	Australia	Corporate Bonds	WESTPAC BKG CORP 6.82% 11-17-2033	SB61214FP3
SMCE14	12/31/2023	207,546.60	207,546.60	200,000.00	United States dollar	Brazil	Corporate Bonds	VALE OVERSEAS LTD 6.125% DUE 06-12-2033	SBPLW4X0
SMCE14	12/31/2023	69,271.59	69,271.59	65,000.00	United States dollar	Canada	Corporate Bonds	BROOKFIELD FIN INC 6.35% 01-05-2034	SBRXJX14
SMCE14	12/31/2023	267,321.11	267,321.11	250,000.00	United States dollar	Canada	Corporate Bonds	CDN IMPERIAL BK COMM TORONTO BRH 6.092% 10-03-2033	C13607LWW9
SMCE14	12/31/2023	153,064.16	153,064.16	150,000.00	United States dollar	Canada	Corporate Bonds	CDN NAT RES LTD 5.85% DUE 02-01-2035	SB04SD58
SMCE14	12/31/2023	106,507.86	106,507.86	100,000.00	United States dollar	Canada	Corporate Bonds	CDN NAT RES LTD 6.5% DUE 02-15-2037	SB185T58
SMCE14	12/31/2023	323,552.76	323,552.76	315,000.00	United States dollar	Canada	Corporate Bonds	ENBRIDGE INC 5.9% 11-15-2026	SBN12KH2
SMCE14	12/31/2023	200,137.32	200,137.32	195,000.00	United States dollar	Canada	Corporate Bonds	NATIONAL BANK OF CANADA 5.6% 12-18-2028	C63307A2X2
SMCE14	12/31/2023	728,467.00	728,467.00	735,000.00	United States dollar	Canada	Corporate Bonds	NATL BK CDA MEDIUM TERM NTS BOOK TRANCHE# TR 785 VAR DTD 3.75% 06-09-2025	C63307A2S3
SMCE14	12/31/2023	108,747.54	108,747.54	130,000.00	United States dollar	Canada	Corporate Bonds	ROGERS COMMUNICATIONS INC 4.3% 02-15-2048	SBY2GJZ8
SMCE14	12/31/2023	57,520.36	57,520.36	70,000.00	United States dollar	Germany	Corporate Bonds	DEUTSCHE BK AG N Y BRH 3.742% DUE 01-07-2033 BEO	SBNTYI82
SMCE14	12/31/2023	370,327.23	370,327.23	395,000.00	United States dollar	Germany	Corporate Bonds	DEUTSCHE BK AG N Y FLTG RT 2.129% DUE 11-24-2026	C251526CE7
SMCE14	12/31/2023	463,553.96	463,553.96	435,000.00	United States dollar	Germany	Corporate Bonds	PVTP BAYER US FIN LLC 6.875% 11-21-2053	SBFLDKP5
SMCE14	12/31/2023	287,926.14	287,926.14	280,000.00	United States dollar	Germany	Corporate Bonds	PVTP BAYER US FINANCE LLC 6.375% 11-21-2030	SBFLDKD3
SMCE14	12/31/2023	163,900.33	163,900.33	160,000.00	United States dollar	Germany	Corporate Bonds	PVTP VOLKSWAGEN GROUP AMER FIN LLC 6.0%11-16-2023	SBLLDBN6
SMCE14	12/31/2023	477,673.26	477,673.26	495,000.00	United States dollar	Ireland	Corporate Bonds	AERCAP IRELAND CAP/GLOBA 1.65% DUE 10-29-2024 BEO	SBP2DYM1
SMCE14	12/31/2023	57,840.79	57,840.79	60,000.00	United States dollar	Japan	Corporate Bonds	MITSUBISHI UFI FINL GROUP INC. 962% DUE 10-11-2025 REG	C606822CA0
SMCE14	12/31/2023	314,745.00	314,745.00	320,000.00	United States dollar	Japan	Corporate Bonds	PVTP PANASONIC CORP SR NT 2.67% DUE 07-19-2024 BEO	C69832AA82
SMCE14	12/31/2023	228,638.47	228,638.47	205,000.00	United States dollar	Japan	Corporate Bonds	SUMITOMO MITSUI FINL GROUP INC 6.184% 07-13-2043	SBN4BKQ1
SMCE14	12/31/2023	274,048.84	274,048.84	285,000.00	United States dollar	Netherlands	Corporate Bonds	PVTP LDE PEETS NV 0.8% DUE 09-24-2024 BEO	C47216QAA1
SMCE14	12/31/2023	215,798.15	215,798.15	250,000.00	United States dollar	Netherlands	Corporate Bonds	PVTP VITERRA FINANCE BV 3.2% DUE 04-21-2031 BEO	C92852LAB8
SMCE14	12/31/2023	287,453.45	287,453.45	295,000.00	United States dollar	Netherlands	Corporate Bonds	VITERRA FIN B V GTD NT 144A 5.25% 04-21-2032	C92852LAD1
SMCE14	12/31/2023	1,182,336.91	1,182,336.91	1,190,000.00	United States dollar	Norway	Corporate Bonds	DNB BK ASA MED FLTG RT 2.968% DUE 03-28-2025	C25601B2D6
SMCE14	12/31/2023	134,252.47	134,252.47	155,000.00	United States dollar	Norway	Corporate Bonds	EQUINOR ASA 3.625% DUE 04-06-2040	SBM8S5T4
SMCE14	12/31/2023	269,447.22	269,447.22	245,000.00	United States dollar	Norway	Corporate Bonds	NORSK HYDRO A S 7.15% DUE 01-15-2029	S2398189
SMCE14	12/31/2023	75,488.08	75,488.08	65,000.00	United States dollar	Peru	Corporate Bonds	SOUTH COPPER CORP 7.5% DUE 07-27-2035	SB807066
SMCE14	12/31/2023	250,097.53	250,097.53	225,000.00	United States dollar	Spain	Corporate Bonds	BANCO SANTANDER SA 6.938% 11-07-2033	SBRIX592
SMCE14	12/31/2023	253,873.84	253,873.84	240,000.00	United States dollar	Spain	Corporate Bonds	PVTP CAIXABANK S A 6.84% 09-13-2034	C12803RAC8
SMCE14	12/31/2023	159,794.01	159,794.01	200,000.00	United States dollar	Switzerland	Corporate Bonds	PVTP UBS GROUP AG 11/02/2032 2.095%DUE02-11-2032/02-11-2031 BEO	C902613A8E
SMCE14	12/31/2023	81,074.07	81,074.07	95,000.00	United States dollar	Switzerland	Corporate Bonds	PVTP UBS GROUP AG VAR RT 05-14-2032	C225401AU2
SMCE14	12/31/2023	169,460.51	169,460.51	220,000.00	United States dollar	United Kingdom	Corporate Bonds	B A T CAP CORP 4.54% 08-15-2047	SBLR9B7Y
SMCE14	12/31/2023	261,128.00	261,128.00	265,000.00	United States dollar	United Kingdom	Corporate Bonds	NATWEST GROUP PLC SR GLBL COCO 5.076% 01-27-2030	SBF19XW3
SMCE14	12/31/2023	356,073.57	356,073.57	350,000.00	United States dollar	United States	Corporate Bonds	AEP TEX INC 5.4% DUE 06-01-2033	SBMI00D4
SMCE14	12/31/2023	280,505.23	280,505.23	250,000.00	United States dollar	United States	Corporate Bonds	AETNA INC NEW 6.625 DUE 06-15-2036 BEO	SBG48N91

Question #5 Exhibit

Account Number	D-VALN-AS-OF	Local Market Value	Base Market Value	Share/Par Value	Currency name - asset	Country name	Investment Category	Security Description / Fund Name	Asset Identifier
SMCE14	12/31/2023	26,416.13	26,416.13	35,000.00	United States dollar	United States	Corporate Bonds	ALABAMA PWR CO 3.45% DUE 10-01-2049	SBYDFQ8
SMCE14	12/31/2023	158,426.58	158,426.58	180,000.00	United States dollar	United States	Corporate Bonds	ALEXANDRIA REAL 2.75% DUE 12-15-2029	SBK0VL6
SMCE14	12/31/2023	63,123.35	63,123.35	65,000.00	United States dollar	United States	Corporate Bonds	ALLEGHAMY CORP DEL 4.9% DUE 09-15-2044	SBQOCCP0
SMCE14	12/31/2023	56,473.44	56,473.44	75,000.00	United States dollar	United States	Corporate Bonds	ALTRIA GROUP INC 3.875% DUE 09-16-2046	SBDR9167
SMCE14	12/31/2023	424,528.47	424,528.47	385,000.00	United States dollar	United States	Corporate Bonds	ALTRIA GROUP INC 6.875% DUE 11-01-2033	SBRIJ004
SMCE14	12/31/2023	319,401.74	319,401.74	325,000.00	United States dollar	United States	Corporate Bonds	AMCOR FLEXIBLES NORTH AMER INC SR NT 4% 05-17-2025	SBM9J518
SMCE14	12/31/2023	592,949.66	592,949.66	590,000.00	United States dollar	United States	Corporate Bonds	AMEREN CORP 5.0% 01-15-2029	SBRI6480
SMCE14	12/31/2023	474,238.18	474,238.18	465,000.00	United States dollar	United States	Corporate Bonds	AMERICAN EXPRESS CO 6.338% DUE 10-30-2026	SBMHLT99
SMCE14	12/31/2023	314,938.88	314,938.88	290,000.00	United States dollar	United States	Corporate Bonds	AMERICAN EXPRESS CO 6.489% DUE 10-30-2031	SBMHLT05
SMCE14	12/31/2023	250,752.83	250,752.83	235,000.00	United States dollar	United States	Corporate Bonds	AMERICAN HONDA FINANCE 5.85% 10-04-2030	SBRBV5N9
SMCE14	12/31/2023	366,260.76	366,260.76	360,000.00	United States dollar	United States	Corporate Bonds	AMERICAN HONDA FINANCE 5.8% 10-03-2025	SBRS5465
SMCE14	12/31/2023	155,733.15	155,733.15	165,000.00	United States dollar	United States	Corporate Bonds	AMERICAN INTERNATIONAL GROUP INC BND5 4.8% DUE 07-10-2045 REG	SBX5SDV8
SMCE14	12/31/2023	492,362.53	492,362.53	470,000.00	United States dollar	United States	Corporate Bonds	AMERN HONDA FIN CORP MED TERM NTS TRANCHE # TR 116 5.65% 11-15-2028	SB570P36
SMCE14	12/31/2023	180,416.99	180,416.99	195,000.00	United States dollar	United States	Corporate Bonds	AMERN INTL GROUP 4.7% DUE 07-10-2035	SBYMM9P5
SMCE14	12/31/2023	189,937.45	189,937.45	185,000.00	United States dollar	United States	Corporate Bonds	AMGEN INC 5.25% DUE 03-01-2033	SBMTY608
SMCE14	12/31/2023	109,236.59	109,236.59	140,000.00	United States dollar	United States	Corporate Bonds	AMGEN INC FIXED 3.15% 02-21-2040	CO31162CR9
SMCE14	12/31/2023	147,230.43	147,230.43	180,000.00	United States dollar	United States	Corporate Bonds	AON CORP / AON GLOBAL HOLD 2.05% 08-23-2031	SBN4FV08
SMCE14	12/31/2023	65,511.74	65,511.74	100,000.00	United States dollar	United States	Corporate Bonds	AON CORP FIXED 2.9% DUE 08-23-2051	SBN4FWFD
SMCE14	12/31/2023	71,935.09	71,935.09	70,000.00	United States dollar	United States	Corporate Bonds	AON CORP/AON GLOBAL HLDGS PLC 5.35% DUE 02-28-2033	SBQ07H94
SMCE14	12/31/2023	346,840.76	346,840.76	355,000.00	United States dollar	United States	Corporate Bonds	APPALACHIAN PWR CO 3.4% DUE 06-01-2025	SBXP85P1
SMCE14	12/31/2023	107,120.96	107,120.96	155,000.00	United States dollar	United States	Corporate Bonds	APPLE INC 2.65% DUE 05-11-2050 REG	CO37833D0W7
SMCE14	12/31/2023	137,629.99	137,629.99	135,000.00	United States dollar	United States	Corporate Bonds	ARTHUR J GALLAGHER 5.75% DUE 03-02-2053	SBQ06R83
SMCE14	12/31/2023	459,738.90	459,738.90	420,000.00	United States dollar	United States	Corporate Bonds	ARTHUR J GALLAGHER CO 6.5% 02-15-2034	SBRIJX63
SMCE14	12/31/2023	377,887.59	377,887.59	525,000.00	United States dollar	United States	Corporate Bonds	AT&T INC 3.65% DUE 09-15-2059	CO0206RLV2
SMCE14	12/31/2023	456,508.78	456,508.78	440,000.00	United States dollar	United States	Corporate Bonds	AVNET INC 6.25% 03-15-2028	SBNHVRX8
SMCE14	12/31/2023	1,499,095.03	1,499,095.03	1,620,000.00	United States dollar	United States	Corporate Bonds	BANK AMER CORP FLTG RT 1.658% DUE 03-11-2027	SBMHJ459
SMCE14	12/31/2023	1,093,874.75	1,093,874.75	1,240,000.00	United States dollar	United States	Corporate Bonds	BANK OF AMERICA CORPORATION VAR RT MTN 06-14-2029	SBMGDBL4
SMCE14	12/31/2023	412,492.89	412,492.89	445,000.00	United States dollar	United States	Corporate Bonds	BANK OF AMERICA CORPORATION 2.551% DUE 02-04-2028 BEO	CO6051GK17
SMCE14	12/31/2023	199,455.75	199,455.75	200,000.00	United States dollar	United States	Corporate Bonds	BANK OF NEW YORK MELLON CORP 4.967% 04-26-2034	CO6406R870
SMCE14	12/31/2023	191,008.79	191,008.79	175,000.00	United States dollar	United States	Corporate Bonds	BARRICK INTL BK 6.35% DUE 10-15-2036	SB40B5K0
SMCE14	12/31/2023	33,622.12	33,622.12	40,000.00	United States dollar	United States	Corporate Bonds	BERKSHIRE HATHAWAY FINANCE CORP 3.85% 03-15-2052	SBKPN9P7
SMCE14	12/31/2023	269,504.33	269,504.33	275,000.00	United States dollar	United States	Corporate Bonds	BK NEW YORK MELLON CORP MEDIUM TERM TRANCHE # TR 00038 4.706% 02-01-2034	SBP9N2W0
SMCE14	12/31/2023	188,566.80	188,566.80	170,000.00	United States dollar	United States	Corporate Bonds	BK NEW YORK MELLON FLTG RT 6.474% DUE 10-25-2034	SBMWNJN4
SMCE14	12/31/2023	350,861.15	350,861.15	330,000.00	United States dollar	United States	Corporate Bonds	BK NEW YORK MELLON VAR RT 6.317% DUE 10-25-2029	SBMWJND2
SMCE14	12/31/2023	114,043.81	114,043.81	110,000.00	United States dollar	United States	Corporate Bonds	BLACK HILLS CORP 5.95% 03-15-2028	SBPILWMM1
SMCE14	12/31/2023	270,732.53	270,732.53	365,000.00	United States dollar	United States	Corporate Bonds	BOEING CO 3.65% DUE 03-01-2047	SBZ8ZQ11
SMCE14	12/31/2023	497,537.73	497,537.73	500,000.00	United States dollar	United States	Corporate Bonds	BOEING CO 4.875% DUE 05-01-2025	SBM8XFT8
SMCE14	12/31/2023	317,177.94	317,177.94	305,000.00	United States dollar	United States	Corporate Bonds	BOEING CO 5.93% DUE 05-01-2060	SBMR85Q4
SMCE14	12/31/2023	89,236.08	89,236.08	135,000.00	United States dollar	United States	Corporate Bonds	BRIGHTHOUSE FINL INC SR NT 3.85% 12-22-2051	SBNRLZ23
SMCE14	12/31/2023	65,329.89	65,329.89	75,000.00	United States dollar	United States	Corporate Bonds	BRISTOL MYERS FIXED 4.25% DUE 10-26-2049	SBMNWZG98
SMCE14	12/31/2023	372,338.55	372,338.55	320,000.00	United States dollar	United States	Corporate Bonds	BRISTOL MYERS SQUIBB CO 6.4% 11-15-2063	SBNDSD35
SMCE14	12/31/2023	335,249.34	335,249.34	375,000.00	United States dollar	United States	Corporate Bonds	CAPITAL ONE FINL CORP 3.273% DUE 03-01-2030 BEO	C14040HCN3
SMCE14	12/31/2023	164,412.84	164,412.84	210,000.00	United States dollar	United States	Corporate Bonds	CARRIER GLOBAL CORP 3.577% DUE 04-05-2050	SBNG2122
SMCE14	12/31/2023	379,248.75	379,248.75	425,000.00	United States dollar	United States	Corporate Bonds	CENTENE CORP DEL SR NT 2.45% 07-15-2028	SBP2Q6N5
SMCE14	12/31/2023	85,505.12	85,505.12	105,000.00	United States dollar	United States	Corporate Bonds	CHARTER COMMUNICATIONS OPER LLC CAP 5.125% DUE 07-01-2049 BEO	SBJHNYB3
SMCE14	12/31/2023	167,265.36	167,265.36	160,000.00	United States dollar	United States	Corporate Bonds	CITIBANK N A 5.803% 09-29-2028	SBRRDEY6
SMCE14	12/31/2023	53,858.61	53,858.61	60,000.00	United States dollar	United States	Corporate Bonds	CITIGROUP INC 4.75% DUE 05-18-2046	SBGDGLC2
SMCE14	12/31/2023	77,012.77	77,012.77	80,000.00	United States dollar	United States	Corporate Bonds	CITIGROUP INC 5.3 DUE 05-06-2044	SBMH4H85
SMCE14	12/31/2023	577,709.37	577,709.37	595,000.00	United States dollar	United States	Corporate Bonds	CMS ENERGY CORP 3.6% DUE 11-15-2025	SBZ8ZMK2
SMCE14	12/31/2023	63,379.36	63,379.36	75,000.00	United States dollar	United States	Corporate Bonds	COMCAST CORP NEW 4% DUE 08-15-2047	SBF22PR0
SMCE14	12/31/2023	67,255.95	67,255.95	85,000.00	United States dollar	United States	Corporate Bonds	COMWLTH EDISON CO 3.65% DUE 06-15-2046	SBYQHP74
SMCE14	12/31/2023	44,502.30	44,502.30	55,000.00	United States dollar	United States	Corporate Bonds	COMWLTH EDISON CO 3.7% DUE 03-01-2045	SBW01Z59
SMCE14	12/31/2023	66,898.32	66,898.32	65,000.00	United States dollar	United States	Corporate Bonds	CONCENTRIX CORP 6.6% 08-02-2028	SBNTDWP9
SMCE14	12/31/2023	442,900.71	442,900.71	430,000.00	United States dollar	United States	Corporate Bonds	CONCENTRIX CORP 6.85% 08-02-2033	SBNTYH27
SMCE14	12/31/2023	93,874.57	93,874.57	115,000.00	United States dollar	United States	Corporate Bonds	CONS EDISON CO N Y 3.85% DUE 06-15-2046	SBDO3Z52
SMCE14	12/31/2023	722,954.54	722,954.54	720,000.00	United States dollar	United States	Corporate Bonds	CONSUMERS 2023 SECURITIZATION FDG 5.55% 03-01-2028	C21071BA03
SMCE14	12/31/2023	93,205.13	93,205.13	120,000.00	United States dollar	United States	Corporate Bonds	CORPORATE OFFICE PPTY'S L P SR NT 2.9% 12-01-2033	SBNZGQ50
SMCE14	12/31/2023	323,256.19	323,256.19	365,000.00	United States dollar	United States	Corporate Bonds	DENTSPLY SIRONA FIXED 3.25% 06-01-2030	SB6D184
SMCE14	12/31/2023	314,435.92	314,435.92	325,000.00	United States dollar	United States	Corporate Bonds	DEVON ENERGY CORP 5.6 DUE 07-15-2041	SB8Q7W10
SMCE14	12/31/2023	440,254.11	440,254.11	615,000.00	United States dollar	United States	Corporate Bonds	DICKS SPORTING GOODS INC 4.1% 01-15-2052	SBP2CXW1
SMCE14	12/31/2023	378,814.23	378,814.23	340,000.00	United States dollar	United States	Corporate Bonds	DISCOVER FINL SVCS FLTG RT 7.964% DUE 11-02-2034	SBQ71268
SMCE14	12/31/2023	76,004.12	76,004.12	90,000.00	United States dollar	United States	Corporate Bonds	DISNEY WALT CO NEW MEDIUM TERM NTS BOOK 3.7 DUE 12-01-2042	SB90N111
SMCE14	12/31/2023	254,361.29	254,361.29	220,000.00	United States dollar	United States	Corporate Bonds	DISNEY WALT CO SR NT 6.55% 03-15-2033	SBJQX511
SMCE14	12/31/2023	423,344.87	423,344.87	415,000.00	United States dollar	United States	Corporate Bonds	DOLLAR GENERAL CORP 5.45% 07-05-2033	SBRBKH11
SMCE14	12/31/2023	438,606.24	438,606.24	435,000.00	United States dollar	United States	Corporate Bonds	DTE ENERGY CO 4.875% 06-01-2028	SBMWGRX1
SMCE14	12/31/2023	629,909.87	629,909.87	711,439.48	United States dollar	United States	Corporate Bonds	DUKE ENERGY 1.679% DUE 07-01-2031	C26443KAA3
SMCE14	12/31/2023	76,851.03	76,851.03	90,000.00	United States dollar	United States	Corporate Bonds	DUKE ENERGY 4.15% DUE 12-01-2044	SBSPCB84
SMCE14	12/31/2023	299,505.19	299,505.19	390,000.00	United States dollar	United States	Corporate Bonds	DUKE ENERGY CORP NEW SR NT 3.3% 06-15-2041	SBNR5G13
SMCE14	12/31/2023	153,405.19	153,405.19	165,000.00	United States dollar	United States	Corporate Bonds	ENTERGY CORP NEW FIXED .9% DUE 09-15-2025	SBMGOY83
SMCE14	12/31/2023	136,578.28	136,578.28	150,000.00	United States dollar	United States	Corporate Bonds	ENTERGY TEX RESTORATION FDG II LLC 3.697% 12-15-2036	C29366NAB2
SMCE14	12/31/2023	166,326.79	166,326.79	190,000.00	United States dollar	United States	Corporate Bonds	ESSENTIAL UTILS FIXED 2.704% DUE 04-15-2030	SBFL9923
SMCE14	12/31/2023	134,063.19	134,063.19	140,000.00	United States dollar	United States	Corporate Bonds	ESSENTIAL UTILS INC SR NT 5.3% 05-01-2052	SBMBVXG2
SMCE14	12/31/2023	103,114.77	103,114.77	150,000.00	United States dollar	United States	Corporate Bonds	EVEREST REINSURANCE HOLDINGS INC SR NT 3.125% 10-15-2052	SBM9XD71
SMCE14	12/31/2023	282,959.94	282,959.94	270,000.00	United States dollar	United States	Corporate Bonds	EVERGY KANS CENT INC 5.7% 03-15-2053	SBMXXMYK4
SMCE14	12/31/2023	450,104.47	450,104.47	420,000.00	United States dollar	United States	Corporate Bonds	EVERGY KANS CENT INC 5.9% 11-15-2033	SBMGBZK8
SMCE14	12/31/2023	199,904.47	199,904.47	240,000.00	United States dollar	United States	Corporate Bonds	EXTRA SPACE STORAGE L P SR NT 2.2% 10-15-2030	SBRS5HX0
SMCE14	12/31/2023	156,892.17	156,892.17	185,000.00	United States dollar	United States	Corporate Bonds	FID NATL 4.5% DUE 08-15-2046	SBYMMY54

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Account Number	D-VALN-AS-OF	Local Market Value	Base Market Value	Share/Par Value	Currency name - asset	Country name	Investment Category	Security Description / Fund Name	Asset identifier
SMCE14	12/31/2023	239,401.20	239,401.20	375,000.00	United States dollar	United States	Corporate Bonds	FORD FNDNTN 2.815% DUE 06-01-2070	SNB31P16
SMCE14	12/31/2023	133,290.79	133,290.79	155,000.00	United States dollar	United States	Corporate Bonds	FORD FNDNTN 3.859% DUE 06-01-2047	C34531XAA2
SMCE14	12/31/2023	396,975.93	396,975.93	360,000.00	United States dollar	United States	Corporate Bonds	GATX CORP 6.9% 05-01-2034	SBRR854F4
SMCE14	12/31/2023	260,354.38	260,354.38	220,000.00	United States dollar	United States	Corporate Bonds	GEN ELEC CAP SVCS 7.5% DUE 08-21-2035	S2699053
SMCE14	12/31/2023	281,658.71	281,658.71	265,000.00	United States dollar	United States	Corporate Bonds	GENUINE PARTS CO 6.5% DUE 11-01-2028	SBLFCV15
SMCE14	12/31/2023	265,783.34	265,783.34	260,000.00	United States dollar	United States	Corporate Bonds	GLOBAL PAYMENTS INC 5.95% DUE 08-15-2052BEO	SBP6LOG7
SMCE14	12/31/2023	367,321.83	367,321.83	405,000.00	United States dollar	United States	Corporate Bonds	GOLDMAN SACHS GROUP INC 1.542% 09-10-2027	SBM9Y705
SMCE14	12/31/2023	234,183.21	234,183.21	235,000.00	United States dollar	United States	Corporate Bonds	GOLDMAN SACHS GROUP INC 1.757% 01-24-2025	SBNS95VG9
SMCE14	12/31/2023	114,397.88	114,397.88	125,000.00	United States dollar	United States	Corporate Bonds	GOLDMAN SACHS GROUP INC 1.948% 10-21-2027	SBMGDCB1
SMCE14	12/31/2023	141,646.98	141,646.98	175,000.00	United States dollar	United States	Corporate Bonds	GOLDMAN SACHS GROUP INC 1.992% DUE 01-27-2032 REG	SBN11JM7
SMCE14	12/31/2023	54,253.75	54,253.75	65,000.00	United States dollar	United States	Corporate Bonds	GOLDMAN SACHS GROUP INC 2.65% 10-21-2032	C38141GYN8
SMCE14	12/31/2023	688,377.88	688,377.88	715,000.00	United States dollar	United States	Corporate Bonds	HALEON US CAPITAL LLC 3.375% 03-24-2027	SBP05W46
SMCE14	12/31/2023	133,401.99	133,401.99	125,000.00	United States dollar	United States	Corporate Bonds	HARTFORD FINL SVCS 5.95% DUE 10-15-2036	SBG48WM7
SMCE14	12/31/2023	282,445.05	282,445.05	280,000.00	United States dollar	United States	Corporate Bonds	HCA INC 5.875% DUE 02-15-2026	SBYQ2966
SMCE14	12/31/2023	64,037.11	64,037.11	65,000.00	United States dollar	United States	Corporate Bonds	HUNTINGTON NATL BK MD 4.008% DUE 05-16-2025 BEO	SBLD59B2
SMCE14	12/31/2023	326,868.07	326,868.07	435,000.00	United States dollar	United States	Corporate Bonds	INTEL CORP 2.8% DUE 08-12-2041/08-12-2021 BEO	SBLS9332
SMCE14	12/31/2023	266,849.44	266,849.44	265,000.00	United States dollar	United States	Corporate Bonds	JBS USA LUX SA 6.5% DUE 12-01-2052	SBMGCC2X0
SMCE14	12/31/2023	194,274.29	194,274.29	191,000.00	United States dollar	United States	Corporate Bonds	JOHN DEERE CAPITAL CORP 4.75% DUE 01-20-2028	SBQ3PV55
SMCE14	12/31/2023	155,159.74	155,159.74	160,000.00	United States dollar	United States	Corporate Bonds	JPMORGAN CHASE & CO .768% DUE 08-09-2025BEO	SBNN35W4
SMCE14	12/31/2023	93,186.43	93,186.43	105,000.00	United States dollar	United States	Corporate Bonds	JPMORGAN CHASE & CO 2.069% 06-01-2029	SBLB0Y92
SMCE14	12/31/2023	636,944.14	636,944.14	690,000.00	United States dollar	United States	Corporate Bonds	JPMORGAN CHASE & CO NT FIXED TO FLTG RATE 1.578% 04-22-2027	SBMGDC66
SMCE14	12/31/2023	571,353.35	571,353.35	585,000.00	United States dollar	United States	Corporate Bonds	JPMORGAN CHASE & FLTG RT .969% DUE 06-23-2025	SBPMXMS8
SMCE14	12/31/2023	291,816.34	291,816.34	315,000.00	United States dollar	United States	Corporate Bonds	JPMORGAN CHASE & FLTG RT 1.045% DUE 11-19-2026	SBM99PB3
SMCE14	12/31/2023	56,219.99	56,219.99	65,000.00	United States dollar	United States	Corporate Bonds	KENTUCKY UTILS CO 4.375% DUE 10-01-2045	SBYTXJ37
SMCE14	12/31/2023	46,465.67	46,465.67	45,000.00	United States dollar	United States	Corporate Bonds	KENVUE INC 4.9% 03-22-2033	SBQS8Y14
SMCE14	12/31/2023	227,400.28	227,400.28	220,000.00	United States dollar	United States	Corporate Bonds	KENVUE INC 5.0% 03-22-2030	SBFLCLD7
SMCE14	12/31/2023	259,308.64	259,308.64	255,000.00	United States dollar	United States	Corporate Bonds	KENVUE INC SR NT 5.35% 03-22-2026	SBQS8Y14
SMCE14	12/31/2023	151,971.04	151,971.04	145,000.00	United States dollar	United States	Corporate Bonds	KLA CORP 5.25% 07-15-2062	SBQ5J0D6
SMCE14	12/31/2023	792,228.43	792,228.43	774,134.12	United States dollar	United States	Corporate Bonds	KS GAS SVC 5.486% DUE 08-01-2034	SBP63YD8
SMCE14	12/31/2023	264,249.97	264,249.97	320,000.00	United States dollar	United States	Corporate Bonds	LOWES COS INC 4.05% DUE 05-03-2047	SBYWC120
SMCE14	12/31/2023	143,541.31	143,541.31	135,000.00	United States dollar	United States	Corporate Bonds	LOWES COS INC FIXED 5.8% DUE 09-15-2062	SBPMQ8K6
SMCE14	12/31/2023	59,545.54	59,545.54	75,000.00	United States dollar	United States	Corporate Bonds	MAGELLAN MIDSTREAM 4.2% DUE 10-03-2047	SBFOKZ10
SMCE14	12/31/2023	43,483.82	43,483.82	40,000.00	United States dollar	United States	Corporate Bonds	MARSH & MCLENNAN COS INC 5.7% 09-15-2053	SBMHGNF0
SMCE14	12/31/2023	104,745.94	104,745.94	100,000.00	United States dollar	United States	Corporate Bonds	MERCK & CO INC 5.15% 05-17-2063	SBP487N6
SMCE14	12/31/2023	273,666.58	273,666.58	240,000.00	United States dollar	United States	Corporate Bonds	MIDAMERICAN ENERGY 6.75% DUE 12-30-2031	SB06LL58
SMCE14	12/31/2023	676,417.19	676,417.19	735,000.00	United States dollar	United States	Corporate Bonds	MORGAN STANLEY .985% DUE 12-10-2026	SBMQC6W7
SMCE14	12/31/2023	1,152,226.26	1,152,226.26	1,250,000.00	United States dollar	United States	Corporate Bonds	MORGAN STANLEY FIXED 1.593% DUE 05-04-2027	CE11772B89
SMCE14	12/31/2023	86,402.22	86,402.22	100,000.00	United States dollar	United States	Corporate Bonds	MPLX LP 4.7% 04-15-2048	SBY2G1V7
SMCE14	12/31/2023	102,704.17	102,704.17	115,000.00	United States dollar	United States	Corporate Bonds	MPLX LP SR NT 4.95% 03-14-2052	SBPHG64
SMCE14	12/31/2023	221,288.93	221,288.93	280,000.00	United States dollar	United States	Corporate Bonds	MT NITTANY MED CTR FIXED 3.799% DUE 11-15-2052	SBNS4M29
SMCE14	12/31/2023	290,005.91	290,005.91	300,000.00	United States dollar	United States	Corporate Bonds	MYLAN N V FIXED 3.95% DUE 06-15-2026	CE2854AAN4
SMCE14	12/31/2023	211,475.49	211,475.49	195,000.00	United States dollar	United States	Corporate Bonds	NASDAQ INC 6.1% 06-28-2063	SBRT75N8
SMCE14	12/31/2023	269,991.44	269,991.44	295,000.00	United States dollar	United States	Corporate Bonds	NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043	SB7W15J3
SMCE14	12/31/2023	1,432,825.00	1,432,825.00	1,420,000.00	United States dollar	United States	Corporate Bonds	NEXTERA ENERGY CAPITAL HOLDINGS INC 6.051% DUE 03-01-2025	SBQKRHH8
SMCE14	12/31/2023	291,018.63	291,018.63	275,000.00	United States dollar	United States	Corporate Bonds	NORFOLK SOUTHN CORP 5.55% 03-15-2034	SBNTZT74
SMCE14	12/31/2023	124,903.21	124,903.21	130,000.00	United States dollar	United States	Corporate Bonds	NORTROP GRUMMAN 4.75% DUE 06-01-2043	SB8925W0
SMCE14	12/31/2023	53,594.09	53,594.09	75,000.00	United States dollar	United States	Corporate Bonds	NYU LANGONE HOSPS 3.38% DUE 07-01-2055	SBKT3098
SMCE14	12/31/2023	420,086.45	420,086.45	395,000.00	United States dollar	United States	Corporate Bonds	OCCIDENTAL PETE CORP 6.625% DUE 09-01-2030 REG	SBN15X86
SMCE14	12/31/2023	124,469.70	124,469.70	165,000.00	United States dollar	United States	Corporate Bonds	OGLETHORPE PWR CORP 3.75% 08-01-2050	SBNT77J6
SMCE14	12/31/2023	699,246.13	699,246.13	685,000.00	United States dollar	United States	Corporate Bonds	ONE GAS INC 5.1% 04-01-2029	SBP2F9H7
SMCE14	12/31/2023	124,692.74	124,692.74	155,000.00	United States dollar	United States	Corporate Bonds	ORACLE CORP 4% DUE 07-15-2046	SBY7RD02
SMCE14	12/31/2023	227,503.81	227,503.81	220,000.00	United States dollar	United States	Corporate Bonds	PACIFIC BELL 7.125% DUE 03-15-2026	S2701130
SMCE14	12/31/2023	360,069.12	360,069.12	415,000.00	United States dollar	United States	Corporate Bonds	PACIFICORP 2.7% DUE 09-15-2030	SBLS9VCA
SMCE14	12/31/2023	113,007.97	113,007.97	175,000.00	United States dollar	United States	Corporate Bonds	PACIFICORP 2.9% 06-15-2052 DUE	SBL544T0
SMCE14	12/31/2023	434,804.74	434,804.74	435,000.00	United States dollar	United States	Corporate Bonds	PFIZER INVESTMENT ENTER 5.11% 05-19-2043	SBQ66773
SMCE14	12/31/2023	792,414.46	792,414.46	791,504.10	United States dollar	United States	Corporate Bonds	PG&E RECOVERY FDG 5.045% DUE 07-15-2034	SBP6WVD4
SMCE14	12/31/2023	158,109.11	158,109.11	178,213.31	United States dollar	United States	Corporate Bonds	PG&E RECOVERY FDG LLC SR SECN NT CL A-1 1.46% 07-15-2033	C71710TAA6
SMCE14	12/31/2023	785,099.59	785,099.59	815,046.52	United States dollar	United States	Corporate Bonds	PG&E WILDFIRE 3.594% DUE 06-01-2032	SBPX32D7
SMCE14	12/31/2023	211,102.87	211,102.87	210,000.00	United States dollar	United States	Corporate Bonds	PG&E WILDFIRE RECOVERY FDG LLC SR SECN RECOVERY BD SER 5.212% 12-01-2049	SBPK8G20
SMCE14	12/31/2023	71,134.03	71,134.03	80,000.00	United States dollar	United States	Corporate Bonds	PHILIP MORRIS INTL 4.375% DUE 11-15-2041	SB6VM267
SMCE14	12/31/2023	396,589.54	396,589.54	395,000.00	United States dollar	United States	Corporate Bonds	PHILIP MORRIS INTL 5% DUE 11-17-2025	SBP39B16
SMCE14	12/31/2023	273,192.53	273,192.53	290,000.00	United States dollar	United States	Corporate Bonds	PINNACLE WEST CAP CORP 1.3% DUE 06-15-2025/06-17-2020 REG	SBMV8759
SMCE14	12/31/2023	233,139.10	233,139.10	230,000.00	United States dollar	United States	Corporate Bonds	PROLOGIS LP 4.875% 06-15-2028	SBMY6319
SMCE14	12/31/2023	70,224.32	70,224.32	85,000.00	United States dollar	United States	Corporate Bonds	PRUDENTIAL FINL INC 3.935% DUE 12-07-2049	SBFZCSL2
SMCE14	12/31/2023	297,616.46	297,616.46	295,000.00	United States dollar	United States	Corporate Bonds	PUBLIC SERVICE CO OF OKLAHOMA 5.25% 01-15-2033	SBNNMLD3
SMCE14	12/31/2023	268,700.76	268,700.76	280,000.00	United States dollar	United States	Corporate Bonds	PUBLIC SERVICE COLORADO 4.1% DUE 06-01-2032 BEO	SBQ35E73
SMCE14	12/31/2023	249,985.31	249,985.31	250,000.00	United States dollar	United States	Corporate Bonds	PUBLIC STORAGE FLTG RT DUE 04-23-2024 BEO	SBMG8766
SMCE14	12/31/2023	265,459.92	265,459.92	335,000.00	United States dollar	United States	Corporate Bonds	PVTPL BROOKLYN UNION GAS CO 4.487% 03-04-2049 BEO	SBILZY82
SMCE14	12/31/2023	369,873.26	369,873.26	365,000.00	United States dollar	United States	Corporate Bonds	PVTPL CARRIER GLOBAL CORPORATION 5.8% 11-30-2025	SBP0VPF7
SMCE14	12/31/2023	130,424.73	130,424.73	125,000.00	United States dollar	United States	Corporate Bonds	PVTPL COREBRIDGE FINL INC SR NT 6.05% 09-15-2033	SBRS66C5
SMCE14	12/31/2023	205,862.09	205,862.09	235,000.00	United States dollar	United States	Corporate Bonds	PVTPL ERAC USA FINANCE LLC 4.2% 11-01-2046	SBMY42C4
SMCE14	12/31/2023	122,176.46	122,176.46	130,000.00	United States dollar	United States	Corporate Bonds	PVTPL HYUNDAI CAP AMER 1.8% 10-15-2025	SBMG8R80
SMCE14	12/31/2023	112,544.93	112,544.93	165,000.00	United States dollar	United States	Corporate Bonds	PVTPL LBI INFRASTRUCTURE GROUP LLC SR SECN NT 1444 3.797% 12-31-2057	SBMG7978
SMCE14	12/31/2023	509,832.89	509,832.89	500,000.00	United States dollar	United States	Corporate Bonds	PVTPL NATIONAL SECS CLEARING CORP 5.0% 05-30-2028	SBMIJDK5
SMCE14	12/31/2023	215,509.96	215,509.96	210,000.00	United States dollar	United States	Corporate Bonds	PVTPL NEW YORK ST ELEC & GAS CORP 5.65% 08-15-2028	SBPSNNP1
SMCE14	12/31/2023	395,450.46	395,450.46	390,000.00	United States dollar	United States	Corporate Bonds	PVTPL OHIO EDISON CO 5.5% DUE 01-15-2033BEO	SBPWBG84
SMCE14	12/31/2023	261,637.52	261,637.52	245,000.00	United States dollar	United States	Corporate Bonds	PVTPL ONCOR ELEC DELIVERY CO LLC 5.65% 11-15-2033	SBMG3998

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Account Number	D-VALN-AS-OF	Local Market Value	Base Market Value	Share/Par Value	Currency name - asset	Country name	Investment Category	Security Description / Fund Name	Asset identifier
SMCE14	12/31/2023	331,141.71	331,141.71	335,000.00	United States dollar	United States	Corporate Bonds	PVTPL ONCOR ELEC DELIVERY CO LLC SR SEC2NT 144A 4.3% 05-15-2028	SBQ87F17
SMCE14	12/31/2023	76,429.52	76,429.52	80,000.00	United States dollar	United States	Corporate Bonds	PVTPL PACIFIC LIFECORP 5.125% 01-30-2043	SB8K1L7G3
SMCE14	12/31/2023	290,263.41	290,263.41	280,436.70	United States dollar	United States	Corporate Bonds	PVTPL POLAR TANKERS INC NT 144A 5.951% DUE 05-10-2037/05-10-2007 BEO	SB1XKPL5
SMCE14	12/31/2023	277,762.43	277,762.43	285,000.00	United States dollar	United States	Corporate Bonds	PVTPL PRIVATE EXPT FGD CORP MEDIUM TERM NTS BO .55% DUE 07-30-2024 REG	SBMY9G5W0
SMCE14	12/31/2023	935,794.59	935,794.59	885,000.00	United States dollar	United States	Corporate Bonds	PVTPL ROCHE HLDGS INC NT 5.489% 11-13-2030	SB71196GCS
SMCE14	12/31/2023	115,288.48	115,288.48	140,000.00	United States dollar	United States	Corporate Bonds	PVTPL TEXAS EASTN TRANSMISSION LP SR NT 4.15% 01-15-2048	SBY2HS18
SMCE14	12/31/2023	171,386.93	171,386.93	175,000.00	United States dollar	United States	Corporate Bonds	PVTPL TRANS-ALLEGHENY INTST LINE CO 3.85% NTS 06-01-2025	SBTF3103
SMCE14	12/31/2023	1,047,708.39	1,047,708.39	1,025,000.00	United States dollar	United States	Corporate Bonds	PVTPL VERALTO CORP SR NT 5.35% 09-18-2028	SBN4JNF9
SMCE14	12/31/2023	430,598.89	430,598.89	425,000.00	United States dollar	United States	Corporate Bonds	PVTPL VERALTO CORP SR NT 5.5% 09-18-2026	SBN4JND7
SMCE14	12/31/2023	68,210.10	68,210.10	70,000.00	United States dollar	United States	Corporate Bonds	PVTPL VICI PPTYS L P / VICI NT CO INC 3.5% 02-15-2025	SBKMH622
SMCE14	12/31/2023	196,541.86	196,541.86	170,000.00	United States dollar	United States	Corporate Bonds	QUALCOMM INC 6% 05-20-2053	C747525BT9
SMCE14	12/31/2023	270,999.11	270,999.11	275,000.00	United States dollar	United States	Corporate Bonds	REYNOLDS AMERN INC FIXED 5.7% DUE 08-15-2035	SBZOW055
SMCE14	12/31/2023	559,786.19	559,786.19	545,000.00	United States dollar	United States	Corporate Bonds	RTX CORP 5.75% 11-08-2026	SBQHN230
SMCE14	12/31/2023	224,022.09	224,022.09	210,000.00	United States dollar	United States	Corporate Bonds	RTX CORP 6.0% 03-15-2031	SBQHN1V1
SMCE14	12/31/2023	529,717.67	529,717.67	635,000.00	United States dollar	United States	Corporate Bonds	RTX CORPORATION 2.375% 03-15-2032	SBMYT802
SMCE14	12/31/2023	434,279.63	434,279.63	410,000.00	United States dollar	United States	Corporate Bonds	RYDER SYSTEM INC 6.3% 12-01-2028	SBRIX0R5
SMCE14	12/31/2023	10,493.76	10,493.76	10,000.00	United States dollar	United States	Corporate Bonds	S CAROLINA ELEC & 5.8% DUE 01-15-2033	S2691383
SMCE14	12/31/2023	308,927.61	308,927.61	430,000.00	United States dollar	United States	Corporate Bonds	SALESFORCE.COM INC 2.9% DUE 07-15-2051 BEO	SBNA466W8
SMCE14	12/31/2023	390,160.43	390,160.43	360,000.00	United States dollar	United States	Corporate Bonds	SANTANDER HLDGS USA INC 7.66% 11-09-2031	SBMGBMF9
SMCE14	12/31/2023	207,010.78	207,010.78	200,000.00	United States dollar	United States	Corporate Bonds	SC ELEC & GAS CO SC ELEC & GAS CO 99.807KD12 X7-9446 5.3 05-15-2033 BEO	SB01RN9
SMCE14	12/31/2023	214,225.12	214,225.12	216,845.83	United States dollar	United States	Corporate Bonds	SCE RECOVERY FGD LLC 4.697% 06-15-2040	SBMWGF82
SMCE14	12/31/2023	363,584.32	363,584.32	345,000.00	United States dollar	United States	Corporate Bonds	SCHWAB CHARLES CORP NEW 6.136% 08-24-2034	SB1GVRK1
SMCE14	12/31/2023	206,955.42	206,955.42	190,000.00	United States dollar	United States	Corporate Bonds	SIMON PPTY GROUP L P 6.25% 01-15-2034	SBNA9899
SMCE14	12/31/2023	512,224.14	512,224.14	510,000.00	United States dollar	United States	Corporate Bonds	SOUTHERN CALIF EDISON CO 4.9% 06-01-2026	SBPA4YBM1
SMCE14	12/31/2023	253,298.72	253,298.72	240,000.00	United States dollar	United States	Corporate Bonds	SOUTHERN CALIF GAS CO 5.75% 06-01-2053	SBPA4Y3T2
SMCE14	12/31/2023	53,956.60	53,956.60	60,000.00	United States dollar	United States	Corporate Bonds	SOUTH CAL EDISON 4.5% DUE 09-01-2040	SB469D57
SMCE14	12/31/2023	152,306.99	152,306.99	225,000.00	United States dollar	United States	Corporate Bonds	SOUTHWESTERN ELEC PWR CO SR NT SER O 3.25% 11-01-2051	CB45437BT8
SMCE14	12/31/2023	226,617.47	226,617.47	270,000.00	United States dollar	United States	Corporate Bonds	SPIRIT RLTY L P SR NT 2.7% 02-15-2032	SBMCDK66
SMCE14	12/31/2023	68,957.63	68,957.63	70,000.00	United States dollar	United States	Corporate Bonds	SYNCHRONY BK GLOBAL SR SHORT TERM BK NTS5.4% DUE 08-22-2025 REG	SBNBXZ50
SMCE14	12/31/2023	592,212.67	592,212.67	590,000.00	United States dollar	United States	Corporate Bonds	TEXAS ELEC MKT STABILIZATION FDG N LLC 5.167% DUE 02-01-2050 BEO	SBMF1H11
SMCE14	12/31/2023	93,877.90	93,877.90	125,000.00	United States dollar	United States	Corporate Bonds	THOMAS JEFFSN UNIV 3.847% DUE 11-01-2057	SBMDYX28
SMCE14	12/31/2023	80,558.95	80,558.95	70,000.00	United States dollar	United States	Corporate Bonds	TN GAS PIPELN CO 7.625% DUE 04-01-2037	S2053325
SMCE14	12/31/2023	414,545.78	414,545.78	400,000.00	United States dollar	United States	Corporate Bonds	TOYOTA MOTOR CREDIT CORP 5.25% MTN 09-11-2028	SBMHGNN8
SMCE14	12/31/2023	691,117.72	691,117.72	655,000.00	United States dollar	United States	Corporate Bonds	TOYOTA MOTOR CREDIT CORP 5.55% 11-20-2030	SBPOVPB3
SMCE14	12/31/2023	199,680.94	199,680.94	195,000.00	United States dollar	United States	Corporate Bonds	TOYOTA MTR CR CORP 5.4% 11-20-2026	SBPOY3NO
SMCE14	12/31/2023	691,395.96	691,395.96	660,000.00	United States dollar	United States	Corporate Bonds	TRCINTNL GAS PIPE 7.85% DUE 02-01-2026	SBYXR3R3
SMCE14	12/31/2023	473,369.87	473,369.87	480,000.00	United States dollar	United States	Corporate Bonds	TRUIST FINANCIAL CORPORATION 4.873% 01-26-2029	SBPX1ZQ5
SMCE14	12/31/2023	185,973.50	185,973.50	215,000.00	United States dollar	United States	Corporate Bonds	TRUIST FINL CORP 1.887% DUE 06-07-2029	SBKPG0K5
SMCE14	12/31/2023	223,581.07	223,581.07	230,000.00	United States dollar	United States	Corporate Bonds	TRUIST FINL CORP SR MED TERM NTS 5.122% 01-26-2034	SBPX1Z87
SMCE14	12/31/2023	211,106.56	211,106.56	220,000.00	United States dollar	United States	Corporate Bonds	U S BANCORP MEDIUM TERM NTS- BOOK ENTRY 4.839% 02-01-2034	CB1159H1L5
SMCE14	12/31/2023	53,961.59	53,961.59	65,000.00	United States dollar	United States	Corporate Bonds	UNION PAC CORP 4.1% DUE 09-15-2067	SBYVJWB0
SMCE14	12/31/2023	55,691.14	55,691.14	65,000.00	United States dollar	United States	Corporate Bonds	VA ELEC & PWR CO 4.2% DUE 05-15-2045	SBXPB5G9
SMCE14	12/31/2023	427,103.34	427,103.34	520,000.00	United States dollar	United States	Corporate Bonds	VERIZON 1.75% DUE 01-20-2031	SBMW8B10
SMCE14	12/31/2023	99,031.76	99,031.76	100,000.00	United States dollar	United States	Corporate Bonds	VERIZON COMMUNICATIONS INC 4.329% 09-21-2028	SBGQD891
SMCE14	12/31/2023	80,582.24	80,582.24	75,000.00	United States dollar	United States	Corporate Bonds	VERIZON GLOBAL FDG 5.85% DUE 09-15-2035	SB84R4X3
SMCE14	12/31/2023	518,801.53	518,801.53	510,000.00	United States dollar	United States	Corporate Bonds	VIACOM INC 6.875% DUE 04-30-2036	CB25524A8X
SMCE14	12/31/2023	141,760.91	141,760.91	190,000.00	United States dollar	United States	Corporate Bonds	VIATRIS INC SR NT 3.85% 06-22-2040	SBLSBZ80
SMCE14	12/31/2023	520,882.87	520,882.87	505,000.00	United States dollar	United States	Corporate Bonds	VIRGINIA ELEC & PWR CO 5.3% 08-15-2033	SBQVWMC2
SMCE14	12/31/2023	424,048.18	424,048.18	490,000.00	United States dollar	United States	Corporate Bonds	WELLS FARGO & CO 2.572% 02-11-2031	SBK8Z29
SMCE14	12/31/2023	766,446.48	766,446.48	875,000.00	United States dollar	United States	Corporate Bonds	WELLS FARGO & CO MEDIUM TERM SR NTS BOOKENTRY 3.35% 03-02-2033	SBLD7GV7
SMCE14	12/31/2023	374,687.45	374,687.45	370,000.00	United States dollar	United States	Corporate Bonds	WELLS FARGO BANK NA 5.254% 12-11-2026	SB54DLF2
SMCE14	12/31/2023	393,905.30	393,905.30	460,000.00	United States dollar	United States	Corporate Bonds	WILLIAMS COMPANIES INC 2.6% 03-15-2031	SBKQN7D4
SMCE14	12/31/2023	216,457.08	216,457.08	205,000.00	United States dollar	United States	Corporate Bonds	WMX TECHNOLOGIES INC 7.1 SR NTS DUE 08-01-2026 PUTTABLE 8-1-2003 @ PAR **PUT	S2639402
SMCE14	12/31/2023	1,948,589.35	2,242,184.04	United States dollar	United States	Government Mortgage Backed Securities	FANNIE MAE POOL FN CA6707 2.50% 2.5% 08-01-2050	C31400EN21	
SMCE14	12/31/2023	162,915.31	162,915.31	191,270.76	United States dollar	United States	Government Mortgage Backed Securities	FED HOME LN MTG 2.5% DUE 04-01-2052	C3132DWDJ9
SMCE14	12/31/2023	911,440.01	911,440.01	1,051,029.44	United States dollar	United States	Government Mortgage Backed Securities	FED HOME LN MTG 2.5% DUE 10-01-2050	SBMYDFV4
SMCE14	12/31/2023	657,588.66	657,588.66	703,182.28	United States dollar	United States	Government Mortgage Backed Securities	FED HOME LN MTG 3.5% DUE 04-01-2050	C3132DVK20
SMCE14	12/31/2023	70,400.95	70,400.95	72,044.79	United States dollar	United States	Government Mortgage Backed Securities	FEDERAL HOME LN MTG CORP POOL #A97040 4%02-01-2041 BEO	SBZ04330
SMCE14	12/31/2023	83,569.61	83,569.61	88,238.33	United States dollar	United States	Government Mortgage Backed Securities	FEDERAL HOME LN MTG CORP POOL #C09007 3.5% 08-01-2042 BEO	SB8P3838
SMCE14	12/31/2023	122,079.33	122,079.33	129,494.62	United States dollar	United States	Government Mortgage Backed Securities	FEDERAL HOME LN MTG CORP POOL #C09044 3.5% 07-01-2043 BEO	C312925BM1
SMCE14	12/31/2023	74,873.95	74,873.95	72,544.60	United States dollar	United States	Government Mortgage Backed Securities	FEDERAL HOME LN MTG CORP POOL #G05956 5.5% 07-01-2038 BEO	C3128M75R3
SMCE14	12/31/2023	108,656.50	108,656.50	111,784.93	United States dollar	United States	Government Mortgage Backed Securities	FEDERAL HOME LN MTG CORP POOL #G07560 4%11-01-2043 BEO	SBMPHGL2
SMCE14	12/31/2023	553,679.72	553,679.72	600,641.10	United States dollar	United States	Government Mortgage Backed Securities	FEDERAL HOME LN MTG CORP POOL #G08537 3%07-01-2043 BEO	C3128MJ535
SMCE14	12/31/2023	247,258.14	247,258.14	272,093.45	United States dollar	United States	Government Mortgage Backed Securities	FEDERAL HOME LN MTG CORP POOL #G08747 3%02-01-2047 BEO	SBN4XK73
SMCE14	12/31/2023	74,700.59	74,700.59	75,748.79	United States dollar	United States	Government Mortgage Backed Securities	FEDERAL HOME LN MTG CORP POOL #G08772 4.5% 07-01-2047 BEO	C3128MJ2E9
SMCE14	12/31/2023	30,406.22	30,406.22	30,651.98	United States dollar	United States	Government Mortgage Backed Securities	FEDERAL HOME LN MTG CORP POOL #G08781 4.5% 09-01-2047 BEO	C3128MJ2P4
SMCE14	12/31/2023	62,168.78	62,168.78	65,326.62	United States dollar	United States	Government Mortgage Backed Securities	FEDERAL HOME LN MTG CORP POOL #G18536 2.5% 01-01-2030 BEO	C3128MMS20
SMCE14	12/31/2023	136,488.13	136,488.13	143,534.63	United States dollar	United States	Government Mortgage Backed Securities	FEDERAL HOME LN MTG CORP POOL #G18544 2.5% 03-01-2030 BEO	C3128MMTA1
SMCE14	12/31/2023	77,448.43	77,448.43	81,636.98	United States dollar	United States	Government Mortgage Backed Securities	FEDERAL HOME LN MTG CORP POOL #G18568 2.5% 09-01-2030 BEO	C3128MMT29
SMCE14	12/31/2023	88,996.58	88,996.58	94,014.67	United States dollar	United States	Government Mortgage Backed Securities	FEDERAL HOME LN MTG CORP POOL #G18604 2.5% 06-01-2031 BEO	C3128MMU68
SMCE14	12/31/2023	118,823.89	118,823.89	121,675.47	United States dollar	United States	Government Mortgage Backed Securities	FEDERAL HOME LN MTG CORP POOL #G61763 4%07-01-2044 BEO	C31335B5Y8
SMCE14	12/31/2023	151,178.82	151,178.82	163,998.70	United States dollar	United States	Government Mortgage Backed Securities	FEDERAL HOME LN MTG CORP POOL #Q16470 3%03-01-2043 BEO	C3132J7T44
SMCE14	12/31/2023	380,705.81	380,705.81	374,064.24	United States dollar	United States	Government Mortgage Backed Securities	FEDERAL HOME LN MTG CORP POOL #Q6308 6.0% 07-01-2053	C3133C7AH0
SMCE14	12/31/2023	460,380.21	460,380.21	539,382.83	United States dollar	United States	Government Mortgage Backed Securities	FEDERAL HOME LN MTG CORP POOL #RBS153 2%04-01-2042 BEO	SBWYFOX4
SMCE14	12/31/2023	491,209.37	491,209.37	527,208.15	United States dollar	United States	Government Mortgage Backed Securities	FEDERAL HOME LN MTG CORP POOL #SC0346 3.0% 10-01-2039	C3132D9L36
SMCE14	12/31/2023	1,049,868.72	1,049,868.72	1,284,376.70	United States dollar	United States	Government Mortgage Backed Securities	FEDERAL HOME LN MTG CORP POOL #SD-8199 2.0% 02-01-2052	SBLL75P6
SMCE14	12/31/2023	369,448.06	369,448.06	368,239.41	United States dollar	United States	Government Mortgage Backed Securities	FEDERAL HOME LN MTG CORP POOL #SD4206 5%09-01-2053 BEO	C3132E0U75

Question #5 Exhibit

Account Number	D-VALN-AS-OF	Local Market Value	Base Market Value	Share/Par Value	Currency name - asset	Country name	Investment Category	Security Description / Fund Name	Asset identifier
SMCE14	12/31/2023	1,650,026.40	1,650,026.40	1,924,347.19	United States dollar	United States	Government Mortgage Backed Securities	FEDERAL HOME LN MTG CORP POOL #5D8083 2.5% DUE 08-01-2050 BEO	C3132DV6U4
SMCE14	12/31/2023	131,077.26	131,077.26	134,239.69	United States dollar	United States	Government Mortgage Backed Securities	FEDERAL HOME LN MTG CORP POOL #ZI1240 4%02-01-2041 BEO	C3131VRLVU5
SMCE14	12/31/2023	30,728.84	30,728.84	29,814.70	United States dollar	United States	Government Mortgage Backed Securities	FEDERAL HOME LN MTG CORP POOL #Z52253 5.5% 08-01-2038 BEO	C3132AQE5E
SMCE14	12/31/2023	521,472.23	521,472.23	540,226.55	United States dollar	United States	Government Mortgage Backed Securities	FEDERAL HOME LN MTG CORP POOL #Z54684 4%10-01-2046 BEO	C3132AF5Z3
SMCE14	12/31/2023	1,688,317.52	1,688,317.52	1,858,960.24	United States dollar	United States	Government Mortgage Backed Securities	FEDERAL HOME LN MTG CORP POOL #Z54693 3% DUE 12-01-2046 REG	C3132AG5A7
SMCE14	12/31/2023	369,444.45	369,444.45	390,823.44	United States dollar	United States	Government Mortgage Backed Securities	FEDERAL HOME LN MTG CORP POOL #Z58617 2.5% 08-01-2031 BEO	C3132A95SE8
SMCE14	12/31/2023	210,271.07	210,271.07	214,541.35	United States dollar	United States	Government Mortgage Backed Securities	FEDERAL HOME LN MTG CORP POOL #Z71345 3.5% 11-01-2033 BEO	C3132ADP69
SMCE14	12/31/2023	171,093.51	171,093.51	195,462.44	United States dollar	United States	Government Mortgage Backed Securities	FEDERAL HOME LOAN MORTGAGE CORP 1.5% 01-01-2036	SBKJGJG3
SMCE14	12/31/2023	405,605.61	405,605.61	519,260.49	United States dollar	United States	Government Mortgage Backed Securities	FEDERAL HOME LOAN MORTGAGE CORP 1.5% 01-01-2051	C3132DWA5V
SMCE14	12/31/2023	937,208.11	937,208.11	1,202,490.95	United States dollar	United States	Government Mortgage Backed Securities	FEDERAL HOME LOAN MORTGAGE CORP 1.5% 10-01-2051	C3133AULZ9
SMCE14	12/31/2023	41,834.63	41,834.63	53,475.63	United States dollar	United States	Government Mortgage Backed Securities	FEDERAL HOME LOAN MORTGAGE CORP 1.5% 12-01-2050	C3132DWA5M
SMCE14	12/31/2023	998,797.35	998,797.35	1,008,557.67	United States dollar	United States	Government Mortgage Backed Securities	FEDERAL HOME LOAN MORTGAGE CORP 5% 02-01-2053	C3132DWGG2
SMCE14	12/31/2023	754,260.56	754,260.56	749,818.94	United States dollar	United States	Government Mortgage Backed Securities	FEDERAL HOME LOAN MORTGAGE CORP 5.5% 02-01-2053	SBQWP557
SMCE14	12/31/2023	211,633.28	211,633.28	235,738.54	United States dollar	United States	Government Mortgage Backed Securities	FEDERAL HOME LOAN MORTGAGE CORP POOL #SD7553 3.0% DUE 03-01-2052 REG	C3132DVMMA0
SMCE14	12/31/2023	46,285.68	46,285.68	47,451.96	United States dollar	United States	Government Mortgage Backed Securities	FEDERAL NATL MTG ASSN GTD MTG POOL #A1186 4% 04-01-2041 BEO	C3138AEJ87
SMCE14	12/31/2023	46,336.85	46,336.85	46,344.70	United States dollar	United States	Government Mortgage Backed Securities	FEDERAL NATL MTG ASSN GTD MTG POOL #A14891 4.5% 06-01-2041 BEO	C3138AJNH1
SMCE14	12/31/2023	105,324.50	105,324.50	108,024.05	United States dollar	United States	Government Mortgage Backed Securities	FEDERAL NATL MTG ASSN GTD MTG POOL #A12484 4% DUE 07-01-2042 REG	C3138EJXN3
SMCE14	12/31/2023	146,992.99	146,992.99	159,023.39	United States dollar	United States	Government Mortgage Backed Securities	FEDERAL NATL MTG ASSN GTD MTG POOL #A14751 3% 03-01-2043 BEO	C3138EH5H3
SMCE14	12/31/2023	252,960.68	252,960.68	324,561.14	United States dollar	United States	Government Mortgage Backed Securities	FHLMC POOL #SD8167 1.5% 10-01-2051	SBPQQRV1
SMCE14	12/31/2023	3,437,804.28	3,437,804.28	4,173,068.69	United States dollar	United States	Government Mortgage Backed Securities	FHLMC POOL #SD2903 2.0% 03-01-2051	C3132DQ6L4
SMCE14	12/31/2023	484,387.63	484,387.63	504,506.42	United States dollar	United States	Government Mortgage Backed Securities	FHLMC #SD8012 4.0% 09-01-2049 BEO	C3132DV3V5
SMCE14	12/31/2023	617,023.63	617,023.63	682,883.29	United States dollar	United States	Government Mortgage Backed Securities	FHLMC UMBS 15Y FIXED 2% 09-01-2036	C3133GVEJ3
SMCE14	12/31/2023	51,424.75	51,424.75	60,365.24	United States dollar	United States	Government Mortgage Backed Securities	FNMA 2.5% DUE 11-01-2051	C3140KTH73
SMCE14	12/31/2023	374,177.09	374,177.09	414,887.77	United States dollar	United States	Government Mortgage Backed Securities	FNMA 3% MBS 01/04/2050 USD/CA5538F POOL#CA5538 3% DUE 04-01-2050 BEO	C3140QD4E4
SMCE14	12/31/2023	846,494.86	846,494.86	853,988.15	United States dollar	United States	Government Mortgage Backed Securities	FNMA FNMA # MA4841 5% 12-01-2052	SBMWWGM47
SMCE14	12/31/2023	52,231.96	52,231.96	50,048.29	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #Z72590 6% 08-01-2034 BEO	SB38R8D9
SMCE14	12/31/2023	229,680.27	229,680.27	225,793.70	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #Z735402 5% 04-01-2035 BEO	SB5LQJ37
SMCE14	12/31/2023	164,577.94	164,577.94	159,683.52	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #889893 5.5% 08-01-2037 BEO	C31410KUP7
SMCE14	12/31/2023	101,645.28	101,645.28	107,638.41	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #A86229 3.5% 09-01-2042 BEO	C31417CA51
SMCE14	12/31/2023	20,498.70	20,498.70	20,502.27	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #AD7855 4.5% 06-01-2040 BEO	C31418VWR9
SMCE14	12/31/2023	94,469.52	94,469.52	97,239.13	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #AD7855 4.5% 06-01-2040 BEO	SB88RF36
SMCE14	12/31/2023	34,708.50	34,708.50	36,513.41	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #AE0828 3.5% 02-01-2041 BEO	SB86WVG5
SMCE14	12/31/2023	169,215.88	169,215.88	178,684.04	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #AO0780 3.5 04-01-2042	C3138LQ2N3
SMCE14	12/31/2023	68,716.78	68,716.78	72,576.72	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #AO5928 3.5% 06-01-2042 BEO	SB82M8Z0
SMCE14	12/31/2023	69,179.50	69,179.50	75,150.75	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #AR9213 3% DUE 03-01-2043 REG	C3138VFGZ1
SMCE14	12/31/2023	35,695.51	35,695.51	37,761.63	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #AS7644 2.5% 08-01-2031 BEO	C3138WHP63
SMCE14	12/31/2023	58,461.81	58,461.81	60,563.33	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #AS8142 4% 10-01-2046 BEO	C3138WJBL1
SMCE14	12/31/2023	161,972.17	161,972.17	178,750.76	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #AS9397 3% 07-01-2047 BEO	C3138WLF9
SMCE14	12/31/2023	126,607.45	126,607.45	137,538.38	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #AT2016 3 DUE 04-01-2043 REG	C3138WPG24
SMCE14	12/31/2023	77,338.87	77,338.87	84,015.92	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #AT2724 3% DUE 05-01-2043 REG	C3138WQA28
SMCE14	12/31/2023	94,189.23	94,189.23	102,321.06	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #AT2725 3% 05-01-2043 BEO	C3138WQA36
SMCE14	12/31/2023	113,076.85	113,076.85	122,838.98	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #AT5900 3 DUE 06-01-2043	C3138WTRW8
SMCE14	12/31/2023	82,603.93	82,603.93	87,628.86	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #AT7899 3.5% DUE 07-01-2043 REG	C3138WVX5
SMCE14	12/31/2023	114,480.15	114,480.15	124,357.43	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #AT8912 3 DUE 07-01-2043 REG	C3138WVW37
SMCE14	12/31/2023	237,578.79	237,578.79	252,582.95	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #AU3763 3.5% DUE 08-01-2043 REG	C3138X3F9D
SMCE14	12/31/2023	321,530.24	321,530.24	335,393.20	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #BC0851 3% 04-01-2031 BEO	C3140EUSM7
SMCE14	12/31/2023	67,628.04	67,628.04	70,194.23	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #BE2369 4% 03-01-2047 BEO	C3140FMT30
SMCE14	12/31/2023	73,836.14	73,836.14	79,017.93	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #BH5119 3.5% 08-01-2047 BEO	C3140TVM59
SMCE14	12/31/2023	50,833.65	50,833.65	54,401.42	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #BJ2492 3.5% DUE 12-01-2047 BEO	C3140H3XW1
SMCE14	12/31/2023	440,064.23	440,064.23	445,738.56	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #BK7611 4.5% 09-01-2048 BEO	C3140HMMN59
SMCE14	12/31/2023	97,834.45	97,834.45	92,717.92	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #BM1948 6% 07-01-2041 BEO	SBMWSDH3
SMCE14	12/31/2023	361,300.40	361,300.40	386,656.85	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #BM5526 3.5% 02-01-2048 BEO	C3140AD88
SMCE14	12/31/2023	227,073.36	227,073.36	229,122.17	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #BW9008 5% 10-01-2052 BEO	C3140N2A10
SMCE14	12/31/2023	0.01	0.01	0.01	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #BX1068 5% 12-01-2052 BEO	C3140NFJ8
SMCE14	12/31/2023	122,806.63	122,806.63	122,178.07	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #BY4760 5.5% 07-01-2053	C3140NMIE8
SMCE14	12/31/2023	797,313.47	797,313.47	853,265.51	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #FM2902 3.5% 01-01-2048 BEO	C3140X6G19
SMCE14	12/31/2023	119,556.44	119,556.44	127,947.34	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #FM2978 3.5% 07-01-2048 BEO	C3140X6JY8
SMCE14	12/31/2023	422,230.82	422,230.82	422,305.77	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #FM3200 4.5% 04-01-2048 BEO	C3140X6RW3
SMCE14	12/31/2023	444,783.60	444,783.60	495,672.62	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #FM3213 3% 05-01-2050 BEO	C3140X6B88
SMCE14	12/31/2023	145,059.91	145,059.91	155,110.74	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #FM4512 3.5% 04-01-2050 BEO	C3140X8AN7
SMCE14	12/31/2023	195,630.33	195,630.33	206,618.36	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #FM5594 2.5% 01-01-2033 BEO	C3140X9G3C
SMCE14	12/31/2023	161,326.43	161,326.43	167,726.33	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #FM6907 4% 09-01-2050 BEO	C3140XAU9
SMCE14	12/31/2023	232,674.61	232,674.61	241,447.77	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #FM8972 4% 06-01-2049 BEO	C3140XC621
SMCE14	12/31/2023	2,471,641.44	2,471,641.44	2,975,638.48	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #FS0346 2% 01-01-2052 BEO	C3140XFL41
SMCE14	12/31/2023	748,448.68	748,448.68	914,128.20	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #FS2040 2% 02-01-2052 BEO	C3140XHS59
SMCE14	12/31/2023	1,920,179.71	1,920,179.71	2,125,000.00	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #FS6512 2% 09-01-2036 BEO	C3140XNGW8
SMCE14	12/31/2023	148,104.81	148,104.81	152,064.21	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #MA0918 4% DUE 12-01-2041 BEO	C31418AAU2
SMCE14	12/31/2023	133,204.11	133,204.11	138,554.03	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #MA2372 3% 08-01-2030 BEO	C31418BT63
SMCE14	12/31/2023	326,789.92	326,789.92	358,399.90	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #MA2670 3% 07-01-2046 BEO	SBYXWCJ3
SMCE14	12/31/2023	48,603.43	48,603.43	49,081.62	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #MA3038 4.5% 06-01-2047 BEO	SBFOLF44
SMCE14	12/31/2023	205,924.62	205,924.62	228,299.26	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #MA3275 3% 02-01-2048 BEO	C31418CT95
SMCE14	12/31/2023	48,937.62	48,937.62	49,931.26	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #MA3438 3.5% 08-01-2033 BEO	C31418CZC1
SMCE14	12/31/2023	315,249.55	315,249.55	367,601.19	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #MA4120 2.5% 09-01-2050 BEO	C31418DSJ2
SMCE14	12/31/2023	878,291.81	878,291.81	1,067,333.59	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #MA4182 2% 11-01-2050 BEO	C31418DUG5
SMCE14	12/31/2023	167,151.59	167,151.59	194,946.29	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #MA4183 2.5% 11-01-2050 BEO	C31418DUH3
SMCE14	12/31/2023	255,561.78	255,561.78	291,977.31	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #MA4278 1.5% 03-01-2036 BEO	C31418DXG2
SMCE14	12/31/2023	42,934.97	42,934.97	48,983.13	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #MA4302 1.5% 04-01-2036 BEO	C31418DX80

Question #5 Exhibit

Account Number	D-VALN-AS-OF	Local Market Value	Base Market Value	Share/Par Value	Currency name - asset	Country name	Investment Category	Security Description / Fund Name	Asset identifier
SMCE14	12/31/2023	464,208.12	464,208.12	520,961.02	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #MA4386 2.5% 06-01-2041 BEO	C31418DZ88
SMCE14	12/31/2023	615,897.92	615,897.92	718,818.07	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #MA4387 2% 07-01-2041 BEO	C31418D2V3
SMCE14	12/31/2023	1,635,252.83	1,635,252.83	1,997,629.54	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #MA4516 1.5% DUE 02-01-2052 BEO	C31418EBF80
SMCE14	12/31/2023	615,647.89	615,647.89	752,970.57	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #MA4562 2% 03-01-2052 BEO	SBS3BK94
SMCE14	12/31/2023	859,829.07	859,829.07	988,343.23	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #MA4566 1.5% 02-01-2037	C31418EC92
SMCE14	12/31/2023	798,865.63	798,865.63	901,800.25	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #MA4579 3% 04-01-2052 BEO	C31418EC99
SMCE14	12/31/2023	745,543.68	745,543.68	872,984.61	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #MA4606 2% 05-01-2042 BEO	C31418ED11
SMCE14	12/31/2023	979,285.53	979,285.53	974,188.85	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #MA4919 5.5% 02-01-2053 BEO	SBN7K8Z4
SMCE14	12/31/2023	244,353.36	244,353.36	246,741.20	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #MA5164 5% 10-01-2053 BEO	C31418EW22
SMCE14	12/31/2023	221,856.58	221,856.58	220,756.65	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #MA5165 5.5% 10-01-2053 BEO	C31418EW30
SMCE14	12/31/2023	620.26	620.26	609.97	United States dollar	United States	Government Mortgage Backed Securities	FREDDIE MAC FR QG8025 6% 07-01-2053	C3133C8411
SMCE14	12/31/2023	299,175.64	299,175.64	322,255.93	United States dollar	United States	Government Mortgage Backed Securities	FREDDIE MAC POOL #G08779 3.5% 09-01-2047BEO	SBDTYLW2
SMCE14	12/31/2023	56,679.82	56,679.82	56,313.00	United States dollar	United States	Government Mortgage Backed Securities	FREDDIE MAC QF6672 5.5% 01-01-2053	C3133BUMV6
SMCE14	12/31/2023	2,913,717.85	2,913,717.85	3,420,508.62	United States dollar	United States	Government Mortgage Backed Securities	FREDDIE MAC S12096 2.5% 01-01-2052	C3133USKH3
SMCE14	12/31/2023	68,840.49	68,840.49	72,954.77	United States dollar	United States	Government Mortgage Backed Securities	GNMA 3.5% DUE 03-20-2046	SBIOCNM1
SMCE14	12/31/2023	411,541.42	411,541.42	485,480.93	United States dollar	United States	Government Mortgage Backed Securities	GNMA GNMA # MA7471 2% 07-20-2051	C36179WJZ4
SMCE14	12/31/2023	228,995.59	228,995.59	240,948.35	United States dollar	United States	Government Mortgage Backed Securities	GNMA I I GTD CTF MULTI ISSUER GOLD POOL #MA0783 3.5 02-20-2043	S892C8HO
SMCE14	12/31/2023	43,858.37	43,858.37	44,718.14	United States dollar	United States	Government Mortgage Backed Securities	GNMA POOL #4833 4% 10-20-2040 BEO	C36202FLN4
SMCE14	12/31/2023	46,925.01	46,925.01	47,844.83	United States dollar	United States	Government Mortgage Backed Securities	GNMA POOL #4853 4% 11-20-2040 BEO	S8838R2
SMCE14	12/31/2023	87,590.71	87,590.71	89,307.97	United States dollar	United States	Government Mortgage Backed Securities	GNMA POOL #4882 4% 12-20-2040 BEO	S8Y27FM2
SMCE14	12/31/2023	58,909.49	58,909.49	60,064.23	United States dollar	United States	Government Mortgage Backed Securities	GNMA POOL #5259 4% 12-20-2041 BEO	C36202FZV5
SMCE14	12/31/2023	228,099.75	228,099.75	234,858.67	United States dollar	United States	Government Mortgage Backed Securities	GNMA POOL #738002 4% 02-15-2041 BEO	C3620AR3K5
SMCE14	12/31/2023	333,639.42	333,639.42	341,635.10	United States dollar	United States	Government Mortgage Backed Securities	GNMA POOL #783390 4% 08-15-2041 BEO	C36241LX78
SMCE14	12/31/2023	101,201.06	101,201.06	101,743.02	United States dollar	United States	Government Mortgage Backed Securities	GNMA POOL #783711 SER 2042 4.5% DUE 01-15-2042 REG	C3622A2DQ2
SMCE14	12/31/2023	106,471.25	106,471.25	106,261.80	United States dollar	United States	Government Mortgage Backed Securities	GNMA POOL #MA1679 4.5% 02-20-2044 BEO	C36179N211
SMCE14	12/31/2023	242,189.43	242,189.43	256,347.39	United States dollar	United States	Government Mortgage Backed Securities	GNMA POOL #MA2826 3.5% 05-20-2045 BEO	SBKCS0P8
SMCE14	12/31/2023	56,218.92	56,218.92	57,557.38	United States dollar	United States	Government Mortgage Backed Securities	GNMA POOL #MA2893 4% 06-20-2045 BEO	C36179RGJ1
SMCE14	12/31/2023	58,266.53	58,266.53	58,152.04	United States dollar	United States	Government Mortgage Backed Securities	GNMA POOL #MA3456 4.5% 02-20-2046 BEO	C36179RZV4
SMCE14	12/31/2023	111,020.26	111,020.26	120,703.05	United States dollar	United States	Government Mortgage Backed Securities	GNMA POOL #MA3873 3% 08-20-2046 BEO	S8HQZV77
SMCE14	12/31/2023	185,025.46	185,025.46	196,206.40	United States dollar	United States	Government Mortgage Backed Securities	GNMA POOL #MA4262 3.5% 02-20-2047 BEO	SBKCS588
SMCE14	12/31/2023	82,202.78	82,202.78	87,178.85	United States dollar	United States	Government Mortgage Backed Securities	GNMA POOL #MA4382 3.5% 04-20-2047 BEO	SBKCSY22
SMCE14	12/31/2023	943,340.09	943,340.09	1,041,213.80	United States dollar	United States	Government Mortgage Backed Securities	GNMA POOL #MA8098 3% 06-20-2052 BEO	C36179XF78
SMCE14	12/31/2023	2,110,624.11	2,110,624.11	2,162,321.45	United States dollar	United States	Government Mortgage Backed Securities	GNMA POOL #MA9169 4.5% 09-20-2053	C36179YF83
SMCE14	12/31/2023	77,680.81	77,680.81	79,203.73	United States dollar	United States	Government Mortgage Backed Securities	GNMAI POOL #4922 SER 2041 4% DUE 01-20-2041 BEO	C36202FPF7
SMCE14	12/31/2023	95,749.14	95,749.14	95,678.59	United States dollar	United States	Government Mortgage Backed Securities	GNMAI POOL #5082 SER 2041 4.5% DUE 06-20-2041 BEO	C36202FU11
SMCE14	12/31/2023	87,223.03	87,223.03	88,933.73	United States dollar	United States	Government Mortgage Backed Securities	GNMAI POOL #MA0023 SER 2042 4% DUE 04-20-2042 REG	S88GCF80
SMCE14	12/31/2023	47,172.47	47,172.47	51,136.15	United States dollar	United States	Government Mortgage Backed Securities	GNMAI POOL #MA0391 SER 2042 3% DUE 09-20-2042 REG	S875TG24
SMCE14	12/31/2023	182,044.56	182,044.56	185,614.24	United States dollar	United States	Government Mortgage Backed Securities	GNMAI POOL #MA1225 SER 2043 4% DUE 08-20-2043 BEO	C36179NLE6
SMCE14	12/31/2023	89,378.95	89,378.95	94,475.56	United States dollar	United States	Government Mortgage Backed Securities	GNMAI POOL #MA2754 SER 2045 3.5% DUE 04-20-2045 REG	SBJOCBC7
SMCE14	12/31/2023	646,826.40	646,826.40	703,083.39	United States dollar	United States	Government Mortgage Backed Securities	GNMAI POOL #MA4126 SER 2046 3% DUE 12-20-2046 REG	S8BF80H2
SMCE14	12/31/2023	257,493.41	257,493.41	273,272.63	United States dollar	United States	Government Mortgage Backed Securities	GNMAI POOL #MA4837 SER 2047 3.5% DUE 11-20-2047 REG	SBKCSYF5
SMCE14	12/31/2023	88,658.00	88,658.00	94,185.71	United States dollar	United States	Government Mortgage Backed Securities	GNMAI POOL #MA6410 3.5% 01-20-2050	SBLNUQH9
SMCE14	12/31/2023	124,016.23	124,016.23	135,860.17	United States dollar	United States	Government Mortgage Backed Securities	GNMAI POOL #MA6474 3.0% 02-20-2050 REG	SBLJ08H0
SMCE14	12/31/2023	86,029.99	86,029.99	91,389.26	United States dollar	United States	Government Mortgage Backed Securities	GNMAI POOL #MA6542 3.5% 03-20-2050	SBN6HL80
SMCE14	12/31/2023	126,984.42	126,984.42	139,390.61	United States dollar	United States	Government Mortgage Backed Securities	GNMAI POOL #MA6766 SER 2050 3% DUE 07-20-2050 BEO	SBKY4772
SMCE14	12/31/2023	114,778.32	114,778.32	135,410.03	United States dollar	United States	Government Mortgage Backed Securities	GNMAI POOL #MA6818 2.0% 08-20-2050	C36179YF58
SMCE14	12/31/2023	37,277.05	37,277.05	42,495.85	United States dollar	United States	Government Mortgage Backed Securities	GNMAI POOL #MA6931 2.5% 10-20-2050	C36179VVY3
SMCE14	12/31/2023	243,665.88	243,665.88	287,438.34	United States dollar	United States	Government Mortgage Backed Securities	GNMAI POOL #MA7254 2.0% DUE 03-20-2051 REG	SBRF65R4
SMCE14	12/31/2023	278,542.55	278,542.55	318,176.04	United States dollar	United States	Government Mortgage Backed Securities	GNMAI POOL #MA7255 SER 2051 2.5% DUE 03-20-2051 REG	SBN4RLV5
SMCE14	12/31/2023	618,961.92	618,961.92	706,362.89	United States dollar	United States	Government Mortgage Backed Securities	GNMAI POOL #MA7312 2.5% DUE 04-20-2051	SBMXXD25
SMCE14	12/31/2023	1,901,436.20	1,901,436.20	2,170,075.68	United States dollar	United States	Government Mortgage Backed Securities	GNMAI POOL #MA7367 SER 2051 2.5% DUE 05-20-2051 REG	C36179WFG6
SMCE14	12/31/2023	30,123.77	30,123.77	33,157.06	United States dollar	United States	Government Mortgage Backed Securities	GNMAI POOL #MA7368 3.0% DUE 05-20-2051	C36179WFFH
SMCE14	12/31/2023	376,995.10	376,995.10	430,662.15	United States dollar	United States	Government Mortgage Backed Securities	GNMAI POOL #MA7937 SER 2051 2.5% 12-20-2051	C36179WTF4
SMCE14	12/31/2023	461,645.39	461,645.39	509,542.17	United States dollar	United States	Government Mortgage Backed Securities	GNMAI POOL #MA7937 SER 2052 3.0% 03-20-2052	C36179WZ9A
SMCE14	12/31/2023	176,162.91	176,162.91	207,987.00	United States dollar	United States	Government Mortgage Backed Securities	GNMAI POOL #MA8041 SER 2052 2.0% DUE 05-20-2052 REG	C36179WSA2
SMCE14	12/31/2023	325,174.16	325,174.16	333,138.30	United States dollar	United States	Government Mortgage Backed Securities	GNMAI POOL #MA8427 SER 2052 4.5% DUE 11-20-2052 REG	C36179XLG9
SMCE14	12/31/2023	1,142,065.33	1,142,065.33	1,347,222.67	United States dollar	United States	Government Mortgage Backed Securities	GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA7311 2% 04-20-2051	C36179WDQ8
SMCE14	12/31/2023	274,483.86	274,483.86	323,914.08	United States dollar	United States	Government Mortgage Backed Securities	GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA7648 2% 10-20-2051	SBLB3X20
SMCE14	12/31/2023	483,531.12	483,531.12	494,877.32	United States dollar	United States	Government Mortgage Backed Securities	GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA8151 4.5% 07-20-2052	C36179XB09
SMCE14	12/31/2023	696,040.35	696,040.35	747,336.44	United States dollar	United States	Government Mortgage Backed Securities	GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA8266 3.5% 09-20-2052	C36179XF8F
SMCE14	12/31/2023	619,613.24	619,613.24	622,556.53	United States dollar	United States	Government Mortgage Backed Securities	GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA8269 5% 09-20-2052	C36179XF04
SMCE14	12/31/2023	221,604.66	221,604.66	226,912.60	United States dollar	United States	Government Mortgage Backed Securities	GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA8347 4.5% 10-20-2052	C36179XFF1
SMCE14	12/31/2023	107,475.19	107,475.19	120,000.00	United States dollar	United States	Gov't-issued Commercial Mortgage-Backed	FED HOME LN MTG 2.92000007629% DUE 06-25-2032	SBLPPCL5
SMCE14	12/31/2023	1,148,673.25	1,148,673.25	1,330,000.00	United States dollar	United States	Gov't-issued Commercial Mortgage-Backed	FHLMC MULTICLASS 2.4% DUE 03-25-2032 REG	C3137H73P6
SMCE14	12/31/2023	414,752.99	414,752.99	485,000.00	United States dollar	United States	Gov't-issued Commercial Mortgage-Backed	FHLMC MULTICLASS SR K141 CL A2 2.25% 02-25-2032	SBLNMP11
SMCE14	12/31/2023	846,657.45	846,657.45	809,907.80	United States dollar	United States	Commercial Mortgage-Backed	BANKS 2023-5YR3 6.255% DUE 09-15-2056	C06211EA9A
SMCE14	12/31/2023	337,205.83	337,205.83	325,000.00	United States dollar	United States	Commercial Mortgage-Backed	CMO BANKS SR 23-5YR1 CL A3 6.26% 03-15-2056	C06644EAG3
SMCE14	12/31/2023	330,269.75	330,269.75	315,000.00	United States dollar	United States	Commercial Mortgage-Backed	CMO BENCHMARK MORTGAGE TRUST SER 23-V3 CL A3 FRN 07-15-2056	C08163VA3C
SMCE14	12/31/2023	187,187.18	187,187.18	185,000.00	United States dollar	United States	Asset Backed Securities	BK OF AMER AUTO TR 5.53% DUE 02-15-2028	C06428AAC2
SMCE14	12/31/2023	38,914.45	38,914.45	38,938.07	United States dollar	United States	Asset Backed Securities	BMW VEHICLE LEASE TR SER 23-1 CL A2 5.27% DUE 02-25-2025	C05593AA85
SMCE14	12/31/2023	89,886.31	89,886.31	90,000.00	United States dollar	United States	Asset Backed Securities	BMW VEHICLE LEASE TRUST SER 23-1 CL A-3 5.16% DUE 11-25-2025	SBNM6GH4
SMCE14	12/31/2023	142,026.09	142,026.09	140,000.00	United States dollar	United States	Asset Backed Securities	BMW VEHICLE LEASE TRUST SER 23-2 CL A3 6.18% 09-25-2026	C055979A2C
SMCE14	12/31/2023	534,358.11	534,358.11	535,000.00	United States dollar	United States	Asset Backed Securities	CNH EQUIPMENT TRUST SER 23-A CL A3 4.81% DUE 08-15-2028	CL12664QA38
SMCE14	12/31/2023	205,723.85	205,723.85	205,957.34	United States dollar	United States	Asset Backed Securities	FORD CREDIT AUTO LEASE TRUST SER 23-A CL A2 5.19% DUE 06-15-2025	C345287AB2
SMCE14	12/31/2023	802,483.41	802,483.41	805,000.00	United States dollar	United States	Asset Backed Securities	FORD CREDIT AUTO LEASE TRUST SER 23-A CL A3 4.94% DUE 03-15-2026	S8PP4YR8
SMCE14	12/31/2023	465,309.64	465,309.64	460,000.00	United States dollar	United States	Asset Backed Securities	FORD CREDIT AUTO LEASE TRUST SER 23-B CL A3 5.91% DUE 10-15-2026	C34529NAD2
SMCE14	12/31/2023	105,716.69	105,716.69	105,000.00	United States dollar	United States	Asset Backed Securities	GM FINANCIAL AUTOMOBILE LEASING TRU SER 23-3 CL A3 5.38% DUE 11-20-2026	C379929AD4

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Account Number	D-VALN-AS-OF	Local Market Value	Base Market Value	Share/Par Value	Currency name - asset	Country name	Investment Category	Security Description / Fund Name	Asset Identifier
SMCE14	12/31/2023	235,717.34	235,717.34	230,000.00	United States dollar	United States	Asset Backed Securities	GM FINANCIAL SECURITIZED TERM SR 23-4 CLA3 5.78% 08-16-2028	C379930AD2
SMCE14	12/31/2023	395,156.15	395,156.15	390,000.00	United States dollar	United States	Asset Backed Securities	HONDA AUTO RECEIVABLES OWNER TRUST SER 23-3 CL A3 5.41% 02-18-2028	SBMGDPD4
SMCE14	12/31/2023	392,804.79	392,804.79	395,000.00	United States dollar	United States	Asset Backed Securities	HYUNDAI AUTO 4.58% DUE 04-15-2027	C448979AD6
SMCE14	12/31/2023	375,848.74	375,848.74	370,000.00	United States dollar	United States	Asset Backed Securities	JOHN DEERE OWNER TRUST SER 23-C CL A3 5.48% DUE 05-15-2028	C47787CAC7
SMCE14	12/31/2023	119,842.60	119,842.60	120,042.48	United States dollar	United States	Asset Backed Securities	MERCEDES-BENZ AUTO RECEIVABLES TR 2020-15.09% SER 23-1 CL A2 01-15-2026 BEO	C58770AA89
SMCE14	12/31/2023	398,510.60	398,510.60	400,000.00	United States dollar	United States	Asset Backed Securities	NISSAN AUTO LEASE 4.91% DUE 01-15-2026	SBQ87L88
SMCE14	12/31/2023	173,944.63	173,944.63	174,283.73	United States dollar	United States	Asset Backed Securities	NISSAN AUTO LEASE TRUST SER 23-A CL A2A 5.52% 03-17-2025	C65480VAB9
SMCE14	12/31/2023	894,428.59	894,428.59	875,000.00	United States dollar	United States	Asset Backed Securities	PVTPF FORD CR AUTO OWNER TR 2023-REV2 SER 23-3 CL A3 5.28% 02-15-2036	C34535CAA4
SMCE14	12/31/2023	268,061.65	268,061.65	265,000.00	United States dollar	United States	Asset Backed Securities	PVTPF KUBOTA CREDIT OWNER TRUST SR 23-2ACL A3 5.28% 01-18-2028	C500945AC4
SMCE14	12/31/2023	415,074.16	415,074.16	410,000.00	United States dollar	United States	Asset Backed Securities	PVTPF USAA AUTO OWNER TRUST SER 23-A CL A3 5.58% DUE 05-15-2028	C90291VAC4
SMCE14	12/31/2023	360,703.79	360,703.79	380,000.00	United States dollar	United States	Asset Backed Securities	TOYOTA AUTO LN 1.35% DUE 05-25-2033	SBFLFD46
SMCE14	12/31/2023	125,911.56	125,911.56	125,000.00	United States dollar	United States	Asset Backed Securities	TOYOTA AUTO RECEIVABLES OWNER TRUST SER 23-C CL A3 5.16% DUE 04-17-2028	C89231FAD2
SMCE14	12/31/2023	626,249.99	626,249.99	630,000.00	United States dollar	United States	Asset Backed Securities	TOYOTA AUTO RECEIVABLES OWNER TRUST SER 23-A CL A3 4.63% DUE 09-15-2027	C891940AC2
SMCE14	12/31/2023	329,792.81	329,792.81	325,000.00	United States dollar	United States	Asset Backed Securities	TOYOTA LEASE OWNER 5.66% DUE 11-20-2026	C89240HAD7
SMCE14	12/31/2023	964,976.65	964,976.65	965,000.00	United States dollar	United States	Asset Backed Securities	VERIZON MASTER TR SR 22-7 CL A1A 5.23% 11-22-2027	C92348KBC6
SMCE14	12/31/2023	407,263.10	407,263.10	405,000.00	United States dollar	United States	Asset Backed Securities	VOLKSWAGEN AUTO LOAN ENHANCED TRUST SER 23-1 CL A3 5.02% 06-20-2028	C92867WAD0
SMCE14	12/31/2023	3,838,281.25	3,838,281.25	34.00	United States dollar	United States	Fixed Income Derivatives - Futures	FUT MAR 24 10 YR T-NOTES	C999599GH0
SMCE14	12/31/2023	(8,049,234.38)	(8,049,234.38)	(74.00)	United States dollar	United States	Fixed Income Derivatives - Futures	FUT MAR 24 CB2 UL T-NOTE	C999599GH0
SMCE14	12/31/2023	(3,072,656.25)	(3,072,656.25)	(23.00)	United States dollar	United States	Fixed Income Derivatives - Futures	FUT MAR 24 CBT UL T-BONDS	C999599GH0
SMCE14	12/31/2023	1,416,187.50	1,416,187.50	12.00	United States dollar	United States	Fixed Income Derivatives - Futures	FUT MAR 24 CBT UL TNOTE	C999599GH0
SMCE14	12/31/2023	21,003,234.36	21,003,234.36	102.00	United States dollar	United States	Fixed Income Derivatives - Futures	FUT MAR 24 US 2YR T-NOTE	C999599GH0
SMCE14	12/31/2023	(3,838,281.25)	(3,838,281.25)	(34.00)	United States dollar	United States	Fixed Income Futures	FUT MAR 24 10 YR T-NOTES	C999599GH0
SMCE14	12/31/2023	8,049,234.38	8,049,234.38	74.00	United States dollar	United States	Fixed Income Futures	FUT MAR 24 CB2 5Y T-NOTE	C999599GH0
SMCE14	12/31/2023	3,072,656.25	3,072,656.25	23.00	United States dollar	United States	Fixed Income Futures	FUT MAR 24 CBT UL T-BONDS	C999599GH0
SMCE14	12/31/2023	(1,416,187.50)	(1,416,187.50)	(12.00)	United States dollar	United States	Fixed Income Futures	FUT MAR 24 CBT UL TNOTE	C999599GH0
SMCE14	12/31/2023	(21,003,234.36)	(21,003,234.36)	(102.00)	United States dollar	United States	Fixed Income Futures	FUT MAR 24 US 2YR T-NOTE	C999599GH0
SMCE14	12/31/2023	2,897,592.10	2,897,592.10	2,897,592.10	United States dollar	United States	Funds - Short Term Investment	NT COLLECTIVE SHORT TERM INVT FND	C66586U452
SMCE14	12/31/2023	(8,047.35)	(8,047.35)	(8,047.35)	United States dollar	GROUPING COUNTRY CODE FOR NON-SECURITIES	Cash	United States dollar	
SMCE14	12/31/2023	15,818.65	15,818.65	15,818.65	United States dollar	GROUPING COUNTRY CODE FOR NON-SECURITIES	Variation Margin	United States dollar	
SMCE14	12/31/2023	(8,187,638.82)	(8,187,638.82)	-	United States dollar	GROUPING COUNTRY CODE FOR NON-SECURITIES	Pending trade purchases	United States dollar	
SMCE14	12/31/2023	6,209,788.81	6,209,788.81	-	United States dollar	GROUPING COUNTRY CODE FOR NON-SECURITIES	Pending trade sales	United States dollar	
SMCE15	12/31/2023	579,988,173.56	579,988,173.56	32,045,379.70	United States dollar	United States	Funds - Common Stock	CF BLK MSCI ACWI EX- US IMI IDX FUND	C821999F35
SMCE15	12/31/2023	160.48	160.48	23,181.13	United States dollar	United States	Funds - Common Stock	CF BLK MSCI EQUITY INDEX FUND RUSSIA	C1BA999J56
SMCE16	12/31/2023	544,506.00	544,506.00	30,200.00	United States dollar	Brazil	Common Stock	STONECO LTD COM CLASS A	SBGKGM63
SMCE16	12/31/2023	131,040.00	131,040.00	2,100.00	United States dollar	United States	Common Stock	AAR CORP COM	S2001119
SMCE16	12/31/2023	71,808.00	71,808.00	6,600.00	United States dollar	United States	Common Stock	AARONS CO INC COM	SBFLGN99
SMCE16	12/31/2023	599,896.00	599,896.00	6,800.00	United States dollar	United States	Common Stock	ABERCROMBIE & FITCH CO CL A CL A	S2004185
SMCE16	12/31/2023	1,080,195.00	1,080,195.00	34,500.00	United States dollar	United States	Common Stock	ACADIA PHARMACEUTICALS INC COM	S2713317
SMCE16	12/31/2023	705,085.00	705,085.00	41,500.00	United States dollar	United States	Common Stock	ACADIA RLTY TR COM	S2566522
SMCE16	12/31/2023	371,488.00	371,488.00	61,100.00	United States dollar	United States	Common Stock	ACCO BRANDS CORP COM	SB067525
SMCE16	12/31/2023	329,074.00	329,074.00	27,400.00	United States dollar	United States	Common Stock	ACCOLADE INC COM	SBMB3JJ3
SMCE16	12/31/2023	807,840.00	807,840.00	26,400.00	United States dollar	United States	Common Stock	ACI WORLDWIDE INC COM STK	S2289155
SMCE16	12/31/2023	690,123.00	690,123.00	55,700.00	United States dollar	United States	Common Stock	ADEIA INC COM	SBPMQ8J5
SMCE16	12/31/2023	58,176.00	58,176.00	1,600.00	United States dollar	United States	Common Stock	ADIANT PLC ADIENT PLC LTD COM	SBDB45X2
SMCE16	12/31/2023	347,536.00	347,536.00	11,600.00	United States dollar	United States	Common Stock	ADVANSIX INC COM	SBYMMZL7
SMCE16	12/31/2023	333,040.00	333,040.00	92,000.00	United States dollar	United States	Common Stock	ADVANTAGE SOLUTIONS INC COM USDO.01 CLASS A	SBNC2M56
SMCE16	12/31/2023	567,180.00	567,180.00	4,500.00	United States dollar	United States	Common Stock	AEROVIRONMENT INC COM	SB1P5Y8
SMCE16	12/31/2023	704,006.00	704,006.00	8,300.00	United States dollar	United States	Common Stock	AGILYSYS INC COM STK	S22689162
SMCE16	12/31/2023	213,792.00	213,792.00	9,600.00	United States dollar	United States	Common Stock	AGIOS PHARMACEUTICALS INC COM	SB8CVTX1
SMCE16	12/31/2023	42,714.00	42,714.00	200.00	United States dollar	United States	Common Stock	ALEXANDERS INC COM REIT FUND	S2014021
SMCE16	12/31/2023	43,503.00	43,503.00	5,100.00	United States dollar	United States	Common Stock	ALIGHT INC CL A	SBNG7827
SMCE16	12/31/2023	896,002.00	896,002.00	32,300.00	United States dollar	United States	Common Stock	ALKERMES PLC SHS	SB3P6D26
SMCE16	12/31/2023	856,240.00	856,240.00	14,000.00	United States dollar	United States	Common Stock	ALLETE INC COM NEW	SB02R1L6
SMCE16	12/31/2023	191,895.00	191,895.00	3,300.00	United States dollar	United States	Common Stock	ALLISON TRANSMISSION HOLDING	SB4F2892
SMCE16	12/31/2023	80,250.00	80,250.00	25,000.00	United States dollar	United States	Common Stock	ALLOGENE THERAPEUTICS INC COM	SBFZNYB7
SMCE16	12/31/2023	344,832.00	344,832.00	12,800.00	United States dollar	United States	Common Stock	AMALGAMATED FILM CORP COM	SBLR7841
SMCE16	12/31/2023	632,832.00	632,832.00	38,400.00	United States dollar	United States	Common Stock	AMBAC FINL GROUP INC COM	SB72KH46
SMCE16	12/31/2023	829,472.00	829,472.00	39,200.00	United States dollar	United States	Common Stock	AMERICAN EAGLE OUTFITTERS INC NEW COM	S2048592
SMCE16	12/31/2023	175,065.00	175,065.00	3,300.00	United States dollar	United States	Common Stock	AMERIS BANCORP COM	S2038849
SMCE16	12/31/2023	583,209.00	583,209.00	41,100.00	United States dollar	United States	Common Stock	AMICUS THERAPEUTICS INC COM	SB19FQ48
SMCE16	12/31/2023	978,138.00	978,138.00	29,400.00	United States dollar	United States	Common Stock	AMKOR TECHNOLOGY INC COM	S2242929
SMCE16	12/31/2023	498,954.00	498,954.00	82,200.00	United States dollar	United States	Common Stock	AMNPL PHARMACEUTICALS INC COM	SBFN1D6
SMCE16	12/31/2023	103,775.00	103,775.00	17,500.00	United States dollar	United States	Common Stock	AMPLIFY ENERGY CORP NEW COM	SBK59855
SMCE16	12/31/2023	275,968.00	275,968.00	35,200.00	United States dollar	United States	Common Stock	ANGIODYNAMICS INC COM STK	SB00CR04
SMCE16	12/31/2023	613,927.00	613,927.00	75,700.00	United States dollar	United States	Common Stock	ANYWHERE REAL ESTATE INC COM USDO.01	SB5T0CW1
SMCE16	12/31/2023	379,211.00	379,211.00	7,100.00	United States dollar	United States	Common Stock	APOGEE ENTERPRISES INC COM	S2046176
SMCE16	12/31/2023	866,200.00	866,200.00	5,000.00	United States dollar	United States	Common Stock	APPOLIO INC COM CL A COM CL A	SBYN7H48
SMCE16	12/31/2023	345,380.00	345,380.00	2,000.00	United States dollar	United States	Common Stock	APPLIED INDL TECHNOLOGIES INC COM	S2086309
SMCE16	12/31/2023	793,386.00	793,386.00	6,600.00	United States dollar	United States	Common Stock	ARCBEST CORP COM USDO.01	SBLTF577
SMCE16	12/31/2023	45,306.00	45,306.00	5,400.00	United States dollar	United States	Common Stock	ARIS WTR SOLUTIONS INC CL A CL A	SBNVORQ4
SMCE16	12/31/2023	253,232.00	253,232.00	26,600.00	United States dollar	United States	Common Stock	ARLO TECHNOLOGIES INC COM	SBYWPZY9
SMCE16	12/31/2023	462,104.00	462,104.00	4,700.00	United States dollar	United States	Common Stock	ARMSTRONG WORLD INDS INC NEW COM STK	SB1FT462
SMCE16	12/31/2023	489,831.00	489,831.00	22,900.00	United States dollar	United States	Common Stock	ASSOCT BANC-CORP COM	S2055718
SMCE16	12/31/2023	464,058.00	464,058.00	12,700.00	United States dollar	United States	Common Stock	ATLANTIC UN BANKSHARES CORP COM	SBFZ9DB8
SMCE16	12/31/2023	504,675.00	504,675.00	22,500.00	United States dollar	United States	Common Stock	AVANOS MED INC COM	SBFFV554
SMCE16	12/31/2023	877,127.00	877,127.00	21,100.00	United States dollar	United States	Common Stock	AVIENT CORPORATION	SBMHWW55
SMCE16	12/31/2023	636,172.00	636,172.00	17,800.00	United States dollar	United States	Common Stock	AVISTA CORP COM ISIN # US05379B1070	S2942605



Question #5 Exhibit

Account Number	D-VALN-AS-OF	Local Market Value	Base Market Value	Share/Par Value	Currency name - asset	Country name	Investment Category	Security Description / Fund Name	Asset identifier
SMCE16	12/31/2023	817,047.00	817,047.00	6,300.00	United States dollar	United States	Common Stock	AXCELIS TECHNOLOGIES INC COM NEW COM NEW	SBD420Q8
SMCE16	12/31/2023	116,277.00	116,277.00	2,100.00	United States dollar	United States	Common Stock	AXIS CAPITAL HOLDINGS LTD COM USDO.0125	S2677606
SMCE16	12/31/2023	51,225.00	51,225.00	7,500.00	United States dollar	United States	Common Stock	AXOGEN INC COM USDO.01	S87254K9
SMCE16	12/31/2023	480,480.00	480,480.00	8,800.00	United States dollar	United States	Common Stock	AXOS FINL INC COM	SBGK38H3
SMCE16	12/31/2023	57,375.00	57,375.00	1,500.00	United States dollar	United States	Common Stock	AZER CO INC CL A CL A	SBKPVG43
SMCE16	12/31/2023	409,615.00	409,615.00	30,500.00	United States dollar	United States	Common Stock	BANC CALIF INC COM	SBCD47X4
SMCE16	12/31/2023	393,312.00	393,312.00	10,200.00	United States dollar	United States	Common Stock	BANCORP INC DEL COM STK	SB05BRL7
SMCE16	12/31/2023	83,226.00	83,226.00	2,600.00	United States dollar	United States	Common Stock	BANK NT BUTTERFIELD COM BMD1(POST REV SPLIT)	SBD8FF02
SMCE16	12/31/2023	447,534.00	447,534.00	13,800.00	United States dollar	United States	Common Stock	BANKUNITED INC	SB3NNTZ4
SMCE16	12/31/2023	273,699.00	273,699.00	8,100.00	United States dollar	United States	Common Stock	BEAZER HOMES USA INC COM NEW COM NEW	SB8KHZT0
SMCE16	12/31/2023	656,625.00	656,625.00	8,500.00	United States dollar	United States	Common Stock	BELDEN INC COM	SB01WL78
SMCE16	12/31/2023	1,003,283.00	1,003,283.00	18,100.00	United States dollar	United States	Common Stock	BELLRING BRANDS INC COM USDO.01	SBNN70Z0
SMCE16	12/31/2023	241,832.00	241,832.00	34,400.00	United States dollar	United States	Common Stock	BERRY CORPORATION	SBF01Q65
SMCE16	12/31/2023	1,044,012.00	1,044,012.00	144,600.00	United States dollar	United States	Common Stock	BGC GROUP INC CL A	SBRTVCS5
SMCE16	12/31/2023	115,451.00	115,451.00	700.00	United States dollar	United States	Common Stock	BIGLARI HLDGS INC CL B CL B	SBDT5ZH8
SMCE16	12/31/2023	776,880.00	776,880.00	14,400.00	United States dollar	United States	Common Stock	BLACK HILLS CORP COM	S2101741
SMCE16	12/31/2023	484,180.00	484,180.00	17,200.00	United States dollar	United States	Common Stock	BLOOMIN BRANDS INC COM	SB847R00
SMCE16	12/31/2023	175,240.00	175,240.00	6,500.00	United States dollar	United States	Common Stock	BLUE BIRD CORP COM	SBWOFQV1
SMCE16	12/31/2023	260,613.00	260,613.00	2,300.00	United States dollar	United States	Common Stock	BLUELINX HLDGS INC COM NEW COM NEW	SBYQLZ65
SMCE16	12/31/2023	590,336.00	590,336.00	6,400.00	United States dollar	United States	Common Stock	BLUPRINT MEDICINES CORP COM	SBWYS2P3
SMCE16	12/31/2023	672,672.00	672,672.00	5,200.00	United States dollar	United States	Common Stock	BOISE CASCADE CO COM	SB9BP4R1
SMCE16	12/31/2023	210,002.00	210,002.00	8,200.00	United States dollar	United States	Common Stock	BOX INC CL A CL A	SBVB3BV2
SMCE16	12/31/2023	237,168.00	237,168.00	7,200.00	United States dollar	United States	Common Stock	BREAD FINANCIAL HOLDINGS INC COM USDO.01	S2762030
SMCE16	12/31/2023	280,670.00	280,670.00	6,500.00	United States dollar	United States	Common Stock	BRINKER INTL INC COM	S2193544
SMCE16	12/31/2023	37,884.00	37,884.00	2,200.00	United States dollar	United States	Common Stock	BROADSTONE NET LEASE INC COM	SBN93088
SMCE16	12/31/2023	346,332.00	346,332.00	14,700.00	United States dollar	United States	Common Stock	BYLINE BANCORP INC COM	SBDS5G2C9
SMCE16	12/31/2023	300,600.00	300,600.00	3,600.00	United States dollar	United States	Common Stock	CABOT CORP COM	S2162500
SMCE16	12/31/2023	415,568.00	415,568.00	7,600.00	United States dollar	United States	Common Stock	CALIFORNIA RES CORP COM USDO.01	SBMBK002
SMCE16	12/31/2023	71,280.00	71,280.00	2,200.00	United States dollar	United States	Common Stock	CALLON PETE CO DEL COM NEW	SBMYVSM0
SMCE16	12/31/2023	199,002.00	199,002.00	10,200.00	United States dollar	United States	Common Stock	CANNAE HLDGS INC COM USDO.0001	SBFMQPR2
SMCE16	12/31/2023	157,380.00	157,380.00	24,400.00	United States dollar	United States	Common Stock	CAPITOL FED FINL INC COM	SB3KWV00
SMCE16	12/31/2023	280,800.00	280,800.00	23,400.00	United States dollar	United States	Common Stock	CAREDX INC COM	SBP3YM74
SMCE16	12/31/2023	508,026.00	508,026.00	22,700.00	United States dollar	United States	Common Stock	CARETRUST REIT INC COM	SBMP8T16
SMCE16	12/31/2023	732,048.00	732,048.00	30,300.00	United States dollar	United States	Common Stock	CARGURUS INC CL A CL A	SBF5D658
SMCE16	12/31/2023	920,400.00	920,400.00	13,000.00	United States dollar	United States	Common Stock	CARPENTER TECHNOLOGY CORP COM	S2177504
SMCE16	12/31/2023	333,324.00	333,324.00	42,300.00	United States dollar	United States	Common Stock	CAROLS RESTAURANT GROUP INC COM	SB1L8399
SMCE16	12/31/2023	436,500.00	436,500.00	7,500.00	United States dollar	United States	Common Stock	CENTERSPACE COM NPV	SBNA47P80
SMCE16	12/31/2023	66,912.00	66,912.00	3,400.00	United States dollar	United States	Common Stock	CENTRAL PAC FINL CORP COM NEW	S2230946
SMCE16	12/31/2023	321,019.00	321,019.00	5,900.00	United States dollar	United States	Common Stock	CENTRUS ENERGY CORP CL A COM	SBQXKD06
SMCE16	12/31/2023	76,616.00	76,616.00	15,700.00	United States dollar	United States	Common Stock	CENTURY CASINOS INC COM	S2022339
SMCE16	12/31/2023	242,949.00	242,949.00	2,300.00	United States dollar	United States	Common Stock	CHESAPEAKE UTILS CORP COM	S2190750
SMCE16	12/31/2023	92,880.00	92,880.00	4,000.00	United States dollar	United States	Common Stock	CHILDRENS PL INC NEW COM	S2106791
SMCE16	12/31/2023	112,070.00	112,070.00	1,400.00	United States dollar	United States	Common Stock	CIMPRESS PLC COM	SBKYC3F7
SMCE16	12/31/2023	166,262.00	166,262.00	11,800.00	United States dollar	United States	Common Stock	CINEMARK HLDGS INC COM	SB1W7RQ0
SMCE16	12/31/2023	290,160.00	290,160.00	10,400.00	United States dollar	United States	Common Stock	CNO FINL CORP INC COM	S2657750
SMCE16	12/31/2023	1,058,376.00	1,058,376.00	1,140.00	United States dollar	United States	Common Stock	COCA-COLA CONSOLIDATED INC COM	S2206721
SMCE16	12/31/2023	431,907.00	431,907.00	2,100.00	United States dollar	United States	Common Stock	COMFORT SYS USA INC COM	S2036047
SMCE16	12/31/2023	930,744.00	930,744.00	18,600.00	United States dollar	United States	Common Stock	COMMERCIAL METALS CO COM	S2213260
SMCE16	12/31/2023	798,500.00	798,500.00	10,000.00	United States dollar	United States	Common Stock	COMMVAULT SYS INC COM STK	SB142B38
SMCE16	12/31/2023	88,480.00	88,480.00	7,900.00	United States dollar	United States	Common Stock	COMPUTER PROGRAMS & SYS INC COM	S2872122
SMCE16	12/31/2023	243,090.00	243,090.00	66,600.00	United States dollar	United States	Common Stock	CONDUENT INC COM	SBYVLRV8
SMCE16	12/31/2023	383,285.00	383,285.00	3,500.00	United States dollar	United States	Common Stock	CONMED CORP COM	S2216010
SMCE16	12/31/2023	71,021.00	71,021.00	3,100.00	United States dollar	United States	Common Stock	CONNECTONE BANCORP INC NEW COM	SBNQ4YF9
SMCE16	12/31/2023	627,696.00	627,696.00	43,200.00	United States dollar	United States	Common Stock	CORECIVIC INC COM	SBZ8VC58
SMCE16	12/31/2023	469,699.00	469,699.00	1,900.00	United States dollar	United States	Common Stock	CORVEL CORP COM	S2347277
SMCE16	12/31/2023	695,383.00	695,383.00	35,900.00	United States dollar	United States	Common Stock	COURSERA INC COM	SBNSNZL7
SMCE16	12/31/2023	239,760.00	239,760.00	22,200.00	United States dollar	United States	Common Stock	CUSHMAN & WAKEFIELD INC	SBFZ4N46
SMCE16	12/31/2023	426,388.00	426,388.00	7,400.00	United States dollar	United States	Common Stock	CUSTOMERS BANCORP INC COM	SB6XHYX4
SMCE16	12/31/2023	780,825.00	780,825.00	14,500.00	United States dollar	United States	Common Stock	DAVE & BUSTERS ENTMT INC COM	SB85W166
SMCE16	12/31/2023	645,645.00	645,645.00	30,100.00	United States dollar	United States	Common Stock	DELUXE CORP COM STK USD1	S2260363
SMCE16	12/31/2023	154,512.00	154,512.00	7,200.00	United States dollar	United States	Common Stock	DENALI THERAPEUTICS INC COM	SBD284V0
SMCE16	12/31/2023	152,220.00	152,220.00	17,200.00	United States dollar	United States	Common Stock	DESIGNER BRANDS INC COM CL A NPV	SBJ9J282
SMCE16	12/31/2023	169,659.00	169,659.00	6,300.00	United States dollar	United States	Common Stock	DIME CMNTY BANCSHARES INC NEW COM	SBMFZ702
SMCE16	12/31/2023	577,830.00	577,830.00	154,500.00	United States dollar	United States	Common Stock	DIVERSIFIED HEALTHCARE TR SHS OF BENEFICIAL INTEREST USDO.01	SBKRN595
SMCE16	12/31/2023	425,332.00	425,332.00	22,600.00	United States dollar	United States	Common Stock	DMC GLOBAL INC COM	SBYNN8H6
SMCE16	12/31/2023	68,824.00	68,824.00	5,600.00	United States dollar	United States	Common Stock	DOLE PLC COM USDO.01	SBMCLH00
SMCE16	12/31/2023	54,575.00	54,575.00	18,500.00	United States dollar	United States	Common Stock	DOUGLAS ELLMAN INC COM	SBNZHL77
SMCE16	12/31/2023	51,480.00	51,480.00	4,400.00	United States dollar	United States	Common Stock	DUN & BRADSTREET HLDGS INC COM	SBLF9ZT2
SMCE16	12/31/2023	204,165.00	204,165.00	900.00	United States dollar	United States	Common Stock	DUOLINGO INC CL A COM CL A COM	SBMCM6P4
SMCE16	12/31/2023	130,640.00	130,640.00	9,200.00	United States dollar	United States	Common Stock	EASTERN BANKSHARES INC COM	SBMXL9H3
SMCE16	12/31/2023	-	-	-	United States dollar	United States	Common Stock	EDGEWELL PERS CARE CO COM	SBX8Z5B4
SMCE16	12/31/2023	330,488.00	330,488.00	37,900.00	United States dollar	United States	Common Stock	EALTH INC COM STK	SB1G0F83
SMCE16	12/31/2023	76,560.00	76,560.00	31,900.00	United States dollar	United States	Common Stock	EMERGENT BIOSOLUTIONS INC COM	SB1HJLW5
SMCE16	12/31/2023	658,692.00	658,692.00	22,800.00	United States dollar	United States	Common Stock	ENACT HLDGS INC COM	SBNZFTG9
SMCE16	12/31/2023	148,678.00	148,678.00	15,800.00	United States dollar	United States	Common Stock	ENANTA PHARMACEUTICALS INC COM	SB9L5200
SMCE16	12/31/2023	858,160.00	858,160.00	8,500.00	United States dollar	United States	Common Stock	ENERSYS COM	SB020G05
SMCE16	12/31/2023	431,808.00	431,808.00	7,800.00	United States dollar	United States	Common Stock	ENOVA INTL INC COM	SBRYQ4L1

Question #5 Exhibit

Account Number	D-VALN-AS-OF	Local Market Value	Base Market Value	Share/Par Value	Currency name - asset	Country name	Investment Category	Security Description / Fund Name	Asset identifier
SMCE16	12/31/2023	212,876.00	212,876.00	3,800.00	United States dollar	United States	Common Stock	ENOVIS CORPORATION COM USD0.001	SBJLTMX5
SMCE16	12/31/2023	267,300.00	267,300.00	29,700.00	United States dollar	United States	Common Stock	ENVIRI CORPORATION COM USD1.25	S2421720
SMCE16	12/31/2023	68,562.00	68,562.00	1,300.00	United States dollar	United States	Common Stock	ESSENT GROUP LTD COM STK	SBFWGX88
SMCE16	12/31/2023	63,900.00	63,900.00	2,500.00	United States dollar	United States	Common Stock	ESSENTIAL PROPERTIES REALTY TR INC USD0.01	SBFFK0X2
SMCE16	12/31/2023	52,564.00	52,564.00	3,400.00	United States dollar	United States	Common Stock	EXCELERATE ENERGY INC CL A COM CL A COM	SBNS2QD2
SMCE16	12/31/2023	450,410.00	450,410.00	14,600.00	United States dollar	United States	Common Stock	EKLSERVICE COM INC COM STK	SB07LST0
SMCE16	12/31/2023	647,122.00	647,122.00	3,400.00	United States dollar	United States	Common Stock	FABRINET COM USD0.01	SB4J5ZL8
SMCE16	12/31/2023	495,660.00	495,660.00	22,000.00	United States dollar	United States	Common Stock	FARO TECHNOLOGIES INC COM	S2106661
SMCE16	12/31/2023	154,836.00	154,836.00	41,400.00	United States dollar	United States	Common Stock	FATE THERAPEUTICS INC COM	SBCEZ5820
SMCE16	12/31/2023	340,800.00	340,800.00	16,000.00	United States dollar	United States	Common Stock	FINANCIAL INSTNS INC COM	S2596949
SMCE16	12/31/2023	144,875.00	144,875.00	6,100.00	United States dollar	United States	Common Stock	FIRST FINL BANCORP OHIO COM	S2352806
SMCE16	12/31/2023	70,725.00	70,725.00	2,300.00	United States dollar	United States	Common Stock	FIRST INTERSTATE BANCSYS/MT	SB4RGHNO
SMCE16	12/31/2023	877,408.00	877,408.00	22,400.00	United States dollar	United States	Common Stock	FLUOR CORP NEW COM	S2696838
SMCE16	12/31/2023	351,024.00	351,024.00	21,300.00	United States dollar	United States	Common Stock	FLUSHING FINL CORP COM	S2360111
SMCE16	12/31/2023	340,621.00	340,621.00	10,300.00	United States dollar	United States	Common Stock	FORESTAR GROUP INC COM	SBF16Z99
SMCE16	12/31/2023	817,516.00	817,516.00	19,600.00	United States dollar	United States	Common Stock	FORMFACTOR INC COM STK	S2891826
SMCE16	12/31/2023	216,900.00	216,900.00	2,500.00	United States dollar	United States	Common Stock	FRESHPET INC COM	SB57K7M9
SMCE16	12/31/2023	859,734.00	859,734.00	36,600.00	United States dollar	United States	Common Stock	FRESHWORKS INC CL A CL A	SBPFB0B7
SMCE16	12/31/2023	810,060.00	810,060.00	23,000.00	United States dollar	United States	Common Stock	FRESHPET INC COM	SBFYF094
SMCE16	12/31/2023	274,882.00	274,882.00	16,700.00	United States dollar	United States	Common Stock	FULTON FINL CORP PA COM	S2356585
SMCE16	12/31/2023	713,580.00	713,580.00	21,000.00	United States dollar	United States	Common Stock	G-III APPAREL GROUP LTD COM	S2369721
SMCE16	12/31/2023	863,724.00	863,724.00	129,300.00	United States dollar	United States	Common Stock	GENWORTH FINL INC COM CL A COM CL A	SB011WL6
SMCE16	12/31/2023	55,286.00	55,286.00	700.00	United States dollar	United States	Common Stock	GIBBALTAR INDS INC COM	S2369226
SMCE16	12/31/2023	931,459.00	931,459.00	11,300.00	United States dollar	United States	Common Stock	GMS INC COM	SBY9YF53
SMCE16	12/31/2023	40,096.00	40,096.00	2,800.00	United States dollar	United States	Common Stock	GOODYEAR TIRE & RUBBER CO COM	S2378200
SMCE16	12/31/2023	213,612.00	213,612.00	4,200.00	United States dollar	United States	Common Stock	GRANITE CONST INC COM	S2381189
SMCE16	12/31/2023	150,282.00	150,282.00	25,300.00	United States dollar	United States	Common Stock	GRANITE PT MTG TR INC COM	SBF11FD4
SMCE16	12/31/2023	134,640.00	134,640.00	13,600.00	United States dollar	United States	Common Stock	GREEN DOT CORP COM STK	SB3WNNP3
SMCE16	12/31/2023	365,700.00	365,700.00	6,000.00	United States dollar	United States	Common Stock	GRIFFON CORP COM	S2463344
SMCE16	12/31/2023	426,636.00	426,636.00	1,400.00	United States dollar	United States	Common Stock	GROUP 1 AUTOMOTIVE INC COM	S2121352
SMCE16	12/31/2023	500,425.00	500,425.00	18,500.00	United States dollar	United States	Common Stock	GUARDANT HEALTH INC COM	SBFXC911
SMCE16	12/31/2023	386,280.00	386,280.00	2,900.00	United States dollar	United States	Common Stock	GULFPORT ENERGY CORP COM USD0.01	SBND7K43
SMCE16	12/31/2023	812,345.00	812,345.00	9,500.00	United States dollar	United States	Common Stock	HAEMONETICS CORP MASS COM	S2401195
SMCE16	12/31/2023	328,500.00	328,500.00	30,000.00	United States dollar	United States	Common Stock	HAIN CELESTIAL GROUP INC COM	S2492337
SMCE16	12/31/2023	598,752.00	598,752.00	16,200.00	United States dollar	United States	Common Stock	HALOZYME THERAPEUTICS INC COM	S2975098
SMCE16	12/31/2023	941,552.00	941,552.00	8,300.00	United States dollar	United States	Common Stock	HAMILTON LANE INC CL A CL A	SBF05R29
SMCE16	12/31/2023	72,852.00	72,852.00	600.00	United States dollar	United States	Common Stock	HANOVER INS GROUP INC COM	S2202045
SMCE16	12/31/2023	868,530.00	868,530.00	13,100.00	United States dollar	United States	Common Stock	HEALTHQUITY INC COM	SBP8X211
SMCE16	12/31/2023	394,905.00	394,905.00	10,500.00	United States dollar	United States	Common Stock	HEARTLAND FINL USA INC COM STK	S2828147
SMCE16	12/31/2023	121,304.00	121,304.00	11,800.00	United States dollar	United States	Common Stock	HELIX ENERGY SOLUTIONS GROUP INC COM STK	S2037062
SMCE16	12/31/2023	192,276.00	192,276.00	12,600.00	United States dollar	United States	Common Stock	HERBALIFE LTD	SB0539H3
SMCE16	12/31/2023	59,556.00	59,556.00	400.00	United States dollar	United States	Common Stock	HERC HLDGS INC COM	SBZBZ020
SMCE16	12/31/2023	711,110.00	711,110.00	17,000.00	United States dollar	United States	Common Stock	HNI CORP COM	S2435246
SMCE16	12/31/2023	169,950.00	169,950.00	16,500.00	United States dollar	United States	Common Stock	HOMESTREET INC INC	SB4WH546
SMCE16	12/31/2023	390,184.00	390,184.00	32,300.00	United States dollar	United States	Common Stock	HOPE BANCORP INC COM	SBY87K77
SMCE16	12/31/2023	263,304.00	263,304.00	18,400.00	United States dollar	United States	Common Stock	HORIZON BANCORP INC/IN COM	S2949316
SMCE16	12/31/2023	366,921.00	366,921.00	5,900.00	United States dollar	United States	Common Stock	HYSTER-YALE MATLS HANDLING INC CL A COM	SB7L6306
SMCE16	12/31/2023	59,832.00	59,832.00	7,200.00	United States dollar	United States	Common Stock	IGM BIOSCIENCES INC COM	SBKS35M8
SMCE16	12/31/2023	253,188.00	253,188.00	3,900.00	United States dollar	United States	Common Stock	INARI MED INC COM	SBLDRF10
SMCE16	12/31/2023	122,112.00	122,112.00	2,400.00	United States dollar	United States	Common Stock	INDEPENDENT BK GROUP INC COM	SB9M9Z27
SMCE16	12/31/2023	307,962.00	307,962.00	8,100.00	United States dollar	United States	Common Stock	INTAPP INC COM	SBP7L594
SMCE16	12/31/2023	891,720.00	891,720.00	9,000.00	United States dollar	United States	Common Stock	INTERGER HLDGS CORP COM	SBDO6LM7
SMCE16	12/31/2023	116,104.00	116,104.00	9,200.00	United States dollar	United States	Common Stock	INTERFACE INC COM	SB86V808
SMCE16	12/31/2023	422,558.00	422,558.00	5,900.00	United States dollar	United States	Common Stock	INTRA-CELLULAR THERAPIES INC COM	SBHCBP04
SMCE16	12/31/2023	252,945.00	252,945.00	23,100.00	United States dollar	United States	Common Stock	ITEOS THERAPEUTICS INC COM	SBMWXFT4
SMCE16	12/31/2023	158,571.00	158,571.00	2,100.00	United States dollar	United States	Common Stock	ITRON INC COM STK NPV	S2471949
SMCE16	12/31/2023	46,620.00	46,620.00	8,400.00	United States dollar	United States	Common Stock	JETBLUE AWYS CORP COM	S2852760
SMCE16	12/31/2023	676,260.00	676,260.00	6,800.00	United States dollar	United States	Common Stock	JOHN BEAN TECHNOLOGIES CORP COM STK	SB3BRJ28
SMCE16	12/31/2023	126,935.00	126,935.00	5,300.00	United States dollar	United States	Common Stock	KAMAN CORP COM	S2483223
SMCE16	12/31/2023	530,910.00	530,910.00	8,500.00	United States dollar	United States	Common Stock	KB HOME COM	S2485070
SMCE16	12/31/2023	261,346.00	261,346.00	14,900.00	United States dollar	United States	Common Stock	KINIKSA PHARMACEUTICALS-A	SBDDMG0M0
SMCE16	12/31/2023	37,101.78	37,101.78	1,623.00	United States dollar	United States	Common Stock	KITE RLTY GROUP TR COM NEW COM NEW	SBP8S211
SMCE16	12/31/2023	430,170.00	430,170.00	6,500.00	United States dollar	United States	Common Stock	KNIFE RIV HLDG CO COM	SBPL4V5
SMCE16	12/31/2023	381,483.00	381,483.00	21,300.00	United States dollar	United States	Common Stock	KNOWLES CORP COM	SBITD9L6
SMCE16	12/31/2023	166,180.00	166,180.00	2,800.00	United States dollar	United States	Common Stock	KORN FERRY COM	S2386849
SMCE16	12/31/2023	534,116.00	534,116.00	79,600.00	United States dollar	United States	Common Stock	KOSMOS ENERGY LTD COM USD0.01	SBHK15K6
SMCE16	12/31/2023	497,952.00	497,952.00	9,100.00	United States dollar	United States	Common Stock	KULCKE & SOFFA INDS INC COM	S2498001
SMCE16	12/31/2023	41,560.00	41,560.00	2,000.00	United States dollar	United States	Common Stock	KYNDRYL HLDGS INC COM	SBP6JW21
SMCE16	12/31/2023	411,778.00	411,778.00	22,700.00	United States dollar	United States	Common Stock	LIBERTY ENERGY INC COM USD0.01 CL A	SBDCWF78
SMCE16	12/31/2023	245,616.00	245,616.00	33,600.00	United States dollar	United States	Common Stock	LIBERTY LATIN AMERICA LTD COM USD0.01 CLASS A	SBDO93P5
SMCE16	12/31/2023	344,246.00	344,246.00	46,900.00	United States dollar	United States	Common Stock	LIBERTY LATIN AMERICA LTD COM USD0.01 CLASS C	SBDO93Q6
SMCE16	12/31/2023	325,768.00	325,768.00	8,600.00	United States dollar	United States	Common Stock	LIVERAMP HOLDINGS INC	SBGLN838
SMCE16	12/31/2023	809,472.00	809,472.00	81,600.00	United States dollar	United States	Common Stock	LXP INDUSTRIAL TRUST COM USD0.0001	S2139151
SMCE16	12/31/2023	146,876.00	146,876.00	7,300.00	United States dollar	United States	Common Stock	MACY'S INC COM STK	S2345022
SMCE16	12/31/2023	54,600.00	54,600.00	1,300.00	United States dollar	United States	Common Stock	MADDEN STEVEN LTD COM	S2553911
SMCE16	12/31/2023	388,877.00	388,877.00	23,300.00	United States dollar	United States	Common Stock	MANITOWOC CO INC COM USD0.01(POST REV SPLIT)	SBDFCGV4
SMCE16	12/31/2023	651,882.00	651,882.00	7,700.00	United States dollar	United States	Common Stock	MASONITE INTL CORP NEW COM	SBCE2M468

Question #5 Exhibit

Account Number	D-VALN-AS-OF	Local Market Value	Base Market Value	Share/Par Value	Currency name - asset	Country name	Investment Category	Security Description / Fund Name	Asset identifier
SMCE16	12/31/2023	156,156.00	156,156.00	1,200.00	United States dollar	United States	Common Stock	MATERION CORP COM	S2149622
SMCE16	12/31/2023	248,714.00	248,714.00	3,700.00	United States dollar	United States	Common Stock	MEDIFAST INC COM	S2934033
SMCE16	12/31/2023	661,960.00	661,960.00	3,800.00	United States dollar	United States	Common Stock	MERITAGE HOMES CORP COM	S2601326
SMCE16	12/31/2023	243,478.00	243,478.00	4,600.00	United States dollar	United States	Common Stock	META FINL GROUP INC COM	S2420316
SMCE16	12/31/2023	755,090.00	755,090.00	67,000.00	United States dollar	United States	Common Stock	MFA FINL INC COM USDO.01 (POST REV SPLIT)	SBMZM2K1
SMCE16	12/31/2023	355,524.00	355,524.00	12,900.00	United States dollar	United States	Common Stock	MIDLAND STS BANCORP INC ILL COM	S86VRG58
SMCE16	12/31/2023	301,392.00	301,392.00	11,200.00	United States dollar	United States	Common Stock	MIDWESTONE FINL GROUP INC NEW COM STK	S2987178
SMCE16	12/31/2023	843,674.00	843,674.00	96,200.00	United States dollar	United States	Common Stock	MIMEDX GROUP INC COM	S81237W5
SMCE16	12/31/2023	776,100.00	776,100.00	13,000.00	United States dollar	United States	Common Stock	MODINE MFG CO COM STK	S2598354
SMCE16	12/31/2023	752,856.00	752,856.00	5,200.00	United States dollar	United States	Common Stock	MOOG INC CL A	S2601218
SMCE16	12/31/2023	363,888.00	363,888.00	12,600.00	United States dollar	United States	Common Stock	MORPHIC HLDG INC COM	S8K8M4J4
SMCE16	12/31/2023	137,520.00	137,520.00	95,500.00	United States dollar	United States	Common Stock	MULTIPLAN CORP CL A CL A	S8KVDKY1
SMCE16	12/31/2023	891,594.00	891,594.00	20,900.00	United States dollar	United States	Common Stock	MURPHY OIL CORP COM	S2611206
SMCE16	12/31/2023	119,328.00	119,328.00	2,400.00	United States dollar	United States	Common Stock	NATIONAL BEVERAGE CORP COM	S2638625
SMCE16	12/31/2023	200,680.00	200,680.00	4,000.00	United States dollar	United States	Common Stock	NATL FUEL GAS CO COM	S2626103
SMCE16	12/31/2023	45,152.00	45,152.00	6,800.00	United States dollar	United States	Common Stock	NEWPARK RES INC COM PAR \$0.01 NEW COM PAR \$0.01 NEW	S2636878
SMCE16	12/31/2023	440,390.00	440,390.00	9,400.00	United States dollar	United States	Common Stock	NEXTRACKER INC COM USDO.0001 CL A	S8R1GT56
SMCE16	12/31/2023	159,720.00	159,720.00	24,200.00	United States dollar	United States	Common Stock	NKARTA INC COM	S8K80YJ8
SMCE16	12/31/2023	699,426.00	699,426.00	42,700.00	United States dollar	United States	Common Stock	O-I GLASS INC COM	S8KLXKD2
SMCE16	12/31/2023	763,952.00	763,952.00	35,900.00	United States dollar	United States	Common Stock	OCEANEERING INTL INC COM	S2655583
SMCE16	12/31/2023	79,788.00	79,788.00	10,900.00	United States dollar	United States	Common Stock	OFFICE PPTY'S INCOME TR COM SHS BEN INT COM SHS BEN INT	S8VYLR75
SMCE16	12/31/2023	63,147.00	63,147.00	9,300.00	United States dollar	United States	Common Stock	OIL STS INTL INC COM ISIN US56780261052	S2724472
SMCE16	12/31/2023	560,748.00	560,748.00	33,200.00	United States dollar	United States	Common Stock	OLD NATL BANCORP IND COM	S2658441
SMCE16	12/31/2023	100,050.00	100,050.00	1,500.00	United States dollar	United States	Common Stock	OLYMPIC STL INC COM	S2659013
SMCE16	12/31/2023	90,963.00	90,963.00	2,700.00	United States dollar	United States	Common Stock	OPTION CARE HEALTH INC COM NEW COM NEW	S8KM5C62
SMCE16	12/31/2023	195,980.00	195,980.00	23,900.00	United States dollar	United States	Common Stock	OSARURE TECHNOLOGIES INC COM	S2318790
SMCE16	12/31/2023	86,010.00	86,010.00	9,400.00	United States dollar	United States	Common Stock	OSCAR HEALTH INC CL A CL A	S8KV83Q6
SMCE16	12/31/2023	87,724.00	87,724.00	2,600.00	United States dollar	United States	Common Stock	PACIRA BIOSCIENCES INC COM USDO.001	S83X26D8
SMCE16	12/31/2023	341,379.00	341,379.00	24,900.00	United States dollar	United States	Common Stock	PACTIV EVERGREEN INC COM	S8N78784
SMCE16	12/31/2023	604,950.00	604,950.00	10,900.00	United States dollar	United States	Common Stock	PALOMAR HLDGS INC COM	S8YJLZK6
SMCE16	12/31/2023	392,403.00	392,403.00	75,900.00	United States dollar	United States	Common Stock	PARAMOUNT GROUP INC COM	S8LSL7C6
SMCE16	12/31/2023	146,880.00	146,880.00	9,600.00	United States dollar	United States	Common Stock	PARK HOTELS & RESORTS INC COM	S8VYVMV0
SMCE16	12/31/2023	261,740.00	261,740.00	9,200.00	United States dollar	United States	Common Stock	PATTERSON COS INC COM	S2672689
SMCE16	12/31/2023	355,843.00	355,843.00	68,300.00	United States dollar	United States	Common Stock	PAYONEER GLOBAL INC COM	S8LSPX60
SMCE16	12/31/2023	738,528.00	738,528.00	16,800.00	United States dollar	United States	Common Stock	PBF ENERGY INC CL A CL A	S87F4T17
SMCE16	12/31/2023	843,904.00	843,904.00	34,700.00	United States dollar	United States	Common Stock	PEABODY ENERGY CORP NEW	S8DVPZV0
SMCE16	12/31/2023	137,172.00	137,172.00	4,600.00	United States dollar	United States	Common Stock	PEAPACK-GLADSTONE FINL CORP COM	S2307732
SMCE16	12/31/2023	266,910.00	266,910.00	28,700.00	United States dollar	United States	Common Stock	PEDIATRIX MEDICAL GROUP INC	S2677640
SMCE16	12/31/2023	282,716.00	282,716.00	16,100.00	United States dollar	United States	Common Stock	PERDOCEO ED CORP COM	S8KRQQR9
SMCE16	12/31/2023	61,142.00	61,142.00	1,900.00	United States dollar	United States	Common Stock	PERRIGO COMPANY LIMITED COM EURO.001	S8GH1M56
SMCE16	12/31/2023	963,059.00	963,059.00	30,700.00	United States dollar	United States	Common Stock	PHOTRONICS INC COM	S2687315
SMCE16	12/31/2023	162,108.00	162,108.00	22,800.00	United States dollar	United States	Common Stock	PIEDMONT OFFICE REALTY TRU-A	S83M3278
SMCE16	12/31/2023	52,461.00	52,461.00	300.00	United States dollar	United States	Common Stock	PIPER SANDLER COMPANIES COM USDO.01	S2227089
SMCE16	12/31/2023	104,016.00	104,016.00	2,400.00	United States dollar	United States	Common Stock	PORTLAND GENERAL ELECTRIC CO COM NEW COMNEW	S8125XQ6
SMCE16	12/31/2023	39,280.00	39,280.00	800.00	United States dollar	United States	Common Stock	POTLATCHDELTIC CORPORATION	S80XJN1
SMCE16	12/31/2023	66,930.00	66,930.00	500.00	United States dollar	United States	Common Stock	PREFORMED LINE PRODS CO COM	S2798466
SMCE16	12/31/2023	434,662.00	434,662.00	7,100.00	United States dollar	United States	Common Stock	PRESTIGE CONSUMER HEALTHCARE INC COM	S80650P3
SMCE16	12/31/2023	276,920.00	276,920.00	18,400.00	United States dollar	United States	Common Stock	PRIMO WATER CORPORATION CANADA COM NPV	S8LKNZP5
SMCE16	12/31/2023	68,002.00	68,002.00	2,200.00	United States dollar	United States	Common Stock	PROG HOLDINGS INC COM	S8LFGN66
SMCE16	12/31/2023	475,904.00	475,904.00	12,800.00	United States dollar	United States	Common Stock	PROGNYN INC COM	S8KWD3M9
SMCE16	12/31/2023	502,584.00	502,584.00	12,900.00	United States dollar	United States	Common Stock	PROTO LABS INC COM	S86TJ81
SMCE16	12/31/2023	428,824.00	428,824.00	44,300.00	United States dollar	United States	Common Stock	PVTPL FIRST FNDTN INC COM	S8MMVY68
SMCE16	12/31/2023	125,889.00	125,889.00	2,900.00	United States dollar	United States	Common Stock	Q2 HLDGS INC COM	S8KM4KV0
SMCE16	12/31/2023	332,823.00	332,823.00	5,700.00	United States dollar	United States	Common Stock	QCR HLDGS INC COM	S2714257
SMCE16	12/31/2023	708,106.00	708,106.00	25,900.00	United States dollar	United States	Common Stock	QUANTERIX CORP COM	S8D1KGN4
SMCE16	12/31/2023	131,330.00	131,330.00	4,600.00	United States dollar	United States	Common Stock	RADIAM GROUP INC COM	S2173911
SMCE16	12/31/2023	156,975.00	156,975.00	2,300.00	United States dollar	United States	Common Stock	RAMBUS INC DEL COM	S2721967
SMCE16	12/31/2023	332,322.00	332,322.00	57,100.00	United States dollar	United States	Common Stock	RANPAK HLDGS CORP CL A COM CL A COM	S8KBQD30
SMCE16	12/31/2023	68,520.00	68,520.00	1,200.00	United States dollar	United States	Common Stock	RAPID7 INC COM	S8Z22CY6
SMCE16	12/31/2023	133,245.00	133,245.00	32,900.00	United States dollar	United States	Common Stock	RAYONIER ADVANCED MATLS INC COM	S8N458W9
SMCE16	12/31/2023	72,732.00	72,732.00	2,900.00	United States dollar	United States	Common Stock	REGIONAL MGMT CORP COM STK	S8719DK5
SMCE16	12/31/2023	208,816.00	208,816.00	6,200.00	United States dollar	United States	Common Stock	RENASANT CORP COM	S2670809
SMCE16	12/31/2023	256,200.00	256,200.00	30,000.00	United States dollar	United States	Common Stock	REPAY HLDGS CORP CL A CL A	S8K5TLP3
SMCE16	12/31/2023	833,726.00	833,726.00	44,300.00	United States dollar	United States	Common Stock	RESIDEO TECHNOLOGIES INC COM USDO.001	S8FD1TJ6
SMCE16	12/31/2023	152,592.00	152,592.00	4,400.00	United States dollar	United States	Common Stock	RYERSON HLDG CORP COM STOCK	S837PPZ6
SMCE16	12/31/2023	77,042.00	77,042.00	700.00	United States dollar	United States	Common Stock	RYMAN HOSPITALITY PPTY'S INC COM	S88QV5C9
SMCE16	12/31/2023	493,742.00	493,742.00	34,600.00	United States dollar	United States	Common Stock	SABRA HEALTH CARE REIT INC COM	S85NLBP6
SMCE16	12/31/2023	437,320.00	437,320.00	14,500.00	United States dollar	United States	Common Stock	SCHNITZER STEEL INDS INC CL A CL A	S2821298
SMCE16	12/31/2023	608,650.00	608,650.00	25,900.00	United States dollar	United States	Common Stock	SELECT MED HLDGS CORP COM	S84MFOQ6
SMCE16	12/31/2023	69,636.00	69,636.00	700.00	United States dollar	United States	Common Stock	SELECTIVE INS GROUP INC COM	S2766173
SMCE16	12/31/2023	482,670.00	482,670.00	4,500.00	United States dollar	United States	Common Stock	SIGNET JEWELERS LTD ORD USDO.18	S83CTNK6
SMCE16	12/31/2023	458,304.00	458,304.00	23,100.00	United States dollar	United States	Common Stock	SIMMONS 1ST NATL CORP CL A \$0.01 PAR CL A \$0.01 PAR	S2810133
SMCE16	12/31/2023	577,912.00	577,912.00	42,400.00	United States dollar	United States	Common Stock	SITE CENTERS CORP	S8GL0KF5
SMCE16	12/31/2023	71,885.00	71,885.00	1,100.00	United States dollar	United States	Common Stock	SIJW GROUP COM STK USD1.042	S2811932
SMCE16	12/31/2023	892,620.00	892,620.00	17,100.00	United States dollar	United States	Common Stock	SKYWEST INC COM	S2814210
SMCE16	12/31/2023	894,432.00	894,432.00	23,100.00	United States dollar	United States	Common Stock	SM ENERGY CO COM	S2764188
SMCE16	12/31/2023	711,930.00	711,930.00	57,000.00	United States dollar	United States	Common Stock	SOLARWINDS CORP COM NEW COM NEW	S8MX7WP0

Question #5 Exhibit

Account Number	D-VALN-AS-OF	Local Market Value	Base Market Value	Share/Par Value	Currency name - asset	Country name	Investment Category	Security Description / Fund Name	Asset identifier
SMCE16	12/31/2023	487,872.00	487,872.00	79,200.00	United States dollar	United States	Common Stock	SOLO BRANDS INC CL A CL A	SBP90752
SMCE16	12/31/2023	193,864.00	193,864.00	8,800.00	United States dollar	United States	Common Stock	SOVOS BRANDS INC COM	SBNZH26
SMCE16	12/31/2023	303,408.00	303,408.00	19,600.00	United States dollar	United States	Common Stock	SPOK HLDGS INC COM	SBMZB473
SMCE16	12/31/2023	697,824.00	697,824.00	3,600.00	United States dollar	United States	Common Stock	SPS COMM INC COM	SB57VWJ3
SMCE16	12/31/2023	237,570.00	237,570.00	1,500.00	United States dollar	United States	Common Stock	STANDEX INTL CORP COM	S2840174
SMCE16	12/31/2023	166,296.00	166,296.00	12,300.00	United States dollar	United States	Common Stock	STEELCASE INC CL A COM	S2150420
SMCE16	12/31/2023	597,924.00	597,924.00	6,800.00	United States dollar	United States	Common Stock	STERLING INFRASTRUCTURE INC COM STK USD0.01	S2632876
SMCE16	12/31/2023	435,597.00	435,597.00	5,900.00	United States dollar	United States	Common Stock	STONEX GROUP INC COM	SBMQ8XV3
SMCE16	12/31/2023	385,905.00	385,905.00	6,500.00	United States dollar	United States	Common Stock	STRIDE INC COM USD	SBLD5321
SMCE16	12/31/2023	465,712.14	465,712.14	12,109.00	United States dollar	United States	Common Stock	SUMMIT MATLS INC CL A CL A	SBW9JP54
SMCE16	12/31/2023	1,165,466.00	1,165,466.00	4,100.00	United States dollar	United States	Common Stock	SUPER MICRO COMPUTER INC COM USD0.001	SB1VQR35
SMCE16	12/31/2023	77,220.00	77,220.00	18,000.00	United States dollar	United States	Common Stock	SUTRO BIOPHARMA INC COM	SBF12XC2
SMCE16	12/31/2023	855,600.00	855,600.00	7,500.00	United States dollar	United States	Common Stock	SYNAPTICS INC COM	S2839268
SMCE16	12/31/2023	874,940.00	874,940.00	16,400.00	United States dollar	United States	Common Stock	TAYLOR MORRISON HOME CORP COM USD0.00001	SB832462
SMCE16	12/31/2023	607,385.00	607,385.00	33,100.00	United States dollar	United States	Common Stock	TELEPHONE & DATA SYS INC COM STK	SB6YR5K3
SMCE16	12/31/2023	778,596.00	778,596.00	8,400.00	United States dollar	United States	Common Stock	TENNANT CO COM	S2883641
SMCE16	12/31/2023	430,749.00	430,749.00	9,900.00	United States dollar	United States	Common Stock	TERADATA CORP DEL COM STK	SB247H10
SMCE16	12/31/2023	902,122.00	902,122.00	15,700.00	United States dollar	United States	Common Stock	TEREX CORP NEW COM	S2884224
SMCE16	12/31/2023	484,725.00	484,725.00	7,500.00	United States dollar	United States	Common Stock	TEXAS CAP BANCSHARES INC DEL COM	S2977209
SMCE16	12/31/2023	295,651.00	295,651.00	4,100.00	United States dollar	United States	Common Stock	TIDEWATER INC NEW COM	SBDFGQ00
SMCE16	12/31/2023	42,210.00	42,210.00	1,800.00	United States dollar	United States	Common Stock	TIMKENSTEEL CORP COM NPV 'WI'	SBNPMMX1
SMCE16	12/31/2023	48,546.00	48,546.00	5,400.00	United States dollar	United States	Common Stock	TRAVERE THERAPEUTICS INC COM	SBFLGJ05
SMCE16	12/31/2023	718,620.00	718,620.00	20,300.00	United States dollar	United States	Common Stock	TRI POINTE HOMES INC	SB92CF3
SMCE16	12/31/2023	590,248.00	590,248.00	35,600.00	United States dollar	United States	Common Stock	TRIUMPH GROUP INC NEW COM	S2893071
SMCE16	12/31/2023	246,974.00	246,974.00	16,100.00	United States dollar	United States	Common Stock	TRUEBLUE INC COM STK	S2519849
SMCE16	12/31/2023	465,905.00	465,905.00	21,500.00	United States dollar	United States	Common Stock	TTEC HLDGS INC COM USD0.01	SBF95081
SMCE16	12/31/2023	37,944.00	37,944.00	2,400.00	United States dollar	United States	Common Stock	TTM TECHNOLOGIES INC COM	S2635659
SMCE16	12/31/2023	381,640.00	381,640.00	14,500.00	United States dollar	United States	Common Stock	TURNING PT BRANDS INC COM	SBYQ7X92
SMCE16	12/31/2023	309,624.00	309,624.00	8,400.00	United States dollar	United States	Common Stock	TWIST BIOSCIENCE CORP COM	SBGKGG67
SMCE16	12/31/2023	75,330.00	75,330.00	600.00	United States dollar	United States	Common Stock	UFP INDUSTRIES INC COM USD1.00	SBMQ60Q1
SMCE16	12/31/2023	172,534.00	172,534.00	30,700.00	United States dollar	United States	Common Stock	UNISYS CORP COM NEW	S2931595
SMCE16	12/31/2023	714,120.00	714,120.00	44,000.00	United States dollar	United States	Common Stock	UNITED NAT FOODS INC COM	S2895163
SMCE16	12/31/2023	296,208.00	296,208.00	4,400.00	United States dollar	United States	Common Stock	UNIVERSAL CORP VA COM	S2923804
SMCE16	12/31/2023	319,435.00	319,435.00	14,500.00	United States dollar	United States	Common Stock	UNIVEST FINANCIAL CORP	S2690636
SMCE16	12/31/2023	835,694.00	835,694.00	56,200.00	United States dollar	United States	Common Stock	UPWORK INC COM	SBGRFVV4
SMCE16	12/31/2023	117,120.00	117,120.00	6,400.00	United States dollar	United States	Common Stock	URBAN EDGE PPTYS INC	SBTPSGQ9
SMCE16	12/31/2023	756,628.00	756,628.00	21,200.00	United States dollar	United States	Common Stock	URBAN OUTFITTERS INC COM	S2933438
SMCE16	12/31/2023	39,494.00	39,494.00	2,600.00	United States dollar	United States	Common Stock	VALHI INC NEW COM NEW COM NEW	SBMG4NS8
SMCE16	12/31/2023	354,058.00	354,058.00	83,900.00	United States dollar	United States	Common Stock	VANDA PHARMACEUTICALS INC COM	SB12W3P6
SMCE16	12/31/2023	357,630.00	357,630.00	13,000.00	United States dollar	United States	Common Stock	VERACYTE INC COM	SBFTW2Y0
SMCE16	12/31/2023	103,269.00	103,269.00	2,900.00	United States dollar	United States	Common Stock	VERICEL CORP COM	SB5BMN89
SMCE16	12/31/2023	532,491.00	532,491.00	19,700.00	United States dollar	United States	Common Stock	VERINT SYS INC COM	S2849193
SMCE16	12/31/2023	423,137.00	423,137.00	26,900.00	United States dollar	United States	Common Stock	VERIS RESIDENTIAL INC COM STK USD0.01	S2192314
SMCE16	12/31/2023	388,609.00	388,609.00	16,700.00	United States dollar	United States	Common Stock	VERITEX HLDGS INC COM	SBRCYYB7
SMCE16	12/31/2023	303,072.00	303,072.00	8,800.00	United States dollar	United States	Common Stock	VICTORY CAP HLDGS INC DEL CL A CL A	SBFYVKR0
SMCE16	12/31/2023	239,428.00	239,428.00	23,800.00	United States dollar	United States	Common Stock	VIR BIOTECHNOLOGY INC COM	SBK4PZ38
SMCE16	12/31/2023	761,890.00	761,890.00	6,100.00	United States dollar	United States	Common Stock	VISTEON CORP COM NEW COM NEW	SB4NDJ02
SMCE16	12/31/2023	691,448.00	691,448.00	15,200.00	United States dollar	United States	Common Stock	VITAL ENERGY INC COM USD0.01(POST REV SPLIT)	SBLCYD26
SMCE16	12/31/2023	93,536.00	93,536.00	14,800.00	United States dollar	United States	Common Stock	VIVID SEATS INC CL A COM CL A COM	SBLC9P48
SMCE16	12/31/2023	361,242.00	361,242.00	14,100.00	United States dollar	United States	Common Stock	WABASH NATL CORP COM	S2932048
SMCE16	12/31/2023	39,132.00	39,132.00	400.00	United States dollar	United States	Common Stock	WEATHERFORD INTL LTD COMMON STOCK	SBLN369
SMCE16	12/31/2023	507,994.00	507,994.00	22,300.00	United States dollar	United States	Common Stock	WORLD KINETIC CORPORATION COM USD0.01	S2469450
SMCE16	12/31/2023	68,882.00	68,882.00	10,100.00	United States dollar	United States	Common Stock	Y-MABS THERAPEUTICS INC COM	SBG31GH0
SMCE16	12/31/2023	534,942.00	534,942.00	11,300.00	United States dollar	United States	Common Stock	YELP INC COM	SB7KCD70
SMCE16	12/31/2023	40,052.00	40,052.00	6,800.00	United States dollar	United States	Common Stock	YEXT INC COM	SBDBZJW2
SMCE16	12/31/2023	52,644.00	52,644.00	1,200.00	United States dollar	United States	Common Stock	ZIONS BANCORPORATION N A	S2989828
SMCE16	12/31/2023	330,040.19	330,040.19	330,040.19	United States dollar	United States	Funds - Short Term Investment	NT COLLECTIVE SHORT TERM INVT FD	C66586U452
SMCE16	12/31/2023	(1,024.00)	(1,024.00)	(1,024.00)	United States dollar	United States	Cash	GROUPING COUNTRY CODE FOR NON-SECURITIES	
SMCE16	12/31/2023	320,822.43	320,822.43	-	United States dollar	United States	Pending trade sales	GROUPING COUNTRY CODE FOR NON-SECURITIES	
SMCE17	12/31/2023	193,462.50	193,462.50	231,000.00	United States dollar	United Arab Emirates	Government Bonds	EMIRATE OF ABU DH A 3.875% SNR MTN 16/04/50 USD	SBLGWDR4
SMCE17	12/31/2023	2,161,357.60	2,161,357.60	2,304,200.00	United States dollar	United States	Government Bonds	DTD 09/30/2019 1.625% DUE 09-30-2026 REG	SBYQBQ69
SMCE17	12/31/2023	1,079,916.81	1,079,916.81	1,645,000.00	United States dollar	United States	Government Bonds	UNITED STATES OF AMER TREAS BONDS 2.0% 08-15-2051	SBMMWP21
SMCE17	12/31/2023	480,093.75	480,093.75	600,000.00	United States dollar	United States	Government Bonds	UNITED STATES OF AMER TREAS BONDS 2.875% 05-15-2052	SBP5LL21
SMCE17	12/31/2023	3,319,341.86	3,319,341.86	3,708,600.00	United States dollar	United States	Government Bonds	UNITED STATES OF AMER TREAS BONDS 3.375%DUE 08-15-2042 REG	SBLYKVG0
SMCE17	12/31/2023	1,765,218.75	1,765,218.75	1,900,000.00	United States dollar	United States	Government Bonds	UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	SBQYLTM5
SMCE17	12/31/2023	6,810,781.25	6,810,781.25	6,706,000.00	United States dollar	United States	Government Bonds	UNITED STATES OF AMER TREAS BONDS 4.0% 08-15-2053	SBRT3QH7
SMCE17	12/31/2023	891,246.10	891,246.10	900,000.00	United States dollar	United States	Government Bonds	UNITED STATES OF AMER TREAS NOTES 3.625 05-31-2028	SBP489T6
SMCE17	12/31/2023	3,502,734.38	3,502,734.38	3,500,000.00	United States dollar	United States	Government Bonds	UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033	SBRT3GG6
SMCE17	12/31/2023	5,576,914.09	5,576,914.09	5,500,000.00	United States dollar	United States	Government Bonds	UNITED STATES OF AMER TREAS NOTES 4.25% 08-31-2030	SBMG3L5
SMCE17	12/31/2023	9,098,859.38	9,098,859.38	8,900,000.00	United States dollar	United States	Government Bonds	UNITED STATES OF AMER TREAS NOTES 4.375%08-31-2028	SBMG3C00
SMCE17	12/31/2023	821,923.00	821,923.00	1,177,000.00	United States dollar	United States	Government Bonds	UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	SBMDLRO
SMCE17	12/31/2023	2,832,422.41	2,832,422.41	3,067,000.00	United States dollar	United States	Government Bonds	UNITED STATES TREAS NTS 1.25% DUE 12-31-2026	SBPP1174
SMCE17	12/31/2023	2,368,640.63	2,368,640.63	2,300,000.00	United States dollar	United States	Government Bonds	UNITED STATES TREAS NTS DTD 11/30/2023 4.375% 11-30-2030	SBNTCT71
SMCE17	12/31/2023	1,846,481.06	1,846,481.06	2,065,000.00	United States dollar	United States	Government Bonds	UNITED STS TREAS 1.25% 05-31-2028	SBM9BQW1
SMCE17	12/31/2023	6,251,171.88	6,251,171.88	6,500,000.00	United States dollar	United States	Government Bonds	WI TREASURY SEC 3.375% 05-15-2033	SBQYLTK3
SMCE17	12/31/2023	139,778.51	139,778.51	150,000.00	United States dollar	Mexico	Government Agencies	PETROLEOS MEXICANO 6.5% GTD SNR 13/03/2027 USD	SBG10B44
SMCE17	12/31/2023	655,918.66	655,918.66	1,001,000.00	United States dollar	Mexico	Government Agencies	PETROLEOS MEXICANOS 6.75% DUE 09-21-2047	SBDS3BC5

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Account Number	D-VALN-AS-OF	Local Market Value	Base Market Value	Share/Par Value	Currency name - asset	Country name	Investment Category	Security Description / Fund Name	Asset identifier
SMCE17	12/31/2023	693,678.56	693,678.56	800,000.00	United States dollar	Mexico	Government Agencies	PETROLEOS MEXICANOS PEMEX 6.84% 01-23-2030	C71654QDC3
SMCE17	12/31/2023	100,662.36	100,662.36	110,000.00	United States dollar	Australia	Corporate Bonds	WESTPAC BKG CORP 4.11%-FRN LT2 24/07/34 USD	SBK8QZ70
SMCE17	12/31/2023	547,332.73	547,332.73	547,000.00	United States dollar	Belgium	Corporate Bonds	ANHEUSER-BUSCH 4.7% DUE 02-01-2036	SBYMLC13
SMCE17	12/31/2023	131,742.31	131,742.31	143,000.00	United States dollar	Canada	Corporate Bonds	ROGERS COMMUNICATIONS INC 3.8% 03-15-2032	C775109CH2
SMCE17	12/31/2023	351,775.75	351,775.75	360,000.00	United States dollar	France	Corporate Bonds	PVTPL SOCIETE GENERALE 1.038% 06-18-2025	C83368RB1
SMCE17	12/31/2023	327,773.17	327,773.17	356,000.00	United States dollar	France	Corporate Bonds	PVTPL SOCIETE GENERALE MEDIUM TERM NTS BOOK EN 1.488% DUE 12-14-2026	C83368RAZ5
SMCE17	12/31/2023	138,541.24	138,541.24	159,000.00	United States dollar	Ireland	Corporate Bonds	AERCAP IRELAND CAP / GLOBA 3.3% DUE 01-30-2032 BEO	SBNVV1V3
SMCE17	12/31/2023	228,499.70	228,499.70	250,000.00	United States dollar	Ireland	Corporate Bonds	AERCAP IRELAND CAP / GLOBA 3.0% DUE 10-29-2028	SBNVV1T1
SMCE17	12/31/2023	173,699.37	173,699.37	180,000.00	United States dollar	Ireland	Corporate Bonds	AERCAP IRELAND CAP/GLOBA 1.65% DUE 10-29-2024 BEO	SBPZDYM1
SMCE17	12/31/2023	193,247.38	193,247.38	200,000.00	United States dollar	Ireland	Corporate Bonds	AVOLON HLDGS FDG 4.25% DUE 04-15-2026	C05401AAL5
SMCE17	12/31/2023	246,988.35	246,988.35	242,000.00	United States dollar	Ireland	Corporate Bonds	PVTPL AVOLON HLDGS FDG LTD 6.375% DUE 05-04-2028	C05401AA50
SMCE17	12/31/2023	370,136.24	370,136.24	397,000.00	United States dollar	Switzerland	Corporate Bonds	UBS GROUP AG 4.194%-FRN SNR 01/04/31 USD	SBMF9R93
SMCE17	12/31/2023	78,736.60	78,736.60	80,000.00	United States dollar	United Kingdom	Corporate Bonds	B A T CAP CORP 4.906% DUE 04-02-2030 REG	SBM61FCT
SMCE17	12/31/2023	300,679.53	300,679.53	310,000.00	United States dollar	United Kingdom	Corporate Bonds	BARCLAYS PLC 5.088%-FRN LT2 20/06/30 USD	SBJMRXR9
SMCE17	12/31/2023	268,356.97	268,356.97	270,000.00	United States dollar	United Kingdom	Corporate Bonds	BARCLAYS PLC 5.2% DUE 05-12-2026	SBDBZ514
SMCE17	12/31/2023	205,505.62	205,505.62	200,000.00	United States dollar	United Kingdom	Corporate Bonds	PVTPL IMPERIAL BRANDS FIN PLC GTD SR NT 144A 6.125 DUE 07-27-2027/07-27-2022 BEO	C45262BAF0
SMCE17	12/31/2023	131,406.94	131,406.94	140,000.00	United States dollar	United Kingdom	Corporate Bonds	REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045	SBZ0HGQ3
SMCE17	12/31/2023	96,969.59	96,969.59	100,000.00	United States dollar	United States	Corporate Bonds	AFFILIATED 3.5% DUE 08-01-2025	SBVXC612
SMCE17	12/31/2023	251,704.45	251,704.45	260,000.00	United States dollar	United States	Corporate Bonds	AIR LEASE CORP 3.375% DUE 07-01-2025 REG	SBLS7W28
SMCE17	12/31/2023	98,865.93	98,865.93	100,000.00	United States dollar	United States	Corporate Bonds	AIR LEASE CORP 4.25% DUE 09-15-2024	SBQV7DD2
SMCE17	12/31/2023	99,839.67	99,839.67	100,000.00	United States dollar	United States	Corporate Bonds	AIR LEASE CORP 4.25% SNR MTN 01/02/24 USD	SBHXD2B9
SMCE17	12/31/2023	142,220.61	142,220.61	160,000.00	United States dollar	United States	Corporate Bonds	ALABAMA PWR CO 2022A SR NT 3.05% 03-15-2032	SBPH0BK7
SMCE17	12/31/2023	100,287.20	100,287.20	100,000.00	United States dollar	United States	Corporate Bonds	ALEXANDRIA REAL 4.9% DUE 12-15-2030	SBMF8DN6
SMCE17	12/31/2023	208,019.96	208,019.96	200,000.00	United States dollar	United States	Corporate Bonds	ALLY FINL INC 7.1% DUE 11-15-2027	SBP95FX8
SMCE17	12/31/2023	120,621.05	120,621.05	110,000.00	United States dollar	United States	Corporate Bonds	ALLY FINL INC 8% DUE 11-01-2031	SB3LVPV8
SMCE17	12/31/2023	97,721.49	97,721.49	120,000.00	United States dollar	United States	Corporate Bonds	ALTRIA GROUP INC 4.25% DUE 08-09-2042	SB8K84P2
SMCE17	12/31/2023	136,840.08	139,000.00	139,000.00	United States dollar	United States	Corporate Bonds	ALTRIA GROUP INC 5.375 BDS DUE 01-31-2044 USD1000	SBRIJ2WM1
SMCE17	12/31/2023	126,524.82	126,524.82	110,000.00	United States dollar	United States	Corporate Bonds	AMERADA HESS CORP 7.875% DUE 10-01-2029	S2517638
SMCE17	12/31/2023	62,828.91	62,828.91	70,000.00	United States dollar	United States	Corporate Bonds	AMERICAN HOMES 4 RENT 3.625% 04-15-2032	SBND82B5
SMCE17	12/31/2023	135,876.41	135,876.41	132,000.00	United States dollar	United States	Corporate Bonds	AMGEN INC 5.25% 03-02-2030	SBMTY697
SMCE17	12/31/2023	92,402.00	92,402.00	90,000.00	United States dollar	United States	Corporate Bonds	AMGEN INC 5.25% DUE 03-01-2033	SBMTY688
SMCE17	12/31/2023	51,823.18	51,823.18	50,000.00	United States dollar	United States	Corporate Bonds	AMGEN INC 5.6% DUE 03-01-2043	SBMTY512
SMCE17	12/31/2023	134,937.44	134,937.44	128,000.00	United States dollar	United States	Corporate Bonds	AMGEN INC 5.75% DUE 03-02-2063	SBMTY629
SMCE17	12/31/2023	350,846.79	350,846.79	350,000.00	United States dollar	United States	Corporate Bonds	AON CORP/AON FIXED 5% DUE 09-12-2032	SBNGKVS6
SMCE17	12/31/2023	336,337.63	336,337.63	350,000.00	United States dollar	United States	Corporate Bonds	ARES CAP CORP 3.875% DUE 01-15-2026	SBNZ2W06
SMCE17	12/31/2023	114,215.05	114,215.05	140,000.00	United States dollar	United States	Corporate Bonds	AT&T INC 2.55% DUE 12-01-2033	C00206RMM1
SMCE17	12/31/2023	418,143.80	418,143.80	560,000.00	United States dollar	United States	Corporate Bonds	AT&T INC 3.8% 12-01-2057	C00206RMM9
SMCE17	12/31/2023	136,049.26	136,049.26	150,000.00	United States dollar	United States	Corporate Bonds	AT&T INC 4.75% DUE 05-15-2046	SBY2HX6
SMCE17	12/31/2023	144,291.18	144,291.18	150,000.00	United States dollar	United States	Corporate Bonds	AUTOZONE INC 4% SNR 15/04/2030 USD2000	SBK8TZ58
SMCE17	12/31/2023	430,057.39	430,057.39	450,000.00	United States dollar	United States	Corporate Bonds	BANK AMER CORP 3.705% BND5 04-24-2028	SBYWC0Y5
SMCE17	12/31/2023	812,301.20	812,301.20	826,000.00	United States dollar	United States	Corporate Bonds	BANK AMER CORP 3.95% DUE 04-21-2025	SBWX8CH5
SMCE17	12/31/2023	693,395.75	693,395.75	700,000.00	United States dollar	United States	Corporate Bonds	BANK AMER CORP 5.015% DUE 07-22-2033/01-22-2023 BEO	C06051GK4
SMCE17	12/31/2023	81,758.72	81,758.72	100,000.00	United States dollar	United States	Corporate Bonds	BANK OF AMERICA CORP 2.299% 07-21-2032	SBMGDBK3
SMCE17	12/31/2023	257,020.25	257,020.25	260,000.00	United States dollar	United States	Corporate Bonds	BERKSHIRE HATHAWAY ENERGY CO 4.05% 04-15-2025 O	SBN6J6X6
SMCE17	12/31/2023	373,541.25	373,541.25	380,000.00	United States dollar	United States	Corporate Bonds	BLACKSTONE PVT CR 4.7% DUE 03-24-2025	SBNV0H89
SMCE17	12/31/2023	41,588.43	41,588.43	40,000.00	United States dollar	United States	Corporate Bonds	BOEING CO 5.805% SNR 01/05/50 USD1000	SBLOCV4F
SMCE17	12/31/2023	125,831.25	125,831.25	121,000.00	United States dollar	United States	Corporate Bonds	BOEING CO 5.93% DUE 05-01-2060	SBMR86Q4
SMCE17	12/31/2023	225,273.61	225,273.61	221,000.00	United States dollar	United States	Corporate Bonds	BOEING CO FIXED 5.15% DUE 05-01-2030	SBM8XFR6
SMCE17	12/31/2023	148,498.28	148,498.28	156,000.00	United States dollar	United States	Corporate Bonds	BOSTON PPTY LTD PARTNERSHIP 4.5% DUE 12-01-2028	SBGL9BF9
SMCE17	12/31/2023	138,566.28	138,566.28	155,000.00	United States dollar	United States	Corporate Bonds	BRANDYWINE OPER 3.95% DUE 11-15-2027	SBGGZ824
SMCE17	12/31/2023	167,423.57	167,423.57	171,000.00	United States dollar	United States	Corporate Bonds	BRANDYWINE OPER 4.1% DUE 10-01-2024	SBGGZ5W4
SMCE17	12/31/2023	43,739.55	43,739.55	50,000.00	United States dollar	United States	Corporate Bonds	BRANDYWINE OPER 4.55% DUE 10-01-2029	SBGGG8Y3
SMCE17	12/31/2023	204,826.51	204,826.51	215,000.00	United States dollar	United States	Corporate Bonds	BRIMXOR OPER 4.125% DUE 05-15-2029	SBJCX1Y0
SMCE17	12/31/2023	183,342.61	183,342.61	175,000.00	United States dollar	United States	Corporate Bonds	BSTN PPTY LTD 6.75% DUE 12-01-2027	SBQC69712
SMCE17	12/31/2023	274,639.32	274,639.32	289,000.00	United States dollar	United States	Corporate Bonds	CAP 1 FINL CORP 3.8% DUE 01-31-2028	SBFXCN64
SMCE17	12/31/2023	246,100.15	246,100.15	250,000.00	United States dollar	United States	Corporate Bonds	CAP 1 FINL CORP FLTGT RT 5.247% DUE 07-26-2030	SBP6PMZ2
SMCE17	12/31/2023	286,432.58	286,432.58	300,000.00	United States dollar	United States	Corporate Bonds	CAPITAL ONE FINL 3.65% SNR 11/05/27 USD1000	SBMZ7WG9
SMCE17	12/31/2023	118,851.38	118,851.38	108,000.00	United States dollar	United States	Corporate Bonds	CAPITAL ONE FINL CORP 7.624% DUE 10-30-2031	SBPNZ6Q4
SMCE17	12/31/2023	118,680.41	118,680.41	140,000.00	United States dollar	United States	Corporate Bonds	CBRE SVCS INC SR NT 2.5% 04-01-2031	SBFLF723
SMCE17	12/31/2023	103,897.64	103,897.64	99,000.00	United States dollar	United States	Corporate Bonds	CELANESE US HLDGS LLC 6.35% 11-15-2028	SBMZ6BF8
SMCE17	12/31/2023	106,914.60	106,914.60	101,000.00	United States dollar	United States	Corporate Bonds	CELANESE US HLDGS LLC 6.55% 11-15-2030	SBMZ6BG9
SMCE17	12/31/2023	137,357.07	137,357.07	165,000.00	United States dollar	United States	Corporate Bonds	CENTENE CORP DEL 2.625% 08-01-2031	SB6LYW3
SMCE17	12/31/2023	116,585.29	116,585.29	130,000.00	United States dollar	United States	Corporate Bonds	CENTENE CORP DEL 3.375% DUE 02-15-2030/05-06-2020 REG	SBMVX1F3
SMCE17	12/31/2023	354,751.75	354,751.75	370,000.00	United States dollar	United States	Corporate Bonds	CENTENE CORP DEL FIXED 4.625% 12-15-2029	SBMVQRX2
SMCE17	12/31/2023	318,840.51	318,840.51	400,000.00	United States dollar	United States	Corporate Bonds	CHARTER 2.3% DUE 02-01-2032	SBMF4PR2
SMCE17	12/31/2023	511,529.92	511,529.92	600,000.00	United States dollar	United States	Corporate Bonds	CHARTER 5.375% 05-01-2047	SBFF9P78
SMCE17	12/31/2023	92,405.08	92,405.08	100,000.00	United States dollar	United States	Corporate Bonds	CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 4.4% 04-01-2033	SBPCMGY4
SMCE17	12/31/2023	158,619.91	158,619.91	160,000.00	United States dollar	United States	Corporate Bonds	CIGNA CORP NEW CORP 4.375% 10-15-2028	SBKPH512
SMCE17	12/31/2023	203,550.64	203,550.64	210,000.00	United States dollar	United States	Corporate Bonds	CIGNA CORP NEW CORP 4.8% 08-15-2038	SBKPH523
SMCE17	12/31/2023	268,167.00	268,167.00	280,000.00	United States dollar	United States	Corporate Bonds	CITIGROUP INC 4.412% DUE 03-31-2031	SBMH3V24
SMCE17	12/31/2023	1,172,035.72	1,172,035.72	1,200,000.00	United States dollar	United States	Corporate Bonds	CITIGROUP INC 4.45% SUB 29/09/2027 USD	SBYZOSW0
SMCE17	12/31/2023	125,490.17	125,490.17	143,000.00	United States dollar	United States	Corporate Bonds	CLECO CORPORATE HLDGS LLC 0.0% 09-15-2029	SBMYR514
SMCE17	12/31/2023	183,348.54	183,348.54	190,000.00	United States dollar	United States	Corporate Bonds	CLECO CORPORATE HLDGS LLC 3.743% 05-01-2026	SBDFYF19
SMCE17	12/31/2023	171,777.39	171,777.39	190,000.00	United States dollar	United States	Corporate Bonds	COREBRIDGE FINANCIAL INC 3.9% 04-05-2032	SBPY52X1
SMCE17	12/31/2023	66,479.26	66,479.26	79,000.00	United States dollar	United States	Corporate Bonds	COREBRIDGE FINANCIAL INC 4.4% 04-05-2052	SBPY52Y2
SMCE17	12/31/2023	233,168.70	233,168.70	250,000.00	United States dollar	United States	Corporate Bonds	CORPORATE OFFICE PPTY L P 2.25% DUE 03-15-2026	SBM98CV3
SMCE17	12/31/2023	256,464.81	256,464.81	270,000.00	United States dollar	United States	Corporate Bonds	CVS HEALTH CORP 4.78% DUE 03-25-2038	SBFAIK96

Question #5 Exhibit

Account Number	D-VALN-AS-OF	Local Market Value	Base Market Value	Share/Par Value	Currency name - asset	Country name	Investment Category	Security Description / Fund Name	Asset identifier
SMCE17	12/31/2023	71,333.91	71,333.91	70,000.00	United States dollar	United States	Corporate Bonds	CVS HEALTH CORP 5.0% 01-30-2029	SBQOMKX0
SMCE17	12/31/2023	121,053.38	121,053.38	140,000.00	United States dollar	United States	Corporate Bonds	DCP MIDSTREAM OPER LP GTD SR NT 3.25% 02-15-2032	SBP6MDL6
SMCE17	12/31/2023	173,637.16	173,637.16	178,000.00	United States dollar	United States	Corporate Bonds	DDR CORP FIXED 4.25% DUE 02-01-2026	SBYZR2V8
SMCE17	12/31/2023	72,803.98	72,803.98	70,000.00	United States dollar	United States	Corporate Bonds	DELL INTL L L C / EMC CORP FIRST LIEN NTG.1% 07-15-2027	SBLS82B6
SMCE17	12/31/2023	284,137.27	284,137.27	296,000.00	United States dollar	United States	Corporate Bonds	DISCOVER FINL SVCS 4.1% DUE 02-09-2027	SBYHNH11
SMCE17	12/31/2023	98,739.55	98,739.55	100,000.00	United States dollar	United States	Corporate Bonds	DISCOVERY FINL SVCS 4.5% 30/01/2026	SBHWF829
SMCE17	12/31/2023	282,481.67	282,481.67	350,000.00	United States dollar	United States	Corporate Bonds	DISCOVERY FIXED 4.65% DUE 05-15-2050	SBMDNBL7
SMCE17	12/31/2023	69,844.36	69,844.36	80,000.00	United States dollar	United States	Corporate Bonds	DUKE ENERGY CORP 2.45% SNR 01/06/30 USD2000	SBMB8RPH8
SMCE17	12/31/2023	372,088.20	372,088.20	400,000.00	United States dollar	United States	Corporate Bonds	ENERGY TRANSFER 3.75% DUE 05-15-2030	SBLS3BQ53
SMCE17	12/31/2023	152,308.42	152,308.42	170,000.00	United States dollar	United States	Corporate Bonds	ENERGY TRANSFER OPER L P 5.0% 05-15-2050	SBLS3BQCO
SMCE17	12/31/2023	239,686.73	239,686.73	260,000.00	United States dollar	United States	Corporate Bonds	FIFTH 3RD BANCORP 2.55% DUE 05-05-2027	SBLS7PD4
SMCE17	12/31/2023	299,353.64	299,353.64	300,000.00	United States dollar	United States	Corporate Bonds	GENERAL MOTORS CO 5.0% 04-09-2027	SBMH9QY9
SMCE17	12/31/2023	61,967.28	61,967.28	60,000.00	United States dollar	United States	Corporate Bonds	GENERAL MOTORS FINANCIAL CO INC 5.85% DUE 04-06-2030	SBNQ9K6
SMCE17	12/31/2023	956,122.84	956,122.84	1,000,000.00	United States dollar	United States	Corporate Bonds	GOLDMAN SACHS FLTG RT 3.691% DUE 06-05-2028	SBF6Q761
SMCE17	12/31/2023	276,226.68	276,226.68	336,000.00	United States dollar	United States	Corporate Bonds	GOLDMAN SACHS GROUP INC 2.383% 07-21-2032	SBNW0354
SMCE17	12/31/2023	282,182.83	282,182.83	300,000.00	United States dollar	United States	Corporate Bonds	GOLDMAN SACHS GRP 3.8% SNR 15/03/2030 USD1000	SBLD6NP7
SMCE17	12/31/2023	87,851.10	87,851.10	90,000.00	United States dollar	United States	Corporate Bonds	HASBRO INC 3.0% DUE 11-19-2024	CA18056A5
SMCE17	12/31/2023	54,440.46	54,440.46	60,000.00	United States dollar	United States	Corporate Bonds	HCA INC 3.5% DUE 09-01-2030	SBFL2K7
SMCE17	12/31/2023	159,075.61	159,075.61	154,000.00	United States dollar	United States	Corporate Bonds	HCA INC 5.875% DUE 02-01-2029	SBFMYT03
SMCE17	12/31/2023	421,492.19	421,492.19	400,000.00	United States dollar	United States	Corporate Bonds	HESS CORP 5.6% DUE 02-15-2041	SB4TVZ38
SMCE17	12/31/2023	129,797.16	129,797.16	160,000.00	United States dollar	United States	Corporate Bonds	HUDSON PAC PPTYS L 4.65% DUE 04-01-2029	SBJSRNY3
SMCE17	12/31/2023	110,491.94	110,491.94	120,000.00	United States dollar	United States	Corporate Bonds	INVITATION HOMES 4.15% 04-15-2032	SBML4CV4
SMCE17	12/31/2023	86,185.50	86,185.50	85,000.00	United States dollar	United States	Corporate Bonds	JACKSON FINL INC 5.67% 06-08-2032	SBNZG3Y8
SMCE17	12/31/2023	29,963.10	29,963.10	30,000.00	United States dollar	United States	Corporate Bonds	JACKSON FINL INC FIXED 5.17% DUE 06-08-2027	SBNYGL45
SMCE17	12/31/2023	16,828.71	16,828.71	20,000.00	United States dollar	United States	Corporate Bonds	JACKSON FINL INC SR NT 3.125% 11-23-2031	SBPXK000
SMCE17	12/31/2023	92,087.50	92,087.50	100,000.00	United States dollar	United States	Corporate Bonds	JBS USA/FOOD/FINANCE 2.5% 01-15-2027	SBLPNGZ7
SMCE17	12/31/2023	162,863.26	162,863.26	200,000.00	United States dollar	United States	Corporate Bonds	JBS USA/FOOD/FINANCE 3.0% 05-15-2032	SBLGY5F3
SMCE17	12/31/2023	139,211.16	139,211.16	140,000.00	United States dollar	United States	Corporate Bonds	JBS USA/FOOD/FINANCE 5.125% 02-01-2028	SBLGY5C0
SMCE17	12/31/2023	298,683.03	298,683.03	300,000.00	United States dollar	United States	Corporate Bonds	JBS USA/FOOD/FINANCE 5.75% 04-01-2033	SBLGY5B9
SMCE17	12/31/2023	601,065.48	601,065.48	621,000.00	United States dollar	United States	Corporate Bonds	JPMORGAN CHASE & CO 4.586% 04-26-2033	CA6647PDC7
SMCE17	12/31/2023	287,192.36	287,192.36	290,000.00	United States dollar	United States	Corporate Bonds	JPMORGAN CHASE & CO 4.912% DUE 07-25-2033/07-25-2032 BEO	SBNI01H3
SMCE17	12/31/2023	304,693.13	304,693.13	300,000.00	United States dollar	United States	Corporate Bonds	JPMORGAN CHASE & CO 5.299% 07-24-2029	SBRL1W77
SMCE17	12/31/2023	414,223.71	414,223.71	400,000.00	United States dollar	United States	Corporate Bonds	JPMORGAN CHASE & CO 5.717% DUE 09-14-2033 BEO	SBNG8225
SMCE17	12/31/2023	416,635.51	416,635.51	425,000.00	United States dollar	United States	Corporate Bonds	JPMORGAN CHASE & CO 4.452%-FRN SNR 05/12/29 USD	SBH31X98
SMCE17	12/31/2023	141,070.26	141,070.26	170,000.00	United States dollar	United States	Corporate Bonds	LEXINGTON RLTY TR FORMERLY LEXINGTON CO 2.7% DUE 09-15-2030	SBLE6177
SMCE17	12/31/2023	93,745.71	93,745.71	100,000.00	United States dollar	United States	Corporate Bonds	LOWES COS INC 4.0% 04-01-2032	SBMGCJK5
SMCE17	12/31/2023	126,338.37	126,338.37	150,000.00	United States dollar	United States	Corporate Bonds	LOWES COS INC 4.45% 04-01-2062	SBJN46W6
SMCE17	12/31/2023	69,692.20	69,692.20	70,000.00	United States dollar	United States	Corporate Bonds	LOWES COS INC FIXED 4.5% DUE 04-15-2030	SBMH1W14
SMCE17	12/31/2023	261,148.12	261,148.12	250,000.00	United States dollar	United States	Corporate Bonds	METLIFE INC 5.375% 07-15-2033	SBMV3XK4
SMCE17	12/31/2023	338,022.87	338,022.87	350,000.00	United States dollar	United States	Corporate Bonds	MOLSON COORS BREWJ 5% 01/05/42	SB82M2C5
SMCE17	12/31/2023	147,654.31	147,654.31	150,000.00	United States dollar	United States	Corporate Bonds	MOODY'S CORP 3.75% SNR 24/03/25 USD1000	SBMF34F0
SMCE17	12/31/2023	134,099.70	134,099.70	140,000.00	United States dollar	United States	Corporate Bonds	MORGAN STANLEY 3.125% DUE 07-27-2026	SBYV6G28
SMCE17	12/31/2023	524,832.01	524,832.01	541,000.00	United States dollar	United States	Corporate Bonds	MORGAN STANLEY 3.625% DUE 01-20-2027	SBYM4W59
SMCE17	12/31/2023	399,492.56	399,492.56	400,000.00	United States dollar	United States	Corporate Bonds	MORGAN STANLEY 5% SUB MTN 24/11/25 USD1000	SBGN2MWS9
SMCE17	12/31/2023	259,310.11	259,310.11	255,000.00	United States dollar	United States	Corporate Bonds	MORGAN STANLEY 5.424% 07-21-2034	SBNTDV76
SMCE17	12/31/2023	507,035.98	507,035.98	550,000.00	United States dollar	United States	Corporate Bonds	MORGAN STANLEY FLTG RT 3.622% DUE 04-01-2031	SBK9K3T2
SMCE17	12/31/2023	294,075.57	294,075.57	300,000.00	United States dollar	United States	Corporate Bonds	MPLX LP 4.95% DUE 09-01-2032 BEO	SBNG9CQ1
SMCE17	12/31/2023	73,118.24	73,118.24	70,000.00	United States dollar	United States	Corporate Bonds	NISOURCE FIN CORP 5.95% DUE 06-15-2041	SB3N5358
SMCE17	12/31/2023	173,733.35	173,733.35	190,000.00	United States dollar	United States	Corporate Bonds	NISOURCE INC 2.95% DUE 09-01-2029	SBK20BW6
SMCE17	12/31/2023	184,320.33	184,320.33	228,000.00	United States dollar	United States	Corporate Bonds	OMEGA HEALTHCARE FIXED 3.25% DUE 04-15-2033	SBLH3F51
SMCE17	12/31/2023	217,061.07	217,061.07	246,000.00	United States dollar	United States	Corporate Bonds	OMEGA HEALTHCARE INVESTORS 3.625% DUE 10-01-2029	SBKXCFB8
SMCE17	12/31/2023	57,729.05	57,729.05	60,000.00	United States dollar	United States	Corporate Bonds	OMEGA HEALTHCARE INVS INC 4.75% 01-15-2028	SBDV2Z24
SMCE17	12/31/2023	182,334.30	182,334.30	200,000.00	United States dollar	United States	Corporate Bonds	ORACLE CORP FIXED 2.3% DUE 03-25-2028	SBMYLX69
SMCE17	12/31/2023	345,951.89	345,951.89	390,000.00	United States dollar	United States	Corporate Bonds	ORACLE CORP FIXED 2.875% DUE 03-25-2031	SBMYLX70
SMCE17	12/31/2023	64,520.84	64,520.84	70,000.00	United States dollar	United States	Corporate Bonds	PLAINS ALL AMERN FIXED 3.55% DUE 12-15-2029	SBK6V1G9
SMCE17	12/31/2023	171,950.43	171,950.43	190,000.00	United States dollar	United States	Corporate Bonds	PUGET ENERGY INC NEW SR SECN NT 4.224% 03-15-2032	SBQ1M7W8
SMCE17	12/31/2023	95,186.57	95,186.57	100,000.00	United States dollar	United States	Corporate Bonds	PVPTL PINE STR TR I PRE-CAPITALIZED TR 144A 4.572% 02-15-2029	SBJLIG99
SMCE17	12/31/2023	323,153.59	323,153.59	350,000.00	United States dollar	United States	Corporate Bonds	PVPTL AES CORP SR SECN 1ST LIEN NT 144A 3.95% DUE 07-15-2030/05-27-2020 BEO	SBFLFDY9
SMCE17	12/31/2023	239,646.97	239,646.97	280,000.00	United States dollar	United States	Corporate Bonds	PVPTL BROADCOM INC 2.45% DUE 02-15-2031/01-19-2021 BEO	SBMCPY93
SMCE17	12/31/2023	272,365.23	272,365.23	330,000.00	United States dollar	United States	Corporate Bonds	PVPTL BROADCOM INC 2.6% DUE 02-15-2033/01-19-2021 BEO	SBMCSY99
SMCE17	12/31/2023	238,639.91	238,639.91	300,000.00	United States dollar	United States	Corporate Bonds	PVPTL BROADCOM INC SR NT 3.5% 02-15-2041/01-19-2021	SBMCGS20
SMCE17	12/31/2023	15,178.24	15,178.24	14,000.00	United States dollar	United States	Corporate Bonds	PVPTL CARRIER GLOBAL CORPORATION 5.9% 03-15-2034	SBPOVPQ8
SMCE17	12/31/2023	17,424.66	17,424.66	15,000.00	United States dollar	United States	Corporate Bonds	PVPTL CARRIER GLOBAL CORPORATION 6.2% 03-15-2054	SBPOVPR9
SMCE17	12/31/2023	80,769.86	80,769.86	77,000.00	United States dollar	United States	Corporate Bonds	PVPTL COLUMBIA PIPELINES OPER CO LLC 6.036% 11-15-2033	SBRYQ9J4
SMCE17	12/31/2023	45,327.29	45,327.29	41,000.00	United States dollar	United States	Corporate Bonds	PVPTL COLUMBIA PIPELINES OPER CO LLC 6.544% 11-15-2053	SBRYQ9Q1
SMCE17	12/31/2023	76,967.73	76,967.73	70,000.00	United States dollar	United States	Corporate Bonds	PVPTL DCP MIDSTREAM LLC DEFS 6.75 9/15/37 6.75 DUE 09-15-2037 BEO	SB4K4R64
SMCE17	12/31/2023	88,000.59	88,000.59	110,000.00	United States dollar	United States	Corporate Bonds	PVPTL DUQUESNE LIGHT HLDGS INC 2.775% DUE 01-07-2032 BEO	SBKVBJR1
SMCE17	12/31/2023	68,477.67	68,477.67	70,000.00	United States dollar	United States	Corporate Bonds	PVPTL LIBERTY MUT GROUP INC 4.569% DUE 02-01-2029 BEO	SBHWZ164
SMCE17	12/31/2023	122,310.23	122,310.23	136,000.00	United States dollar	United States	Corporate Bonds	PVPTL PINE STR TR II PRE-CAPITALIZED TR 5.568% DUE 02-15-2049	SBK1VH58
SMCE17	12/31/2023	432,475.86	432,475.86	450,000.00	United States dollar	United States	Corporate Bonds	RELANCE STD LIFE 2.75% DUE 05-07-2025	SBLS7P45
SMCE17	12/31/2023	240,726.34	240,726.34	247,000.00	United States dollar	United States	Corporate Bonds	RETAIL PPTYS AMER 4% DUE 03-15-2025	SBXVMZC4
SMCE17	12/31/2023	366,432.55	366,432.55	389,000.00	United States dollar	United States	Corporate Bonds	RETAIL PPTYS AMER INC 4.75% DUE 09-15-2030	SBMB2Q77
SMCE17	12/31/2023	146,694.35	146,694.35	150,000.00	United States dollar	United States	Corporate Bonds	SABINE PASS LIQUEFACTION LLC 4.5% DUE 05-15-2030 REG	SBMJ8P88
SMCE17	12/31/2023	188,238.67	188,238.67	200,000.00	United States dollar	United States	Corporate Bonds	SABRA HEALTH CARE LP 3.2% DUE 12-01-2031	SBPOTWJ4
SMCE17	12/31/2023	128,339.98	128,339.98	140,000.00	United States dollar	United States	Corporate Bonds	SANTANDER HLDGS USA INC 2.49% 01-06-2028	CB0282KBC9
SMCE17	12/31/2023	236,961.58	236,961.58	240,000.00	United States dollar	United States	Corporate Bonds	SPECTRUM MANGMT HL 6.55% DEB 01/05/37 USD1000	SB28WMM6
SMCE17	12/31/2023	128,587.19	128,587.19	154,000.00	United States dollar	United States	Corporate Bonds	SUN CMNTYS OPER LTP PARTNERSHIP 2.7% 07-15-2031	SBMDRCH2

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Account Number	D-VALN-AS-OF	Local Market Value	Base Market Value	Share/Par Value	Currency name - asset	Country name	Investment Category	Security Description / Fund Name	Asset identifier
SMCE17	12/31/2023	514,361.30	514,361.30	550,000.00	United States dollar	United States	Corporate Bonds	SYNCHRONY FINL 3.95% DUE 12-01-2027	SBD2BVL19
SMCE17	12/31/2023	335,318.18	335,318.18	345,000.00	United States dollar	United States	Corporate Bonds	SYNCHRONY FINL 5.15% DUE 03-19-2029	SBQJ01YC9
SMCE17	12/31/2023	284,730.56	284,730.56	300,000.00	United States dollar	United States	Corporate Bonds	T-MOBILE USA INC 3.875% 04-15-2030	C87264ABF1
SMCE17	12/31/2023	126,526.00	126,526.00	157,000.00	United States dollar	United States	Corporate Bonds	TANGER PPTY LTD 2.75% DUE 09-01-2031 BEO	SBKPAQW0
SMCE17	12/31/2023	319,214.29	319,214.29	342,000.00	United States dollar	United States	Corporate Bonds	TANGER PPTY LTD 3.125% DUE 09-01-2026	SBDCCRQ9
SMCE17	12/31/2023	121,958.21	121,958.21	118,000.00	United States dollar	United States	Corporate Bonds	TIME WARNER CABLE 7.3% DUE 07-01-2038	SB3B14R7
SMCE17	12/31/2023	189,997.74	189,997.74	200,000.00	United States dollar	United States	Corporate Bonds	UNUM GROUP 4% DUE 06-15-2029	SBKDY1V6
SMCE17	12/31/2023	68,283.51	68,283.51	70,000.00	United States dollar	United States	Corporate Bonds	UNUM GROUP FORMERLY UNUMPROVIDENT 5.75 08-15-2042	SB89QJ28
SMCE17	12/31/2023	291,714.74	291,714.74	300,000.00	United States dollar	United States	Corporate Bonds	VENTAS RLTY LTD FIXED 4.75% DUE 11-15-2030	SBM7SVX2
SMCE17	12/31/2023	176,731.63	176,731.63	200,000.00	United States dollar	United States	Corporate Bonds	VENTAS RLTY LTD PARTNERSHIP 3.0% 01-15-2030 REG	SBKPV9M2
SMCE17	12/31/2023	83,312.01	83,312.01	100,000.00	United States dollar	United States	Corporate Bonds	VERIZON COMMUNICATIONS INC NT 2.355% 03-15-2032	SBMV5VC5
SMCE17	12/31/2023	129,524.67	129,524.67	150,000.00	United States dollar	United States	Corporate Bonds	VERIZON FIXED 2.55% DUE 03-21-2031	SBKY5H43
SMCE17	12/31/2023	244,532.39	244,532.39	289,000.00	United States dollar	United States	Corporate Bonds	VIATRIS INC SR NT 2.7% 06-22-2030	SBLS5V47
SMCE17	12/31/2023	272,928.24	272,928.24	282,000.00	United States dollar	United States	Corporate Bonds	VICI PPTYS LP 4.95% DUE 02-15-2030 BEO	SBP5JT9
SMCE17	12/31/2023	145,760.14	145,760.14	152,000.00	United States dollar	United States	Corporate Bonds	WARNERMEDIA HLDGS INC SR NT 3.755% 03-15-2027	SBNOQBC1
SMCE17	12/31/2023	293,254.60	293,254.60	320,000.00	United States dollar	United States	Corporate Bonds	WARNERMEDIA HLDGS INC SR NT 4.279% 03-15-2032	C55903VBC6
SMCE17	12/31/2023	261,203.73	261,203.73	270,000.00	United States dollar	United States	Corporate Bonds	WELLS FARGO & CO 4.478%-FRN SNR 04/04/31USD	SBMFLT71
SMCE17	12/31/2023	702,395.26	702,395.26	720,000.00	United States dollar	United States	Corporate Bonds	WELLS FARGO & CO MEDIUM TERM SR NTS 4.897%07-25-2032	C95000U387
SMCE17	12/31/2023	155,962.93	155,962.93	170,000.00	United States dollar	United States	Corporate Bonds	WILLIAMS COS INC 3.5% DUE 11-15-2030	SBMFF6P8
SMCE17	12/31/2023	321,886.19	321,886.19	330,000.00	United States dollar	United States	Corporate Bonds	WILLIAMS COS INC 4.65% DUE 08-15-2032	SBMCS6T6
SMCE17	12/31/2023	105,368.57	105,368.57	101,154.93	United States dollar	United States	Government Mortgage Backed Securities	FANNIE MAE FN CB7134 6.5% 09-01-2053	C31400SAJ2
SMCE17	12/31/2023	82,835.72	82,835.72	89,715.27	United States dollar	United States	Government Mortgage Backed Securities	FANNIE MAE POOL #C82905 3.5% DUE 02-01-2052	C31400GP1
SMCE17	12/31/2023	87,564.97	87,564.97	94,845.10	United States dollar	United States	Government Mortgage Backed Securities	FANNIE MAE POOL #C82906 3.5% DUE 02-01-2052	C31400QC9
SMCE17	12/31/2023	47,825.78	47,825.78	47,368.72	United States dollar	United States	Government Mortgage Backed Securities	FANNIE MAE POOL# CB5600 5.5% 02-01-2053	C31400RGJ6
SMCE17	12/31/2023	197,542.30	197,542.30	230,544.97	United States dollar	United States	Government Mortgage Backed Securities	FED HOME LN MTG 2.5% DUE 02-01-2051	C3133KLC19
SMCE17	12/31/2023	128,187.10	128,187.10	148,006.75	United States dollar	United States	Government Mortgage Backed Securities	FED HOME LN MTG 2.5% DUE 02-01-2051	C3132DVLQ6
SMCE17	12/31/2023	186,573.92	186,573.92	217,743.15	United States dollar	United States	Government Mortgage Backed Securities	FED HOME LN MTG 2.5% DUE 03-01-2051	C3133KHL26
SMCE17	12/31/2023	77,886.30	77,886.30	84,359.66	United States dollar	United States	Government Mortgage Backed Securities	FEDERAL HOME LN MTG CORP #RA6799 3.5% DUE 02-01-2052	C3133KNR9
SMCE17	12/31/2023	140,271.18	140,271.18	169,955.83	United States dollar	United States	Government Mortgage Backed Securities	FEDERAL HOME LN MTG CORP 2% 10-01-2051	C3133KM2D
SMCE17	12/31/2023	58,750.94	58,750.94	65,792.13	United States dollar	United States	Government Mortgage Backed Securities	FEDERAL HOME LN MTG CORP 3% 09-01-2051	C3133AK5H3
SMCE17	12/31/2023	59,356.37	59,356.37	66,470.26	United States dollar	United States	Government Mortgage Backed Securities	FEDERAL HOME LN MTG CORP 3% 11-01-2051	C3133ALXV2
SMCE17	12/31/2023	58,465.44	58,465.44	67,903.27	United States dollar	United States	Government Mortgage Backed Securities	FEDERAL HOME LN MTG CORP POOL #B54396 2.0% 03-01-2041	C3132D9E83
SMCE17	12/31/2023	43,216.43	43,216.43	48,524.03	United States dollar	United States	Government Mortgage Backed Securities	FEDERAL HOME LN MTG CORP POOL #RA-5267 3% DUE 05-01-2051 REG	C3133KLZ83
SMCE17	12/31/2023	145,022.72	145,022.72	175,742.91	United States dollar	United States	Government Mortgage Backed Securities	FEDERAL HOME LN MTG CORP POOL #RA-6241 2% DUE 11-01-2051 REG	C3133KM5A9
SMCE17	12/31/2023	362,789.51	362,789.51	408,184.35	United States dollar	United States	Government Mortgage Backed Securities	FEDERAL HOME LN MTG CORP POOL #RA-6988 3% DUE 03-01-2052 REG	C3133KNX9R
SMCE17	12/31/2023	161,050.70	161,050.70	173,703.51	United States dollar	United States	Government Mortgage Backed Securities	FEDERAL HOME LN MTG CORP POOL #RB5044 3% 04-01-2040	C3133KYS91
SMCE17	12/31/2023	332,162.47	332,162.47	350,226.95	United States dollar	United States	Government Mortgage Backed Securities	FEDERAL HOME LN MTG CORP POOL #SB8036 3.0% 05-01-2035	C3132CV4V3
SMCE17	12/31/2023	102,173.37	102,173.37	122,838.41	United States dollar	United States	Government Mortgage Backed Securities	FEDERAL HOME LN MTG CORP POOL #SD7541 2.0% 05-01-2051	C3132DVLW3
SMCE17	12/31/2023	86,048.61	86,048.61	87,795.90	United States dollar	United States	Government Mortgage Backed Securities	FEDERAL HOME LN MTG CORP POOL #Z711410 3.5% 11-01-2033 BEO	C3132ADR75
SMCE17	12/31/2023	431,595.59	431,595.59	423,059.01	United States dollar	United States	Government Mortgage Backed Securities	FEDERAL HOME LN MTG CORP POOL# SD7559 5.5% 03-01-2053	C3132DVMG7
SMCE17	12/31/2023	289,307.24	289,307.24	335,166.11	United States dollar	United States	Government Mortgage Backed Securities	FEDERAL HOME LOAN BANKS 2.5% 11-01-2050	C3132DVLK9
SMCE17	12/31/2023	65,609.27	65,609.27	78,865.10	United States dollar	United States	Government Mortgage Backed Securities	FEDERAL HOME LOAN MORTGAGE CORP 2% 06-01-2050	C3133KH6N1
SMCE17	12/31/2023	168,142.30	168,142.30	189,352.63	United States dollar	United States	Government Mortgage Backed Securities	FEDERAL HOME LOAN MORTGAGE CORP 3% 03-01-2052	C3132DPPC6
SMCE17	12/31/2023	84,479.02	84,479.02	90,368.03	United States dollar	United States	Government Mortgage Backed Securities	FEDERAL HOME LOAN MORTGAGE CORP 3.5% 04-01-2052	C3132DN4A5
SMCE17	12/31/2023	259,327.11	259,327.11	270,143.11	United States dollar	United States	Government Mortgage Backed Securities	FEDERAL HOME LOAN MORTGAGE CORP 4% 10-01-2052	C3132DN6H1
SMCE17	12/31/2023	95,448.05	95,448.05	95,096.29	United States dollar	United States	Government Mortgage Backed Securities	FEDERAL HOME LOAN MORTGAGE CORP 5% 11-01-2052	C3132DPB72
SMCE17	12/31/2023	90,557.46	90,557.46	89,563.74	United States dollar	United States	Government Mortgage Backed Securities	FEDERAL HOME LOAN MORTGAGE CORP 5.5% 05-01-2053	C3132DQF84
SMCE17	12/31/2023	33,533.34	33,533.34	40,140.16	United States dollar	United States	Government Mortgage Backed Securities	FEDERAL NATIONAL MORTGAGE ASSOC 2% 10-01-2050	C3140QFD55
SMCE17	12/31/2023	143,317.37	143,317.37	173,098.23	United States dollar	United States	Government Mortgage Backed Securities	FEDERAL NATIONAL MORTGAGE ASSOC 2% 10-01-2051	C3140QMB40
SMCE17	12/31/2023	108,571.21	108,571.21	130,635.34	United States dollar	United States	Government Mortgage Backed Securities	FEDERAL NATIONAL MORTGAGE ASSOC 2% 10-01-2051	C3140QL7M2
SMCE17	12/31/2023	36,757.64	36,757.64	44,334.38	United States dollar	United States	Government Mortgage Backed Securities	FEDERAL NATIONAL MORTGAGE ASSOC 2% 12-01-2051	C3140QMTD6
SMCE17	12/31/2023	36,450.25	36,450.25	43,962.85	United States dollar	United States	Government Mortgage Backed Securities	FEDERAL NATIONAL MORTGAGE ASSOC 2% 12-01-2051	C3140QMTF4
SMCE17	12/31/2023	251,850.53	251,850.53	293,892.05	United States dollar	United States	Government Mortgage Backed Securities	FEDERAL NATIONAL MORTGAGE ASSOC 2.5% 05-01-2051	C3140QKNE4
SMCE17	12/31/2023	33,126.66	33,126.66	37,188.43	United States dollar	United States	Government Mortgage Backed Securities	FEDERAL NATIONAL MORTGAGE ASSOC 2.5% 07-01-2041	C3140QLF50
SMCE17	12/31/2023	69,834.57	69,834.57	81,524.48	United States dollar	United States	Government Mortgage Backed Securities	FEDERAL NATIONAL MORTGAGE ASSOC 2.5% 12-01-2051	C3140QJUA0
SMCE17	12/31/2023	162,894.01	162,894.01	182,105.50	United States dollar	United States	Government Mortgage Backed Securities	FEDERAL NATIONAL MORTGAGE ASSOC 3% 11-01-2051	C3140QMMN1
SMCE17	12/31/2023	64,623.58	64,623.58	72,520.94	United States dollar	United States	Government Mortgage Backed Securities	FEDERAL NATIONAL MORTGAGE ASSOC 3% 12-01-2050	C3132DWAQ6
SMCE17	12/31/2023	132,340.26	132,340.26	143,592.72	United States dollar	United States	Government Mortgage Backed Securities	FEDERAL NATIONAL MORTGAGE ASSOC 3.5% 03-01-2052	C3140QNP6
SMCE17	12/31/2023	(0.01)	(0.01)	(0.01)	United States dollar	United States	Government Mortgage Backed Securities	FEDERAL NATIONAL MORTGAGE ASSOC 5% 09-01-2052	C3140QPV6
SMCE17	12/31/2023	46,273.09	46,273.09	46,206.62	United States dollar	United States	Government Mortgage Backed Securities	FEDERAL NATIONAL MORTGAGE ASSOC 5% 10-01-2052	C3140QNK77
SMCE17	12/31/2023	47,208.21	47,208.21	47,131.30	United States dollar	United States	Government Mortgage Backed Securities	FEDERAL NATIONAL MORTGAGE ASSOC 5% 12-01-2052	C3140QZF1
SMCE17	12/31/2023	46,591.59	46,591.59	45,702.34	United States dollar	United States	Government Mortgage Backed Securities	FEDERAL NATIONAL MORTGAGE ASSOC 5.5% 06-01-2053	C3140QSLY5
SMCE17	12/31/2023	76,628.15	76,628.15	75,191.80	United States dollar	United States	Government Mortgage Backed Securities	FEDERAL NATIONAL MORTGAGE ASSOC 5.5% 08-01-2053	C3140QSV00
SMCE17	12/31/2023	209,214.31	209,214.31	214,959.72	United States dollar	United States	Government Mortgage Backed Securities	FEDERAL NATIONAL MORTGAGE ASSOC FHLMC #BT-1970 3.5% 04-01-2033	SBMW5FB1
SMCE17	12/31/2023	32,248.75	32,248.75	38,990.30	United States dollar	United States	Government Mortgage Backed Securities	FEDERAL NATIONAL MORTGAGE ASSOC POOL #CA6275 2% DUE 07-01-2050 REG	C3140QGM1
SMCE17	12/31/2023	34,542.63	34,542.63	38,657.71	United States dollar	United States	Government Mortgage Backed Securities	FHLMC FR RA6347 3.0%11-01-2051	C3133KNBQ5
SMCE17	12/31/2023	73,902.01	73,902.01	89,135.48	United States dollar	United States	Government Mortgage Backed Securities	FHLMC POOL #RA-6510 2.0% 12-01-2051	C3133KNGT4
SMCE17	12/31/2023	251,971.25	251,971.25	271,807.89	United States dollar	United States	Government Mortgage Backed Securities	FHLMC POOL #SB0535 2.5% 07-01-2036	C3132CWSY1
SMCE17	12/31/2023	178,954.23	178,954.23	208,519.70	United States dollar	United States	Government Mortgage Backed Securities	FHLMC POOL #SC0162 2.0% 07-01-2041	C3132D9F85
SMCE17	12/31/2023	10,346.68	10,346.68	11,611.08	United States dollar	United States	Government Mortgage Backed Securities	FHLMC POOL #SD-8108 3% DUE 11-01-2050 REG	SBMDH2Y9
SMCE17	12/31/2023	83,647.53	83,647.53	96,936.82	United States dollar	United States	Government Mortgage Backed Securities	FHLMC POOL #SD0978 2.5% 04-01-2047	C3132DNCP6
SMCE17	12/31/2023	484,475.11	484,475.11	537,255.74	United States dollar	United States	Government Mortgage Backed Securities	FHLMC POOL #SD7509 3.0% DUE 11-01-2049 REG	SBKLD2Y9
SMCE17	12/31/2023	30,006.80	30,006.80	33,581.45	United States dollar	United States	Government Mortgage Backed Securities	FHLMC POOL# RA5801 3.0% 09-01-2051	C3133KMRW7
SMCE17	12/31/2023	103,151.63	103,151.63	112,177.30	United States dollar	United States	Government Mortgage Backed Securities	FHLMC UMBS 15Y FIXED 2.5% 03-01-2037	C3133L8YV5
SMCE17	12/31/2023	147,907.08	147,907.08	179,243.18	United States dollar	United States	Government Mortgage Backed Securities	FHLMC UMBS 30Y FIXED 2% 02-01-2052	C3133KNSL8
SMCE17	12/31/2023	10,152.18	10,152.18	12,232.40	United States dollar	United States	Government Mortgage Backed Securities	FHLMC UMBS 30Y FIXED 2% 07-01-2051	C3133ANTU8
SMCE17	12/31/2023	23,956.63	23,956.63	27,853.57	United States dollar	United States	Government Mortgage Backed Securities	FNMA 2% MBS 01/04/2041 USD#CB0116F# POOL#CB0116 2% DUE 04-01-2041 BEO	C3140QKDW5

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Account Number	D-VALN-AS-OF	Local Market Value	Base Market Value	Share/Par Value	Currency name - asset	Country name	Investment Category	Security Description / Fund Name	Asset Identifier
SMCE17	12/31/2023	239,688.57	239,688.57	280,162.14	United States dollar	United States	Government Mortgage Backed Securities	FNMA 2.5% MBS 01/07/2015 USD'CB0997F' POOL #CB0997 2.5% DUE 07-01-2051 BEO	C3140QLD89
SMCE17	12/31/2023	78,206.16	78,206.16	87,575.77	United States dollar	United States	Government Mortgage Backed Securities	FNMA 3% 12-01-2051	C3140LYR28
SMCE17	12/31/2023	94,555.17	94,555.17	97,953.73	United States dollar	United States	Government Mortgage Backed Securities	FNMA 3.5% MBS 01/02/2035 USD'CA5291F' POOL #CA5291 3.5% DUE 02-01-2035 BEO	C3140QCZ28
SMCE17	12/31/2023	409,921.88	409,921.88	400,000.00	United States dollar	United States	Government Mortgage Backed Securities	FNMA 30 YEAR PASS-THROUGHS 6.5% 30 YEARS SETTLES JANUARY	S2166803
SMCE17	12/31/2023	250,744.85	250,744.85	272,442.42	United States dollar	United States	Government Mortgage Backed Securities	FNMA FN CB2246 2.5% 11-01-2036	C3140QM81
SMCE17	12/31/2023	8,121.85	8,121.85	9,784.78	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #BT1461 2.0% DUE 07-01-2051	C3140LPT79
SMCE17	12/31/2023	71,667.46	71,667.46	72,614.25	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #CA2797 4.5% DUE 12-01-2048 BEO	C3140QADB3
SMCE17	12/31/2023	147,742.45	147,742.45	151,648.34	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #CA4090 3.5% 08-01-2034	C3140QBR4L
SMCE17	12/31/2023	424,804.03	424,804.03	490,657.02	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #CA7229 2.5% 10-01-2050	C3140QFA74
SMCE17	12/31/2023	33,528.42	33,528.42	40,596.08	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #CA7616 2% DUE 11-01-2050 BEO	C3140QPPA1
SMCE17	12/31/2023	26,365.15	26,365.15	30,766.09	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #CB0511 2.5% 05-01-2051	C3140QKR91
SMCE17	12/31/2023	856,451.98	856,451.98	927,538.62	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #CB0867 3.5% DUE 06-01-2051 BEO	C3140QK6D5
SMCE17	12/31/2023	48,221.29	48,221.29	56,285.81	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #CB1069 2.0% 07-01-2041	C3140QLFK7
SMCE17	12/31/2023	55,776.17	55,776.17	65,098.76	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #CB1071 2.0% 07-01-2041	C3140QLFM3
SMCE17	12/31/2023	33,800.73	33,800.73	39,466.47	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #CB1337 2.0% 08-01-2041	C3140QLPX8
SMCE17	12/31/2023	66,375.69	66,375.69	74,523.04	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #CB1342 2.5% 08-01-2041	C3140QLP42
SMCE17	12/31/2023	72,646.37	72,646.37	84,462.46	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #CB1549 2.5% DUE 09-01-2051 REG	C3140QLW80
SMCE17	12/31/2023	25,446.54	25,446.54	29,735.55	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #CB1837 2.0% 10-01-2041	C3140QMBK3
SMCE17	12/31/2023	31,258.34	31,258.34	34,977.91	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #CB1842 2.5% DUE 10-01-2041 REG	C3140QMBL7
SMCE17	12/31/2023	18,606.08	18,606.08	21,750.09	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #CB2110 2.0% 11-01-2041	C3140QMKY9
SMCE17	12/31/2023	74,018.19	74,018.19	86,081.77	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #CB2320 2.5% DUE 12-01-2051 REG	C3140QMSJ4
SMCE17	12/31/2023	72,260.15	72,260.15	87,565.98	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #CB2350 2.0% 12-01-2051	C3140QMTG9
SMCE17	12/31/2023	187,667.18	187,667.18	186,954.02	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #CB5128 5% 11-01-2052 BEO	C3140QQVW2
SMCE17	12/31/2023	195,099.65	195,099.65	192,042.29	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #CB6527 3.5% 06-01-2053	C3140QSHD6
SMCE17	12/31/2023	251,767.52	251,767.52	244,841.17	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #CB6539 6.0% 06-01-2053	C3140QSHR5
SMCE17	12/31/2023	125,714.51	125,714.51	128,591.04	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #FM1579 3.5% 10-01-2034 BEO	C3140QX4H
SMCE17	12/31/2023	20,017.53	20,017.53	23,244.44	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #FM4644 2% 10-01-2040 BEO	C3140XBE52
SMCE17	12/31/2023	15,742.91	15,742.91	18,282.92	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #FM5042 2% 12-01-2040 BEO	C3140XBS81
SMCE17	12/31/2023	110,347.92	110,347.92	118,707.74	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #FM5298 3.5% 10-01-2050 BEO	C3140X850
SMCE17	12/31/2023	93,982.92	93,982.92	98,030.32	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #FM5530 4% 11-01-2050 BEO	C3140X9EC5
SMCE17	12/31/2023	27,357.69	27,357.69	31,924.46	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #FM5651 2.5% 01-01-2051 BEO	C3140X9H57
SMCE17	12/31/2023	23,502.08	23,502.08	24,568.56	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #FM7031 4% 01-01-2051 BEO	C3140XAY55
SMCE17	12/31/2023	67,475.65	67,475.65	68,846.97	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #FM7876 3.5% 11-01-2034 BEO	C3140XBKES
SMCE17	12/31/2023	17,704.98	17,704.98	20,585.07	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #FM7891 2% 06-01-2041 BEO	C3140XBV7
SMCE17	12/31/2023	28,647.31	28,647.31	32,144.97	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #FM9485 2.5% 11-01-2040 BEO	C3140XD2R5
SMCE17	12/31/2023	69,375.85	69,375.85	83,651.76	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #FM9539 2% 11-01-2051 BEO	C3140XDSS6
SMCE17	12/31/2023	110,358.00	110,358.00	133,104.33	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #FM9568 2% 11-01-2051 BEO	C3140D722
SMCE17	12/31/2023	82,229.50	82,229.50	92,209.83	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #FM9777 3% 12-01-2051 BEO	C3140XD2K1
SMCE17	12/31/2023	50,388.18	50,388.18	58,923.88	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #FM9851 2% 12-01-2041 BEO	C3140XD5M4
SMCE17	12/31/2023	59,932.96	59,932.96	70,037.66	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #FS0106 2% 11-01-2041 BEO	C3140XFD12
SMCE17	12/31/2023	132,338.51	132,338.51	160,592.76	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #FS0288 2% 01-01-2052 BEO	C3140XFKA8
SMCE17	12/31/2023	142,627.89	142,627.89	155,218.21	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #FS0491 3.5% 01-01-2052 BEO	C3140XFRM5
SMCE17	12/31/2023	40,091.47	40,091.47	46,634.17	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #FS0594 2.5% 02-01-2047 BEO	C3140XFUJ3
SMCE17	12/31/2023	155,308.93	155,308.93	174,877.00	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #FS0631 3% 02-01-2052 BEO	C3140XFV21
SMCE17	12/31/2023	219,730.38	219,730.38	229,464.39	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #FS1647 4% 04-01-2052 BEO	C3140XJMV4
SMCE17	12/31/2023	47,461.40	47,461.40	47,423.40	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #FS3295 5% 11-01-2052 BEO	C3140XJZ4
SMCE17	12/31/2023	233,254.67	233,254.67	240,292.34	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #FS3425 4.5% 09-01-2052 BEO	C3140XJY5
SMCE17	12/31/2023	346,495.42	346,495.42	362,954.04	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #FS4276 3% 02-01-2034 BEO	C3140XKES
SMCE17	12/31/2023	98,237.42	98,237.42	97,141.64	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #FS4631 5.5% 05-01-2053 BEO	C3140XLED6
SMCE17	12/31/2023	1,031,845.37	1,031,845.37	1,198,175.17	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #MA4128 2% 09-01-2040 BEO	C31418DS52
SMCE17	12/31/2023	10,867.02	10,867.02	12,199.27	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #MA4184 3% 11-01-2050 BEO	SBMDH3V3
SMCE17	12/31/2023	107,680.69	107,680.69	120,744.80	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #MA4211 3% 12-01-2050 BEO	C31418DV01
SMCE17	12/31/2023	60,124.79	60,124.79	67,548.34	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #MA4239 3% 01-01-2051 BEO	C31418DV90
SMCE17	12/31/2023	346,279.39	346,279.39	335,906.60	United States dollar	United States	Government Mortgage Backed Securities	FNMA POOL #LACB5388 3.0% 06-01-2053	C3140QSHQ7
SMCE17	12/31/2023	1,349,105.48	1,349,105.48	1,550,000.00	United States dollar	United States	Government Mortgage Backed Securities	FNMA SINGLE FAMILY MORTGAGE 1.5% 15 YEARS SETTLES JANUARY	SBPK30D8
SMCE17	12/31/2023	954,351.56	954,351.56	1,225,000.00	United States dollar	United States	Government Mortgage Backed Securities	FNMA SINGLE FAMILY MORTGAGE 1.5% 30 YEARS SETTLES JANUARY	C01F012619
SMCE17	12/31/2023	736,593.75	736,593.75	900,000.00	United States dollar	United States	Government Mortgage Backed Securities	FNMA SINGLE FAMILY MORTGAGE 2.0% 30 YEARS SETTLES FEBRUARY	C01F020620
SMCE17	12/31/2023	1,859,812.50	1,859,812.50	2,275,000.00	United States dollar	United States	Government Mortgage Backed Securities	FNMA SINGLE FAMILY MORTGAGE 2.0% 30 YEARS SETTLES JANUARY	C01F020612
SMCE17	12/31/2023	1,617,671.88	1,617,671.88	1,900,000.00	United States dollar	United States	Government Mortgage Backed Securities	FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEARS SETTLES JANUARY	SBMF7678
SMCE17	12/31/2023	952,415.27	952,415.27	1,075,000.00	United States dollar	United States	Government Mortgage Backed Securities	FNMA SINGLE FAMILY MORTGAGE 3.0% 30 YEARS SETTLES JANUARY	SBL3HYR9
SMCE17	12/31/2023	145,564.45	145,564.45	150,000.00	United States dollar	United States	Government Mortgage Backed Securities	FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES JANUARY	SB6VWL25
SMCE17	12/31/2023	140,334.43	140,334.43	136,880.75	United States dollar	United States	Government Mortgage Backed Securities	FREDDIE MAC POOL FR RA8433 6.5% 6.5% 01-01-2053	C3133KQLN4
SMCE17	12/31/2023	818,943.73	818,943.73	800,000.00	United States dollar	United States	Government Mortgage Backed Securities	GNMA II 30 YR PASS-THROUGHS (SF) 6.5 30 YEARS SETTLES JAN	C21H062610
SMCE17	12/31/2023	700,500.00	700,500.00	800,000.00	United States dollar	United States	Government Mortgage Backed Securities	GNMA II JUMBOS 2.5 30 YEARS SETTLES JAN	SBMLVWP4
SMCE17	12/31/2023	815,652.17	815,652.17	900,000.00	United States dollar	United States	Government Mortgage Backed Securities	GNMA II JUMBOS 3% 30 YEARS SETTLES JANUARY	SBMLVWP9
SMCE17	12/31/2023	559,171.88	559,171.88	600,000.00	United States dollar	United States	Government Mortgage Backed Securities	GNMA II JUMBOS 3.5% 30 YEARS SETTLES JAN	SB4ZXB52
SMCE17	12/31/2023	143,296.88	143,296.88	150,000.00	United States dollar	United States	Government Mortgage Backed Securities	GNMA II JUMBOS 4% 30 YEARS SETTLES JANUARY	SB735455
SMCE17	12/31/2023	195,296.88	195,296.88	200,000.00	United States dollar	United States	Government Mortgage Backed Securities	GNMA II JUMBOS 4.5% 30 YEARS SETTLES JANUARY	SB7XRP3C
SMCE17	12/31/2023	100,664.06	100,664.06	100,000.00	United States dollar	United States	Government Mortgage Backed Securities	GNMA II JUMBOS 5.5% 30 YEARS SETTLES JANUARY	C21H052611
SMCE17	12/31/2023	83,643.71	83,643.71	95,530.73	United States dollar	United States	Government Mortgage Backed Securities	GNMAI POOL #MA7418 2.5% 06-20-2051	C36179W63G
SMCE17	12/31/2023	222,838.45	222,838.45	254,386.75	United States dollar	United States	Government Mortgage Backed Securities	GNMAI POOL #MA7472 SER 2051 2.5% DUE 07-20-2051 REG	SBRL4R82
SMCE17	12/31/2023	166,427.89	166,427.89	190,107.99	United States dollar	United States	Government Mortgage Backed Securities	GNMAI POOL #MA7589 2.5% 09-20-2051	SBMXCNX0
SMCE17	12/31/2023	1,292,437.50	1,292,437.50	1,525,000.00	United States dollar	United States	Government Mortgage Backed Securities	GOVERNMENT NATIONAL MORTGAGE ASSOC 2% 01-15-2051	C21H020618
SMCE17	12/31/2023	274,981.19	274,981.19	324,270.27	United States dollar	United States	Government Mortgage Backed Securities	GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA7135 2% 01-20-2051	C36179V4U1
SMCE17	12/31/2023	155,417.92	155,417.92	159,000.00	United States dollar	United States	Commercial Mortgage-Backed	BAMILL COMML MTG SECS TR 2022-DKX COMIL MTG PASSTHRU CTF CL 6.484% 01-15-2039	O05530SA4A
SMCE17	12/31/2023	96,557.86	96,557.86	100,000.00	United States dollar	United States	Commercial Mortgage-Backed	BAMILL COMML MTG SECS TR 2022-DKX COMIL MTG PASSTHRU CTF CL C 7.484% 01-15-2039	O05530SA5A
SMCE17	12/31/2023	88,525.16	88,525.16	99,559.00	United States dollar	United States	Commercial Mortgage-Backed	BANK 2019-BNK24 CL A-3 2.96% DUE 11-15-2062 REG	SBIBYPH5



Question #5 Exhibit

Account Number	D-VALN-AS-OF	Local Market Value	Base Market Value	Share/Par Value	Currency name - asset	Country name	Investment Category	Security Description / Fund Name	Asset identifier
SMCE17	12/31/2023	561,195.86	561,195.86	998,000.00	United States dollar	United States	Commercial Mortgage-Backed	BANK 2020-BNK30 VAR RT 3.0155% DUE 12-15-2053	C06541UBE5
SMCE17	12/31/2023	138,984.43	138,984.43	143,000.00	United States dollar	United States	Commercial Mortgage-Backed	BPR TR 2022-OANA COML MTG PASS THRU CTF CL B 7.78016% 04-15-2037	C05592DAG9
SMCE17	12/31/2023	530,238.54	530,238.54	538,000.00	United States dollar	United States	Commercial Mortgage-Backed	BPR TR 2022-OANA FLTG RT 7.23116% DUE 04-15-2037	SBNTX1P2
SMCE17	12/31/2023	95,632.55	95,632.55	100,000.00	United States dollar	United States	Commercial Mortgage-Backed	BX 2021-PAC MTG TR MTG PASS THRU CTF CL D 144A 6.74578% 10-15-2036	C05609PAL2
SMCE17	12/31/2023	96,472.38	96,472.38	98,828.48	United States dollar	United States	Commercial Mortgage-Backed	BX COML MTG TR 2022-LP2 6.64546% 02-15-2039	C05610HAC7
SMCE17	12/31/2023	95,976.44	95,976.44	98,828.48	United States dollar	United States	Commercial Mortgage-Backed	BX COML MTG TR 2022-LP2 6.89486% 02-15-2039	C05610HAE3
SMCE17	12/31/2023	95,356.58	95,356.58	98,828.48	United States dollar	United States	Commercial Mortgage-Backed	BX COML MTG TR FLTG RT 7.29396% DUE 02-15-2039	C05610HAG8
SMCE17	12/31/2023	149,140.07	149,140.07	149,000.00	United States dollar	United States	Commercial Mortgage-Backed	BX TR 2022-GPA COML MTG PASSTHRU CTF CL A 7.49816% 08-15-2039	C05608UAA6
SMCE17	12/31/2023	113,477.39	113,477.39	114,410.33	United States dollar	United States	Commercial Mortgage-Backed	BX TR 2022-IND COML MTG PASSTHRU CTF CL B 7.27316% 04-15-2037	C05609WAG8
SMCE17	12/31/2023	25,254.40	25,254.40	25,510.42	United States dollar	United States	Commercial Mortgage-Backed	BX TR 2022-IND COML MTG PASSTHRU CTF CL C 7.62316% 04-15-2037	C05609WAJ2
SMCE17	12/31/2023	21,373.69	21,373.69	21,645.21	United States dollar	United States	Commercial Mortgage-Backed	BX TR 2022-IND COML MTG PASSTHRU CTF CL D 8.17216% 04-15-2037	C05609WAL7
SMCE17	12/31/2023	100,061.90	100,061.90	100,000.00	United States dollar	United States	Commercial Mortgage-Backed	BXCOMMERCIAL MTG FLTG RT 7.09458% DUE 12-09-2040	C12434GAA3
SMCE17	12/31/2023	99,968.19	99,968.19	100,000.00	United States dollar	United States	Commercial Mortgage-Backed	BXCOMMERCIAL MTG FLTG RT 7.52397% DUE 12-09-2040	C12434GAC9
SMCE17	12/31/2023	13,411.71	13,411.71	14,155.00	United States dollar	United States	Commercial Mortgage-Backed	CMO BANK 2018-BNK10 SER 2018-BN10 CL A5 3.688% 02-15-2061	C065404B80
SMCE17	12/31/2023	98,604.74	98,604.74	100,000.00	United States dollar	United States	Commercial Mortgage-Backed	DTP COML MTG TR 2023-STE2 COML MTG PASS THRU CTF CL A 6.038046% 01-15-2041	C23346GAA7
SMCE17	12/31/2023	91,819.85	91,819.85	93,344.00	United States dollar	United States	Commercial Mortgage-Backed	EXTENDED STAY AMER TR 2021-ESH MTG PASS THRU CTF CL C 144A 7.14748% 07-15-2038	SBQS59R2
SMCE17	12/31/2023	91,702.68	91,702.68	93,344.00	United States dollar	United States	Commercial Mortgage-Backed	EXTENDED STAY AMER TR 2021-ESH MTG PASS THRU CTF CL D 144A 6.9748% 07-15-2038	SBPT9L47
SMCE17	12/31/2023	171,633.37	171,633.37	178,000.00	United States dollar	United States	Commercial Mortgage-Backed	GS MTG SECS CORP TR 2021-IP COML MTG PASSTHRU CTF CL A 6.39848% 10-15-2036	C36262MAA6
SMCE17	12/31/2023	93,823.23	93,823.23	100,000.00	United States dollar	United States	Commercial Mortgage-Backed	GS MTG SECS CORP TR 2021-IP COML MTG PASSTHRU CTF CL B 6.59848% 10-15-2036	C36262MAC2
SMCE17	12/31/2023	92,588.82	92,588.82	100,000.00	United States dollar	United States	Commercial Mortgage-Backed	GS MTG SECS CORP TR 2021-IP COML MTG PASSTHRU CTF CL C 6.99848% 10-15-2036	C36262MAE8
SMCE17	12/31/2023	94,590.31	94,590.31	98,297.01	United States dollar	United States	Commercial Mortgage-Backed	LIFE 2021-BMR MTG FLTG RT 6.84748% DUE 03-15-2038	C53218CAG5
SMCE17	12/31/2023	247,628.08	247,628.08	254,000.00	United States dollar	United States	Commercial Mortgage-Backed	LIFE 2022-BMR2 MTG TR 7.12707% 05-15-2039	SBMZ5951
SMCE17	12/31/2023	138,081.61	138,081.61	142,000.00	United States dollar	United States	Commercial Mortgage-Backed	LIFE 2022-BMR2 MTG TR 7.42628% 05-15-2039	C53218DAG3
SMCE17	12/31/2023	118,492.84	118,492.84	126,000.00	United States dollar	United States	Commercial Mortgage-Backed	LIFE 2022-BMR2 MTG TR 7.87507% 05-15-2039	SBMZ5951
SMCE17	12/31/2023	98,094.62	98,094.62	98,752.24	United States dollar	United States	Commercial Mortgage-Backed	OPEN TR 2023-AIR MTG PASSTHRU CTF CL B 144A 9.171157% 10-15-2028	SBMG3868
SMCE17	12/31/2023	145,252.05	145,252.05	160,000.00	United States dollar	United States	Commercial Mortgage-Backed	PVTL CMO BANC OF AMERICA MERRILL LYNCH SR 19-BPR CL ANM 3.112% 11-05-2032	SBPY00H7
SMCE17	12/31/2023	271,762.83	271,762.83	273,676.19	United States dollar	United States	Commercial Mortgage-Backed	PVTL CMO BX COML MTG TR 2019-XL COML MTG PASSTHRU CTF CL E 144A 10-15-2036	SBP6DG32
SMCE17	12/31/2023	274,295.94	274,295.94	276,099.00	United States dollar	United States	Commercial Mortgage-Backed	PVTL CMO BX TR 2019-IMC COML MTG PASSTHRU CTF CL A 144A 04-15-2034	SBJFD738
SMCE17	12/31/2023	137,773.86	137,773.86	138,998.00	United States dollar	United States	Commercial Mortgage-Backed	PVTL CMO BX TR 2019-IMC SER 2019-IMC CLS B VAR RT 04-15-2034	C05608BAG5
SMCE17	12/31/2023	150,922.89	150,922.89	151,415.00	United States dollar	United States	Commercial Mortgage-Backed	PVTL CMO CSMC 2018-SITE VAR RT 04-15-2036 BEO	C12690CAA1
SMCE17	12/31/2023	248,777.16	248,777.16	248,000.00	United States dollar	United States	Commercial Mortgage-Backed	PVTL CMO INTWON 2022-STAY MTG TR SER 22-STAY CLS A FLTG RT 08-15-2037	C46117NAA0
SMCE17	12/31/2023	320,131.69	320,131.69	347,265.00	United States dollar	United States	Commercial Mortgage-Backed	PVTL CMO MORGAN STANLEY CAP I TR SER 2019-MEAD CLS 83.17709% 11-05-2036	C61717LAA0
SMCE17	12/31/2023	98,628.21	98,628.21	98,752.24	United States dollar	United States	Commercial Mortgage-Backed	PVTL CMO OPEN TRUST SER 23-AIR CL A FLTG RT DUE 10-15-2038	SBRWK4X7
SMCE17	12/31/2023	68,346.62	68,346.62	72,000.00	United States dollar	United States	Commercial Mortgage-Backed	PVTL CMO SPGN 2022-TFLM MTG TR SR 22-TFLM CL B VAR RT 02-15-2039	C78473HAG1
SMCE17	12/31/2023	150,023.22	150,023.22	153,098.06	United States dollar	United States	Commercial Mortgage-Backed	PVTL CMO SREIT COML MTG TR 2021-MFP COML CL B FLTG 11-15-2038	SBKNBF0C
SMCE17	12/31/2023	93,524.34	93,524.34	95,686.29	United States dollar	United States	Commercial Mortgage-Backed	PVTL CMO SREIT COML MTG TR 2021-MFP COML CL C FLTG 11-15-2038	C78472UAE8
SMCE17	12/31/2023	93,284.18	93,284.18	95,686.29	United States dollar	United States	Commercial Mortgage-Backed	PVTL CMO SREIT COML MTG TR 2021-MFP COML CL D FLTG 11-15-2038	C78472UAG3
SMCE17	12/31/2023	8,102.24	8,102.24	10,000.00	United States dollar	United States	Commercial Mortgage-Backed	PVTL CMO VLS COML MTG SER 20-LAB CL B 2.453% 10-10-2042	C92858TAC0
SMCE17	12/31/2023	35,598.77	35,598.77	38,000.00	United States dollar	United States	Commercial Mortgage-Backed	SPGN 2022-TFLM MTG TR COML MTG PASSTHRU CTF CL C 7.98316% 02-15-2039	C78473HAJ5
SMCE17	12/31/2023	251,644.39	251,644.39	310,000.00	United States dollar	United States	Commercial Mortgage-Backed	VLS COML MTG TR 2.13% DUE 10-10-2042	C92858TAA4
SMCE17	12/31/2023	110,325.50	110,325.50	114,280.00	United States dollar	United States	Commercial Mortgage-Backed	WELLS FARGO COML 4.302% DUE 01-15-2052	SBHSRF28
SMCE17	12/31/2023	154,441.31	154,441.31	159,000.00	United States dollar	United States	Commercial Mortgage-Backed	WELLS FARGO COML FLTG RT 6.64848% DUE 05-15-2031	C95003EAA4
SMCE17	12/31/2023	248,139.80	248,139.80	250,000.00	United States dollar	Cayman Islands	Asset Backed Securities	ALLEGRO CLO XII LTD / ALLEGRO CLO 6.71942% 07-20-2034	C01750WAC3
SMCE17	12/31/2023	249,943.90	249,943.90	250,000.00	United States dollar	Cayman Islands	Asset Backed Securities	ARES V CLO LTD / ARES V CLO LLC SR NT CL A-1-R FLTG RATE 6.7056% 07-15-2034	C04018BAL1
SMCE17	12/31/2023	249,375.00	249,375.00	250,000.00	United States dollar	Cayman Islands	Asset Backed Securities	CEDAR FDG XII CLO LTD / CEDAR FDG 6.76983% 10-25-2034	C15033TAN5
SMCE17	12/31/2023	249,002.13	249,002.13	250,000.00	United States dollar	Cayman Islands	Asset Backed Securities	COLUMBIA CENT CLO 31 LTD / COLUMBIA 0% 04-20-2034	C191737LAC7
SMCE17	12/31/2023	250,101.10	250,101.10	250,000.00	United States dollar	Cayman Islands	Asset Backed Securities	FLATIRON CLO 19 LTD / FLATIRON CLO 0% 11-16-2034	C33883JAN1
SMCE17	12/31/2023	248,968.88	248,968.88	250,000.00	United States dollar	Cayman Islands	Asset Backed Securities	INVESCO CLO 2021-3 LTD / INVESCO SR SECNDNT CL A FLTG RATE 6.70942% 10-22-2034	C46146JAA4
SMCE17	12/31/2023	250,387.64	250,387.64	251,000.00	United States dollar	Cayman Islands	Asset Backed Securities	MADISON PK FDG IUI LTD / MADISON PK SR NT CL A FLTG 144A 3C7 6.67942 01-22-2035	C55822BAC9
SMCE17	12/31/2023	249,009.75	249,009.75	250,000.00	United States dollar	Cayman Islands	Asset Backed Securities	PVTL ARES LXI CLO LTD / ARES LXI CLO LLC SR SECND NT CL A FLTG 144A VAR RT DUE 04-20-2034	C04018EAA9
SMCE17	12/31/2023	260,237.44	260,237.44	261,000.00	United States dollar	Cayman Islands	Asset Backed Securities	PVTL ARES LXI CLO LTD / ARES LXI CLO LLC VAR RT DUE 04-15-2034 BEO	C04016DAA5
SMCE17	12/31/2023	225,663.24	225,663.24	227,000.00	United States dollar	Cayman Islands	Asset Backed Securities	PVTL CEDAR FDG VI CLO LTD / CEDAR FDG VI CLO LLC LTD VAR RT DUE 04-20-2034 BEO	C15032DAR2
SMCE17	12/31/2023	250,715.95	250,715.95	250,000.00	United States dollar	Cayman Islands	Asset Backed Securities	PVTL FLATIRON CLO 20 LTD / FLATIRON CLO 20 LL SR 20-23A CL A FLTG RT 11-20-2034	C33883MAA2
SMCE17	12/31/2023	249,466.45	249,466.45	250,000.00	United States dollar	Cayman Islands	Asset Backed Securities	PVTL SYMPHONY CLO XXVI LTD / SYMPHONY CLOXXV SR SECND CL A-R FLTG FLTG 144A VAR RT	C87190GAC5
SMCE17	12/31/2023	249,965.88	249,965.88	250,000.00	United States dollar	United States	Asset Backed Securities	BARINGS CLO LTD 2020-I / BARINGS 6.7256% 10-15-2036	C06762LAMO
SMCE17	12/31/2023	249,986.15	249,986.15	250,000.00	United States dollar	United States	Asset Backed Securities	PVTL AIMCO CLO 11 LTD / AIMCO CLO 11 LLC 17/10/2034 VAR RT DUE 10-17-2034 BEO	SBPBR003
SMCE17	12/31/2023	249,759.80	249,759.80	250,000.00	United States dollar	United States	Asset Backed Securities	PVTL BETHPAGE PK CLO LTD / LLC SR 21-1A CL A FLTG RT 01-15-2035	C087598AA6
SMCE17	12/31/2023	(0.01)	(0.01)	(0.01)	United States dollar	United States	Asset Backed Securities	PVTL BLACKBIRD CAP II AIRCRAFT LEASE LTD 21-1A CL A 2.443% DUE 07-15-2046	C09229CAA7
SMCE17	12/31/2023	72,241.18	72,241.18	79,241.69	United States dollar	United States	Asset Backed Securities	PVTL CASTLELAKE AIRCRAFT STRUCTURED TR 2018-1 NT CL A 144A 4.125 DUE 06-15-2043	C14856CAA7
SMCE17	12/31/2023	138,719.68	138,719.68	159,208.02	United States dollar	United States	Asset Backed Securities	PVTL CASTLELAKE AIRCRAFT STRUCTURED TR 2019-1 SER 19-1A CLS A 3.967% 04-15-2039	SBVJOCV7
SMCE17	12/31/2023	248,626.50	248,626.50	250,000.00	United States dollar	United States	Asset Backed Securities	PVTL CEDAR FUNDING LTD SER 19-10A CL ARFLTG 10-20-2032	C15033XAU5
SMCE17	12/31/2023	395,183.93	395,183.93	442,007.91	United States dollar	United States	Asset Backed Securities	PVTL CF HIPPOLYTA ISSUER LLC SER 21-1A CL A1 1.53% DUE 03-15-2061	SBM8H794
SMCE17	12/31/2023	221,533.84	221,533.84	223,000.00	United States dollar	United States	Asset Backed Securities	PVTL COLUMBIA CENT CLO 29 LTD / COLUMBIA CENT SR NT CL A-1N-R FLTG 10-20-2034	C197363AUB8
SMCE17	12/31/2023	52,721.19	52,721.19	57,750.00	United States dollar	United States	Asset Backed Securities	PVTL DOMINOS PIZZA MASTER ISSUER LLC DOMINOS 2019-1 SR SECND NT CL A-2 144A	SBKZ7QK7
SMCE17	12/31/2023	249,382.05	249,382.05	250,000.00	United States dollar	United States	Asset Backed Securities	PVTL DRYDEN 90 CLO LTD / DRYDEN 90 CLO LLC SR SECND NT CL A-1A FLTG 02-20-2035	C262484AC2
SMCE17	12/31/2023	249,665.53	249,665.53	250,000.00	United States dollar	United States	Asset Backed Securities	PVTL DRYDEN SENIOR LOAN FND SR 19-76A CL A1R FLTG RT 10-20-2034	C26252WAU3
SMCE17	12/31/2023	249,954.85	249,954.85	250,000.00	United States dollar	United States	Asset Backed Securities	PVTL FLATIRON CLO 21 LTD SER 21-1A CL A-1 FLTG 07-19-2034	C33883PAC1
SMCE17	12/31/2023	249,293.65	249,293.65	250,000.00	United States dollar	United States	Asset Backed Securities	PVTL MADISON PK FDG XLV LTD / MADISON PK FDG SR NT CL A-R FLTG 07-15-2034	C55820BAJ6
SMCE17	12/31/2023	250,689.45	250,689.45	250,000.00	United States dollar	United States	Asset Backed Securities	PVTL MAGNETTE CLO LTD SER 23-36A CL A FLTG RT 02-22-2036	C559922AA7
SMCE17	12/31/2023	249,031.58	249,031.58	250,000.00	United States dollar	United States	Asset Backed Securities	PVTL MAGNETTE XXI LTD / MAGNETTE XXI LLC SR SECND NT CL A-R FLTG 144A 3C7 VAR	C55954PAN4
SMCE17	12/31/2023	249,389.95	249,389.95	250,000.00	United States dollar	United States	Asset Backed Securities	PVTL MAGNETTE XXII LTD / MAGNETTE XXII LLC SR SECND NT CL A-R FLTG RT 1-25-35	C55954NJA8
SMCE17	12/31/2023	167,592.78	167,592.78	190,080.00	United States dollar	United States	Asset Backed Securities	PVTL PLANET FITNESS MASTER ISSUER L 2019-1 SR SECND NT CL A-2 144A 3.858	SBLO838
SMCE17	12/31/2023	128,210.93	128,210.93	149,340.00	United States dollar	United States	Asset Backed Securities	PVTL PLANET FITNESS MASTER ISSUER L SR SECND NT CL A-2 II 4.008% 12-05-2051	C77203PAE3
SMCE17	12/31/2023	295,608.08	295,608.08	295,000.00	United States dollar	United States	Asset Backed Securities	PVTL RR 7 LTD / RR 7 LLC CL A-1-B FLTG 01-15-2037	C74980EQA1

Question #5 Exhibit

Account Number	D-VALN-AS-OF	Local Market Value	Base Market Value	Share/Par Value	Currency name - asset	Country name	Investment Category	Security Description / Fund Name	Asset identifier
SMCE17	12/31/2023	213,754.76	213,754.76	253,693.77	United States dollar	United States	Asset Backed Securities	PVTPL THUNDERBOLT III AIRCRAFT LEASE LTD/THU SER 19-1 CL A 3.671% 11-15-2039	C88607AAA7
SMCE17	12/31/2023	250,089.58	250,089.58	250,000.00	United States dollar	United States	Asset Backed Securities	PVTPL VOYA CLO 2020-1 LTD CL A-R FLTG DUE 07-16-2034 BEO	C92918EA1L
SMCE17	12/31/2023	250,294.25	250,294.25	250,000.00	United States dollar	United States	Asset Backed Securities	PVTPL VOYA CLO LTR SR 20-2A CL A1R FLTG RT 07-19-2034	C92918HAF7
SMCE17	12/31/2023	99,968.11	99,968.11	100,000.00	United States dollar	United States	Non-Government Backed C.M.O.s	BXCOMMERCIAL MTG FLTG RT 7.97332% DUE 12-09-2040	C124344GAL
SMCE17	12/31/2023	(64,000.00)	(64,000.00)	(64,000.00)	United States dollar	United States	Obligation to Return Cash Collateral Hld	OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA	9SA323HHE5
SMCE17	12/31/2023	10,180,912.59	10,180,912.59	10,180,912.59	United States dollar	United States	Funds - Short Term Investment	NT COLLECTIVE SHORT TERM INVT FD	C66586U452
SMCE17	12/31/2023	(0.37)	(0.37)	(0.37)	United States dollar	United States	GROUPING COUNTRY CODE FOR NON-SECURITIES	Cash	United States dollar
SMCE17	12/31/2023	(12,946,373.33)	(12,946,373.33)	-	United States dollar	United States	GROUPING COUNTRY CODE FOR NON-SECURITIES	Pending trade purchases	United States dollar
SMCE17	12/31/2023	730,664.06	730,664.06	-	United States dollar	United States	GROUPING COUNTRY CODE FOR NON-SECURITIES	Pending trade sales	United States dollar
SMCE18	12/31/2023	29,154,685.45	29,154,685.45	31,984,234.75	United States dollar	United States	Partnerships	WHITE OAK YIELD SPECTRUM MASTER FUND V SCSP	C993RH5993
SMCE19	12/31/2023	25,559,308.58	25,559,308.58	24,157,011.00	United States dollar	Global Region	Partnerships	CLAYTON, DUBILIER & RICE FUND XI, LP	C9944QX992
SMCE20	12/31/2023	77,722,217.33	77,722,217.33	79,416.98	United States dollar	Global Region	Hedge Multi Strategy	CF ACADIAN MULTI-ASSET ABSOLUTE RETURN FUND, LLC SER 13	C994681484
SMCE21	12/31/2023	89,247,753.00	89,247,753.00	70,000,000.00	United States dollar	United States	Partnerships	CFM SYSTEMATIC GLOBAL MACRO FUND LP	C993PH7993
SMCE22	12/31/2023	20,702,888.36	20,702,888.36	18,112,953.38	United States dollar	United States	Partnerships	EQT INFRASTRUCTURE V (NO.2) USD SCSP	C9943EK995
SMCE23	12/31/2023	10,041,007.96	10,041,007.96	8,681,382.00	United States dollar	United States	Partnerships	ENDEAVOUR CAPITAL FUND VIII, LP (LP13)	C9947N0990
SMCE24	12/31/2023	10,816,998.23	10,816,998.23	11,733,382.44	United States dollar	United States	Partnerships	Sustainable Asset Fund III (US Feeder), LP	C9949DA995
SMCE25	12/31/2023	9,448,555.44	9,448,555.44	7,852,140.00	United States dollar	Global Region	Partnerships	STRATEGIC VALUE SPECIAL SITUATIONS FUND V, LP	C993AXK994
SMCE26	12/31/2023	14,295,088.81	14,295,088.81	13,844,034.92	United States dollar	United States	Partnerships	GENSTAR CAPITAL PARTNERS X, L.P.	C9946K995
SMCE26	12/31/2023	4,533,373.00	4,533,373.00	4,289,795.01	United States dollar	United States	Partnerships	GENSTAR X OPPORTUNITIES FUND I, LP	C9943VP995
SMCE27	12/31/2023	6,529,506.87	6,529,506.87	5,827,500.00	United States dollar	United States	Partnerships	ECLIPSE FUND IV, L.P.	C9943QW996
SMCE28	12/31/2023	17,365,572.97	17,365,572.97	16,187,224.00	United States dollar	United States	Partnerships	TIGER INFRASTRUCTURE PARTNERS FUND III LP	C994FVW990
SMCE29	12/31/2023	1.01	1.01	422,832.00	United States dollar	United States	Partnerships	ALTAS PARTNERS HOLDINGS III LP	C994QKN997
SMCE30	12/31/2023	2,947,266.04	2,947,266.04	3,192,300.00	United States dollar	United States	Government Bonds	UNITED STATES OF AMER TREAS NOTES 1.125%DUE 10-31-2026	SBNTDPE3
SMCE30	12/31/2023	22,984,016.96	22,984,016.96	24,748,300.00	United States dollar	United States	Government Bonds	UNITED STATES OF AMER TREAS NOTES 1.5% DUE 01-31-2027 REG	SBKMH699
SMCE30	12/31/2023	26,957,495.40	26,957,495.40	30,180,700.00	United States dollar	United States	Government Bonds	UNITED STATES TREAS NTS. 5% DUE 04-30-2027 REG	SBMWWQX2
SMCE30	12/31/2023	23,553,017.80	23,553,017.80	26,433,900.00	United States dollar	United States	Government Bonds	UNITED STATES TREAS NTS. 5% DUE 05-31-2027 REG	SBLB6P54
SMCE30	12/31/2023	8,556,776.23	8,556,776.23	8,570,000.00	United States dollar	United States	Government Agencies	FEDERAL HOME LN BKS 4.875% 06-14-2024	SBNGT2K5
SMCE30	12/31/2023	1,760,135.84	1,760,135.84	1,805,000.00	United States dollar	Australia	Corporate Bonds	PVTPL SYDNEY AIRPORT FINANCE 3.375% DUE 04-30-2025	SBX1N8C6
SMCE30	12/31/2023	1,113,932.94	1,113,932.94	1,154,000.00	United States dollar	Canada	Corporate Bonds	ROYAL BK CDA .75% DUE 10-07-2024	C78016EX8
SMCE30	12/31/2023	1,596,609.27	1,596,609.27	1,659,000.00	United States dollar	Canada	Corporate Bonds	TORONTO DOMINION BK SR MEDIUM TERM BK NT1.25% 12-13-2024	C89114TZK1
SMCE30	12/31/2023	1,446,327.54	1,446,327.54	1,500,000.00	United States dollar	Canada	Corporate Bonds	TRANSCANADA PIPELINES LIMITED 1.0% 10-12-2024	SBMFCFP26
SMCE30	12/31/2023	2,646,958.20	2,646,958.20	2,678,000.00	United States dollar	France	Corporate Bonds	BNP PARIBAS FIXED 4.25% DUE 10-15-2024	C05579T567
SMCE30	12/31/2023	1,757,979.07	1,757,979.07	1,816,000.00	United States dollar	Germany	Corporate Bonds	PVTPL DAIMLER FIN NORTH AMER LLC NT 144A2.125% DUE 03-10-2025 BEO	SBKM7JP6
SMCE30	12/31/2023	3,953,508.72	3,953,508.72	4,060,000.00	United States dollar	Germany	Corporate Bonds	PVTPL VOLKSWAGEN GROUP AMER FIN LLC 3.35% DUE 05-13-2025 BEO	SBM279K2
SMCE30	12/31/2023	1,568,071.01	1,568,071.01	1,603,000.00	United States dollar	Switzerland	Corporate Bonds	PVTPL UBS GROUP FUNDING 4.125% 09-24-2025 BEO	C90351DA83
SMCE30	12/31/2023	531,718.81	531,718.81	542,000.00	United States dollar	United Kingdom	Corporate Bonds	PVTPL COCA-COLA EUROPEAN PARTNERS PLC .8% DUE 05-03-2024 BEO	C19123MAE3
SMCE30	12/31/2023	2,641,816.38	2,641,816.38	2,687,000.00	United States dollar	United Kingdom	Corporate Bonds	WPP FINANCE 2010 BND5 3.75% 19/09/2024	SBRF15K1
SMCE30	12/31/2023	2,632,472.16	2,632,472.16	2,668,000.00	United States dollar	United States	Corporate Bonds	ABBVIE INC 3.85% DUE 03-15-2025 REG	SBN2W955
SMCE30	12/31/2023	5,418,564.60	5,418,564.60	5,516,000.00	United States dollar	United States	Corporate Bonds	AMAZON COM INC 0.45% 05-12-2024	SBNDWMS8
SMCE30	12/31/2023	3,922,955.97	3,922,955.97	4,008,000.00	United States dollar	United States	Corporate Bonds	AVALONBAY CMNTYS 3.45% DUE 06-01-2025	SBXCSVY4
SMCE30	12/31/2023	689,374.27	689,374.27	701,000.00	United States dollar	United States	Corporate Bonds	BANK AMER CORP 3.95% DUE 04-21-2025	SBWX8CH5
SMCE30	12/31/2023	3,983,396.24	3,983,396.24	4,104,000.00	United States dollar	United States	Corporate Bonds	BB&T CO GLOBAL BK FIXED 2.15% DUE 12-06-2024	SBKV3171
SMCE30	12/31/2023	2,671,831.26	2,671,831.26	2,792,000.00	United States dollar	United States	Corporate Bonds	BSTN SCIENTIFIC 1.9% DUE 06-01-2025	SBLCBYW1
SMCE30	12/31/2023	2,614,577.39	2,614,577.39	2,659,000.00	United States dollar	United States	Corporate Bonds	CAP 1 FINL CORP 3.3% DUE 10-30-2024	SBDGJ8B9
SMCE30	12/31/2023	3,951,034.74	3,951,034.74	4,052,000.00	United States dollar	United States	Corporate Bonds	CATERPILLAR FINL SVCS CORP MEDIUM TERM N2.15% DUE 11-08-2024	SBK9XKY3
SMCE30	12/31/2023	2,661,936.46	2,661,936.46	2,720,000.00	United States dollar	United States	Corporate Bonds	CENTERPOINT ENERGY INC CORP 2.5% 09-01-2024	C15189TAW7
SMCE30	12/31/2023	1,257,157.74	1,257,157.74	1,269,000.00	United States dollar	United States	Corporate Bonds	CHARTER 4.908% DUE 07-23-2025	SBZ06V6
SMCE30	12/31/2023	2,596,171.91	2,596,171.91	2,630,000.00	United States dollar	United States	Corporate Bonds	CITIGROUP INC 4.4% DUE 06-10-2025	SBVZZP79
SMCE30	12/31/2023	3,949,106.01	3,949,106.01	4,003,000.00	United States dollar	United States	Corporate Bonds	COMCAST CORP NEW 3.95% 10-15-2025	C20030NC58
SMCE30	12/31/2023	3,623,993.74	3,623,993.74	3,701,000.00	United States dollar	United States	Corporate Bonds	COMPASS BK 3.875% DUE 04-10-2025	SBWXTXRO
SMCE30	12/31/2023	989,760.43	989,760.43	1,000,000.00	United States dollar	United States	Corporate Bonds	CVS HEALTH CORP 4.1% DUE 03-25-2025	SBFA4KP2
SMCE30	12/31/2023	983,261.98	983,261.98	1,000,000.00	United States dollar	United States	Corporate Bonds	DEERE JOHN CAP 3.4% DUE 06-06-2025	SBMG3BS1
SMCE30	12/31/2023	780,301.46	780,301.46	805,000.00	United States dollar	United States	Corporate Bonds	DEERE JOHN CAP CORP 2.125% 03-07-2025	SBPIGX11
SMCE30	12/31/2023	2,598,234.71	2,598,234.71	2,644,000.00	United States dollar	United States	Corporate Bonds	DISCOVER FINL SVCS 3.95% DUE 11-06-2024	SBSHZHF6
SMCE30	12/31/2023	1,760,822.75	1,760,822.75	1,803,000.00	United States dollar	United States	Corporate Bonds	DISNEY WALT CO 1.75% DUE 08-30-2024	C254687F7K
SMCE30	12/31/2023	980,447.20	980,447.20	1,000,000.00	United States dollar	United States	Corporate Bonds	DISNEY WALT CO 3.35% DUE 03-24-2025	SBMF3319
SMCE30	12/31/2023	1,315,503.28	1,315,503.28	1,339,000.00	United States dollar	United States	Corporate Bonds	DTE ELEC CO 3.375% DUE 03-01-2025	SBNJ34Z3
SMCE30	12/31/2023	715,722.79	715,722.79	733,000.00	United States dollar	United States	Corporate Bonds	DTE ENERGY CO REMARKETABLE SR NT 2016 SER C STEP UP 10-01-2024	SBKS48B4
SMCE30	12/31/2023	199,251.31	199,251.31	200,000.00	United States dollar	United States	Corporate Bonds	ENERGY TRANSFER OPERATUNG 4.5% DUE 04-15-2024	SBICYMG2
SMCE30	12/31/2023	1,658,344.10	1,658,344.10	1,693,000.00	United States dollar	United States	Corporate Bonds	EVERSOURCE ENERGY 2.9% DUE 10-01-2024	SBF032K7
SMCE30	12/31/2023	5,278,758.98	5,278,758.98	5,405,000.00	United States dollar	United States	Corporate Bonds	EXXON MOBIL CORP 2.709% DUE 03-06-2025	SBW9RTV9
SMCE30	12/31/2023	2,663,651.27	2,663,651.27	2,736,000.00	United States dollar	United States	Corporate Bonds	FOX CORP FIXED 3.05% DUE 04-07-2025	SBMGQSH8
SMCE30	12/31/2023	2,686,843.95	2,686,843.95	2,794,000.00	United States dollar	United States	Corporate Bonds	GEN MOTORS FINL CO FIXED 2.75% DUE 06-20-2025	SBK80Y32
SMCE30	12/31/2023	3,988,992.83	3,988,992.83	4,081,000.00	United States dollar	United States	Corporate Bonds	GOLDMAN SACHS FIXED 3.5% DUE 04-01-2025	SBMQ5M51
SMCE30	12/31/2023	2,699,093.30	2,699,093.30	2,729,000.00	United States dollar	United States	Corporate Bonds	HEWLETT PACKARD 1.45% DUE 04-01-2024	SBMW2T44
SMCE30	12/31/2023	2,109,187.97	2,109,187.97	2,209,000.00	United States dollar	United States	Corporate Bonds	HONEYWELL INTL INC 1.35% DUE 06-01-2025 REG	SBLCY57
SMCE30	12/31/2023	212,891.21	212,891.21	215,000.00	United States dollar	United States	Corporate Bonds	INTEL CORP 2.875% DUE 05-11-2024	C458140B01
SMCE30	12/31/2023	983,059.04	983,059.04	1,000,000.00	United States dollar	United States	Corporate Bonds	INTEL CORP FIXED 3.4% DUE 03-25-2025	C458140B94
SMCE30	12/31/2023	3,909,322.21	3,909,322.21	3,945,000.00	United States dollar	United States	Corporate Bonds	INTERNATIONAL BUSINESS MACHS CORP 3.0% DUE 05-15-2024 REG	SBKS9294
SMCE30	12/31/2023	2,637,993.18	2,637,993.18	2,712,000.00	United States dollar	United States	Corporate Bonds	KILROY RLY L P 4.375% DUE 10-01-2025	SBMTY514
SMCE30	12/31/2023	2,604,354.12	2,604,354.12	2,629,000.00	United States dollar	United States	Corporate Bonds	KINDER MORGAN ENER 4.25% SNR 01/09/2024 USD	SBQ5B0C0
SMCE30	12/31/2023	213,079.44	213,079.44	219,000.00	United States dollar	United States	Corporate Bonds	LILLY ELI & CO 2.75% DUE 06-01-2025	SBYZZ676
SMCE30	12/31/2023	2,575,190.76	2,575,190.76	2,575,000.00	United States dollar	United States	Corporate Bonds	L'YONDELLASELL 5.75% DUE 04-15-2024	SBLSF789
SMCE30	12/31/2023	2,568,891.33	2,568,891.33	2,586,000.00	United States dollar	United States	Corporate Bonds	MARATHON PETE CORP 4.7% DUE 05-01-2025 REG	SBMDWQJ7
SMCE30	12/31/2023	1,392,412.00	1,392,412.00	1,400,000.00	United States dollar	United States	Corporate Bonds	MASTERCARD INC 3.375 DUE 04-01-2024 BEO	SBBLNDY9
SMCE30	12/31/2023	1,149,242.82	1,149,242.82	1,161,000.00	United States dollar	United States	Corporate Bonds	MCDONALDS CORP 3.25% DUE 06-10-2024	SBN80P55
SMCE30	12/31/2023	3,934,417.75	3,934,417.75	3,994,000.00	United States dollar	United States	Corporate Bonds	MIDAMERICAN ENERGY 3.5% DUE 10-15-2024	SBLLFK79

Question #5 Exhibit

Account Number	D-VALN-AS-OF	Local Market Value	Base Market Value	Share/Par Value	Currency name - asset	Country name	Investment Category	Security Description / Fund Name	Asset identifier
SMCE30	12/31/2023	317,225.96	317,225.96	319,000.00	United States dollar	United States	Corporate Bonds	MORGAN STANLEY 3.875% DUE 04-29-2024	SBLW5P50
SMCE30	12/31/2023	3,526,606.13	3,526,606.13	3,573,000.00	United States dollar	United States	Corporate Bonds	MORGAN STANLEY FIXED 3.7% DUE 10-23-2024	SBRJZZ73
SMCE30	12/31/2023	1,435,673.78	1,435,673.78	1,459,000.00	United States dollar	United States	Corporate Bonds	OMNICOM GROUP INC 3.65% DUE 11-01-2024	SBR5FY85
SMCE30	12/31/2023	1,234,139.09	1,234,139.09	1,265,000.00	United States dollar	United States	Corporate Bonds	ONCOR ELEC 2.95% DUE 04-01-2025	SBZ161M6
SMCE30	12/31/2023	2,661,886.93	2,661,886.93	2,716,000.00	United States dollar	United States	Corporate Bonds	ONEOK INC NEW 2.75% DUE 09-01-2024	SBKFFV911
SMCE30	12/31/2023	2,678,110.01	2,678,110.01	2,770,000.00	United States dollar	United States	Corporate Bonds	ORACLE CORP 2.5% DUE 04-01-2025 REG	SBMSJ835
SMCE30	12/31/2023	4,014,051.03	4,014,051.03	4,205,000.00	United States dollar	United States	Corporate Bonds	PAYPAL HLDGS INC FIXED 1.65% DUE 06-01-2025	C70450YAG8
SMCE30	12/31/2023	946,217.43	946,217.43	1,000,000.00	United States dollar	United States	Corporate Bonds	PFIZER INC .8% DUE 05-28-2025	SBL58L77
SMCE30	12/31/2023	2,630,742.22	2,630,742.22	2,665,000.00	United States dollar	United States	Corporate Bonds	PUBLIC SVC ENTERPRISE GROUP INC 2.875% DUE 06-15-2024	SBKXGDM2
SMCE30	12/31/2023	2,230,211.50	2,230,211.50	2,359,000.00	United States dollar	United States	Corporate Bonds	PVTP EAST OHIO GAS CO 1.3% DUE 06-15-2025/06-16-2020 BEO	SBM9M1N0
SMCE30	12/31/2023	2,723,151.12	2,723,151.12	2,825,000.00	United States dollar	United States	Corporate Bonds	PVTP MONDELEZ INTL HLDGS NETH .75% 09-24-2024	CB0920LAQ7
SMCE30	12/31/2023	838,807.20	838,807.20	855,000.00	United States dollar	United States	Corporate Bonds	PVTP NESTLE HLDGS INC SR NT 144A 3.5% DUE 09-24-2025/09-24-2018 BEO	SBGQJN5
SMCE30	12/31/2023	1,702,743.84	1,702,743.84	1,757,000.00	United States dollar	United States	Corporate Bonds	PVTP NEW YORK LIFE GLOBAL FDG MEDIUM TERM NTS .6% DUE 08-27-2024 BEO	SBM24R80
SMCE30	12/31/2023	3,914,252.87	3,914,252.87	3,952,000.00	United States dollar	United States	Corporate Bonds	QUALCOMM INC 2.9% DUE 05-20-2024	SBF3KV4G
SMCE30	12/31/2023	399,767.40	399,767.40	400,000.00	United States dollar	United States	Corporate Bonds	SABINE PASS 5.75% DUE 05-15-2024	SBSPCCF5
SMCE30	12/31/2023	3,819,768.74	3,819,768.74	3,880,000.00	United States dollar	United States	Corporate Bonds	SIMON PPTY GROUP L 3.375% DUE 10-01-2024	SBQQQW79
SMCE30	12/31/2023	2,635,839.04	2,635,839.04	2,688,000.00	United States dollar	United States	Corporate Bonds	SMUCKER J M CO 3.5% DUE 03-15-2025	SBVYKMM0
SMCE30	12/31/2023	2,641,253.47	2,641,253.47	2,702,000.00	United States dollar	United States	Corporate Bonds	SPECTRA ENERGY 3.5% DUE 03-15-2025	SBWBVP77
SMCE30	12/31/2023	3,917,102.24	3,917,102.24	3,982,000.00	United States dollar	United States	Corporate Bonds	STATE STR CORP 3.3% DUE 12-16-2024	SBTGPW21
SMCE30	12/31/2023	2,709,107.24	2,709,107.24	2,865,000.00	United States dollar	United States	Corporate Bonds	STRYKER CORP FIXED 1.15% DUE 06-15-2025	SBMMJ023
SMCE30	12/31/2023	1,120,689.44	1,120,689.44	1,125,000.00	United States dollar	United States	Corporate Bonds	TUNOCO LOGISTICS 4.25% DUE 04-01-2024	SBL9FK91
SMCE30	12/31/2023	1,707,848.48	1,707,848.48	1,751,000.00	United States dollar	United States	Corporate Bonds	TOYOTA MTR CR CORP 2% DUE 10-07-2024	SBK97D11
SMCE30	12/31/2023	2,332,613.25	2,332,613.25	2,388,000.00	United States dollar	United States	Corporate Bonds	TOYOTA MTR CR CORP MEDIUM TERM NTS TRANCHE # TR 00200 .5% 06-18-2024	SBNNX210
SMCE30	12/31/2023	2,331,506.66	2,331,506.66	2,383,000.00	United States dollar	United States	Corporate Bonds	WALMART INC 2.65% DUE 12-15-2024	SBYZLMJ3
SMCE30	12/31/2023	3,168,829.91	3,168,829.91	3,265,000.00	United States dollar	United States	Corporate Bonds	WISCONSIN ELEC PWR CO 2.05% DUE 12-15-2024	SBK3182
SMCE30	12/31/2023	3,886,073.20	3,886,073.20	3,967,000.00	United States dollar	United States	Asset Backed Securities	AMERICAN EXPRESS CR A/C MASTER SER 22-2 CL A 0% 05-17-2027	SBMFV75
SMCE30	12/31/2023	5,276,418.89	5,276,418.89	5,414,000.00	United States dollar	United States	Asset Backed Securities	BARCLAYS DRYROCK FIXED 3.07% DUE 02-15-2028	CB0674A5
SMCE30	12/31/2023	3,053,835.48	3,053,835.48	3,112,000.00	United States dollar	United States	Asset Backed Securities	CAPITAL ONE MULTI-ASSET EXECUTION TR SR 2022-2 NT CL A 3.49% 05-15-2027	C380130AE4
SMCE30	12/31/2023	979,325.33	979,325.33	990,000.00	United States dollar	United States	Asset Backed Securities	GM FINL AUTOMOBILE 4.11% DUE 08-20-2026	C42806MAA7
SMCE30	12/31/2023	5,260,913.89	5,260,913.89	5,450,000.00	United States dollar	United States	Asset Backed Securities	HERTZ VEH FING III LLC 2021-1 RENT CAR AST BKD NT 1.21% 12-26-2025	SBP259X2
SMCE30	12/31/2023	1,684,082.38	1,684,082.38	1,691,007.22	United States dollar	United States	Asset Backed Securities	NISSAN AUTO LEASE TR 2022-A ASSET BACKEDNT A-3 3.81% 05-15-2025	SBHNG865
SMCE30	12/31/2023	1,969,161.01	1,969,161.01	2,032,000.00	United States dollar	United States	Asset Backed Securities	PVTP AVIS BUDGET RENT CAR FDG AESOP LLC SSR 19-3A CL A 0.0% 03-20-2026	C66586U45
SMCE30	12/31/2023	22,300.34	22,300.34	United States dollar	United States	Funds - Short Term Investment	NT COLLECTIVE SHORT TERM INVNT FD		
SMCE30	12/31/2023	0.02	0.02	0.02	United States dollar	United States	Cash	GROUPING COUNTRY CODE FOR NON-SECURITIES	
SMCE31	12/31/2023	58,775,357.44	58,775,357.44	58,775,357.44	United States dollar	United States	Partnerships	KKR Diversified Core Infrastructure Fund	C994RMB993
SMCE32	12/31/2023	3,686,193.70	3,686,193.70	4,525,166.32	United States dollar	United States	Real Estate	KSL CAPITAL PARTNERS vl, L.P.	C994TL2997
SMCE33	12/31/2023	-	-	-	United States dollar	United States	Cash	GROUPING COUNTRY CODE FOR NON-SECURITIES	
SMCE33	12/31/2023	4,914,000.00	3,366,506.74	-	Australian dollar	Australia	Pending foreign exchange purchases	GROUPING COUNTRY CODE FOR NON-SECURITIES	Australian dollar
SMCE33	12/31/2023	407,000.00	278,985.31	-	Australian dollar	Australia	Pending foreign exchange purchases	GROUPING COUNTRY CODE FOR NON-SECURITIES	Australian dollar
SMCE33	12/31/2023	4,466,000.00	3,059,588.75	-	Australian dollar	Australia	Pending foreign exchange purchases	GROUPING COUNTRY CODE FOR NON-SECURITIES	Australian dollar
SMCE33	12/31/2023	4,914,000.00	3,359,444.34	-	Australian dollar	Australia	Pending foreign exchange purchases	GROUPING COUNTRY CODE FOR NON-SECURITIES	Australian dollar
SMCE33	12/31/2023	4,914,000.00	3,359,444.34	-	Australian dollar	Australia	Pending foreign exchange purchases	GROUPING COUNTRY CODE FOR NON-SECURITIES	Australian dollar
SMCE33	12/31/2023	4,914,000.00	3,366,506.74	-	Australian dollar	Australia	Pending foreign exchange purchases	GROUPING COUNTRY CODE FOR NON-SECURITIES	Australian dollar
SMCE33	12/31/2023	4,466,000.00	3,057,543.08	-	Australian dollar	Australia	Pending foreign exchange purchases	GROUPING COUNTRY CODE FOR NON-SECURITIES	Australian dollar
SMCE33	12/31/2023	4,466,000.00	3,053,170.21	-	Australian dollar	Australia	Pending foreign exchange purchases	GROUPING COUNTRY CODE FOR NON-SECURITIES	Australian dollar
SMCE33	12/31/2023	226,000.00	154,915.67	-	Australian dollar	Australia	Pending foreign exchange purchases	GROUPING COUNTRY CODE FOR NON-SECURITIES	Australian dollar
SMCE33	12/31/2023	4,466,000.00	3,061,298.21	-	Australian dollar	Australia	Pending foreign exchange purchases	GROUPING COUNTRY CODE FOR NON-SECURITIES	Australian dollar
SMCE33	12/31/2023	4,466,000.00	3,059,588.75	-	Australian dollar	Australia	Pending foreign exchange purchases	GROUPING COUNTRY CODE FOR NON-SECURITIES	Australian dollar
SMCE33	12/31/2023	448,000.00	306,712.79	-	Australian dollar	Australia	Pending foreign exchange purchases	GROUPING COUNTRY CODE FOR NON-SECURITIES	Australian dollar
SMCE33	12/31/2023	4,914,000.00	3,364,255.87	-	Australian dollar	Australia	Pending foreign exchange purchases	GROUPING COUNTRY CODE FOR NON-SECURITIES	Australian dollar
SMCE33	12/31/2023	4,914,000.00	3,359,444.34	-	Australian dollar	Australia	Pending foreign exchange purchases	GROUPING COUNTRY CODE FOR NON-SECURITIES	Australian dollar
SMCE33	12/31/2023	448,000.00	306,917.99	-	Australian dollar	Australia	Pending foreign exchange purchases	GROUPING COUNTRY CODE FOR NON-SECURITIES	Australian dollar
SMCE33	12/31/2023	4,914,000.00	3,366,506.74	-	Australian dollar	Australia	Pending foreign exchange purchases	GROUPING COUNTRY CODE FOR NON-SECURITIES	Australian dollar
SMCE33	12/31/2023	5,099,000.00	3,495,199.19	-	Australian dollar	Australia	Pending foreign exchange purchases	GROUPING COUNTRY CODE FOR NON-SECURITIES	Australian dollar
SMCE33	12/31/2023	4,914,000.00	3,362,280.37	-	Australian dollar	Australia	Pending foreign exchange purchases	GROUPING COUNTRY CODE FOR NON-SECURITIES	Australian dollar
SMCE33	12/31/2023	4,360,000.00	2,992,546.36	-	Australian dollar	Australia	Pending foreign exchange purchases	GROUPING COUNTRY CODE FOR NON-SECURITIES	Australian dollar
SMCE33	12/31/2023	5,645,000.00	4,289,067.17	-	Canadian dollar	Canada	Pending foreign exchange purchases	GROUPING COUNTRY CODE FOR NON-SECURITIES	Canadian dollar
SMCE33	12/31/2023	6,102,000.00	4,634,762.91	-	Canadian dollar	Canada	Pending foreign exchange purchases	GROUPING COUNTRY CODE FOR NON-SECURITIES	Canadian dollar
SMCE33	12/31/2023	5,645,000.00	4,286,404.41	-	Canadian dollar	Canada	Pending foreign exchange purchases	GROUPING COUNTRY CODE FOR NON-SECURITIES	Canadian dollar
SMCE33	12/31/2023	5,645,000.00	4,295,133.91	-	Canadian dollar	Canada	Pending foreign exchange purchases	GROUPING COUNTRY CODE FOR NON-SECURITIES	Canadian dollar
SMCE33	12/31/2023	457,000.00	346,747.82	-	Canadian dollar	Canada	Pending foreign exchange purchases	GROUPING COUNTRY CODE FOR NON-SECURITIES	Canadian dollar
SMCE33	12/31/2023	457,000.00	347,113.51	-	Canadian dollar	Canada	Pending foreign exchange purchases	GROUPING COUNTRY CODE FOR NON-SECURITIES	Canadian dollar
SMCE33	12/31/2023	457,000.00	347,228.29	-	Canadian dollar	Canada	Pending foreign exchange purchases	GROUPING COUNTRY CODE FOR NON-SECURITIES	Canadian dollar
SMCE33	12/31/2023	622,000.00	471,725.98	-	Canadian dollar	Canada	Pending foreign exchange purchases	GROUPING COUNTRY CODE FOR NON-SECURITIES	Canadian dollar
SMCE33	12/31/2023	5,645,000.00	4,293,817.94	-	Canadian dollar	Canada	Pending foreign exchange purchases	GROUPING COUNTRY CODE FOR NON-SECURITIES	Canadian dollar
SMCE33	12/31/2023	457,000.00	346,880.66	-	Canadian dollar	Canada	Pending foreign exchange purchases	GROUPING COUNTRY CODE FOR NON-SECURITIES	Canadian dollar
SMCE33	12/31/2023	457,000.00	347,012.72	-	Canadian dollar	Canada	Pending foreign exchange purchases	GROUPING COUNTRY CODE FOR NON-SECURITIES	Canadian dollar
SMCE33	12/31/2023	4,727,000.00	3,589,341.65	-	Canadian dollar	Canada	Pending foreign exchange purchases	GROUPING COUNTRY CODE FOR NON-SECURITIES	Canadian dollar
SMCE33	12/31/2023	4,727,000.00	3,587,975.61	-	Canadian dollar	Canada	Pending foreign exchange purchases	GROUPING COUNTRY CODE FOR NON-SECURITIES	Canadian dollar
SMCE33	12/31/2023	5,645,000.00	4,283,132.27	-	Canadian dollar	Canada	Pending foreign exchange purchases	GROUPING COUNTRY CODE FOR NON-SECURITIES	Canadian dollar
SMCE33	12/31/2023	5,645,000.00	4,284,773.08	-	Canadian dollar	Canada	Pending foreign exchange purchases	GROUPING COUNTRY CODE FOR NON-SECURITIES	Canadian dollar
SMCE33	12/31/2023	6,102,000.00	4,636,295.46	-	Canadian dollar	Canada	Pending foreign exchange purchases	GROUPING COUNTRY CODE FOR NON-SECURITIES	Canadian dollar
SMCE33	12/31/2023	4,727,000.00	3,586,601.63	-	Canadian dollar	Canada	Pending foreign exchange purchases	GROUPING COUNTRY CODE FOR NON-SECURITIES	Canadian dollar
SMCE33	12/31/2023	4,985,000.00	3,785,248.18	-	Canadian dollar	Canada	Pending foreign exchange purchases	GROUPING COUNTRY CODE FOR NON-SECURITIES	Canadian dollar
SMCE33	12/31/2023	4,727,000.00	3,586,601.63	-	Canadian dollar	Canada	Pending foreign exchange purchases	GROUPING COUNTRY CODE FOR NON-SECURITIES	Canadian dollar
SMCE33	12/31/2023	3,967,000.00	4,758,679.07	-	Swiss franc	Switzerland	Pending foreign exchange purchases	GROUPING COUNTRY CODE FOR NON-SECURITIES	Swiss franc
SMCE33	12/31/2023	3,418,000.00	4,136,309.43	-	Swiss franc	Switzerland	Pending foreign exchange purchases	GROUPING COUNTRY CODE FOR NON-SECURITIES	Swiss franc















Question #5 Exhibit

Account Number	D-VALN-AS-OF	Local Market Value	Base Market Value	Share/Par Value	Currency name - asset	Country name	Investment Category	Security Description / Fund Name	Asset identifier
SMCE33	12/31/2023	(287,680.11)	(287,680.11)	-	United States dollar	GROUPING COUNTRY CODE FOR NON-SECURITIES	Pending foreign exchange sales	United States dollar	
SMCE33	12/31/2023	(1,003,585.91)	(1,003,585.91)	-	United States dollar	GROUPING COUNTRY CODE FOR NON-SECURITIES	Pending foreign exchange sales	United States dollar	
SMCE33	12/31/2023	(287,930.05)	(287,930.05)	-	United States dollar	GROUPING COUNTRY CODE FOR NON-SECURITIES	Pending foreign exchange sales	United States dollar	
SMCE33	12/31/2023	(2,570,081.00)	(2,570,081.00)	-	United States dollar	GROUPING COUNTRY CODE FOR NON-SECURITIES	Pending foreign exchange sales	United States dollar	
SMCE33	12/31/2023	(3,899,929.94)	(3,899,929.94)	-	United States dollar	GROUPING COUNTRY CODE FOR NON-SECURITIES	Pending foreign exchange sales	United States dollar	
SMCE33	12/31/2023	(3,178,976.67)	(3,178,976.67)	-	United States dollar	GROUPING COUNTRY CODE FOR NON-SECURITIES	Pending foreign exchange sales	United States dollar	
SMCE33	12/31/2023	(20,629,307.12)	(20,629,307.12)	-	United States dollar	GROUPING COUNTRY CODE FOR NON-SECURITIES	Pending foreign exchange sales	United States dollar	
SMCE33	12/31/2023	(3,545,583.28)	(3,545,583.28)	-	United States dollar	GROUPING COUNTRY CODE FOR NON-SECURITIES	Pending foreign exchange sales	United States dollar	
SMCE33	12/31/2023	(3,037,622.86)	(3,037,622.86)	-	United States dollar	GROUPING COUNTRY CODE FOR NON-SECURITIES	Pending foreign exchange sales	United States dollar	
SMCE33	12/31/2023	(4,664,271.09)	(4,664,271.09)	-	United States dollar	GROUPING COUNTRY CODE FOR NON-SECURITIES	Pending foreign exchange sales	United States dollar	
SMCE33	12/31/2023	(3,401,420.68)	(3,401,420.68)	-	United States dollar	GROUPING COUNTRY CODE FOR NON-SECURITIES	Pending foreign exchange sales	United States dollar	
SMCE33	12/31/2023	(16,524,469.34)	(16,524,469.34)	-	United States dollar	GROUPING COUNTRY CODE FOR NON-SECURITIES	Pending foreign exchange sales	United States dollar	
SMCE33	12/31/2023	(11,739,638.04)	(11,739,638.04)	-	United States dollar	GROUPING COUNTRY CODE FOR NON-SECURITIES	Pending foreign exchange sales	United States dollar	
SMCE33	12/31/2023	(3,394,334.69)	(3,394,334.69)	-	United States dollar	GROUPING COUNTRY CODE FOR NON-SECURITIES	Pending foreign exchange sales	United States dollar	
SMCE33	12/31/2023	(16,802,310.59)	(16,802,310.59)	-	United States dollar	GROUPING COUNTRY CODE FOR NON-SECURITIES	Pending foreign exchange sales	United States dollar	
SMCE33	12/31/2023	(3,994,642.67)	(3,994,642.67)	-	United States dollar	GROUPING COUNTRY CODE FOR NON-SECURITIES	Pending foreign exchange sales	United States dollar	
SMCE33	12/31/2023	(3,390,335.18)	(3,390,335.18)	-	United States dollar	GROUPING COUNTRY CODE FOR NON-SECURITIES	Pending foreign exchange sales	United States dollar	
SMCE33	12/31/2023	(11,898,084.75)	(11,898,084.75)	-	United States dollar	GROUPING COUNTRY CODE FOR NON-SECURITIES	Pending foreign exchange sales	United States dollar	
SMCE33	12/31/2023	(21,676,202.74)	(21,676,202.74)	-	United States dollar	GROUPING COUNTRY CODE FOR NON-SECURITIES	Pending foreign exchange sales	United States dollar	
SMCE33	12/31/2023	(2,909,070.51)	(2,909,070.51)	-	United States dollar	GROUPING COUNTRY CODE FOR NON-SECURITIES	Pending foreign exchange sales	United States dollar	
SMCE33	12/31/2023	(16,254,130.64)	(16,254,130.64)	-	United States dollar	GROUPING COUNTRY CODE FOR NON-SECURITIES	Pending foreign exchange sales	United States dollar	
SMCE33	12/31/2023	(3,969,630.76)	(3,969,630.76)	-	United States dollar	GROUPING COUNTRY CODE FOR NON-SECURITIES	Pending foreign exchange sales	United States dollar	
SMCE33	12/31/2023	(21,412,145.21)	(21,412,145.21)	-	United States dollar	GROUPING COUNTRY CODE FOR NON-SECURITIES	Pending foreign exchange sales	United States dollar	
SMCE33	12/31/2023	(17,011,101.47)	(17,011,101.47)	-	United States dollar	GROUPING COUNTRY CODE FOR NON-SECURITIES	Pending foreign exchange sales	United States dollar	
SMCE33	12/31/2023	(3,969,356.24)	(3,969,356.24)	-	United States dollar	GROUPING COUNTRY CODE FOR NON-SECURITIES	Pending foreign exchange sales	United States dollar	
SMCE33	12/31/2023	(12,558,064.06)	(12,558,064.06)	-	United States dollar	GROUPING COUNTRY CODE FOR NON-SECURITIES	Pending foreign exchange sales	United States dollar	
SMCE33	12/31/2023	(12,303,444.53)	(12,303,444.53)	-	United States dollar	GROUPING COUNTRY CODE FOR NON-SECURITIES	Pending foreign exchange sales	United States dollar	
SMCE33	12/31/2023	(3,588,746.50)	(3,588,746.50)	-	United States dollar	GROUPING COUNTRY CODE FOR NON-SECURITIES	Pending foreign exchange sales	United States dollar	
SMCE33	12/31/2023	(4,091,590.46)	(4,091,590.46)	-	United States dollar	GROUPING COUNTRY CODE FOR NON-SECURITIES	Pending foreign exchange sales	United States dollar	
SMCE33	12/31/2023	(21,693,104.62)	(21,693,104.62)	-	United States dollar	GROUPING COUNTRY CODE FOR NON-SECURITIES	Pending foreign exchange sales	United States dollar	
SMCE33	12/31/2023	(15,919,960.69)	(15,919,960.69)	-	United States dollar	GROUPING COUNTRY CODE FOR NON-SECURITIES	Pending foreign exchange sales	United States dollar	
SMCE33	12/31/2023	(20,121,843.64)	(20,121,843.64)	-	United States dollar	GROUPING COUNTRY CODE FOR NON-SECURITIES	Pending foreign exchange sales	United States dollar	
SMCE33	12/31/2023	(2,943,299.97)	(2,943,299.97)	-	United States dollar	GROUPING COUNTRY CODE FOR NON-SECURITIES	Pending foreign exchange sales	United States dollar	
SMCE33	12/31/2023	(15,783,235.46)	(15,783,235.46)	-	United States dollar	GROUPING COUNTRY CODE FOR NON-SECURITIES	Pending foreign exchange sales	United States dollar	
SMCE33	12/31/2023	(4,283,131.29)	(4,283,131.29)	-	United States dollar	GROUPING COUNTRY CODE FOR NON-SECURITIES	Pending foreign exchange sales	United States dollar	
SMCE33	12/31/2023	(3,775,051.15)	(3,775,051.15)	-	United States dollar	GROUPING COUNTRY CODE FOR NON-SECURITIES	Pending foreign exchange sales	United States dollar	
SMCE33	12/31/2023	(4,285,687.17)	(4,285,687.17)	-	United States dollar	GROUPING COUNTRY CODE FOR NON-SECURITIES	Pending foreign exchange sales	United States dollar	
SMCE33	12/31/2023	(772,288.20)	(772,288.20)	-	United States dollar	GROUPING COUNTRY CODE FOR NON-SECURITIES	Pending foreign exchange sales	United States dollar	
SMCE33	12/31/2023	(649,325.79)	(649,325.79)	-	United States dollar	GROUPING COUNTRY CODE FOR NON-SECURITIES	Pending foreign exchange sales	United States dollar	
SMCE33	12/31/2023	(648,981.70)	(648,981.70)	-	United States dollar	GROUPING COUNTRY CODE FOR NON-SECURITIES	Pending foreign exchange sales	United States dollar	
SMCE33	12/31/2023	(648,969.41)	(648,969.41)	-	United States dollar	GROUPING COUNTRY CODE FOR NON-SECURITIES	Pending foreign exchange sales	United States dollar	
SMCE33	12/31/2023	(418,202.52)	(418,202.52)	-	United States dollar	GROUPING COUNTRY CODE FOR NON-SECURITIES	Pending foreign exchange sales	United States dollar	
SMCE33	12/31/2023	(399,599.03)	(399,599.03)	-	United States dollar	GROUPING COUNTRY CODE FOR NON-SECURITIES	Pending foreign exchange sales	United States dollar	
SMCE33	12/31/2023	(397,089.94)	(397,089.94)	-	United States dollar	GROUPING COUNTRY CODE FOR NON-SECURITIES	Pending foreign exchange sales	United States dollar	
SMCE33	12/31/2023	(395,837.60)	(395,837.60)	-	United States dollar	GROUPING COUNTRY CODE FOR NON-SECURITIES	Pending foreign exchange sales	United States dollar	
SMCE33	12/31/2023	(426,019.58)	(426,019.58)	-	United States dollar	GROUPING COUNTRY CODE FOR NON-SECURITIES	Pending foreign exchange sales	United States dollar	
SMCE33	12/31/2023	(398,388.24)	(398,388.24)	-	United States dollar	GROUPING COUNTRY CODE FOR NON-SECURITIES	Pending foreign exchange sales	United States dollar	
SMCE33	12/31/2023	(4,567,743.41)	(4,567,743.41)	-	United States dollar	GROUPING COUNTRY CODE FOR NON-SECURITIES	Pending foreign exchange sales	United States dollar	
SMCE33	12/31/2023	(2,792,273.95)	(2,792,273.95)	-	United States dollar	GROUPING COUNTRY CODE FOR NON-SECURITIES	Pending foreign exchange sales	United States dollar	
SMCE33	12/31/2023	(19,721,179.89)	(19,721,179.89)	-	United States dollar	GROUPING COUNTRY CODE FOR NON-SECURITIES	Pending foreign exchange sales	United States dollar	
SMCE33	12/31/2023	(21,459,201.83)	(21,459,201.83)	-	United States dollar	GROUPING COUNTRY CODE FOR NON-SECURITIES	Pending foreign exchange sales	United States dollar	
SMCE33	12/31/2023	(10,954,015.48)	(10,954,015.48)	-	United States dollar	GROUPING COUNTRY CODE FOR NON-SECURITIES	Pending foreign exchange sales	United States dollar	
SMCE33	12/31/2023	(10,968,397.24)	(10,968,397.24)	-	United States dollar	GROUPING COUNTRY CODE FOR NON-SECURITIES	Pending foreign exchange sales	United States dollar	
SMCE33	12/31/2023	(3,686,255.88)	(3,686,255.88)	-	United States dollar	GROUPING COUNTRY CODE FOR NON-SECURITIES	Pending foreign exchange sales	United States dollar	
SMCE33	12/31/2023	(15,677,907.19)	(15,677,907.19)	-	United States dollar	GROUPING COUNTRY CODE FOR NON-SECURITIES	Pending foreign exchange sales	United States dollar	
SMCE33	12/31/2023	(2,446,377.37)	(2,446,377.37)	-	United States dollar	GROUPING COUNTRY CODE FOR NON-SECURITIES	Pending foreign exchange sales	United States dollar	
SMCE33	12/31/2023	(2,478,645.48)	(2,478,645.48)	-	United States dollar	GROUPING COUNTRY CODE FOR NON-SECURITIES	Pending foreign exchange sales	United States dollar	
SMCE33	12/31/2023	(4,213,785.61)	(4,213,785.61)	-	United States dollar	GROUPING COUNTRY CODE FOR NON-SECURITIES	Pending foreign exchange sales	United States dollar	
SMCE33	12/31/2023	(16,352,256.01)	(16,352,256.01)	-	United States dollar	GROUPING COUNTRY CODE FOR NON-SECURITIES	Pending foreign exchange sales	United States dollar	
SMCE33	12/31/2023	(12,160,093.78)	(12,160,093.78)	-	United States dollar	GROUPING COUNTRY CODE FOR NON-SECURITIES	Pending foreign exchange sales	United States dollar	
SMCE33	12/31/2023	(3,567,712.23)	(3,567,712.23)	-	United States dollar	GROUPING COUNTRY CODE FOR NON-SECURITIES	Pending foreign exchange sales	United States dollar	
SMCE33	12/31/2023	(11,587,737.50)	(11,587,737.50)	-	United States dollar	GROUPING COUNTRY CODE FOR NON-SECURITIES	Pending foreign exchange sales	United States dollar	
SMCE33	12/31/2023	(16,855,762.60)	(16,855,762.60)	-	United States dollar	GROUPING COUNTRY CODE FOR NON-SECURITIES	Pending foreign exchange sales	United States dollar	
SMCE33	12/31/2023	(4,537,438.62)	(4,537,438.62)	-	United States dollar	GROUPING COUNTRY CODE FOR NON-SECURITIES	Pending foreign exchange sales	United States dollar	
SMCE33	12/31/2023	(3,735,549.75)	(3,735,549.75)	-	United States dollar	GROUPING COUNTRY CODE FOR NON-SECURITIES	Pending foreign exchange sales	United States dollar	
SMCE33	12/31/2023	(11,544,874.53)	(11,544,874.53)	-	United States dollar	GROUPING COUNTRY CODE FOR NON-SECURITIES	Pending foreign exchange sales	United States dollar	
SMCE33	12/31/2023	(969,367.78)	(969,367.78)	-	United States dollar	GROUPING COUNTRY CODE FOR NON-SECURITIES	Pending foreign exchange sales	United States dollar	
SMCE33	12/31/2023	(794,083.49)	(794,083.49)	-	United States dollar	GROUPING COUNTRY CODE FOR NON-SECURITIES	Pending foreign exchange sales	United States dollar	
SMCE34	12/31/2023	62,961,174.00	62,961,174.00	60,000,000.00	United States dollar	United States	Partnerships	ONE WILLIAM STREET CAPITAL PARTNERS LP	C994VM9999
SMCE35	12/31/2023	3,893,156.47	3,893,156.47	3,942,559.50	United States dollar	United States	Partnerships	CERBERUS INSTITUTIONAL REAL ESTATE PARTNERS VI, LP	C9956CK999

## Question #8 Exhibit

Sum of A-BAS-BSE Country	Column Labels Purchases	Sales	Grand Total
<b>Australia</b>	<b>6,161,715.96</b>	<b>(5,197,832.24)</b>	<b>963,883.72</b>
AUD	4,677,530.11	(4,129,894.19)	547,635.92
USD	1,484,185.85	(1,067,938.05)	416,247.80
<b>Austria</b>	<b>1,005,435.03</b>		<b>1,005,435.03</b>
EUR	1,005,435.03		1,005,435.03
<b>Belgium</b>	<b>2,045,209.50</b>	<b>(4,475,332.31)</b>	<b>(2,430,122.81)</b>
EUR	2,045,209.50	(1,067,220.84)	977,988.66
USD		(3,408,111.47)	(3,408,111.47)
<b>Bermuda</b>	<b>169,501.90</b>	<b>(169,501.90)</b>	-
USD	169,501.90	(169,501.90)	-
<b>Brazil</b>	<b>946,048.32</b>	<b>(1,358,791.43)</b>	<b>(412,743.11)</b>
BRL	298,043.02	(940,115.93)	(642,072.91)
USD	648,005.30	(418,675.50)	229,329.80
<b>Canada</b>	<b>13,479,840.80</b>	<b>(9,596,526.62)</b>	<b>3,883,314.18</b>
CAD	5,891,559.49	(2,125,709.32)	3,765,850.17
USD	7,588,281.31	(7,470,817.30)	117,464.01
<b>Cayman Islands</b>	<b>2,529,503.00</b>	<b>(3,708,875.86)</b>	<b>(1,179,372.86)</b>
USD	2,529,503.00	(3,708,875.86)	(1,179,372.86)
<b>China</b>	<b>3,328,359.85</b>	<b>(17,264,636.88)</b>	<b>(13,936,277.03)</b>
CNH	681,447.63	(5,617,345.61)	(4,935,897.98)
HKD	2,646,912.22	(11,647,291.27)	(9,000,379.05)
<b>Denmark</b>	<b>1,559,380.91</b>	<b>(671,850.40)</b>	<b>887,530.51</b>
DKK	1,559,380.91	(671,850.40)	887,530.51
<b>Emerging Markets Region</b>		<b>(28,237,264.28)</b>	<b>(28,237,264.28)</b>
USD		(28,237,264.28)	(28,237,264.28)
<b>France</b>	<b>14,626,314.46</b>	<b>(13,545,773.25)</b>	<b>1,080,541.21</b>
EUR	14,206,944.46	(12,614,312.31)	1,592,632.15
USD	419,370.00	(931,460.94)	(512,090.94)
<b>Germany</b>	<b>11,743,416.39</b>	<b>(23,569,923.97)</b>	<b>(11,826,507.58)</b>
EUR	5,977,625.39	(20,147,674.17)	(14,170,048.78)
USD	5,765,791.00	(3,422,249.80)	2,343,541.20
<b>Global Region</b>	<b>31,759,259.31</b>	<b>(1,174,120.83)</b>	<b>30,585,138.48</b>
USD	31,759,259.31	(1,174,120.83)	30,585,138.48
<b>Greece</b>		<b>(74,622.59)</b>	<b>(74,622.59)</b>
USD		(74,622.59)	(74,622.59)
<b>Hong Kong</b>	<b>6,584,029.47</b>	<b>(8,487,752.18)</b>	<b>(1,903,722.71)</b>
HKD	3,754,778.67	(5,804,353.64)	(2,049,574.97)
USD	2,829,250.80	(2,683,398.54)	145,852.26
<b>India</b>	<b>2,859,106.79</b>	<b>(8,120,460.27)</b>	<b>(5,261,353.48)</b>
INR	2,693,603.06	(7,724,300.39)	(5,030,697.33)
USD	165,503.73	(396,159.88)	(230,656.15)
<b>International Region</b>		<b>(265,160.59)</b>	<b>(265,160.59)</b>
USD		(265,160.59)	(265,160.59)

## Question #8 Exhibit

Country	Purchases	Sales	Grand Total
<b>Ireland</b>	<b>2,921,985.75</b>	<b>(3,286,955.14)</b>	<b>(364,969.39)</b>
USD	2,921,985.75	(3,286,955.14)	(364,969.39)
<b>Israel</b>	<b>1,043,197.75</b>	<b>(747,368.79)</b>	<b>295,828.96</b>
USD	1,043,197.75	(747,368.79)	295,828.96
<b>Italy</b>	<b>1,452,989.99</b>	<b>(9,551,658.46)</b>	<b>(8,098,668.47)</b>
EUR	1,018,816.49	(9,551,658.46)	(8,532,841.97)
USD	434,173.50		434,173.50
<b>Japan</b>	<b>33,993,453.83</b>	<b>(75,293,124.79)</b>	<b>(41,299,670.96)</b>
JPY	29,008,559.03	(68,434,094.86)	(39,425,535.83)
USD	4,984,894.80	(6,859,029.93)	(1,874,135.13)
<b>Korea, Republic of</b>	<b>2,235,034.23</b>	<b>(2,589,448.66)</b>	<b>(354,414.43)</b>
KRW		(2,530.14)	(2,530.14)
USD	2,235,034.23	(2,586,918.52)	(351,884.29)
<b>Luxembourg</b>	<b>608,795.42</b>		<b>608,795.42</b>
EUR	608,795.42		608,795.42
<b>Mexico</b>	<b>5,887,562.09</b>	<b>(3,373,511.26)</b>	<b>2,514,050.83</b>
MXN	902,708.99	(545,598.59)	357,110.40
USD	4,984,853.10	(2,827,912.67)	2,156,940.43
<b>Netherlands</b>	<b>4,791,876.83</b>	<b>(7,840,673.05)</b>	<b>(3,048,796.22)</b>
CAD	2,004,982.73	(449,495.80)	1,555,486.93
EUR	2,481,983.50	(7,296,226.65)	(4,814,243.15)
USD	304,910.60	(94,950.60)	209,960.00
<b>Norway</b>	<b>265,241.90</b>	<b>(620,700.02)</b>	<b>(355,458.12)</b>
USD	265,241.90	(620,700.02)	(355,458.12)
<b>Panama</b>		<b>(127,187.50)</b>	<b>(127,187.50)</b>
USD		(127,187.50)	(127,187.50)
<b>Peru</b>	<b>41,762.50</b>		<b>41,762.50</b>
USD	41,762.50		41,762.50
<b>Philippines</b>	<b>530,000.00</b>	<b>(530,000.00)</b>	-
USD	530,000.00	(530,000.00)	-
<b>Poland</b>	<b>299,430.00</b>	<b>(299,430.00)</b>	-
USD	299,430.00	(299,430.00)	-
<b>Portugal</b>	<b>354,363.15</b>	<b>(780,740.75)</b>	<b>(426,377.60)</b>
EUR	354,363.15	(780,740.75)	(426,377.60)
<b>Qatar</b>		<b>(371,365.00)</b>	<b>(371,365.00)</b>
USD		(371,365.00)	(371,365.00)
<b>Saudi Arabia</b>	<b>832,533.03</b>	<b>(755,531.41)</b>	<b>77,001.62</b>
USD	832,533.03	(755,531.41)	77,001.62
<b>Singapore</b>	<b>838,548.81</b>	<b>(3,281,647.85)</b>	<b>(2,443,099.04)</b>
SGD	838,548.81	(3,281,647.85)	(2,443,099.04)
<b>Spain</b>	<b>1,511,925.24</b>	<b>(5,015,414.74)</b>	<b>(3,503,489.50)</b>
EUR	222,869.64	(3,834,142.54)	(3,611,272.90)
USD	1,289,055.60	(1,181,272.20)	107,783.40
<b>Sweden</b>	<b>1,581,892.62</b>	<b>(10,305,984.13)</b>	<b>(8,724,091.51)</b>
SEK	1,341,163.87	(9,511,143.07)	(8,169,979.20)
USD	240,728.75	(794,841.06)	(554,112.31)

## Question #8 Exhibit

Country	Purchases	Sales	Grand Total
<b>Switzerland</b>	<b>4,770,749.57</b>	<b>(8,851,446.83)</b>	<b>(4,080,697.26)</b>
CHF	2,361,238.42	(5,271,331.88)	(2,910,093.46)
USD	2,409,511.15	(3,580,114.95)	(1,170,603.80)
<b>Taiwan</b>	<b>1,169,327.77</b>	<b>(1,090,365.24)</b>	<b>78,962.53</b>
USD	1,169,327.77	(1,090,365.24)	78,962.53
<b>Thailand</b>	<b>168,647.97</b>	<b>(1,551,511.91)</b>	<b>(1,382,863.94)</b>
SGD	168,647.97	(1,551,511.91)	(1,382,863.94)
<b>United Kingdom</b>	<b>20,006,163.97</b>	<b>(48,797,842.08)</b>	<b>(28,791,678.11)</b>
EUR		(3,018,305.33)	(3,018,305.33)
GBP	14,776,129.27	(32,297,585.83)	(17,521,456.56)
USD	5,230,034.70	(13,481,950.92)	(8,251,916.22)
<b>United States</b>	<b>5,844,858,056.37</b>	<b>(5,195,602,394.47)</b>	<b>649,255,661.90</b>
USD	5,844,858,056.37	(5,195,602,394.47)	649,255,661.90
<b>Grand Total</b>	<b>6,028,960,660.48</b>	<b>(5,506,582,727.68)</b>	<b>522,377,932.80</b>

## Question #9 Exhibit

Contract Enter Date	Contract Settle Date	Currency code	FX-BUY-SELL	Trans ID	Currency	FX BUY/SELL (+/-)
9/1/2023	9/1/2023	USD	614,094.10	336991734		
9/1/2023	9/1/2023	CAD	(830,513.14)	336991734	AUD	27,567,985.94
9/22/2023	9/26/2023	JPY	5,080,927.00	319244	BRL	(4,867,800.30)
9/22/2023	9/26/2023	USD	(34,286.57)	319244	CAD	21,198,355.78
9/29/2023	10/2/2023	GBP	3,873.98	942544	CHF	5,072,269.15
9/29/2023	10/2/2023	USD	(4,730.15)	942544	CNH	(5,016,919.91)
11/30/2023	12/1/2023	USD	22,867.11	6850515	CNY	(13,206,329.53)
11/30/2023	12/1/2023	JPY	(3,376,000.00)	6850515	DKK	5,491,812.03
10/20/2023	10/23/2023	EUR	74,557.41	8577205	EUR	46,328,166.56
10/20/2023	10/23/2023	SEK	(867,421.71)	8577205	GBP	3,209,148.90
4/4/2023	4/5/2023	CAD	353,099.28	9357984	HKD	(58,822,853.87)
4/4/2023	4/5/2023	EUR	(241,043.80)	9357984	INR	3,451,952.54
11/27/2023	11/29/2023	USD	403,943.66	12835315	JPY	11,998,259,966.00
11/27/2023	11/29/2023	JPY	(60,218,305.00)	12835315	MXN	2,180,337.40
4/6/2023	4/10/2023	USD	69,978.71	15879094	SEK	86,096,410.92
4/6/2023	4/10/2023	JPY	(9,198,491.00)	15879094	SGD	(6,410,717.82)
2/28/2023	3/2/2023	JPY	5,063,908.00	23355874	USD	(168,974,577.21)
2/28/2023	3/2/2023	USD	(37,026.34)	23355874	<b>Grand Total</b>	<b>11,941,557,206.58</b>
11/20/2023	11/22/2023	USD	34,506.00	24097115		
11/20/2023	11/22/2023	JPY	(5,117,413.00)	24097115		
3/7/2023	3/8/2023	USD	156,652.20	24187084		
3/7/2023	3/8/2023	EUR	(146,963.76)	24187084		
6/26/2023	6/27/2023	USD	146,138.83	24378514		
6/26/2023	6/27/2023	JPY	(20,984,454.00)	24378514		
5/17/2023	5/18/2023	USD	153,200.91	24437204		
5/17/2023	5/18/2023	EUR	(141,464.98)	24437204		
6/29/2023	6/30/2023	EUR	280,931.97	30293714		
6/29/2023	6/30/2023	USD	(305,507.34)	30293714		
1/6/2023	1/10/2023	USD	32,474.02	35103464		
1/6/2023	1/10/2023	JPY	(4,370,905.00)	35103464		
6/5/2023	6/6/2023	USD	85,716.30	36435804		
6/5/2023	6/6/2023	JPY	(12,034,337.00)	36435804		
12/27/2023	12/29/2023	USD	52,655.91	43759325		
12/27/2023	12/29/2023	JPY	(7,508,733.00)	43759325		
5/17/2023	5/19/2023	USD	250,779.57	44437204		
5/17/2023	5/19/2023	EUR	(231,555.81)	44437204		
9/19/2023	9/21/2023	JPY	17,011,615.00	44996144		
9/19/2023	9/21/2023	USD	(115,206.45)	44996144		
10/18/2023	10/19/2023	EUR	230,031.18	46429105		
10/18/2023	10/19/2023	USD	(242,839.78)	46429105		
5/12/2023	5/16/2023	JPY	1,793,408.00	46752104		
5/12/2023	5/16/2023	USD	(13,317.95)	46752104		
9/12/2023	9/14/2023	USD	42,693.41	52604934		
9/12/2023	9/14/2023	JPY	(6,271,619.00)	52604934		
12/19/2023	12/21/2023	CHF	6,134.91	52858125		
12/19/2023	12/21/2023	USD	(7,084.60)	52858125		
10/3/2023	10/5/2023	JPY	487,932.00	54395644		

## Question #9 Exhibit

Contract Enter Date	Contract Settle Date	Currency code	FX-BUY-SELL	Trans ID
10/3/2023	10/5/2023	USD	(3,253.68)	54395644
10/30/2023	10/31/2023	EUR	31,390.07	54773505
10/30/2023	10/31/2023	USD	(33,232.16)	54773505
12/6/2023	12/7/2023	EUR	127,312.38	63856715
12/6/2023	12/7/2023	JPY	(20,208,166.00)	63856715
3/9/2023	3/10/2023	USD	113,050.83	64424184
3/9/2023	3/10/2023	EUR	(106,911.04)	64424184
12/20/2023	12/21/2023	USD	59,979.83	65782225
12/20/2023	12/21/2023	GBP	(47,387.09)	65782225
6/27/2023	6/28/2023	USD	160,163.17	68364614
6/27/2023	6/28/2023	JPY	(22,979,667.00)	68364614
5/15/2023	5/16/2023	CAD	120,303.40	68376104
5/15/2023	5/16/2023	EUR	(81,935.25)	68376104
9/20/2023	9/22/2023	JPY	10,245,029.00	68880244
9/20/2023	9/22/2023	USD	(69,290.12)	68880244
10/20/2023	10/23/2023	GBP	92,685.25	74097205
10/20/2023	10/23/2023	SEK	(1,236,345.80)	74097205
8/10/2023	8/11/2023	EUR	116,016.63	81022034
8/10/2023	8/11/2023	CHF	(111,714.85)	81022034
3/24/2023	3/28/2023	JPY	2,758,884.00	83170684
3/24/2023	3/28/2023	USD	(21,234.76)	83170684
3/7/2023	3/9/2023	AUD	177,204.04	83187084
3/7/2023	3/9/2023	USD	(118,026.75)	83187084
6/6/2023	6/7/2023	USD	72,611.50	83469804
6/6/2023	6/7/2023	JPY	(10,130,430.00)	83469804
4/17/2023	4/19/2023	JPY	21,529,142.00	83582394
4/17/2023	4/19/2023	USD	(160,865.72)	83582394
3/31/2023	4/3/2023	CAD	152,811.71	84284884
3/31/2023	4/3/2023	EUR	(103,775.22)	84284884
7/27/2023	7/28/2023	USD	195,723.40	86092624
7/27/2023	7/28/2023	EUR	(175,724.07)	86092624
7/7/2023	7/11/2023	USD	264,386.54	93275024
7/7/2023	7/11/2023	JPY	(37,871,521.00)	93275024
11/9/2023	11/13/2023	USD	35,619.84	95869805
11/9/2023	11/13/2023	JPY	(5,383,867.00)	95869805
3/2/2023	3/6/2023	AUD	181,326.96	98285974
3/2/2023	3/6/2023	USD	(121,851.72)	98285974
1/20/2023	1/24/2023	JPY	55,611.00	99970864
1/20/2023	1/24/2023	USD	(427.91)	99970864
7/10/2023	7/12/2023	USD	296,175.23	100889024
7/10/2023	7/12/2023	JPY	(42,186,311.00)	100889024
7/4/2023	7/5/2023	USD	214,545.66	104042914
7/4/2023	7/5/2023	GBP	(168,678.58)	104042914
2/17/2023	2/21/2023	CAD	44,073.89	106747574
2/17/2023	2/21/2023	EUR	(30,655.41)	106747574
12/11/2023	12/12/2023	CHF	31,398.32	111488815
12/11/2023	12/12/2023	USD	(35,637.47)	111488815

## Question #9 Exhibit

Contract Enter Date	Contract Settle Date	Currency code	FX-BUY-SELL	Trans ID
12/15/2023	12/18/2023	CHF	37,993.43	117715025
12/15/2023	12/18/2023	USD	(43,869.89)	117715025
9/29/2023	10/2/2023	GBP	93,651.89	123302544
9/29/2023	10/2/2023	SEK	(1,242,610.29)	123302544
6/13/2023	6/14/2023	GBP	89,769.94	125680114
6/13/2023	6/14/2023	USD	(112,810.11)	125680114
7/13/2023	7/18/2023	USD	33,213.98	129470224
7/13/2023	7/18/2023	JPY	(4,606,712.00)	129470224
11/1/2023	11/2/2023	CHF	57,946.88	133905605
11/1/2023	11/2/2023	USD	(63,798.05)	133905605
4/28/2023	5/2/2023	JPY	17,956,558.00	134770794
4/28/2023	5/2/2023	USD	(131,989.84)	134770794
3/3/2023	3/7/2023	JPY	2,782,561.00	135011084
3/3/2023	3/7/2023	USD	(20,446.78)	135011084
1/6/2023	1/11/2023	USD	214,283.21	135103464
1/6/2023	1/11/2023	JPY	(28,838,235.00)	135103464
10/11/2023	10/12/2023	GBP	182,322.09	139588844
10/11/2023	10/12/2023	SEK	(2,446,563.33)	139588844
12/1/2023	12/5/2023	USD	253,475.18	141367515
12/1/2023	12/5/2023	JPY	(37,551,081.00)	141367515
12/15/2023	12/18/2023	EUR	46,172.20	142905025
12/15/2023	12/18/2023	JPY	(7,178,563.00)	142905025
11/1/2023	11/2/2023	EUR	31,653.02	143905605
11/1/2023	11/2/2023	USD	(33,388.87)	143905605
12/12/2023	12/13/2023	CHF	30,842.56	147872915
12/12/2023	12/13/2023	USD	(35,192.37)	147872915
1/9/2023	1/10/2023	GBP	158,030.17	152396464
1/9/2023	1/10/2023	USD	(191,903.78)	152396464
7/10/2023	7/11/2023	EUR	156,368.43	157589024
7/10/2023	7/11/2023	GBP	(134,021.04)	157589024
11/28/2023	11/29/2023	USD	73,874.71	157741415
11/28/2023	11/29/2023	JPY	(10,966,000.00)	157741415
3/17/2023	3/20/2023	GBP	100,152.82	161290484
3/17/2023	3/20/2023	EUR	(114,283.26)	161290484
8/8/2023	8/9/2023	EUR	11,694.15	164416924
8/8/2023	8/9/2023	USD	(12,802.30)	164416924
3/6/2023	3/7/2023	USD	424,084.30	168284084
3/6/2023	3/7/2023	GBP	(353,274.64)	168284084
3/21/2023	3/22/2023	USD	20,224.70	169949484
3/21/2023	3/22/2023	SEK	(208,428.63)	169949484
1/16/2023	1/17/2023	USD	134,495.33	170165664
1/16/2023	1/17/2023	GBP	(110,286.46)	170165664
2/22/2023	2/27/2023	JPY	5,783,591.00	170665674
2/22/2023	2/27/2023	USD	(42,912.62)	170665674
10/23/2023	10/24/2023	EUR	276,744.27	173671305
10/23/2023	10/24/2023	USD	(293,711.74)	173671305
12/4/2023	12/5/2023	USD	94,864.86	178506615



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Contract Enter Date	Contract Settle Date	Currency code	FX-BUY-SELL	Trans ID
12/4/2023	12/5/2023	JPY	(13,911,277.00)	178506615
10/11/2023	10/12/2023	USD	88,349.09	179498844
10/11/2023	10/12/2023	EUR	(83,327.13)	179498844
7/25/2023	7/26/2023	USD	97,214.26	180024524
7/25/2023	7/26/2023	JPY	(13,752,094.00)	180024524
5/18/2023	5/19/2023	GBP	150,990.73	187710304
5/18/2023	5/19/2023	EUR	(173,662.75)	187710304
12/13/2023	12/14/2023	CHF	38,532.67	191836915
12/13/2023	12/14/2023	JPY	(6,408,966.00)	191836915
11/8/2023	11/10/2023	USD	37,164.40	199806805
11/8/2023	11/10/2023	JPY	(5,602,348.00)	199806805
2/6/2023	2/8/2023	JPY	21,717,603.00	199993274
2/6/2023	2/8/2023	USD	(164,234.91)	199993274
5/9/2023	5/11/2023	JPY	23,671,168.00	203040004
5/9/2023	5/11/2023	USD	(175,408.25)	203040004
1/12/2023	1/13/2023	USD	73,945.14	204628564
1/12/2023	1/13/2023	JPY	(9,658,751.00)	204628564
11/24/2023	11/28/2023	USD	39,848.32	204850315
11/24/2023	11/28/2023	JPY	(5,960,870.00)	204850315
2/7/2023	2/9/2023	JPY	1,119,593.00	206447274
2/7/2023	2/9/2023	USD	(8,477.01)	206447274
11/13/2023	11/14/2023	GBP	3,198.44	212996905
11/13/2023	11/14/2023	USD	(3,918.84)	212996905
2/20/2023	2/22/2023	JPY	30,404,978.00	219630674
2/20/2023	2/22/2023	USD	(226,784.35)	219630674
5/2/2023	5/9/2023	JPY	22,237,958.00	221101894
5/2/2023	5/9/2023	USD	(161,903.69)	221101894
8/9/2023	8/10/2023	EUR	151,681.99	221198924
8/9/2023	8/10/2023	CHF	(145,952.35)	221198924
8/8/2023	8/9/2023	USD	20,471.63	226695924
8/8/2023	8/9/2023	JPY	(2,933,328.00)	226695924
12/8/2023	12/12/2023	USD	137,669.66	229094815
12/8/2023	12/12/2023	JPY	(19,873,028.00)	229094815
8/21/2023	8/22/2023	USD	158,663.97	230200334
8/21/2023	8/22/2023	SGD	(215,375.55)	230200334
12/4/2023	12/6/2023	USD	82,101.12	231795615
12/4/2023	12/6/2023	JPY	(12,038,405.00)	231795615
5/31/2023	6/1/2023	USD	4,593,344.78	233856604
5/31/2023	6/1/2023	EUR	(4,300,155.85)	233856604
9/8/2023	9/12/2023	USD	42,135.76	234115834
9/8/2023	9/12/2023	JPY	(6,210,390.00)	234115834
8/11/2023	8/14/2023	EUR	15,803.03	236395034
8/11/2023	8/14/2023	USD	(17,370.09)	236395034
9/13/2023	9/15/2023	USD	34,868.50	238797934
9/13/2023	9/15/2023	JPY	(5,140,280.00)	238797934
12/11/2023	12/12/2023	CHF	32,828.34	244378815
12/11/2023	12/12/2023	JPY	(5,453,000.00)	244378815

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Contract Enter Date	Contract Settle Date	Currency code	FX-BUY-SELL	Trans ID
7/3/2023	7/5/2023	USD	68,352.51	246327814
7/3/2023	7/5/2023	JPY	(9,893,000.00)	246327814
6/7/2023	6/8/2023	USD	107,628.46	252884904
6/7/2023	6/8/2023	JPY	(14,994,000.00)	252884904
2/22/2023	2/23/2023	CAD	114,875.96	253106674
2/22/2023	2/23/2023	USD	(84,886.43)	253106674
2/27/2023	2/28/2023	USD	6,661.57	255648774
2/27/2023	2/28/2023	DKK	(46,956.76)	255648774
6/15/2023	6/16/2023	USD	124,027.10	256518114
6/15/2023	6/16/2023	EUR	(114,442.01)	256518114
2/21/2023	2/24/2023	JPY	1,797,409.00	259712674
2/21/2023	2/24/2023	USD	(13,345.38)	259712674
5/18/2023	5/22/2023	GBP	25,314.03	267710304
5/18/2023	5/22/2023	USD	(31,481.29)	267710304
11/29/2023	12/1/2023	USD	128,366.40	268525415
11/29/2023	12/1/2023	HKD	(1,001,558.31)	268525415
10/31/2023	11/2/2023	JPY	15,290,914.00	269349505
10/31/2023	11/2/2023	USD	(101,496.90)	269349505
5/10/2023	5/11/2023	USD	278,004.42	275654004
5/10/2023	5/11/2023	EUR	(253,929.38)	275654004
6/27/2023	6/28/2023	EUR	127,019.70	276044614
6/27/2023	6/28/2023	JPY	(19,964,118.00)	276044614
3/30/2023	3/31/2023	USD	8,243.50	276267784
3/30/2023	3/31/2023	JPY	(1,092,500.00)	276267784
10/18/2023	10/19/2023	EUR	114,050.76	276598105
10/18/2023	10/19/2023	SEK	(1,318,556.26)	276598105
12/14/2023	12/15/2023	USD	60,270.72	279130025
12/14/2023	12/15/2023	JPY	(8,519,670.00)	279130025
11/21/2023	11/24/2023	USD	30,128.48	279761215
11/21/2023	11/24/2023	JPY	(4,450,699.00)	279761215
6/9/2023	6/13/2023	USD	120,253.25	280072014
6/9/2023	6/13/2023	JPY	(16,783,265.00)	280072014
6/30/2023	7/3/2023	USD	174,849.07	281860814
6/30/2023	7/3/2023	JPY	(25,299,000.00)	281860814
3/21/2023	3/22/2023	USD	95,002.41	282179484
3/21/2023	3/22/2023	EUR	(88,140.01)	282179484
10/3/2023	10/4/2023	EUR	8,174.64	283395644
10/3/2023	10/4/2023	SEK	(95,031.67)	283395644
12/19/2023	12/20/2023	USD	135,833.78	288989125
12/19/2023	12/20/2023	GBP	(106,522.76)	288989125
2/13/2023	2/15/2023	JPY	2,862,288.00	291550474
2/13/2023	2/15/2023	USD	(21,595.33)	291550474
12/19/2023	12/20/2023	CHF	24,061.99	292858125
12/19/2023	12/20/2023	JPY	(4,023,930.00)	292858125
3/3/2023	3/6/2023	USD	138,637.52	293011084
3/3/2023	3/6/2023	EUR	(130,632.86)	293011084
5/18/2023	5/19/2023	GBP	55,818.28	296150304

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Contract Enter Date	Contract Settle Date	Currency code	FX-BUY-SELL	Trans ID
5/18/2023	5/19/2023	USD	(69,390.66)	296150304
11/15/2023	11/16/2023	GBP	17,839.89	307173015
11/15/2023	11/16/2023	USD	(22,237.51)	307173015
12/8/2023	12/11/2023	EUR	144,677.89	308594815
12/8/2023	12/11/2023	USD	(155,936.87)	308594815
12/4/2023	12/5/2023	EUR	44,390.83	312795615
12/4/2023	12/5/2023	JPY	(7,070,523.00)	312795615
11/29/2023	12/1/2023	USD	261,768.45	318525415
11/29/2023	12/1/2023	SGD	(348,754.11)	318525415
5/31/2023	6/1/2023	USD	2,435,130.00	328426604
5/31/2023	6/1/2023	HKD	(19,079,263.02)	328426604
2/28/2023	3/1/2023	USD	284,073.04	329815874
2/28/2023	3/1/2023	EUR	(267,636.42)	329815874
5/31/2023	6/1/2023	USD	976,600.45	330147604
5/31/2023	6/1/2023	SEK	(10,663,727.91)	330147604
6/2/2023	6/5/2023	USD	33,688.38	331089704
6/2/2023	6/5/2023	JPY	(4,680,963.00)	331089704
10/4/2023	10/5/2023	GBP	24,520.48	335211744
10/4/2023	10/5/2023	USD	(29,754.79)	335211744
3/27/2023	3/29/2023	JPY	3,091,215.00	342294684
3/27/2023	3/29/2023	USD	(23,514.49)	342294684
7/12/2023	7/13/2023	EUR	121,454.82	344907124
7/12/2023	7/13/2023	USD	(133,837.14)	344907124
12/12/2023	12/13/2023	CHF	69,879.49	349362915
12/12/2023	12/13/2023	JPY	(11,599,750.00)	349362915
1/18/2023	1/20/2023	JPY	207,843.00	352073764
1/18/2023	1/20/2023	USD	(1,608.06)	352073764
10/3/2023	10/4/2023	GBP	73,510.73	354395644
10/3/2023	10/4/2023	SEK	(984,468.27)	354395644
6/13/2023	6/15/2023	USD	121,972.77	355680114
6/13/2023	6/15/2023	JPY	(17,028,619.00)	355680114
7/31/2023	8/1/2023	USD	233,712.31	364990724
7/31/2023	8/1/2023	JPY	(33,242,631.00)	364990724
2/20/2023	2/22/2023	CAD	678,203.73	367920674
2/20/2023	2/22/2023	USD	(503,742.94)	367920674
5/31/2023	6/1/2023	USD	995,550.24	369836604
5/31/2023	6/1/2023	AUD	(1,537,339.39)	369836604
2/22/2023	2/23/2023	CAD	191,064.05	370665674
2/22/2023	2/23/2023	GBP	(116,720.61)	370665674
5/10/2023	5/11/2023	USD	157,544.38	375654004
5/10/2023	5/11/2023	GBP	(124,962.82)	375654004
2/20/2023	2/21/2023	USD	194,289.39	376920674
2/20/2023	2/21/2023	EUR	(181,870.37)	376920674
3/9/2023	3/13/2023	AUD	72,431.19	380824184
3/9/2023	3/13/2023	USD	(47,933.51)	380824184
7/6/2023	7/6/2023	JPY	4,487.00	381569914
7/6/2023	7/6/2023	USD	(31.18)	381569914

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Contract Enter Date	Contract Settle Date	Currency code	FX-BUY-SELL	Trans ID
12/13/2023	12/14/2023	EUR	27,930.32	381836915
12/13/2023	12/14/2023	USD	(30,112.52)	381836915
10/12/2023	10/16/2023	AUD	667,399.52	384732944
10/12/2023	10/16/2023	USD	(427,409.33)	384732944
11/28/2023	11/29/2023	USD	147,691.73	386561415
11/28/2023	11/29/2023	GBP	(116,692.30)	386561415
3/23/2023	3/24/2023	USD	166,875.98	386786584
3/23/2023	3/24/2023	EUR	(153,471.62)	386786584
12/19/2023	12/20/2023	CHF	20,147.33	391778125
12/19/2023	12/20/2023	USD	(23,324.96)	391778125
3/8/2023	3/9/2023	USD	114,268.05	395301184
3/8/2023	3/9/2023	EUR	(108,469.80)	395301184
6/12/2023	6/13/2023	EUR	238,937.42	396796014
6/12/2023	6/13/2023	USD	(257,379.57)	396796014
3/23/2023	3/27/2023	JPY	4,376,870.00	397786584
3/23/2023	3/27/2023	USD	(33,333.36)	397786584
11/2/2023	11/3/2023	EUR	589,832.07	399110705
11/2/2023	11/3/2023	USD	(628,182.36)	399110705
4/5/2023	4/6/2023	USD	176,582.45	399622094
4/5/2023	4/6/2023	EUR	(161,476.63)	399622094
2/6/2023	2/7/2023	EUR	6,870.35	399993274
2/6/2023	2/7/2023	USD	(7,395.53)	399993274
2/9/2023	2/10/2023	EUR	28,069.09	401843374
2/9/2023	2/10/2023	GBP	(24,866.07)	401843374
6/23/2023	6/26/2023	EUR	84,918.04	412932514
6/23/2023	6/26/2023	JPY	(13,232,897.00)	412932514
11/30/2023	12/1/2023	USD	130,056.07	413040515
11/30/2023	12/1/2023	CHF	(113,879.57)	413040515
6/13/2023	6/14/2023	EUR	241,927.25	414480114
6/13/2023	6/14/2023	USD	(261,180.55)	414480114
4/25/2023	4/26/2023	CAD	87,644.17	417386594
4/25/2023	4/26/2023	USD	(64,564.83)	417386594
10/18/2023	10/20/2023	USD	928,374.40	417598105
10/18/2023	10/20/2023	JPY	(138,981,361.00)	417598105
11/6/2023	11/7/2023	USD	83,021.92	424288705
11/6/2023	11/7/2023	GBP	(66,894.25)	424288705
11/29/2023	12/1/2023	USD	129,693.22	428525415
11/29/2023	12/1/2023	AUD	(196,088.94)	428525415
12/7/2023	12/8/2023	EUR	291,096.71	430450815
12/7/2023	12/8/2023	USD	(313,429.65)	430450815
3/10/2023	3/14/2023	JPY	9,784,711.00	431718184
3/10/2023	3/14/2023	USD	(71,536.12)	431718184
5/26/2023	5/30/2023	EUR	325,544.80	432267504
5/26/2023	5/30/2023	USD	(348,984.03)	432267504
8/9/2023	8/10/2023	EUR	23,650.51	433409924
8/9/2023	8/10/2023	USD	(25,958.14)	433409924
2/27/2023	3/1/2023	JPY	28,278,504.00	435648774

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2/27/2023	3/1/2023	USD	(207,556.27)	435648774
3/3/2023	3/6/2023	USD	150,284.55	442011084
3/3/2023	3/6/2023	GBP	(125,221.68)	442011084
11/10/2023	11/14/2023	USD	30,071.11	443443905
11/10/2023	11/14/2023	JPY	(4,555,082.00)	443443905
6/12/2023	6/13/2023	GBP	268,582.06	445796014
6/12/2023	6/13/2023	USD	(337,797.81)	445796014
10/31/2023	11/1/2023	CHF	34,238.55	451449505
10/31/2023	11/1/2023	USD	(37,936.82)	451449505
8/2/2023	8/3/2023	USD	21,321.89	452802824
8/2/2023	8/3/2023	JPY	(3,044,414.00)	452802824
9/4/2023	9/5/2023	USD	77,146.77	453231734
9/4/2023	9/5/2023	GBP	(61,053.06)	453231734
6/1/2023	6/1/2023	USD	1,263,499.66	453261704
6/1/2023	6/1/2023	CAD	(1,715,491.39)	453261704
3/14/2023	3/15/2023	USD	179,281.33	453965284
3/14/2023	3/15/2023	CHF	(163,402.92)	453965284
6/6/2023	6/7/2023	USD	193,942.77	463469804
6/6/2023	6/7/2023	EUR	(181,383.59)	463469804
8/10/2023	8/11/2023	EUR	17,280.70	464322034
8/10/2023	8/11/2023	USD	(19,052.20)	464322034
12/18/2023	12/19/2023	USD	9,513.35	464773125
12/18/2023	12/19/2023	JPY	(1,358,617.00)	464773125
1/3/2023	1/4/2023	USD	145,936.26	468278264
1/3/2023	1/4/2023	GBP	(122,145.80)	468278264
5/2/2023	5/3/2023	USD	133,599.28	468401894
5/2/2023	5/3/2023	GBP	(107,096.96)	468401894
6/23/2023	6/26/2023	USD	55,766.16	474572514
6/23/2023	6/26/2023	JPY	(7,971,075.00)	474572514
12/6/2023	12/8/2023	USD	139,896.26	475456715
12/6/2023	12/8/2023	JPY	(20,606,999.00)	475456715
9/22/2023	9/25/2023	USD	95,300.01	477219244
9/22/2023	9/25/2023	GBP	(77,874.63)	477219244
6/28/2023	6/29/2023	EUR	45,521.10	478878614
6/28/2023	6/29/2023	USD	(49,638.56)	478878614
6/9/2023	6/12/2023	USD	382,156.32	480072014
6/9/2023	6/12/2023	HKD	(2,995,496.00)	480072014
6/2/2023	6/5/2023	USD	248,303.41	483089704
6/2/2023	6/5/2023	EUR	(230,675.00)	483089704
3/7/2023	3/8/2023	USD	180,710.79	483187084
3/7/2023	3/8/2023	GBP	(150,776.15)	483187084
10/19/2023	10/20/2023	EUR	1,167,501.66	485763205
10/19/2023	10/20/2023	USD	(1,234,016.56)	485763205
9/6/2023	9/8/2023	JPY	11,707,366.00	486487734
9/6/2023	9/8/2023	USD	(79,441.45)	486487734
4/24/2023	4/25/2023	USD	116,476.62	489992594
4/24/2023	4/25/2023	EUR	(105,779.36)	489992594

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Contract Enter Date	Contract Settle Date	Currency code	FX-BUY-SELL	Trans ID
3/3/2023	3/7/2023	AUD	190,541.78	493011084
3/3/2023	3/7/2023	USD	(128,726.22)	493011084
3/22/2023	3/24/2023	JPY	13,406,033.00	508723584
3/22/2023	3/24/2023	USD	(100,832.11)	508723584
3/13/2023	3/15/2023	JPY	16,509,546.00	511742284
3/13/2023	3/15/2023	USD	(124,035.87)	511742284
12/18/2023	12/19/2023	CHF	31,051.01	516763125
12/18/2023	12/19/2023	JPY	(5,114,592.00)	516763125
1/23/2023	1/25/2023	JPY	789,116.00	517124864
1/23/2023	1/25/2023	USD	(6,059.03)	517124864
2/28/2023	3/2/2023	JPY	22,779,199.00	519815874
2/28/2023	3/2/2023	EUR	(156,966.94)	519815874
4/26/2023	4/27/2023	CAD	69,117.68	520402694
4/26/2023	4/27/2023	EUR	(45,883.51)	520402694
4/17/2023	4/18/2023	USD	325,402.81	524582394
4/17/2023	4/18/2023	GBP	(261,847.46)	524582394
10/18/2023	10/19/2023	GBP	72,423.69	527598105
10/18/2023	10/19/2023	USD	(88,219.08)	527598105
2/24/2023	2/28/2023	JPY	6,945,102.00	547034774
2/24/2023	2/28/2023	USD	(51,297.39)	547034774
5/19/2023	5/22/2023	USD	273,335.73	550983304
5/19/2023	5/22/2023	EUR	(253,098.01)	550983304
9/27/2023	9/28/2023	GBP	28,345.05	556123444
9/27/2023	9/28/2023	SEK	(379,694.93)	556123444
11/2/2023	11/3/2023	CHF	207,628.96	557600705
11/2/2023	11/3/2023	USD	(229,653.92)	557600705
5/31/2023	6/1/2023	USD	2,023,093.63	559146604
5/31/2023	6/1/2023	SGD	(2,740,798.24)	559146604
10/11/2023	10/13/2023	AUD	564,458.78	559588844
10/11/2023	10/13/2023	USD	(362,337.38)	559588844
9/15/2023	9/18/2023	USD	99,759.97	561275044
9/15/2023	9/18/2023	HKD	(780,831.84)	561275044
3/20/2023	3/21/2023	GBP	189,361.30	565255484
3/20/2023	3/21/2023	EUR	(216,268.57)	565255484
7/10/2023	7/11/2023	EUR	203,598.81	565399024
7/10/2023	7/11/2023	USD	(223,093.60)	565399024
8/3/2023	8/4/2023	USD	66,756.63	565956824
8/3/2023	8/4/2023	JPY	(9,541,185.00)	565956824
10/17/2023	10/18/2023	GBP	121,842.08	568665105
10/17/2023	10/18/2023	USD	(148,414.13)	568665105
9/21/2023	9/25/2023	JPY	15,209,512.00	570125244
9/21/2023	9/25/2023	USD	(102,814.21)	570125244
9/15/2023	9/20/2023	JPY	30,990,996.00	570275044
9/15/2023	9/20/2023	USD	(209,477.88)	570275044
11/1/2023	11/6/2023	USD	293,275.95	573905605
11/1/2023	11/6/2023	JPY	(44,322,794.00)	573905605
5/16/2023	5/17/2023	CAD	183,711.61	575113204

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Contract Enter Date	Contract Settle Date	Currency code	FX-BUY-SELL	Trans ID
5/16/2023	5/17/2023	EUR	(125,339.50)	575113204
12/1/2023	12/4/2023	EUR	111,990.86	577477515
12/1/2023	12/4/2023	USD	(121,856.13)	577477515
5/31/2023	6/1/2023	USD	120,340.69	577836604
5/31/2023	6/1/2023	CHF	(109,535.18)	577836604
8/1/2023	8/2/2023	USD	68,410.42	583955724
8/1/2023	8/2/2023	JPY	(9,796,071.00)	583955724
6/26/2023	6/27/2023	EUR	199,761.63	585128514
6/26/2023	6/27/2023	JPY	(31,238,324.00)	585128514
4/14/2023	4/18/2023	JPY	23,137,093.00	596308294
4/14/2023	4/18/2023	USD	(174,408.96)	596308294
3/28/2023	3/29/2023	USD	12,443.64	602450784
3/28/2023	3/29/2023	JPY	(1,630,508.00)	602450784
10/10/2023	10/11/2023	USD	1,133,171.03	609984844
10/10/2023	10/11/2023	EUR	(1,070,445.09)	609984844
7/28/2023	7/31/2023	USD	50,089.98	613895624
7/28/2023	7/31/2023	JPY	(6,975,886.00)	613895624
2/17/2023	2/21/2023	JPY	15,422,354.00	614757574
2/17/2023	2/21/2023	EUR	(107,708.53)	614757574
10/27/2023	10/31/2023	USD	210,617.20	615249405
10/27/2023	10/31/2023	JPY	(31,613,220.00)	615249405
3/20/2023	3/23/2023	JPY	8,416,821.00	615255484
3/20/2023	3/23/2023	USD	(64,199.57)	615255484
12/5/2023	12/6/2023	EUR	153,325.72	616952715
12/5/2023	12/6/2023	USD	(165,877.12)	616952715
2/10/2023	2/13/2023	EUR	22,294.90	617676374
2/10/2023	2/13/2023	JPY	(3,122,106.00)	617676374
11/28/2023	11/29/2023	EUR	559,506.97	620331415
11/28/2023	11/29/2023	GBP	(485,422.65)	620331415
3/6/2023	3/8/2023	AUD	118,162.84	621084084
3/6/2023	3/8/2023	USD	(79,453.88)	621084084
5/26/2023	5/30/2023	USD	115,052.01	621626504
5/26/2023	5/30/2023	JPY	(16,080,244.00)	621626504
9/14/2023	9/19/2023	USD	53,348.56	622841044
9/14/2023	9/19/2023	JPY	(7,861,978.00)	622841044
12/7/2023	12/11/2023	USD	50,832.29	630450815
12/7/2023	12/11/2023	JPY	(7,379,222.00)	630450815
4/3/2023	4/4/2023	CAD	385,262.21	631212984
4/3/2023	4/4/2023	EUR	(263,454.71)	631212984
6/29/2023	6/30/2023	EUR	109,239.87	632863714
6/29/2023	6/30/2023	JPY	(17,236,500.00)	632863714
12/15/2023	12/18/2023	EUR	243,365.27	637715025
12/15/2023	12/18/2023	USD	(266,674.55)	637715025
11/7/2023	11/9/2023	EUR	174,689.97	638822805
11/7/2023	11/9/2023	USD	(186,348.78)	638822805
10/19/2023	10/23/2023	USD	880,072.30	644443205
10/19/2023	10/23/2023	JPY	(131,888,515.00)	644443205

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Contract Enter Date	Contract Settle Date	Currency code	FX-BUY-SELL	Trans ID
8/23/2023	8/25/2023	JPY	737,195.00	661326334
8/23/2023	8/25/2023	USD	(5,070.61)	661326334
3/1/2023	3/3/2023	JPY	10,556,236.00	663250974
3/1/2023	3/3/2023	USD	(77,969.67)	663250974
10/30/2023	10/31/2023	CHF	133,656.10	664773505
10/30/2023	10/31/2023	USD	(147,926.25)	664773505
4/14/2023	4/17/2023	CAD	40,387.69	668308294
4/14/2023	4/17/2023	GBP	(24,246.58)	668308294
7/12/2023	7/14/2023	USD	178,619.55	674907124
7/12/2023	7/14/2023	JPY	(24,920,107.00)	674907124
1/26/2023	1/27/2023	USD	435,350.79	676666964
1/26/2023	1/27/2023	EUR	(399,836.14)	676666964
2/20/2023	2/21/2023	USD	479,169.37	676920674
2/20/2023	2/21/2023	GBP	(398,375.61)	676920674
12/6/2023	12/7/2023	EUR	22,643.77	677866715
12/6/2023	12/7/2023	USD	(24,409.10)	677866715
8/21/2023	8/23/2023	JPY	4,720,249.00	680200334
8/21/2023	8/23/2023	USD	(32,345.54)	680200334
10/2/2023	10/3/2023	GBP	69,020.41	682978544
10/2/2023	10/3/2023	SEK	(922,228.98)	682978544
11/30/2023	12/4/2023	USD	142,096.81	695850515
11/30/2023	12/4/2023	JPY	(20,968,899.00)	695850515
2/3/2023	2/7/2023	JPY	24,680,002.00	697230274
2/3/2023	2/7/2023	USD	(192,265.76)	697230274
3/21/2023	3/22/2023	GBP	92,375.04	700059484
3/21/2023	3/22/2023	EUR	(105,000.63)	700059484
7/26/2023	7/27/2023	USD	104,979.14	703469524
7/26/2023	7/27/2023	JPY	(14,740,247.00)	703469524
11/16/2023	11/20/2023	USD	33,205.21	705989015
11/16/2023	11/20/2023	JPY	(5,020,595.00)	705989015
9/5/2023	9/7/2023	JPY	7,750,311.00	714924734
9/5/2023	9/7/2023	USD	(52,646.92)	714924734
5/15/2023	5/16/2023	GBP	157,577.54	718376104
5/15/2023	5/16/2023	SGD	(263,612.25)	718376104
11/29/2023	11/30/2023	EUR	75,498.61	718525415
11/29/2023	11/30/2023	USD	(82,906.23)	718525415
5/31/2023	6/1/2023	USD	2,151,949.27	720147604
5/31/2023	6/1/2023	CHF	(1,967,114.04)	720147604
3/8/2023	3/10/2023	AUD	134,797.96	736301184
3/8/2023	3/10/2023	USD	(88,950.48)	736301184
9/1/2023	9/5/2023	JPY	1,837,746.00	754495634
9/1/2023	9/5/2023	USD	(12,641.24)	754495634
1/13/2023	1/17/2023	USD	133,762.02	756771664
1/13/2023	1/17/2023	JPY	(17,227,478.00)	756771664
9/18/2023	9/19/2023	EUR	38,466.01	760063144
9/18/2023	9/19/2023	USD	(41,026.89)	760063144
10/13/2023	10/16/2023	GBP	145,603.07	760826944



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10/13/2023	10/16/2023	SEK	(1,944,052.73)	760826944
12/5/2023	12/7/2023	USD	256,514.82	761152715
12/5/2023	12/7/2023	JPY	(37,729,995.00)	761152715
11/14/2023	11/16/2023	USD	30,163.50	761399905
11/14/2023	11/16/2023	JPY	(4,576,285.00)	761399905
3/20/2023	3/21/2023	GBP	35,060.76	765485484
3/20/2023	3/21/2023	USD	(42,905.11)	765485484
9/28/2023	9/29/2023	GBP	75,799.78	768217444
9/28/2023	9/29/2023	SEK	(1,018,762.99)	768217444
3/2/2023	3/6/2023	JPY	16,325,082.00	768285974
3/2/2023	3/6/2023	USD	(119,340.63)	768285974
10/5/2023	10/6/2023	CHF	217,806.48	768935744
10/5/2023	10/6/2023	USD	(237,791.16)	768935744
10/19/2023	10/20/2023	GBP	46,840.76	774443205
10/19/2023	10/20/2023	USD	(56,774.98)	774443205
10/12/2023	10/13/2023	GBP	246,437.86	774732944
10/12/2023	10/13/2023	EUR	(285,402.76)	774732944
6/26/2023	6/27/2023	USD	231,024.69	775128514
6/26/2023	6/27/2023	GBP	(181,744.49)	775128514
3/14/2023	3/16/2023	JPY	16,146,070.00	781065284
3/14/2023	3/16/2023	USD	(120,375.38)	781065284
7/11/2023	7/12/2023	EUR	214,358.66	785313124
7/11/2023	7/12/2023	USD	(235,882.41)	785313124
8/22/2023	8/24/2023	JPY	18,515.00	785363334
8/22/2023	8/24/2023	USD	(127.09)	785363334
4/20/2023	4/21/2023	CAD	51,779.46	787335494
4/20/2023	4/21/2023	USD	(38,430.59)	787335494
6/14/2023	6/15/2023	GBP	49,164.88	788814114
6/14/2023	6/15/2023	USD	(62,182.66)	788814114
10/11/2023	10/12/2023	CAD	671,829.95	789588844
10/11/2023	10/12/2023	EUR	(465,871.77)	789588844
2/8/2023	2/9/2023	EUR	4,280.25	793230374
2/8/2023	2/9/2023	GBP	(3,800.78)	793230374
5/22/2023	5/23/2023	USD	199,760.70	796047304
5/22/2023	5/23/2023	EUR	(184,621.55)	796047304
10/11/2023	10/12/2023	GBP	3,661.81	797298844
10/11/2023	10/12/2023	EUR	(4,245.32)	797298844
5/30/2023	6/1/2023	JPY	305,257.00	798021604
5/30/2023	6/1/2023	USD	(2,181.40)	798021604
11/2/2023	11/7/2023	USD	43,759.97	799110705
11/2/2023	11/7/2023	JPY	(6,573,054.00)	799110705
5/31/2023	6/1/2023	USD	14,836,729.49	800147604
5/31/2023	6/1/2023	GBP	(11,989,528.26)	800147604
2/9/2023	2/10/2023	USD	187,390.81	804273374
2/9/2023	2/10/2023	GBP	(153,786.47)	804273374
11/17/2023	11/21/2023	USD	34,005.18	804393115
11/17/2023	11/21/2023	JPY	(5,083,707.00)	804393115

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11/30/2023	12/1/2023	USD	919,785.42	812040515
11/30/2023	12/1/2023	GBP	(726,873.83)	812040515
5/31/2023	6/1/2023	USD	16,901,955.04	820147604
5/31/2023	6/1/2023	EUR	(15,891,180.61)	820147604
10/16/2023	10/17/2023	GBP	320,934.18	823819005
10/16/2023	10/17/2023	EUR	(370,944.55)	823819005
4/24/2023	4/25/2023	USD	147,252.06	823962594
4/24/2023	4/25/2023	GBP	(118,459.91)	823962594
11/28/2023	11/30/2023	USD	117,952.18	825751415
11/28/2023	11/30/2023	JPY	(17,506,226.00)	825751415
5/3/2023	5/4/2023	USD	186,801.83	834564894
5/3/2023	5/4/2023	EUR	(169,253.92)	834564894
3/22/2023	3/23/2023	USD	105,511.65	835723584
3/22/2023	3/23/2023	EUR	(97,733.07)	835723584
5/15/2023	5/16/2023	GBP	59,633.03	839686104
5/15/2023	5/16/2023	USD	(74,581.06)	839686104
10/12/2023	10/13/2023	USD	345,029.55	844732944
10/12/2023	10/13/2023	SEK	(3,753,674.09)	844732944
11/6/2023	11/8/2023	EUR	87,913.71	845288705
11/6/2023	11/8/2023	USD	(94,436.91)	845288705
1/12/2023	1/13/2023	GBP	131,737.93	845647564
1/12/2023	1/13/2023	JPY	(20,931,787.00)	845647564
11/15/2023	11/17/2023	USD	36,319.52	849473015
11/15/2023	11/17/2023	JPY	(5,460,458.00)	849473015
1/16/2023	1/18/2023	JPY	392,426.00	851165664
1/16/2023	1/18/2023	USD	(3,054.35)	851165664
10/2/2023	10/4/2023	JPY	442,048.00	852678544
10/2/2023	10/4/2023	USD	(2,952.32)	852678544
10/4/2023	10/5/2023	EUR	7,016.54	853511744
10/4/2023	10/5/2023	USD	(7,373.06)	853511744
9/13/2023	9/14/2023	USD	126,548.00	857797934
9/13/2023	9/14/2023	GBP	(101,537.08)	857797934
11/29/2023	12/1/2023	USD	2,746,586.04	858525415
11/29/2023	12/1/2023	JPY	(405,673,504.00)	858525415
10/9/2023	10/11/2023	CAD	1,427,914.11	859272844
10/9/2023	10/11/2023	USD	(1,044,939.58)	859272844
11/14/2023	11/15/2023	GBP	16,518.86	861399905
11/14/2023	11/15/2023	USD	(20,300.94)	861399905
12/19/2023	12/20/2023	CHF	65,639.18	861858125
12/19/2023	12/20/2023	CAD	(101,476.69)	861858125
4/21/2023	4/24/2023	CAD	199,180.92	861879494
4/21/2023	4/24/2023	EUR	(134,280.12)	861879494
12/5/2023	12/6/2023	EUR	55,303.17	862742715
12/5/2023	12/6/2023	JPY	(8,804,000.00)	862742715
12/8/2023	12/11/2023	EUR	22,259.01	864194815
12/8/2023	12/11/2023	JPY	(3,465,000.00)	864194815
5/24/2023	5/25/2023	USD	304,131.89	866094404

## Question #9 Exhibit

Contract Enter Date	Contract Settle Date	Currency code	FX-BUY-SELL	Trans ID
5/24/2023	5/25/2023	GBP	(245,472.94)	866094404
4/27/2023	4/28/2023	CAD	401,410.45	867655694
4/27/2023	4/28/2023	EUR	(266,873.42)	867655694
5/31/2023	6/1/2023	USD	350,565.64	867836604
5/31/2023	6/1/2023	GBP	(283,458.99)	867836604
10/19/2023	10/20/2023	EUR	122,326.70	874443205
10/19/2023	10/20/2023	SEK	(1,422,409.23)	874443205
2/7/2023	2/8/2023	EUR	10,516.75	875447274
2/7/2023	2/8/2023	USD	(11,259.31)	875447274
8/8/2023	8/9/2023	EUR	98,583.19	875695924
8/8/2023	8/9/2023	CHF	(94,707.69)	875695924
3/10/2023	3/14/2023	AUD	66,895.58	880718184
3/10/2023	3/14/2023	USD	(44,062.11)	880718184
8/11/2023	8/14/2023	EUR	92,750.98	886885034
8/11/2023	8/14/2023	CHF	(89,296.75)	886885034
10/20/2023	10/23/2023	GBP	70,800.73	888208205
10/20/2023	10/23/2023	USD	(86,004.20)	888208205
1/11/2023	1/12/2023	GBP	155,665.78	893693564
1/11/2023	1/12/2023	JPY	(25,025,827.00)	893693564
11/30/2023	12/1/2023	USD	1,467,788.29	895850515
11/30/2023	12/1/2023	EUR	(1,343,083.89)	895850515
1/12/2023	1/13/2023	GBP	77,258.13	895909564
1/12/2023	1/13/2023	USD	(94,261.33)	895909564
9/28/2023	9/29/2023	GBP	4,040.39	902947444
9/28/2023	9/29/2023	USD	(4,924.92)	902947444
2/3/2023	2/6/2023	EUR	5,061.25	909030274
2/3/2023	2/6/2023	USD	(5,531.85)	909030274
12/13/2023	12/14/2023	CHF	24,275.97	909646915
12/13/2023	12/14/2023	USD	(27,711.38)	909646915
4/24/2023	4/25/2023	CAD	99,563.05	911762594
4/24/2023	4/25/2023	EUR	(66,790.27)	911762594
11/27/2023	11/28/2023	EUR	27,522.75	912835315
11/27/2023	11/28/2023	GBP	(23,877.94)	912835315
9/4/2023	9/6/2023	JPY	2,895,450.00	913231734
9/4/2023	9/6/2023	USD	(19,781.45)	913231734
10/31/2023	11/1/2023	EUR	281,039.12	919349505
10/31/2023	11/1/2023	USD	(299,643.63)	919349505
4/5/2023	4/6/2023	CAD	330,129.90	919922094
4/5/2023	4/6/2023	GBP	(196,507.53)	919922094
5/24/2023	5/25/2023	USD	115,754.35	926094404
5/24/2023	5/25/2023	EUR	(107,432.52)	926094404
10/30/2023	11/1/2023	USD	131,092.33	934773505
10/30/2023	11/1/2023	JPY	(19,636,058.00)	934773505
10/10/2023	10/11/2023	GBP	171,391.56	936494844
10/10/2023	10/11/2023	SEK	(2,298,125.33)	936494844
12/18/2023	12/19/2023	EUR	315,186.42	936763125
12/18/2023	12/19/2023	USD	(343,940.56)	936763125

## Question #9 Exhibit

Contract Enter Date	Contract Settle Date	Currency code	FX-BUY-SELL	Trans ID
2/17/2023	2/21/2023	JPY	9,996,195.00	941197574
2/17/2023	2/21/2023	USD	(74,281.94)	941197574
6/28/2023	6/29/2023	EUR	38,772.02	942218614
6/28/2023	6/29/2023	JPY	(6,120,369.00)	942218614
11/22/2023	11/27/2023	USD	51,731.66	942994215
11/22/2023	11/27/2023	JPY	(7,698,292.00)	942994215
5/3/2023	5/4/2023	USD	136,827.91	943364894
5/3/2023	5/4/2023	GBP	(109,389.69)	943364894
12/19/2023	12/20/2023	CHF	70,768.69	951778125
12/19/2023	12/20/2023	EUR	(74,775.14)	951778125
5/16/2023	5/17/2023	GBP	112,202.87	955113204
5/16/2023	5/17/2023	USD	(140,454.21)	955113204
9/18/2023	9/20/2023	EUR	15,329.60	960063144
9/18/2023	9/20/2023	USD	(16,350.92)	960063144
9/27/2023	9/28/2023	USD	94,730.09	962923444
9/27/2023	9/28/2023	SEK	(1,045,020.85)	962923444
5/17/2023	5/18/2023	CAD	768,964.69	968866204
5/17/2023	5/18/2023	EUR	(526,092.15)	968866204
10/16/2023	10/17/2023	GBP	89,015.46	968909005
10/16/2023	10/17/2023	SEK	(1,186,558.13)	968909005
5/31/2023	6/1/2023	USD	22,034,838.44	969766604
5/31/2023	6/1/2023	JPY	(3,076,427,021.00)	969766604
5/9/2023	5/10/2023	USD	297,305.46	979240004
5/9/2023	5/10/2023	EUR	(271,286.63)	979240004
5/17/2023	5/18/2023	GBP	475,855.15	979866204
5/17/2023	5/18/2023	USD	(592,748.49)	979866204
12/1/2023	12/4/2023	EUR	38,083.03	984367515
12/1/2023	12/4/2023	JPY	(6,149,000.00)	984367515
7/11/2023	7/13/2023	USD	293,340.72	985313124
7/11/2023	7/13/2023	JPY	(41,163,916.00)	985313124
6/12/2023	6/14/2023	USD	242,632.55	987796014
6/12/2023	6/14/2023	JPY	(33,785,855.00)	987796014
10/20/2023	10/24/2023	USD	229,624.37	989377205
10/20/2023	10/24/2023	JPY	(34,428,041.00)	989377205
12/28/2023	1/4/2024	USD	47,489.69	219324425
12/28/2023	1/4/2024	JPY	(6,682,085.00)	219324425
12/29/2023	1/5/2024	USD	57,301.86	285547425
12/29/2023	1/5/2024	JPY	(8,119,272.00)	285547425
5/8/2023	5/8/2023	USD	5,019.84	6307994
5/8/2023	5/8/2023	EUR	(4,549.77)	6307994
3/9/2023	3/10/2023	CAD	127,800.41	7644184
3/9/2023	3/10/2023	USD	(92,647.39)	7644184
3/3/2023	3/6/2023	CAD	27,379.36	15301084
3/3/2023	3/6/2023	USD	(20,182.49)	15301084
5/24/2023	5/26/2023	USD	509,390.51	17874404
5/24/2023	5/26/2023	AUD	(776,107.68)	17874404
3/30/2023	3/31/2023	CAD	68,561.37	19047784

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Contract Enter Date	Contract Settle Date	Currency code	FX-BUY-SELL	Trans ID
3/30/2023	3/31/2023	USD	(50,606.27)	19047784
4/13/2023	4/17/2023	JPY	2,260,656.00	22893294
4/13/2023	4/17/2023	USD	(16,962.68)	22893294
9/28/2023	10/3/2023	HKD	3,623,422.51	25296444
9/28/2023	10/3/2023	USD	(462,951.82)	25296444
6/22/2023	6/22/2023	USD	7,742.14	38997414
6/22/2023	6/22/2023	JPY	(1,100,000.00)	38997414
4/6/2023	4/10/2023	CAD	55,510.01	43059094
4/6/2023	4/10/2023	USD	(41,170.98)	43059094
10/2/2023	10/2/2023	USD	1,807.38	43059544
10/2/2023	10/2/2023	EUR	(1,708.50)	43059544
6/1/2023	6/1/2023	USD	16,538.43	47731704
6/1/2023	6/1/2023	JPY	(2,313,500.00)	47731704
12/4/2023	12/4/2023	USD	7,046.59	49196615
12/4/2023	12/4/2023	BRL	(34,642.73)	49196615
12/4/2023	12/4/2023	USD	15,581.59	51825615
12/4/2023	12/4/2023	JPY	(2,293,200.00)	51825615
3/1/2023	3/2/2023	CAD	23,214.66	57630974
3/1/2023	3/2/2023	USD	(17,074.62)	57630974
4/5/2023	4/5/2023	INR	1,045,075.00	63651094
4/5/2023	4/5/2023	USD	(12,719.12)	63651094
4/14/2023	4/14/2023	USD	6,744.62	68267294
4/14/2023	4/14/2023	AUD	(9,968.67)	68267294
2/15/2023	2/16/2023	CAD	91,706.65	69097474
2/15/2023	2/16/2023	USD	(68,442.91)	69097474
2/16/2023	2/17/2023	AUD	678,083.22	69583574
2/16/2023	2/17/2023	USD	(468,792.83)	69583574
5/16/2023	5/16/2023	USD	9,200.59	72792204
5/16/2023	5/16/2023	EUR	(8,467.10)	72792204
3/21/2023	3/22/2023	CAD	23,098.19	75549484
3/21/2023	3/22/2023	USD	(16,914.94)	75549484
8/18/2023	8/21/2023	EUR	285,329.91	78266234
8/18/2023	8/21/2023	USD	(309,939.61)	78266234
12/27/2023	12/28/2023	USD	22,504.51	80759325
12/27/2023	12/28/2023	JPY	(3,210,337.00)	80759325
8/4/2023	8/4/2023	USD	53,605.44	88520924
8/4/2023	8/4/2023	GBP	(42,201.13)	88520924
5/29/2023	6/1/2023	USD	1,329,476.24	89859904
5/29/2023	6/1/2023	CNH	(9,421,173.81)	89859904
5/23/2023	5/25/2023	JPY	31,583,616.00	94411404
5/23/2023	5/25/2023	USD	(228,187.18)	94411404
2/16/2023	2/17/2023	DKK	1,203,524.13	97183574
2/16/2023	2/17/2023	USD	(172,878.83)	97183574
11/30/2023	11/30/2023	USD	19,871.15	103959415
11/30/2023	11/30/2023	MXN	(343,569.52)	103959415
10/11/2023	10/11/2023	USD	9,206.48	110278844
10/11/2023	10/11/2023	AUD	(14,354.55)	110278844

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Contract Enter Date	Contract Settle Date	Currency code	FX-BUY-SELL	Trans ID
3/22/2023	3/23/2023	CAD	34,564.01	118133584
3/22/2023	3/23/2023	USD	(25,232.89)	118133584
8/16/2023	8/18/2023	JPY	50,521,497.00	124788134
8/16/2023	8/18/2023	USD	(346,984.25)	124788134
4/5/2023	4/7/2023	JPY	9,404,236.00	128912094
4/5/2023	4/7/2023	USD	(71,405.42)	128912094
9/5/2023	9/5/2023	USD	11,505.65	132893734
9/5/2023	9/5/2023	JPY	(1,692,000.00)	132893734
12/15/2023	12/19/2023	USD	952,947.19	135225025
12/15/2023	12/19/2023	JPY	(134,891,580.00)	135225025
10/11/2023	10/13/2023	USD	426,921.51	138098844
10/11/2023	10/13/2023	EUR	(402,604.22)	138098844
12/15/2023	12/15/2023	USD	80,201.22	141075025
12/15/2023	12/15/2023	GBP	(62,756.93)	141075025
8/17/2023	8/18/2023	EUR	201,817.04	144662234
8/17/2023	8/18/2023	USD	(219,278.25)	144662234
3/14/2023	3/14/2023	USD	2,145.23	144705284
3/14/2023	3/14/2023	INR	(176,390.00)	144705284
3/6/2023	3/7/2023	CAD	25,479.26	146925084
3/6/2023	3/7/2023	USD	(18,716.86)	146925084
12/6/2023	12/6/2023	USD	28,445.41	147856715
12/6/2023	12/6/2023	EUR	(26,381.02)	147856715
5/31/2023	5/31/2023	INR	4,210,337.00	147925604
5/31/2023	5/31/2023	USD	(50,872.22)	147925604
4/3/2023	4/4/2023	GBP	373,599.50	149602984
4/3/2023	4/4/2023	USD	(461,890.40)	149602984
12/11/2023	12/11/2023	USD	5,680.72	151738815
12/11/2023	12/11/2023	JPY	(832,600.00)	151738815
3/10/2023	3/13/2023	CAD	47,941.39	156228184
3/10/2023	3/13/2023	USD	(34,668.79)	156228184
4/4/2023	4/5/2023	GBP	375,861.53	158857984
4/4/2023	4/5/2023	USD	(469,930.65)	158857984
5/4/2023	5/4/2023	USD	67,242.83	160059894
5/4/2023	5/4/2023	EUR	(60,773.44)	160059894
5/5/2023	5/5/2023	USD	47,502.69	162453994
5/5/2023	5/5/2023	EUR	(43,045.27)	162453994
8/4/2023	8/4/2023	USD	1,190.09	164549824
8/4/2023	8/4/2023	SEK	(12,735.06)	164549824
3/31/2023	4/3/2023	CAD	59,443.26	165384884
3/31/2023	4/3/2023	USD	(43,895.48)	165384884
6/2/2023	6/2/2023	USD	30,521.61	165709704
6/2/2023	6/2/2023	JPY	(4,244,504.00)	165709704
3/31/2023	3/31/2023	USD	24,934.96	166324884
3/31/2023	3/31/2023	JPY	(3,325,000.00)	166324884
3/27/2023	3/28/2023	CAD	13,950.41	172294684
3/27/2023	3/28/2023	USD	(10,164.23)	172294684
8/22/2023	8/22/2023	USD	3,371.78	172582334

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8/22/2023	8/22/2023	EUR	(3,091.03)	172582334
6/26/2023	6/26/2023	USD	20,551.27	176246514
6/26/2023	6/26/2023	JPY	(2,952,600.00)	176246514
5/30/2023	6/1/2023	USD	14,164,979.81	177111604
5/30/2023	6/1/2023	JPY	(1,985,151,096.00)	177111604
10/26/2023	10/26/2023	USD	56,461.31	178465405
10/26/2023	10/26/2023	HKD	(441,927.91)	178465405
4/14/2023	4/18/2023	JPY	6,201,572.00	181887294
4/14/2023	4/18/2023	USD	(46,811.38)	181887294
11/15/2023	11/17/2023	USD	525,630.10	183833015
11/15/2023	11/17/2023	JPY	(79,089,985.00)	183833015
2/28/2023	3/1/2023	CAD	52,631.01	185815874
2/28/2023	3/1/2023	USD	(38,777.68)	185815874
3/15/2023	3/15/2023	USD	1,719.01	192678284
3/15/2023	3/15/2023	SEK	(17,960.70)	192678284
2/16/2023	2/17/2023	HKD	27,123,526.44	198583574
2/16/2023	2/17/2023	USD	(3,454,359.41)	198583574
5/26/2023	5/26/2023	USD	14,018.54	198965504
5/26/2023	5/26/2023	EUR	(13,077.90)	198965504
12/18/2023	12/20/2023	USD	628,116.99	199333125
12/18/2023	12/20/2023	JPY	(89,617,911.00)	199333125
11/27/2023	11/27/2023	USD	26,210.66	200283315
11/27/2023	11/27/2023	JPY	(3,910,000.00)	200283315
12/21/2023	12/27/2023	AUD	297,216.07	202437225
12/21/2023	12/27/2023	USD	(200,543.57)	202437225
5/25/2023	5/25/2023	USD	34,385.14	205548404
5/25/2023	5/25/2023	JPY	(4,807,000.00)	205548404
5/8/2023	5/8/2023	USD	4,612.77	206307994
5/8/2023	5/8/2023	EUR	(4,180.82)	206307994
6/1/2023	6/2/2023	USD	8,242.43	206343704
6/1/2023	6/2/2023	BRL	(41,593.21)	206343704
11/3/2023	11/3/2023	USD	31,176.72	207055705
11/3/2023	11/3/2023	GBP	(25,578.42)	207055705
3/6/2023	3/7/2023	CAD	146,243.82	208774084
3/6/2023	3/7/2023	USD	(107,409.02)	208774084
9/13/2023	9/15/2023	HKD	3,705,822.84	214497934
9/13/2023	9/15/2023	USD	(473,593.64)	214497934
12/20/2023	12/22/2023	USD	1,368,206.26	218992225
12/20/2023	12/22/2023	EUR	(1,250,805.64)	218992225
11/20/2023	11/20/2023	INR	790,320.00	219017115
11/20/2023	11/20/2023	USD	(9,486.00)	219017115
5/22/2023	5/23/2023	MXN	1,515,488.55	228537304
5/22/2023	5/23/2023	USD	(84,731.48)	228537304
10/11/2023	10/11/2023	USD	3,945.63	230278844
10/11/2023	10/11/2023	AUD	(6,151.95)	230278844
1/4/2023	1/6/2023	JPY	7,912,907.00	231243364
1/4/2023	1/6/2023	USD	(60,619.60)	231243364

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Contract Enter Date	Contract Settle Date	Currency code	FX-BUY-SELL	Trans ID
8/14/2023	8/15/2023	GBP	219,438.83	234209034
8/14/2023	8/15/2023	USD	(278,971.49)	234209034
12/20/2023	12/22/2023	USD	277,331.19	236782225
12/20/2023	12/22/2023	CNY	(1,981,299.22)	236782225
10/25/2023	10/27/2023	USD	94,347.76	238779305
10/25/2023	10/27/2023	GBP	(77,843.40)	238779305
9/14/2023	9/18/2023	HKD	3,965,791.19	243841044
9/14/2023	9/18/2023	USD	(506,707.54)	243841044
9/27/2023	9/29/2023	USD	456,867.01	246863444
9/27/2023	9/29/2023	EUR	(433,451.94)	246863444
4/12/2023	4/13/2023	CAD	11,016.97	249250294
4/12/2023	4/13/2023	USD	(8,187.71)	249250294
5/5/2023	5/5/2023	USD	15,688.05	261863994
5/5/2023	5/5/2023	SEK	(160,021.64)	261863994
10/23/2023	10/23/2023	INR	1,964,520.00	263721305
10/23/2023	10/23/2023	USD	(23,621.91)	263721305
8/16/2023	8/17/2023	USD	261,689.68	268888134
8/16/2023	8/17/2023	CHF	(229,875.28)	268888134
9/1/2023	9/1/2023	USD	15,142.43	269425634
9/1/2023	9/1/2023	JPY	(2,205,000.00)	269425634
2/27/2023	2/28/2023	CAD	31,130.18	276058774
2/27/2023	2/28/2023	USD	(22,894.89)	276058774
5/30/2023	5/30/2023	USD	33,135.29	279001604
5/30/2023	5/30/2023	SEK	(359,524.67)	279001604
5/24/2023	5/25/2023	DKK	4,979,683.60	281954404
5/24/2023	5/25/2023	USD	(720,477.34)	281954404
10/6/2023	10/6/2023	USD	18,301.20	282979744
10/6/2023	10/6/2023	GBP	(15,049.46)	282979744
3/31/2023	3/31/2023	USD	44,374.75	291635884
3/31/2023	3/31/2023	GBP	(35,824.92)	291635884
8/15/2023	8/16/2023	USD	277,286.08	299582134
8/15/2023	8/16/2023	CHF	(242,945.86)	299582134
2/23/2023	2/24/2023	CAD	48,350.99	303379674
2/23/2023	2/24/2023	USD	(35,751.99)	303379674
5/26/2023	5/30/2023	JPY	16,500,559.00	305116504
5/26/2023	5/30/2023	USD	(118,112.55)	305116504
8/22/2023	8/23/2023	EUR	36,082.14	307173334
8/22/2023	8/23/2023	USD	(39,273.17)	307173334
2/16/2023	2/17/2023	MXN	3,242,303.62	308183574
2/16/2023	2/17/2023	USD	(174,676.04)	308183574
4/27/2023	4/27/2023	USD	18,026.90	308605694
4/27/2023	4/27/2023	CNH	(124,966.80)	308605694
8/21/2023	8/22/2023	EUR	502,881.95	309799234
8/21/2023	8/22/2023	USD	(547,814.45)	309799234
10/5/2023	10/5/2023	USD	134.34	310305744
10/5/2023	10/5/2023	INR	(11,170.00)	310305744
3/20/2023	3/21/2023	CAD	35,096.55	311645484



## Question #9 Exhibit

Contract Enter Date	Contract Settle Date	Currency code	FX-BUY-SELL	Trans ID
3/20/2023	3/21/2023	USD	(25,608.57)	311645484
8/15/2023	8/16/2023	USD	113,382.33	312682134
8/15/2023	8/16/2023	SEK	(1,229,895.59)	312682134
9/12/2023	9/14/2023	HKD	1,342,399.13	317004934
9/12/2023	9/14/2023	USD	(171,443.73)	317004934
4/17/2023	4/19/2023	JPY	5,986,349.00	317552394
4/17/2023	4/19/2023	USD	(44,663.58)	317552394
8/24/2023	8/25/2023	USD	80,650.83	328529334
8/24/2023	8/25/2023	EUR	(74,314.00)	328529334
6/15/2023	6/15/2023	USD	10,593.34	329257114
6/15/2023	6/15/2023	JPY	(1,500,000.00)	329257114
6/20/2023	6/20/2023	USD	20,539.79	340061314
6/20/2023	6/20/2023	CNH	(147,384.00)	340061314
9/15/2023	9/15/2023	USD	43,972.52	343625044
9/15/2023	9/15/2023	HKD	(344,375.00)	343625044
12/27/2023	12/27/2023	USD	31.68	344139325
12/27/2023	12/27/2023	EUR	(28.73)	344139325
10/23/2023	10/25/2023	USD	73,668.31	348351305
10/23/2023	10/25/2023	JPY	(11,048,479.00)	348351305
5/24/2023	5/25/2023	USD	356,420.42	353954404
5/24/2023	5/25/2023	CHF	(321,543.61)	353954404
5/16/2023	5/18/2023	JPY	36,340,570.00	358682204
5/16/2023	5/18/2023	USD	(267,503.15)	358682204
12/15/2023	12/19/2023	AUD	1,541,546.58	358715025
12/15/2023	12/19/2023	USD	(1,035,919.30)	358715025
8/4/2023	8/4/2023	USD	4,639.30	364549824
8/4/2023	8/4/2023	SEK	(49,644.93)	364549824
9/1/2023	9/5/2023	USD	155,836.23	365495634
9/1/2023	9/5/2023	JPY	(22,661,704.00)	365495634
2/24/2023	2/27/2023	CAD	51,378.28	367034774
2/24/2023	2/27/2023	USD	(37,817.08)	367034774
4/3/2023	4/3/2023	USD	20,058.59	369441984
4/3/2023	4/3/2023	EUR	(18,559.86)	369441984
11/17/2023	11/17/2023	INR	465,910.00	372453115
11/17/2023	11/17/2023	USD	(5,594.74)	372453115
3/14/2023	3/15/2023	CAD	63,485.35	378165284
3/14/2023	3/15/2023	USD	(46,388.77)	378165284
8/16/2023	8/17/2023	USD	1,349,885.29	378888134
8/16/2023	8/17/2023	AUD	(2,089,222.80)	378888134
4/6/2023	4/10/2023	JPY	3,273,947.00	379269094
4/6/2023	4/10/2023	USD	(24,948.54)	379269094
11/13/2023	11/15/2023	USD	473,600.92	380086905
11/13/2023	11/15/2023	JPY	(71,872,965.00)	380086905
9/12/2023	9/12/2023	USD	39,032.95	382434934
9/12/2023	9/12/2023	GBP	(31,220.14)	382434934
4/14/2023	4/14/2023	USD	11,803.09	391367294
4/14/2023	4/14/2023	AUD	(17,445.17)	391367294

## Question #9 Exhibit

Contract Enter Date	Contract Settle Date	Currency code	FX-BUY-SELL	Trans ID
3/15/2023	3/15/2023	USD	6,334.28	392678284
3/15/2023	3/15/2023	SEK	(66,182.13)	392678284
8/31/2023	9/5/2023	USD	113,262.63	396330634
8/31/2023	9/5/2023	JPY	(16,526,604.00)	396330634
11/9/2023	11/9/2023	USD	20,670.08	396749805
11/9/2023	11/9/2023	SEK	(225,290.12)	396749805
5/24/2023	5/26/2023	JPY	108,098,751.00	402954404
5/24/2023	5/26/2023	USD	(780,199.53)	402954404
3/2/2023	3/3/2023	CAD	254,492.64	404265974
3/2/2023	3/3/2023	USD	(186,952.36)	404265974
2/16/2023	2/17/2023	SEK	13,909,881.07	408183574
2/16/2023	2/17/2023	USD	(1,336,955.07)	408183574
3/8/2023	3/9/2023	CAD	42,029.69	408301184
3/8/2023	3/9/2023	USD	(30,563.05)	408301184
5/18/2023	5/22/2023	JPY	23,775,643.00	409799204
5/18/2023	5/22/2023	USD	(172,617.49)	409799204
5/19/2023	5/23/2023	JPY	33,596,218.00	412773304
5/19/2023	5/23/2023	USD	(243,028.20)	412773304
2/17/2023	2/21/2023	CAD	26,920.10	416527574
2/17/2023	2/21/2023	USD	(19,922.37)	416527574
3/16/2023	3/17/2023	CAD	31,307.00	419676384
3/16/2023	3/17/2023	USD	(22,785.63)	419676384
8/16/2023	8/17/2023	EUR	675,436.22	420988134
8/16/2023	8/17/2023	USD	(737,948.52)	420988134
5/15/2023	5/16/2023	USD	11,410.50	421727104
5/15/2023	5/16/2023	CHF	(10,220.00)	421727104
5/22/2023	5/24/2023	JPY	85,324,954.00	422837304
5/22/2023	5/24/2023	USD	(618,790.01)	422837304
4/3/2023	4/4/2023	EUR	1,024,016.31	424702984
4/3/2023	4/4/2023	USD	(1,113,098.56)	424702984
6/9/2023	6/9/2023	USD	82,918.10	436652014
6/9/2023	6/9/2023	HKD	(650,235.60)	436652014
8/14/2023	8/15/2023	USD	216,493.36	445598034
8/14/2023	8/15/2023	CHF	(189,837.90)	445598034
5/25/2023	5/26/2023	JPY	31,930,628.00	459249404
5/25/2023	5/26/2023	USD	(228,725.24)	459249404
3/23/2023	3/24/2023	CAD	183,632.88	461496584
3/23/2023	3/24/2023	USD	(134,313.11)	461496584
1/27/2023	1/27/2023	USD	4,934.33	462529964
1/27/2023	1/27/2023	SEK	(50,883.98)	462529964
6/30/2023	6/30/2023	USD	44,282.39	471769714
6/30/2023	6/30/2023	JPY	(6,412,500.00)	471769714
5/11/2023	5/15/2023	JPY	15,638,731.00	473898004
5/11/2023	5/15/2023	USD	(116,216.93)	473898004
8/21/2023	8/23/2023	USD	53,642.02	476499234
8/21/2023	8/23/2023	JPY	(7,826,371.00)	476499234
5/19/2023	5/19/2023	USD	50,065.59	477124304

## Question #9 Exhibit

Contract Enter Date	Contract Settle Date	Currency code	FX-BUY-SELL	Trans ID
5/19/2023	5/19/2023	GBP	(40,380.00)	477124304
12/7/2023	12/7/2023	USD	19,821.36	479710815
12/7/2023	12/7/2023	MXN	(343,569.52)	479710815
2/20/2023	2/22/2023	CAD	58,727.53	479850674
2/20/2023	2/22/2023	USD	(43,662.33)	479850674
8/30/2023	9/1/2023	USD	13,984.57	479926534
8/30/2023	9/1/2023	JPY	(2,038,656.00)	479926534
5/31/2023	6/1/2023	USD	749,422.05	481195604
5/31/2023	6/1/2023	DKK	(5,230,655.66)	481195604
10/20/2023	10/24/2023	USD	163,145.03	483477205
10/20/2023	10/24/2023	JPY	(24,461,999.00)	483477205
9/22/2023	9/22/2023	USD	43,503.66	484569244
9/22/2023	9/22/2023	GBP	(35,396.54)	484569244
5/24/2023	5/24/2023	USD	7,871.45	484744404
5/24/2023	5/24/2023	SEK	(83,663.42)	484744404
8/23/2023	8/25/2023	USD	19,166.20	487906334
8/23/2023	8/25/2023	JPY	(2,787,127.00)	487906334
8/16/2023	8/17/2023	USD	1,281,309.29	488888134
8/16/2023	8/17/2023	HKD	(10,031,716.37)	488888134
12/6/2023	12/8/2023	USD	13,850.53	489866715
12/6/2023	12/8/2023	EUR	(12,847.73)	489866715
4/27/2023	4/27/2023	USD	48,034.28	492216694
4/27/2023	4/27/2023	EUR	(43,488.55)	492216694
10/30/2023	10/30/2023	USD	4,253.19	494865505
10/30/2023	10/30/2023	CAD	(5,897.60)	494865505
4/19/2023	4/21/2023	JPY	68,113,428.00	500671494
4/19/2023	4/21/2023	USD	(505,270.00)	500671494
8/17/2023	8/21/2023	USD	17,595.59	503662234
8/17/2023	8/21/2023	JPY	(2,572,641.00)	503662234
5/17/2023	5/17/2023	USD	98,300.71	504216204
5/17/2023	5/17/2023	EUR	(90,635.74)	504216204
6/1/2023	6/2/2023	USD	6,725.30	506343704
6/1/2023	6/2/2023	BRL	(33,937.43)	506343704
10/9/2023	10/11/2023	GBP	214,812.65	518172844
10/9/2023	10/11/2023	USD	(261,674.03)	518172844
8/24/2023	8/28/2023	USD	21,255.27	518339334
8/24/2023	8/28/2023	JPY	(3,090,941.00)	518339334
6/2/2023	6/2/2023	USD	102,623.14	520809704
6/2/2023	6/2/2023	INR	(8,453,290.96)	520809704
8/23/2023	8/24/2023	EUR	126,869.13	526106334
8/23/2023	8/24/2023	USD	(137,192.53)	526106334
9/8/2023	9/12/2023	USD	171,884.48	526115834
9/8/2023	9/12/2023	JPY	(25,327,350.00)	526115834
11/6/2023	11/6/2023	USD	6,717.40	526258705
11/6/2023	11/6/2023	JPY	(1,006,400.00)	526258705
8/14/2023	8/16/2023	JPY	119,404,133.00	527998034
8/14/2023	8/16/2023	USD	(823,769.36)	527998034

## Question #9 Exhibit

<b>Contract</b>	<b>Contract</b>	<b>Currency</b>		
<b>Enter Date</b>	<b>Settle Date</b>	<b>code</b>	<b>FX-BUY-SELL</b>	<b>Trans ID</b>
11/3/2023	11/3/2023	USD	15,946.45	528055705
11/3/2023	11/3/2023	GBP	(13,083.00)	528055705
3/31/2023	4/4/2023	USD	1,157,609.82	536984884
3/31/2023	4/4/2023	JPY	(154,338,329.00)	536984884
11/30/2023	11/30/2023	USD	14,548.52	542959415
11/30/2023	11/30/2023	MXN	(251,541.97)	542959415
6/20/2023	6/22/2023	USD	289,618.99	545206314
6/20/2023	6/22/2023	SGD	(388,790.33)	545206314
7/19/2023	7/19/2023	USD	2,137.40	545228324
7/19/2023	7/19/2023	INR	(175,585.50)	545228324
6/12/2023	6/12/2023	USD	6,443.04	546356014
6/12/2023	6/12/2023	SGD	(8,660.13)	546356014
5/15/2023	5/17/2023	JPY	36,009,719.00	547556104
5/15/2023	5/17/2023	USD	(264,219.18)	547556104
4/27/2023	5/1/2023	USD	140,536.90	551755694
4/27/2023	5/1/2023	JPY	(18,791,049.00)	551755694
11/17/2023	11/21/2023	USD	413,813.11	554883115
11/17/2023	11/21/2023	JPY	(61,817,057.00)	554883115
5/30/2023	6/1/2023	USD	1,868,263.10	555731604
5/30/2023	6/1/2023	SGD	(2,522,790.40)	555731604
5/1/2023	5/2/2023	USD	99,966.29	556295794
5/1/2023	5/2/2023	JPY	(13,681,476.00)	556295794
8/14/2023	8/15/2023	USD	70,739.08	556998034
8/14/2023	8/15/2023	SEK	(764,857.45)	556998034
3/31/2023	4/3/2023	EUR	597,507.51	564384884
3/31/2023	4/3/2023	USD	(650,305.07)	564384884
4/12/2023	4/12/2023	USD	22,844.71	569710294
4/12/2023	4/12/2023	MXN	(415,303.20)	569710294
12/19/2023	12/19/2023	INR	2,620,111.00	572587125
12/19/2023	12/19/2023	USD	(31,487.36)	572587125
9/29/2023	10/3/2023	EUR	351,540.61	572680544
9/29/2023	10/3/2023	USD	(372,929.75)	572680544
4/10/2023	4/12/2023	JPY	2,541,593.00	582573194
4/10/2023	4/12/2023	USD	(19,219.69)	582573194
4/3/2023	4/5/2023	USD	173,573.62	583981984
4/3/2023	4/5/2023	JPY	(23,130,074.00)	583981984
12/11/2023	12/13/2023	USD	8,782.11	584768815
12/11/2023	12/13/2023	JPY	(1,284,139.00)	584768815
4/4/2023	4/6/2023	GBP	115,436.18	587177984
4/4/2023	4/6/2023	USD	(144,010.10)	587177984
2/16/2023	2/17/2023	GBP	2,455,506.28	588583574
2/16/2023	2/17/2023	USD	(2,959,889.37)	588583574
3/15/2023	3/15/2023	USD	4,870.10	592678284
3/15/2023	3/15/2023	SEK	(50,883.98)	592678284
9/27/2023	9/29/2023	USD	264,854.84	595863444
9/27/2023	9/29/2023	AUD	(415,211.08)	595863444
5/30/2023	6/1/2023	USD	6,353,686.44	597111604

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Contract Enter Date	Contract Settle Date	Currency code	FX-BUY-SELL	Trans ID
5/30/2023	6/1/2023	HKD	(49,763,450.97)	597111604
2/16/2023	2/17/2023	EUR	5,340,670.52	597183574
2/16/2023	2/17/2023	USD	(5,717,898.10)	597183574
7/3/2023	7/3/2023	USD	21,544.68	598186814
7/3/2023	7/3/2023	HKD	(168,884.40)	598186814
10/20/2023	10/23/2023	CAD	325,696.53	598577205
10/20/2023	10/23/2023	USD	(237,890.97)	598577205
4/28/2023	5/2/2023	USD	17,069.22	598950794
4/28/2023	5/2/2023	JPY	(2,320,748.00)	598950794
10/27/2023	10/27/2023	USD	25,139.20	600319405
10/27/2023	10/27/2023	SEK	(281,321.27)	600319405
10/20/2023	10/23/2023	USD	53,125.77	603477205
10/20/2023	10/23/2023	JPY	(7,966,939.00)	603477205
10/2/2023	10/2/2023	USD	63,954.26	609398544
10/2/2023	10/2/2023	EUR	(60,455.40)	609398544
5/31/2023	6/1/2023	USD	1,226,934.80	610866604
5/31/2023	6/1/2023	BRL	(6,222,031.76)	610866604
9/7/2023	9/7/2023	USD	16,813.37	611301834
9/7/2023	9/7/2023	HKD	(131,899.25)	611301834
12/27/2023	12/29/2023	USD	73,973.30	611759325
12/27/2023	12/29/2023	JPY	(10,550,871.00)	611759325
3/30/2023	3/30/2023	USD	22,919.76	612917784
3/30/2023	3/30/2023	JPY	(3,035,250.00)	612917784
2/16/2023	2/17/2023	CNH	4,676,604.70	617465774
2/16/2023	2/17/2023	USD	(681,330.97)	617465774
7/12/2023	7/12/2023	USD	5,108.92	617566124
7/12/2023	7/12/2023	SEK	(54,403.91)	617566124
11/27/2023	11/27/2023	USD	33,333.13	618183315
11/27/2023	11/27/2023	JPY	(4,972,500.00)	618183315
4/20/2023	4/24/2023	USD	114,754.08	620145494
4/20/2023	4/24/2023	JPY	(15,443,719.00)	620145494
11/20/2023	11/20/2023	USD	7,850.80	621627115
11/20/2023	11/20/2023	JPY	(1,170,000.00)	621627115
6/6/2023	6/6/2023	USD	37,370.90	623109804
6/6/2023	6/6/2023	JPY	(5,211,200.00)	623109804
12/19/2023	12/21/2023	USD	138,830.95	629668125
12/19/2023	12/21/2023	JPY	(20,078,760.00)	629668125
5/22/2023	5/23/2023	USD	170,504.78	632337304
5/22/2023	5/23/2023	CHF	(152,660.77)	632337304
8/18/2023	8/22/2023	USD	50,533.23	635776234
8/18/2023	8/22/2023	JPY	(7,351,372.00)	635776234
10/19/2023	10/20/2023	CAD	680,931.63	639923205
10/19/2023	10/20/2023	USD	(496,125.05)	639923205
9/7/2023	9/7/2023	USD	25,394.71	640301834
9/7/2023	9/7/2023	JPY	(3,750,000.00)	640301834
8/22/2023	8/22/2023	USD	3,084.44	642582334
8/22/2023	8/22/2023	EUR	(2,827.62)	642582334

## Question #9 Exhibit

Contract Enter Date	Contract Settle Date	Currency code	FX-BUY-SELL	Trans ID
3/23/2023	3/24/2023	USD	36.39	643937584
3/23/2023	3/24/2023	EUR	(33.46)	643937584
4/18/2023	4/20/2023	USD	884.07	647748394
4/18/2023	4/20/2023	JPY	(118,498.00)	647748394
10/11/2023	10/13/2023	USD	1,537,766.18	648098844
10/11/2023	10/13/2023	CNY	(11,225,030.31)	648098844
8/23/2023	8/25/2023	EUR	103,590.32	648676334
8/23/2023	8/25/2023	USD	(112,411.04)	648676334
4/4/2023	4/5/2023	CAD	10,246.83	649357984
4/4/2023	4/5/2023	USD	(7,640.05)	649357984
4/14/2023	4/14/2023	USD	3,579.58	650047294
4/14/2023	4/14/2023	EUR	(3,236.76)	650047294
2/14/2023	2/15/2023	CAD	26,445.61	651314474
2/14/2023	2/15/2023	USD	(19,813.90)	651314474
4/14/2023	4/14/2023	USD	15,175.40	652367294
4/14/2023	4/14/2023	AUD	(22,429.51)	652367294
9/11/2023	9/11/2023	USD	13,278.14	659669834
9/11/2023	9/11/2023	JPY	(1,941,600.00)	659669834
4/5/2023	4/6/2023	CAD	38,980.94	659912094
4/5/2023	4/6/2023	USD	(28,944.45)	659912094
3/24/2023	3/27/2023	CAD	31,631.99	660260684
3/24/2023	3/27/2023	USD	(22,955.00)	660260684
9/26/2023	9/26/2023	USD	23,944.90	661559344
9/26/2023	9/26/2023	HKD	(187,344.70)	661559344
2/27/2023	2/27/2023	USD	30,045.18	662837774
2/27/2023	2/27/2023	SGD	(40,600.47)	662837774
6/30/2023	6/30/2023	USD	36,047.42	663769714
6/30/2023	6/30/2023	JPY	(5,220,000.00)	663769714
12/20/2023	12/22/2023	USD	51,596.83	666992225
12/20/2023	12/22/2023	JPY	(7,402,081.00)	666992225
5/10/2023	5/10/2023	USD	20,429.87	673665004
5/10/2023	5/10/2023	EUR	(18,640.02)	673665004
11/16/2023	11/20/2023	USD	231,990.53	673699015
11/16/2023	11/20/2023	JPY	(35,080,147.00)	673699015
5/24/2023	5/26/2023	USD	249,003.16	676674404
5/24/2023	5/26/2023	SGD	(335,688.63)	676674404
8/25/2023	8/29/2023	USD	67,228.87	681643434
8/25/2023	8/29/2023	JPY	(9,819,785.00)	681643434
12/19/2023	12/21/2023	AUD	284,100.49	681778125
12/19/2023	12/21/2023	USD	(191,284.86)	681778125
2/16/2023	2/17/2023	CHF	733,121.32	687183574
2/16/2023	2/17/2023	USD	(795,063.96)	687183574
3/31/2023	4/4/2023	GBP	540,221.06	689194884
3/31/2023	4/4/2023	USD	(668,561.38)	689194884
12/7/2023	12/7/2023	USD	14,512.07	690810815
12/7/2023	12/7/2023	MXN	(251,541.97)	690810815
10/25/2023	10/27/2023	USD	247,138.09	698279305

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Contract Enter Date	Contract Settle Date	Currency code	FX-BUY-SELL	Trans ID
10/25/2023	10/27/2023	AUD	(389,743.17)	698279305
5/31/2023	6/1/2023	USD	8,765,841.83	698695604
5/31/2023	6/1/2023	GBP	(7,093,126.54)	698695604
6/15/2023	6/15/2023	USD	46,062.64	703268114
6/15/2023	6/15/2023	GBP	(36,446.55)	703268114
6/27/2023	6/27/2023	USD	7,132.16	711473614
6/27/2023	6/27/2023	JPY	(1,024,100.00)	711473614
2/13/2023	2/15/2023	USD	463,486.68	714680474
2/13/2023	2/15/2023	JPY	(61,521,553.00)	714680474
12/1/2023	12/1/2023	USD	27,278.06	720776515
12/1/2023	12/1/2023	JPY	(4,050,000.00)	720776515
6/26/2023	6/26/2023	USD	29,720.90	727246514
6/26/2023	6/26/2023	JPY	(4,270,000.00)	727246514
8/29/2023	8/31/2023	USD	182,403.23	728762534
8/29/2023	8/31/2023	JPY	(26,730,829.00)	728762534
5/11/2023	5/11/2023	USD	7,426.39	729658004
5/11/2023	5/11/2023	CHF	(6,643.00)	729658004
10/20/2023	10/23/2023	GBP	209,091.34	731677205
10/20/2023	10/23/2023	USD	(253,751.58)	731677205
5/5/2023	5/5/2023	USD	44,507.47	733863994
5/5/2023	5/5/2023	SEK	(453,986.19)	733863994
9/28/2023	10/2/2023	JPY	126,921,333.00	734296444
9/28/2023	10/2/2023	USD	(850,184.56)	734296444
10/27/2023	10/27/2023	USD	26,424.86	736400505
10/27/2023	10/27/2023	GBP	(21,817.58)	736400505
2/13/2023	2/14/2023	CAD	29,907.46	737430474
2/13/2023	2/14/2023	USD	(22,382.47)	737430474
12/4/2023	12/4/2023	USD	7,282.34	739196615
12/4/2023	12/4/2023	BRL	(35,801.75)	739196615
4/24/2023	4/24/2023	USD	5,636.97	741404594
4/24/2023	4/24/2023	CAD	(7,639.71)	741404594
10/25/2023	10/25/2023	USD	14,344.33	743718305
10/25/2023	10/25/2023	SEK	(160,021.64)	743718305
3/23/2023	3/24/2023	USD	75.20	743937584
3/23/2023	3/24/2023	EUR	(69.15)	743937584
8/18/2023	8/18/2023	USD	184,671.19	748816234
8/18/2023	8/18/2023	SGD	(251,074.70)	748816234
7/31/2023	7/31/2023	USD	4,451.37	751933724
7/31/2023	7/31/2023	CAD	(5,897.60)	751933724
8/15/2023	8/17/2023	JPY	165,472,000.00	753682134
8/15/2023	8/17/2023	USD	(1,136,456.98)	753682134
4/11/2023	4/12/2023	CAD	15,294.25	756236194
4/11/2023	4/12/2023	USD	(11,324.71)	756236194
2/20/2023	2/22/2023	CAD	145,191.43	756920674
2/20/2023	2/22/2023	USD	(107,923.18)	756920674
12/20/2023	12/22/2023	USD	654,431.66	757992225
12/20/2023	12/22/2023	HKD	(5,109,115.27)	757992225

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Contract Enter Date	Contract Settle Date	Currency code	FX-BUY-SELL	Trans ID
8/15/2023	8/16/2023	EUR	321,954.05	760103134
8/15/2023	8/16/2023	USD	(352,050.35)	760103134
10/24/2023	10/26/2023	USD	208,136.53	761474305
10/24/2023	10/26/2023	JPY	(31,149,505.00)	761474305
5/23/2023	5/24/2023	DKK	4,586,216.72	764411404
5/23/2023	5/24/2023	USD	(663,995.86)	764411404
4/4/2023	4/6/2023	USD	16,573.42	769357984
4/4/2023	4/6/2023	JPY	(2,202,922.00)	769357984
12/18/2023	12/20/2023	AUD	256,959.05	771453125
12/18/2023	12/20/2023	USD	(172,619.95)	771453125
8/31/2023	8/31/2023	USD	9,164.13	772100634
8/31/2023	8/31/2023	INR	(757,856.00)	772100634
6/6/2023	6/6/2023	USD	13,550.32	774720904
6/6/2023	6/6/2023	EUR	(12,645.69)	774720904
4/10/2023	4/11/2023	CAD	12,562.67	775083194
4/10/2023	4/11/2023	USD	(9,311.82)	775083194
11/14/2023	11/16/2023	USD	458,850.33	775199905
11/14/2023	11/16/2023	JPY	(69,616,864.00)	775199905
8/3/2023	8/3/2023	USD	14,391.51	778706824
8/3/2023	8/3/2023	JPY	(2,070,000.00)	778706824
8/16/2023	8/17/2023	USD	129,829.47	778888134
8/16/2023	8/17/2023	SEK	(1,407,714.96)	778888134
10/25/2023	10/25/2023	USD	27,635.00	780718305
10/25/2023	10/25/2023	SEK	(308,288.84)	780718305
8/22/2023	8/24/2023	USD	84,817.98	785563334
8/22/2023	8/24/2023	JPY	(12,361,966.00)	785563334
8/18/2023	8/21/2023	USD	600,131.04	787956234
8/18/2023	8/21/2023	SEK	(6,585,910.02)	787956234
4/25/2023	4/27/2023	JPY	12,577,221.00	791356594
4/25/2023	4/27/2023	USD	(93,965.04)	791356594
3/30/2023	4/3/2023	USD	790,388.84	791917784
3/30/2023	4/3/2023	JPY	(104,845,870.00)	791917784
2/6/2023	2/6/2023	USD	14,759.86	796573274
2/6/2023	2/6/2023	GBP	(12,255.18)	796573274
7/24/2023	7/24/2023	USD	28,293.39	802179424
7/24/2023	7/24/2023	GBP	(21,993.76)	802179424
8/17/2023	8/18/2023	USD	59,932.89	802662234
8/17/2023	8/18/2023	SEK	(655,324.41)	802662234
5/23/2023	5/23/2023	INR	2,017,253.00	806890404
5/23/2023	5/23/2023	USD	(24,350.32)	806890404
12/7/2023	12/7/2023	INR	24,384.00	806900815
12/7/2023	12/7/2023	USD	(292.51)	806900815
2/22/2023	2/23/2023	CAD	108,979.43	808035674
2/22/2023	2/23/2023	USD	(80,415.75)	808035674
4/24/2023	4/25/2023	USD	51,971.77	809062594
4/24/2023	4/25/2023	JPY	(6,995,913.00)	809062594
5/31/2023	5/31/2023	USD	9,440.27	812045604



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Contract Enter Date	Contract Settle Date	Currency code	FX-BUY-SELL	Trans ID
5/31/2023	5/31/2023	JPY	(1,318,400.00)	812045604
3/28/2023	3/29/2023	CAD	71,494.16	814440784
3/28/2023	3/29/2023	USD	(52,311.52)	814440784
5/24/2023	5/25/2023	USD	860,217.24	815294404
5/24/2023	5/25/2023	HKD	(6,737,369.01)	815294404
5/4/2023	5/4/2023	USD	53,437.79	815900994
5/4/2023	5/4/2023	EUR	(48,296.57)	815900994
1/18/2023	1/18/2023	USD	4,168.23	821913764
1/18/2023	1/18/2023	SEK	(43,237.80)	821913764
9/5/2023	9/5/2023	USD	17,442.08	822893734
9/5/2023	9/5/2023	JPY	(2,565,000.00)	822893734
11/10/2023	11/10/2023	USD	13,157.12	834113905
11/10/2023	11/10/2023	EUR	(12,348.42)	834113905
11/17/2023	11/21/2023	EUR	40,489.83	834394115
11/17/2023	11/21/2023	USD	(44,091.81)	834394115
5/31/2023	6/1/2023	USD	2,835,765.37	837585604
5/31/2023	6/1/2023	CHF	(2,583,580.19)	837585604
10/23/2023	10/25/2023	GBP	186,225.80	837952305
10/23/2023	10/25/2023	USD	(227,409.64)	837952305
5/31/2023	6/1/2023	USD	16,300,550.20	844585604
5/31/2023	6/1/2023	EUR	(15,275,441.30)	844585604
8/10/2023	8/10/2023	USD	13,567.70	849182034
8/10/2023	8/10/2023	EUR	(12,348.42)	849182034
5/16/2023	5/18/2023	USD	263,915.56	850082204
5/16/2023	5/18/2023	SGD	(352,535.77)	850082204
10/10/2023	10/11/2023	GBP	124,549.20	852184844
10/10/2023	10/11/2023	USD	(152,873.31)	852184844
5/31/2023	6/1/2023	USD	1,188,150.26	852195604
5/31/2023	6/1/2023	CAD	(1,620,874.59)	852195604
5/19/2023	5/22/2023	MXN	11,326,713.64	853173304
5/19/2023	5/22/2023	USD	(640,953.14)	853173304
3/13/2023	3/14/2023	CAD	99,744.12	853232284
3/13/2023	3/14/2023	USD	(72,420.04)	853232284
5/23/2023	5/24/2023	USD	484,750.55	854411404
5/23/2023	5/24/2023	CHF	(436,699.17)	854411404
12/14/2023	12/18/2023	USD	13,469.07	861520025
12/14/2023	12/18/2023	JPY	(1,906,304.00)	861520025
1/9/2023	1/11/2023	USD	536,950.26	862576464
1/9/2023	1/11/2023	AUD	(776,231.33)	862576464
5/31/2023	6/1/2023	USD	4,353,939.36	871195604
5/31/2023	6/1/2023	SEK	(47,644,339.91)	871195604
3/29/2023	3/30/2023	CAD	81,983.82	872563784
3/29/2023	3/30/2023	USD	(60,348.78)	872563784
5/12/2023	5/12/2023	USD	216,612.82	872812104
5/12/2023	5/12/2023	SGD	(288,961.50)	872812104
3/17/2023	3/20/2023	CAD	1,306.50	875680484
3/17/2023	3/20/2023	USD	(952.54)	875680484

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Contract Enter Date	Contract Settle Date	Currency code	FX-BUY-SELL	Trans ID
2/16/2023	2/17/2023	JPY	705,895,550.00	878583574
2/16/2023	2/17/2023	USD	(5,267,051.81)	878583574
11/16/2023	11/16/2023	INR	507,327.00	879649015
11/16/2023	11/16/2023	USD	(6,094.91)	879649015
4/26/2023	4/28/2023	JPY	20,104,760.00	880991694
4/26/2023	4/28/2023	USD	(150,660.65)	880991694
8/14/2023	8/15/2023	EUR	585,628.98	884209034
8/14/2023	8/15/2023	USD	(641,293.37)	884209034
5/31/2023	6/1/2023	USD	696,986.92	885585604
5/31/2023	6/1/2023	MXN	(12,298,642.23)	885585604
7/11/2023	7/11/2023	USD	94,665.17	888672124
7/11/2023	7/11/2023	HKD	(741,398.33)	888672124
11/8/2023	11/10/2023	USD	16,529.72	890426805
11/8/2023	11/10/2023	GBP	(13,482.09)	890426805
5/8/2023	5/8/2023	USD	4,221.71	895307994
5/8/2023	5/8/2023	EUR	(3,826.38)	895307994
8/28/2023	8/30/2023	USD	95,788.40	903189434
8/28/2023	8/30/2023	JPY	(14,037,024.00)	903189434
12/1/2023	12/1/2023	USD	10,136.66	908676515
12/1/2023	12/1/2023	JPY	(1,505,000.00)	908676515
4/12/2023	4/14/2023	JPY	5,590,831.00	911840294
4/12/2023	4/14/2023	USD	(41,798.11)	911840294
12/7/2023	12/7/2023	USD	7,425.34	916900815
12/7/2023	12/7/2023	INR	(618,992.00)	916900815
5/26/2023	5/26/2023	USD	49,454.54	918966504
5/26/2023	5/26/2023	GBP	(40,097.41)	918966504
5/30/2023	6/1/2023	USD	1,957,940.35	925601604
5/30/2023	6/1/2023	AUD	(2,992,785.84)	925601604
7/10/2023	7/10/2023	USD	2,600.82	928649024
7/10/2023	7/10/2023	SEK	(28,239.11)	928649024
12/7/2023	12/7/2023	USD	17,044.39	929910815
12/7/2023	12/7/2023	JPY	(2,486,400.00)	929910815
12/8/2023	12/12/2023	USD	26,917.73	931884815
12/8/2023	12/12/2023	JPY	(3,888,104.00)	931884815
9/22/2023	9/22/2023	USD	91,638.12	933109244
9/22/2023	9/22/2023	CHF	(83,073.90)	933109244
4/13/2023	4/14/2023	CAD	4,584.40	936704294
4/13/2023	4/14/2023	USD	(3,424.21)	936704294
6/5/2023	6/5/2023	USD	43,852.21	944775804
6/5/2023	6/5/2023	GBP	(35,368.79)	944775804
5/10/2023	5/10/2023	USD	85,971.96	945434004
5/10/2023	5/10/2023	SEK	(877,457.29)	945434004
9/29/2023	10/3/2023	JPY	20,603,755.00	950680544
9/29/2023	10/3/2023	USD	(138,264.46)	950680544
9/5/2023	9/5/2023	USD	20,775.45	951893734
9/5/2023	9/5/2023	JPY	(3,055,200.00)	951893734
3/7/2023	3/8/2023	CAD	25,913.46	953187084

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3/7/2023	3/8/2023	USD	(18,995.35)	953187084
12/20/2023	12/22/2023	AUD	1,194,089.32	956992225
12/20/2023	12/22/2023	USD	(808,338.77)	956992225
9/11/2023	9/11/2023	USD	47,461.88	957740934
9/11/2023	9/11/2023	GBP	(37,940.70)	957740934
10/23/2023	10/24/2023	GBP	479,245.30	958751305
10/23/2023	10/24/2023	USD	(582,616.59)	958751305
3/15/2023	3/16/2023	CAD	53,259.71	961629284
3/15/2023	3/16/2023	USD	(38,728.70)	961629284
11/22/2023	11/24/2023	USD	225,844.64	961715215
11/22/2023	11/24/2023	AUD	(344,147.36)	961715215
4/11/2023	4/13/2023	USD	28,874.27	965236194
4/11/2023	4/13/2023	JPY	(3,843,801.00)	965236194
5/12/2023	5/16/2023	JPY	23,108,311.00	965752104
5/12/2023	5/16/2023	USD	(171,541.17)	965752104
2/16/2023	2/17/2023	BRL	1,537,454.91	970993574
2/16/2023	2/17/2023	USD	(295,374.71)	970993574
7/7/2023	7/7/2023	USD	53,501.67	973015024
7/7/2023	7/7/2023	HKD	(418,950.00)	973015024
2/16/2023	2/17/2023	SGD	1,346,924.26	977183574
2/16/2023	2/17/2023	USD	(1,009,820.82)	977183574
5/17/2023	5/19/2023	JPY	46,244,666.00	980246204
5/17/2023	5/19/2023	USD	(337,333.16)	980246204
2/16/2023	2/17/2023	CAD	616,571.68	987183574
2/16/2023	2/17/2023	USD	(460,592.15)	987183574
6/1/2023	6/2/2023	USD	7,381.42	995343704
6/1/2023	6/2/2023	BRL	(37,248.33)	995343704
5/2/2023	5/8/2023	USD	23,839.64	998160894
5/2/2023	5/8/2023	JPY	(3,278,360.00)	998160894
12/28/2023	1/4/2024	USD	37,562.74	682024425
12/28/2023	1/4/2024	JPY	(5,285,153.00)	682024425
7/26/2023	7/28/2023	EUR	126,353.16	164989524
7/26/2023	7/28/2023	USD	(139,946.86)	164989524
3/29/2023	3/31/2023	EUR	430,600.51	629904784
3/29/2023	3/31/2023	USD	(467,446.13)	629904784
1/31/2023	1/31/2023	USD	83.88	952018074
1/31/2023	1/31/2023	EUR	(77.41)	952018074
9/1/2023	9/6/2023	JPY	2,370,100,000.00	10255634
9/1/2023	9/6/2023	USD	(16,293,779.43)	10255634
4/3/2023	4/5/2023	CAD	4,727,000.00	21342984
4/3/2023	4/5/2023	USD	(3,509,820.03)	21342984
10/2/2023	10/4/2023	EUR	19,206,000.00	37278544
10/2/2023	10/4/2023	USD	(20,251,766.70)	37278544
11/1/2023	11/3/2023	AUD	4,466,000.00	128964605
11/1/2023	11/3/2023	USD	(2,830,238.18)	128964605
4/3/2023	4/5/2023	EUR	19,206,000.00	139671984
4/3/2023	4/5/2023	USD	(20,845,616.22)	139671984

## Question #9 Exhibit

Contract Enter Date	Contract Settle Date	Currency code	FX-BUY-SELL	Trans ID
7/3/2023	7/6/2023	JPY	2,167,400,000.00	176196814
7/3/2023	7/6/2023	USD	(14,969,555.32)	176196814
4/3/2023	4/5/2023	JPY	2,167,400,000.00	219881984
4/3/2023	4/5/2023	USD	(16,235,205.99)	219881984
5/2/2023	5/4/2023	SEK	27,861,000.00	283331894
5/2/2023	5/4/2023	USD	(2,698,652.85)	283331894
5/2/2023	5/9/2023	JPY	2,167,400,000.00	300950894
5/2/2023	5/9/2023	USD	(15,769,102.05)	300950894
11/1/2023	11/3/2023	SEK	27,662,000.00	304035605
11/1/2023	11/3/2023	USD	(2,471,593.47)	304035605
6/1/2023	6/5/2023	JPY	2,167,400,000.00	318441704
6/1/2023	6/5/2023	USD	(15,500,139.45)	318441704
9/1/2023	9/6/2023	AUD	4,914,000.00	354355634
9/1/2023	9/6/2023	USD	(3,182,325.07)	354355634
6/1/2023	6/5/2023	SEK	30,802,000.00	356662704
6/1/2023	6/5/2023	USD	(2,832,018.86)	356662704
12/1/2023	12/5/2023	JPY	2,205,200,000.00	423207515
12/1/2023	12/5/2023	USD	(14,912,695.94)	423207515
4/3/2023	4/5/2023	GBP	9,986,000.00	523452984
4/3/2023	4/5/2023	USD	(12,363,966.18)	523452984
11/1/2023	11/6/2023	JPY	2,370,100,000.00	538664605
11/1/2023	11/6/2023	USD	(15,672,465.90)	538664605
12/1/2023	12/5/2023	SEK	24,944,000.00	547038515
12/1/2023	12/5/2023	USD	(2,381,379.72)	547038515
4/3/2023	4/5/2023	AUD	3,990,000.00	554961984
4/3/2023	4/5/2023	USD	(2,677,290.00)	554961984
4/3/2023	4/5/2023	SEK	27,861,000.00	570952984
4/3/2023	4/5/2023	USD	(2,686,428.14)	570952984
5/2/2023	5/4/2023	AUD	3,990,000.00	580340894
5/2/2023	5/4/2023	USD	(2,671,903.50)	580340894
6/1/2023	6/5/2023	EUR	19,206,000.00	614261704
6/1/2023	6/5/2023	USD	(20,531,598.12)	614261704
10/2/2023	10/4/2023	CHF	3,418,000.00	633378544
10/2/2023	10/4/2023	USD	(3,744,809.53)	633378544
11/1/2023	11/3/2023	GBP	8,581,000.00	645625605
11/1/2023	11/3/2023	USD	(10,406,607.75)	645625605
10/2/2023	10/4/2023	SEK	27,662,000.00	663539544
10/2/2023	10/4/2023	USD	(2,512,199.09)	663539544
11/1/2023	11/3/2023	CHF	3,418,000.00	785374605
11/1/2023	11/3/2023	USD	(3,760,548.35)	785374605
12/1/2023	12/5/2023	AUD	4,466,000.00	802807515
12/1/2023	12/5/2023	USD	(2,959,886.16)	802807515
11/1/2023	11/3/2023	CAD	5,645,000.00	826625605
11/1/2023	11/3/2023	USD	(4,074,294.34)	826625605
11/1/2023	11/3/2023	EUR	18,265,000.00	853105605
11/1/2023	11/3/2023	USD	(19,269,392.35)	853105605
4/3/2023	4/5/2023	CHF	3,421,000.00	875181984

Question #9 Exhibit

<b>Contract</b>	<b>Contract</b>	<b>Currency</b>		
<b>Enter Date</b>	<b>Settle Date</b>	<b>code</b>	<b>FX-BUY-SELL</b>	<b>Trans ID</b>
4/3/2023	4/5/2023	USD	(3,729,911.25)	875181984
6/1/2023	6/5/2023	AUD	3,990,000.00	894251704
6/1/2023	6/5/2023	USD	(2,594,138.40)	894251704
10/2/2023	10/4/2023	JPY	2,370,100,000.00	907168544
10/2/2023	10/4/2023	USD	(15,832,225.57)	907168544
5/2/2023	5/4/2023	CAD	4,727,000.00	920051894
5/2/2023	5/4/2023	USD	(3,470,965.27)	920051894
10/3/2023	10/5/2023	AUD	4,914,000.00	954275644
10/3/2023	10/5/2023	USD	(3,102,453.90)	954275644

Exhibit 16 (a)

**Cash Management**

01 DEC 23 - 31 DEC 23

Account number 4471865

\*SAMCERA - BLACKROCK RUSS 1-SL

◆ Cash Activity Detail w/ Wire Details

*Income cash - USD*

<u>Value Date</u> Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
	Beginning cash balance		0.16		0.16
		0.00	0.16	0.00	0.16
	Ending cash balance		0.16		0.16

# Cash Management

01 DEC 23 - 31 DEC 23

Account number 4471865

\*SAMCERA - BLACKROCK RUSS 1-SL

Page 2 of 2

## ◆ Cash Activity Detail w/ Wire Details

### Principal cash - USD

<u>Value Date</u> Entry Date	Transaction Narrative/ Security Description	Local Receipt/ Disbursement	USD Balance	Base Receipt/ Disbursement	Balance
	Beginning cash balance		-0.16		-0.16
15 Dec 23	RECEIVED BY TRANSFER FROM INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-24017, SAMCERA - GENERAL CASH ACCOUNT CASH TRANSFER FROM GENERAL CASH TO BLACKROCK FOR MANAGEMENT FEES 9/30/2023	20,365.52	20,365.36	20,365.52	20,365.36
15 Dec 23	United States dollar				
15 Dec 23	TRANSFERRED VIA FED FUND WIRE TO JPMORGAN CHASE BANK, NA	-20,365.52	-0.16	-20,365.52	-0.16
15 Dec 23	United States dollar				
22 Dec 23	SAMCERA - GENERA INTERACCOUNT TRANSFER TRANSFER TO SAMCERA- GENERAL CASH ACCOU 44-71865 TO 26-24017	-20,000,000.00	-20,000,000.16	-20,000,000.00	-20,000,000.16
22 Dec 23	United States dollar				
29 Dec 23	SOLD 51484.24 SHARES ON 12/20/2023 AT A PRICE OF 388.468416	20,000,000.00	-0.16	20,000,000.00	-0.16
29 Dec 23	CF BLACKROCK RUSSELL 1000 INDEX FUND CUSIP : 0674299B8				
	Ending cash balance		-0.16		-0.16

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\*Generated by Northern Trust from reviewed periodic data on 25 Jan 24 B153

◆ Dec23 BlackRock 1000 Ledger Activity and Trial Balance

	Beginning Balance	Net Activities		Ending Balance	For More Information See
		Debit	Credit		
<b>Net Assets</b>					
<u>Cost</u>					
<i>Assets at Cost</i>					
Investment Funds	557,330,100.62		12,682,881.58	544,647,219.04	Asset and Liability Summary
<b>Total Assets at Cost</b>	<b>557,330,100.62</b>	<b>0.00</b>	<b>12,682,881.58</b>	<b>544,647,219.04</b>	
<b>Total Net Assets at Cost</b>	<b>557,330,100.62</b>	<b>0.00</b>	<b>12,682,881.58</b>	<b>544,647,219.04</b>	
<u>Unrealized Gain/Loss</u>					
<i>Assets - Unrealized Gain/Loss</i>					
Investment Funds	293,483,131.79	34,381,305.21		327,864,437.00	Asset and Liability Summary
<b>Total Assets - Unrealized Gain/Loss</b>	<b>293,483,131.79</b>	<b>34,381,305.21</b>	<b>0.00</b>	<b>327,864,437.00</b>	
<b>Total Unrealized Gain/Loss</b>	<b>293,483,131.79</b>	<b>34,381,305.21</b>	<b>0.00</b>	<b>327,864,437.00</b>	
<b>Total Net Assets at Market</b>	<b>850,813,232.41</b>	<b>34,381,305.21</b>	<b>12,682,881.58</b>	<b>872,511,656.04</b>	
<b>Earnings &amp; Capital</b>					
<u>Earnings</u>					
<i>Expenses Paid</i>					
Expenses	-27,126.41	20,365.52		-47,491.93	Income and Expense Summary - GL
<b>Total Expenses Paid</b>	<b>-27,126.41</b>	<b>20,365.52</b>	<b>0.00</b>	<b>-47,491.93</b>	
<i>Realized Gain/Loss</i>					
Realized Gain/Loss - Market - Investment Funds	0.00		7,317,118.42	7,317,118.42	Realized Gain/Loss Summary - GL
<b>Total Realized Gain/Loss</b>	<b>0.00</b>	<b>0.00</b>	<b>7,317,118.42</b>	<b>7,317,118.42</b>	
<i>Change in Unrealized Gain/Loss</i>					
Change in Unrealized Gain/Loss - Market - Investment Funds	27,585,132.27		34,381,305.21	61,966,437.48	Change in Unrealized Gain/Loss Detail - GL
<b>Total Change in Unrealized Gain/Loss</b>	<b>27,585,132.27</b>	<b>0.00</b>	<b>34,381,305.21</b>	<b>61,966,437.48</b>	
<b>Total Earnings</b>	<b>27,558,005.86</b>	<b>20,365.52</b>	<b>41,698,423.63</b>	<b>69,236,063.97</b>	



◆ Dec23 BlackRock 1000 Ledger Activity and Trial Balance

	Beginning Balance	Net Activities		Ending Balance	For More Information See
		Debit	Credit		
<b>Capital</b>					
Beginning of Fiscal Period Capital - Cost	527,330,100.62			527,330,100.62	Asset and Liability Summary
<i>Receipts/Deliveries - Cost</i>					
Interportfolio Transfers In	30,027,126.41		20,365.52	30,047,491.93	Funding and Disbursement Summary - GL
Interportfolio Transfers Out	0.00	20,000,000.00		-20,000,000.00	Funding and Disbursement Summary - GL
<b>Total Receipts/Deliveries - Cost</b>	<b>30,027,126.41</b>	<b>20,000,000.00</b>	<b>20,365.52</b>	<b>10,047,491.93</b>	
Beginning of Fiscal Period Capital - Unrealized Gain/Loss	265,897,999.52			265,897,999.52	Asset and Liability Summary
<b>Total Capital</b>	<b>823,255,226.55</b>	<b>20,000,000.00</b>	<b>20,365.52</b>	<b>803,275,592.07</b>	
<b>Total Earnings &amp; Capital</b>	<b>850,813,232.41</b>	<b>20,020,365.52</b>	<b>41,718,789.15</b>	<b>872,511,656.04</b>	
<b>Total Activities</b>		<b>54,401,670.73</b>	<b>54,401,670.73</b>		
<b>Balance Check</b>	<b>0.00</b>		<b>0.00</b>	<b>0.00</b>	

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◆ Asset and Liability Summary

Country	Accrued income/expense	Market value	Cost	Market	Unrealized gain/loss Translation	Total	Market values incl. accruals	%
<b>Assets</b>								
<i>Investment Funds</i>								
<b>Equity funds</b>								
<i>Common</i>								
<b>Other</b>								
United States - USD	0.00	872,511,656.04	544,647,219.04	327,864,437.00	0.00	327,864,437.00	872,511,656.04	100.000%
Total other	0.00	872,511,656.04	544,647,219.04	327,864,437.00	0.00	327,864,437.00	872,511,656.04	100.000%
Total common	0.00	872,511,656.04	544,647,219.04	327,864,437.00	0.00	327,864,437.00	872,511,656.04	100.000%
<b>Total equity funds</b>	<b>0.00</b>	<b>872,511,656.04</b>	<b>544,647,219.04</b>	<b>327,864,437.00</b>	<b>0.00</b>	<b>327,864,437.00</b>	<b>872,511,656.04</b>	<b>100.000%</b>
<b>Total investment funds</b>	<b>0.00</b>	<b>872,511,656.04</b>	<b>544,647,219.04</b>	<b>327,864,437.00</b>	<b>0.00</b>	<b>327,864,437.00</b>	<b>872,511,656.04</b>	<b>100.000%</b>
<b>Total assets</b>	<b>0.00</b>	<b>872,511,656.04</b>	<b>544,647,219.04</b>	<b>327,864,437.00</b>	<b>0.00</b>	<b>327,864,437.00</b>	<b>872,511,656.04</b>	<b>100.000%</b>
<b>NET ASSETS</b>	<b>0.00</b>	<b>872,511,656.04</b>	<b>544,647,219.04</b>	<b>327,864,437.00</b>	<b>0.00</b>	<b>327,864,437.00</b>	<b>872,511,656.04</b>	<b>100.000%</b>
<b>Total Cost incl. Accruals</b>			<b>544,647,219.04</b>					

Securities transferred out as collateral are not separately identified on this report.

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# General Ledger Reporting - Supplemental

Exhibit 16(d)

Account number 4471865

01 Dec 23 - 31 Dec 23

\*SAMCERA - BLACKROCK RUSS 1-SL

## ◆ Investment Transaction Detail - GL

Page 1 of 1

Trade Date	Security Description		Shares/PAR	Transaction Amount			Realized gain/loss			
	Asset ID / Ticker	Broker/Commission		Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Narrative		Price							
<i>Sales</i>										
<b>Investment Funds</b>										
<b>Equity funds</b>										
<b>Common</b>										
<b>Other</b>										
<b>United States - USD</b>										
20 Dec 23	CF BLACKROCK RUSSELL 1000		-51,484.240	20,000,000.00	0.00	0.00	-12,682,881.58	7,317,118.42	0.00	7,317,118.42
29 Dec 23	INDEX FUND		388.468416							
Settled	CUSIP : 0674299B8 / SOLD 51484.24 SHARES ON 12/20/2023 AT A PRICE OF 388.468416									
<b>Total United States - USD</b>				20,000,000.00	0.00	0.00	-12,682,881.58	7,317,118.42	0.00	7,317,118.42
<b>Total other</b>				20,000,000.00	0.00	0.00	-12,682,881.58	7,317,118.42	0.00	7,317,118.42
<b>Total common</b>				20,000,000.00	0.00	0.00	-12,682,881.58	7,317,118.42	0.00	7,317,118.42
<b>Total equity funds</b>				20,000,000.00	0.00	0.00	-12,682,881.58	7,317,118.42	0.00	7,317,118.42
<b>Total investment funds</b>				20,000,000.00	0.00	0.00	-12,682,881.58	7,317,118.42	0.00	7,317,118.42
<b>Total sales</b>			-51,484.24	20,000,000.00	0.00	0.00	-12,682,881.58	7,317,118.42	0.00	7,317,118.42
<b>Total transactions</b>				20,000,000.00	0.00	0.00	-12,682,881.58	7,317,118.42	0.00	7,317,118.42

Northern Trust records impairment entries pursuant to client direction. Impairment entries recorded to satisfy financial accounting and reporting requirements may not be suitable for tax or for other regulatory reporting purposes. Determining appropriate impairment adjustments is the responsibility of the client.

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\*Generated by Northern Trust from reviewed periodic data on 25 Jan 24 B5226

◆ Funding and Disbursement Detail - GL

*Interportfolio Transfers Out*

<u>Value Date</u> <u>Entry Date</u>	<u>Security Description</u>					Realized gain/loss	
Asset ID	Transaction description	Accrued Income	Market value	Cost	Transaction amount	Market Translation	Total
22 Dec 23	United States dollar	0.00	0.00	0.00	-20,000,000.00	0.00	0.00
22 Dec 23						0.00	
	SAMCERA - GENERA INTERACCOUNT TRANSFER TO SAMCERA - GENERAL CASH ACCOU 44-71865 TO 26-24017						
<b>Total interportfolio transfers out</b>		<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>-20,000,000.00</b>	<b>0.00</b>	<b>0.00</b>

*Interportfolio Transfers In*

<u>Value Date</u> <u>Entry Date</u>	<u>Security Description</u>					Realized gain/loss	
Asset ID	Transaction description	Accrued Income	Market value	Cost	Transaction amount	Market Translation	Total
15 Dec 23	United States dollar	0.00	0.00	0.00	20,365.52	0.00	0.00
15 Dec 23						0.00	
	RECEIVED BY TRANSFER FROM INVESTMENT MANAGEMENT ADVISORY ACCOUNT 26-24017, SAMCERA - GENERAL CASH ACCOUNT CASH TRANSFER FROM GENERAL CASH TO BLACKROCK FOR MANAGEMENT FEES 9/30/2023						
<b>Total interportfolio transfers in</b>		<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>20,365.52</b>	<b>0.00</b>	<b>0.00</b>
<b>Total</b>		<b>0.00</b>	<b>0.00</b>	<b>0.00</b>		<b>0.00</b>	<b>0.00</b>

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# General Ledger Reporting - Supplemental

Account number 4471865

## Exhibit 16(f)

01 Dec 23 - 31 Dec 23

\*SAMCERA - BLACKROCK RUSS 1-SL

Page 1 of 1

### ◆ Investment Transaction Summary - GL

Asset type	Transaction Amount			Cost	Realized gain/loss		Total
	Principal	Accrued Interest	Adjustment Amt		Market	Translation	
<i>Sales</i>							
<b>Investment Funds</b>							
<i>Equity Funds</i>							
Common	20,000,000.00	0.00	0.00	-12,682,881.58	7,317,118.42	0.00	7,317,118.42
Other	20,000,000.00	0.00	0.00	-12,682,881.58	7,317,118.42	0.00	7,317,118.42
<i>Total Equity funds</i>	20,000,000.00	0.00	0.00	-12,682,881.58	7,317,118.42	0.00	7,317,118.42
<b>Total Investment Funds</b>	20,000,000.00	0.00	0.00	-12,682,881.58	7,317,118.42	0.00	7,317,118.42
<i>Total sales</i>	20,000,000.00	0.00	0.00	-12,682,881.58	7,317,118.42	0.00	7,317,118.42
<b>Total</b>	<b>20,000,000.00</b>	<b>0.00</b>	<b>0.00</b>	<b>-12,682,881.58</b>	<b>7,317,118.42</b>	<b>0.00</b>	<b>7,317,118.42</b>

Northern Trust records impairment entries pursuant to client direction . Impairment entries recorded to satisfy financial accounting and reporting requirements may not be suitable for tax or for other regulatory reporting purposes. Determining appropriate impairment adjustments is the responsibility of the client.

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\*Generated by Northern Trust from reviewed periodic data on 25 Jan 24 B5227

**Collateral & Earnings Summary - SMCEAL**

ALL ACCOUNTS As of December 31, 2023

Security Type	Market Value of Loaned Securities Collateralized by Cash Collateral	Cash Collateral Received from Borrowers*	Market Value of Loaned Securities Collateralized by Non-Cash Collateral	Market Value of Non Cash Collateral*
GLOBAL Corporate Fixed			\$43,872.20	\$47,658.62
GLOBAL Equities			\$40,950.08	\$44,081.68
US Corporate Fixed	\$1,376,270.57	1,412,429.32	\$1,138,539.94	\$1,172,126.77
US Equities	\$2,373,950.40	2,440,554.93	\$3,925,768.38	\$4,087,280.74
US Government Fixed			\$521,434.97	\$537,351.97
	\$3,750,220.97	\$3,852,984.25	\$5,670,565.57	\$5,888,499.77
<b>Market Value of Securities on Loan against Cash Collateral</b>		\$3,750,220.97		
<b>Market Value of Securities on Loan against Non Cash Collateral</b>			\$5,670,565.57	
<b>Total Market Value of Securities on Loan</b>			\$9,420,786.54	
<b>Cash Collateral Received from Borrowers*</b>		\$3,852,984.25		
<b>Earnings Information from December 01, 2023 To December 31, 2023 :</b>				
	<b>Earned</b>	<b>Posted</b>		
<b>Total Earnings</b>	\$17,915.01	\$10,801.30		
<b>Rebate paid</b>	\$10,952.19	\$9,107.95		
<b>Commissions</b>	\$0.00	\$0.00		
<b>Bank Fee</b>	\$1,529.85	\$370.73		
<b>Net Income</b>	\$5,432.97	\$1,322.62		

*Note: Month-end exchange rate applied for conversion to USD*

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

♦ Collateral values are estimates based on program wide collateralization levels.

**San Mateo County**  
**Composite Return Summary**  
 December 31, 2023

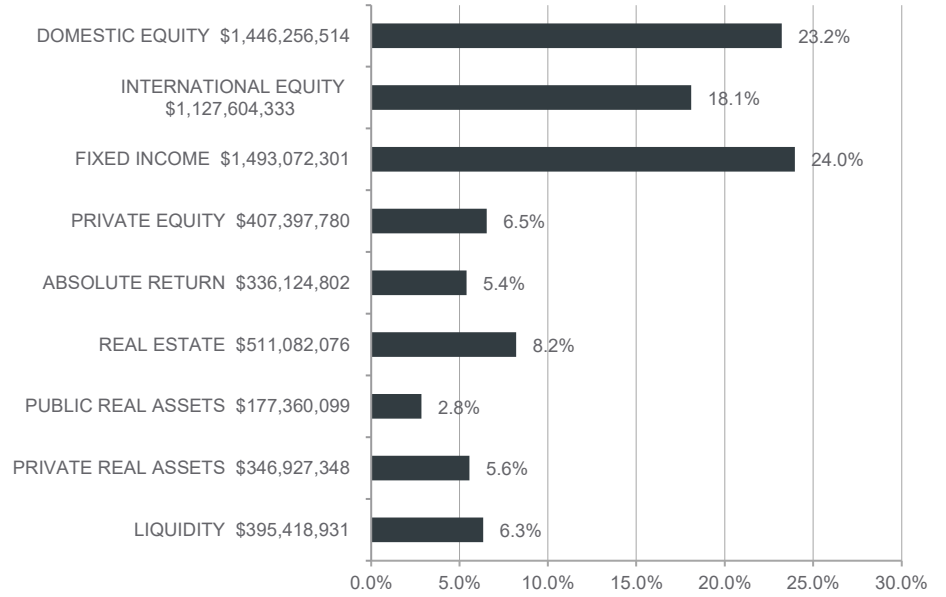
Exhibit Question #27



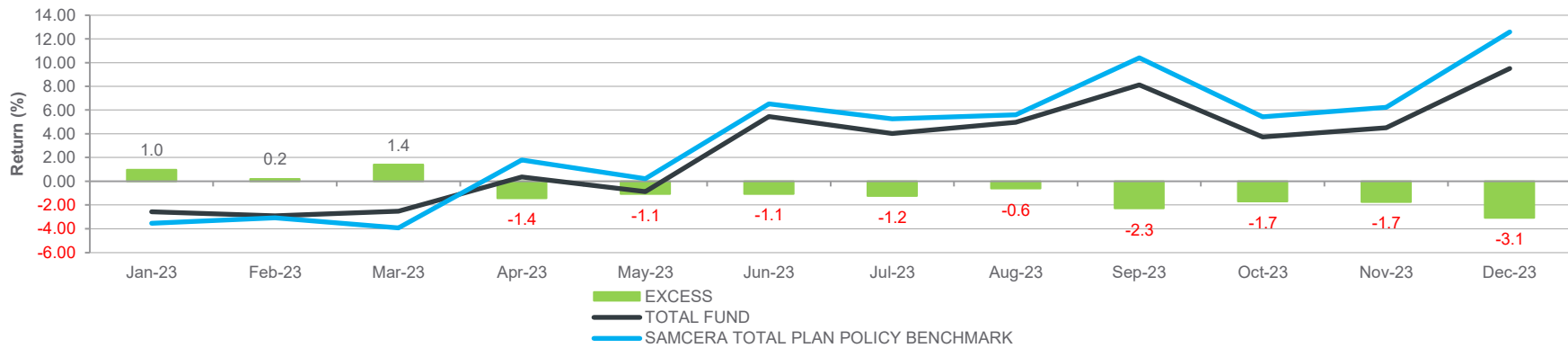
**Total Fund Performance**



**Asset Allocation**



**Rolling Month End Annual Returns**

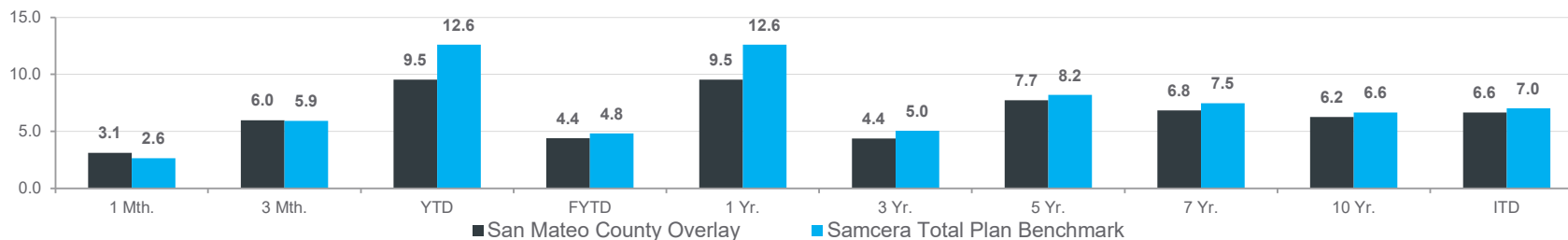


# San Mateo County Composite Return Summary

December 31,2023



Return Comparison



Composite Returns (Net of Manager Fees)	Market Value (\$)	1 Mth.	3 Mth.	YTD	FYTD	1 Yr.	3 Yr.	5 Yr.	7 Yr.	10 Yr.	ITD
San Mateo County Overlay	6,227,806,401	3.1	6.0	9.5	4.4	9.5	4.4	7.7	6.8	6.2	6.6
Samcera Total Plan Benchmark		2.6	5.9	12.6	4.8	12.6	5.0	8.2	7.5	6.6	7.0
Excess		0.5	0.1	-3.1	-0.4	-3.1	-0.7	-0.5	-0.6	-0.4	-0.4
San Mateo Ex-Clifton Overlay	6,217,602,231	3.1	5.9	9.5	4.4	9.5	4.4	7.6	6.8	6.2	6.6
Samcera Total Plan Benchmark		2.6	5.9	12.6	4.8	12.6	5.0	8.2	7.5	6.6	7.0
Excess		0.5	0.0	-3.1	-0.4	-3.1	-0.7	-0.5	-0.7	-0.5	-0.4
Total Equity	2,573,860,847	5.0	9.9	17.9	5.9	17.9	5.4	11.1	9.7	8.0	7.9
Samcera Total Equity Benchmark		4.8	10.2	21.4	7.2	21.4	6.6	12.2	10.4	9.1	8.6
Excess		0.2	-0.2	-3.4	-1.3	-3.4	-1.1	-1.1	-0.7	-1.1	-0.7
Fixed Income	1,493,072,301	4.4	7.2	8.5	5.4	8.5	-0.5	2.6	2.8	3.1	4.9
Samcera Fixed Income Benchmark		4.0	7.3	8.0	4.8	8.0	-1.4	2.6	2.5	2.7	4.4
Excess		0.4	-0.1	0.5	0.6	0.5	0.9	0.0	0.4	0.4	0.5
Alternatives	743,522,582	-0.7	-0.2	4.1	2.4	4.1	5.5	10.9	9.2	8.0	1.0
Samcera Alternatives Benchmark		-2.1	-0.3	16.5	5.5	16.5	9.3	9.3	10.2	8.5	8.3
Excess		1.4	0.1	-12.4	-3.1	-12.4	-3.8	1.6	-0.9	-0.5	-7.3
Inflation Hedge	1,035,369,523	0.3	1.0	-2.1	0.7	-2.1	8.3	5.0	4.4	--	5.4
SamCERA Inflation Hedge Index		-0.6	-0.7	-1.9	-2.0	-1.9	8.4	6.6	6.1	--	--
Excess		0.9	1.7	-0.2	2.7	-0.2	-0.1	-1.6	-1.7	--	--
Liquidity	395,418,931	0.9	2.2	5.5	3.4	5.5	--	--	--	--	4.3
Liquidity Composite Benchmark		1.1	2.5	4.7	3.3	4.7	--	--	--	--	3.2
Excess		-0.2	-0.3	0.8	0.1	0.8	--	--	--	--	1.1





# San Mateo County Composite Return Summary

December 31, 2023



Composite Returns (NET)	Market Value (\$)	1 Mth.	3 Mth.	YTD	FYTD	1 Yr.	3 Yr.	5 Yr.	7 Yr.	10 Yr.	ITD
Total Equity	2,573,860,847	5.0	9.9	17.9	5.9	17.9	5.4	11.1	9.7	8.0	7.9
Samcera Total Equity Benchmark		4.8	10.2	21.4	7.2	21.4	6.6	12.2	10.4	9.1	8.6
Excess		0.2	-0.2	-3.4	-1.3	-3.4	-1.1	-1.1	-0.7	-1.1	-0.7
Domestic Equity	1,446,256,514	5.2	11.1	19.6	7.5	19.6	8.7	13.8	12.0	10.5	9.1
Samcera Dom. Equity Benchmark		5.3	12.1	26.0	8.4	26.0	8.5	15.2	12.8	11.3	9.6
Excess		-0.1	-1.0	-6.3	-1.0	-6.3	0.2	-1.4	-0.8	-0.8	-0.5
Large Cap Equity	1,309,454,823	4.5	10.9	19.3	7.2	19.3	8.4	13.9	12.4	11.1	9.8
Russell 1000		4.9	12.0	26.5	8.4	26.5	9.0	15.5	13.2	11.8	10.3
Excess		-0.4	-1.1	-7.2	-1.2	-7.2	-0.5	-1.6	-0.8	-0.7	-0.5
Blackrock Russell 1000	872,511,656	4.9	12.0	26.6	8.5	26.6	9.0	15.7	--	--	13.2
Russell 1000		4.9	12.0	26.5	8.4	26.5	9.0	15.5	--	--	13.1
Excess		-0.0	0.0	0.0	0.0	0.0	0.0	0.1	--	--	0.1
DE Shaw Commingled Fund	201,157,014	4.0	9.8	20.9	7.7	20.9	7.0	13.5	12.2	--	11.3
Russell 1000		4.9	12.0	26.5	8.4	26.5	9.0	15.5	13.2	--	11.6
Excess		-0.9	-2.1	-5.6	-0.8	-5.6	-1.9	-2.0	-1.0	--	-0.4
Panagora Defuseq -SL	235,786,153	3.5	7.8	3.7	2.3	3.7	6.9	10.7	--	--	11.0
Russell 1000		4.9	12.0	26.5	8.4	26.5	9.0	15.5	--	--	15.7
Excess		-1.4	-4.2	-22.8	-6.2	-22.8	-2.1	-4.8	--	--	-4.6
Small Cap Equity	128,204,456	12.5	12.7	21.5	10.3	21.5	10.3	10.9	7.4	6.1	6.7
Russell 2000		12.2	14.0	16.9	8.2	16.9	2.2	10.0	7.3	7.2	7.7
Excess		0.3	-1.4	4.6	2.1	4.6	8.0	0.9	0.1	-1.0	-1.0
QMA US Small Cap	128,204,456	12.5	12.7	21.5	10.3	21.5	10.3	10.9	7.4	--	8.8
Russell 2000		12.2	14.0	16.9	8.2	16.9	2.2	10.0	7.3	--	8.4
Excess		0.3	-1.4	4.6	2.1	4.6	8.0	0.9	0.1	--	0.4
Domestic Equity Overlay	8,597,235	5.5	15.4	18.3	-0.1	18.3	91.6	--	--	--	92.4
ICE BofAML US 3-Month Treasury Bill		0.5	1.4	5.0	2.7	5.0	2.2	--	--	--	1.8
Excess		5.0	14.0	13.2	-2.8	13.2	89.4	--	--	--	90.6
International Equity	1,127,604,333	4.7	8.5	16.0	4.1	16.0	1.8	8.1	7.1	4.6	5.5
SamCERA Custom Hedge Intl		4.3	8.0	16.2	5.8	16.2	4.1	8.5	7.3	4.6	5.2
Excess		0.5	0.5	-0.2	-1.7	-0.2	-2.4	-0.4	-0.3	-0.0	0.3



**San Mateo County**  
**Composite Return Summary**  
December 31, 2023



Composite Returns (NET)	Market Value (\$)	1 Mth.	3 Mth.	YTD	FYTD	1 Yr.	3 Yr.	5 Yr.	7 Yr.	10 Yr.	ITD
Developed Markets Equity	1,124,936,184	4.8	8.5	16.2	4.2	16.2	-0.4	7.8	6.9	4.6	4.6
--		--	--	--	--	--	--	--	--	--	--
Excess		--	--	--	--	--	--	--	--	--	--
Dev Mrkts Equity Curr Hedge	3,696,254	--	--	--	--	--	--	--	--	--	--
--		--	--	--	--	--	--	--	--	--	--
Excess		--	--	--	--	--	--	--	--	--	--
Dev Mrkts Equity Ex Curr Hedge	1,128,632,437	5.2	9.9	15.5	4.6	15.5	-0.6	7.7	6.8	4.5	4.6
MS AC WldxUS IMI Nt		5.2	9.8	15.6	6.0	15.6	1.5	7.2	6.4	4.0	4.8
Excess		0.0	0.1	-0.1	-1.4	-0.1	-2.1	0.5	0.4	0.5	-0.3
Baillie Gifford	270,565,920	5.9	11.3	10.0	0.1	10.0	-7.7	7.1	6.4	4.4	6.1
MSCI ACWI ex USA Growth		4.8	11.2	14.4	3.1	14.4	-2.4	7.8	7.5	4.9	--
Excess		1.1	0.2	-4.4	-3.0	-4.4	-5.3	-0.8	-1.1	-0.5	--
Blackrock MSCI ACWI ex US IMI	579,988,334	5.1	9.7	15.7	5.8	15.7	1.7	--	--	--	7.0
MS AC WldxUS IMI Nt		5.2	9.8	15.6	6.0	15.6	1.5	--	--	--	6.9
Excess		-0.1	-0.1	0.1	-0.1	0.1	0.2	--	--	--	0.1
Mondrian Investment Partners	278,078,183	4.9	9.1	18.8	6.4	18.8	3.6	5.8	5.3	3.4	4.9
MSCI ACWI xUSA Value		5.3	8.5	18.1	8.6	18.1	6.5	7.0	6.0	3.5	5.2
Excess		-0.4	0.6	0.7	-2.1	0.7	-2.9	-1.2	-0.7	-0.1	-0.2
International Equity Overlay	2,668,149	3.8	14.1	--	--	--	--	--	--	--	14.1
ICE BofAML US 3-Month Treasury Bill		0.5	1.4	--	--	--	--	--	--	--	1.4
Excess		3.3	12.7	--	--	--	--	--	--	--	12.7



**San Mateo County**  
**Composite Return Summary**  
 December 31, 2023



Composite Returns (NET)	Market Value (\$)	1 Mth.	3 Mth.	YTD	FYTD	1 Yr.	3 Yr.	5 Yr.	7 Yr.	10 Yr.	ITD
Fixed Income	1,493,072,301	4.4	7.2	8.5	5.4	8.5	-0.5	2.6	2.8	3.1	4.9
Samcera Fixed Income Benchmark		4.0	7.3	8.0	4.8	8.0	-1.4	2.6	2.5	2.7	4.4
Excess		0.4	-0.1	0.5	0.6	0.5	0.9	0.0	0.4	0.4	0.5
Core Fixed Income	797,906,683	5.1	8.4	6.6	4.0	6.6	-3.0	1.2	1.5	2.3	4.3
Samcera Core Fixed Income		5.0	8.3	4.6	2.5	4.6	-3.6	0.9	1.2	1.7	4.0
Excess		0.1	0.2	2.0	1.6	2.0	0.6	0.3	0.3	0.5	0.4
FIAM B Core Bond	130,079,697	4.0	7.0	5.7	3.6	5.7	-2.9	2.0	2.0	--	2.2
BBG US Aggregate		3.8	6.8	5.5	3.4	5.5	-3.3	1.1	1.3	--	1.3
Excess		0.2	0.1	0.2	0.2	0.2	0.4	0.9	0.7	--	0.9
DoubleLine	238,832,346	4.1	6.6	6.7	3.2	6.7	-3.2	--	--	--	-1.1
BBG US Aggregate		3.8	6.8	5.5	3.4	5.5	-3.3	--	--	--	-1.7
Excess		0.2	-0.2	1.1	-0.1	1.1	0.1	--	--	--	0.5
NISA Long Treasury	184,752,025	8.8	12.9	--	-0.4	--	--	--	--	--	-0.6
Bloomberg US Long Tsy		8.6	12.7	--	-0.6	--	--	--	--	--	-0.8
Excess		0.2	0.2	--	0.2	--	--	--	--	--	0.1
NISA Core Bond	242,070,217	3.9	6.8	5.7	3.4	5.7	-3.0	--	--	--	-1.7
BBG US Aggregate		3.8	6.8	5.5	3.4	5.5	-3.3	--	--	--	-2.1
Excess		0.1	-0.0	0.2	0.1	0.2	0.3	--	--	--	0.4
Core Fixed Income Overlay	2,172,398	3.5	3.4	--	-2.1	--	--	--	--	--	--
ICE BofAML US 3-Month Treasury Bill		0.5	1.4	5.0	2.7	5.0	2.2	--	--	--	1.8
Excess		3.0	2.0	--	-4.8	--	--	--	--	--	--
Opportunistic Credit	695,165,618	3.6	5.7	10.6	6.7	10.6	3.6	4.9	5.2	5.3	7.4
Samcera Opp Credit Bench		3.0	6.2	12.0	7.4	12.0	1.8	5.4	4.5	4.7	6.2
Excess		0.7	-0.5	-1.4	-0.7	-1.4	1.8	-0.6	0.8	0.7	1.2



**San Mateo County**  
**Composite Return Summary**  
 December 31, 2023



Composite Returns (NET)	Market Value (\$)	1 Mth.	3 Mth.	YTD	FYTD	1 Yr.	3 Yr.	5 Yr.	7 Yr.	10 Yr.	ITD
Public Credit	537,808,505	4.8	7.0	--	8.0	--	--	--	--	--	8.0
BBG US Corp High Yield		3.7	7.2	--	7.7	--	--	--	--	--	7.7
Excess		1.1	-0.2	--	0.3	--	--	--	--	--	0.3
AG CREDIT SOL FU LP	8,615,890	0.0	2.9	8.4	6.3	8.4	11.6	--	--	--	14.0
BBG US Corp High Yield		3.7	7.2	13.4	7.7	13.4	2.0	--	--	--	3.2
Excess		-3.7	-4.3	-5.1	-1.4	-5.1	9.6	--	--	--	10.7
AG CSF ADF II	10,765,198	0.0	2.4	11.7	7.9	11.7	--	--	--	--	--
BBG US Corp High Yield		3.7	7.2	13.4	7.7	13.4	--	--	--	--	7.6
Excess		-3.7	-4.8	-1.7	0.2	-1.7	--	--	--	--	--
AG CSF II	23,942,355	0.0	3.4	13.9	11.8	13.9	--	--	--	--	4.0
BBG US Corp High Yield		3.7	7.2	13.4	7.7	13.4	--	--	--	--	1.9
Excess		-3.7	-3.8	0.5	4.1	0.5	--	--	--	--	2.1
AG Opportunistic Whole Loan	31,925	0.0	-4.9	-21.5	-8.1	-21.5	21.7	12.9	16.4	--	12.3
BBG US Corp High Yield		3.7	7.2	13.4	7.7	13.4	2.0	5.4	4.6	--	4.4
Excess		-3.7	-12.1	-35.0	-15.8	-35.0	19.7	7.5	11.9	--	7.9
Beach Point Select Fund	129,804,146	11.5	12.8	21.9	15.6	21.9	9.6	9.8	9.0	--	8.9
BBG US Corp High Yield		3.7	7.2	13.4	7.7	13.4	2.0	5.4	4.6	--	4.8
Excess		7.8	5.6	8.5	7.9	8.5	7.7	4.4	4.4	--	4.1
Brigade Cap Mngmt	116,233,485	2.6	3.1	11.6	5.1	11.6	4.2	5.1	4.9	4.3	5.7
BBG US Corp High Yield		3.7	7.2	13.4	7.7	13.4	2.0	5.4	4.6	4.6	6.0
Excess		-1.1	-4.1	-1.8	-2.6	-1.8	2.3	-0.3	0.3	-0.2	-0.3



# San Mateo County Composite Return Summary

December 31, 2023



Composite Returns (NET)	Market Value (\$)	1 Mth.	3 Mth.	YTD	FYTD	1 Yr.	3 Yr.	5 Yr.	7 Yr.	10 Yr.	ITD
Franklin Templeton	57,110,741	5.1	9.1	6.7	4.7	6.7	-2.8	-3.0	-1.6	-0.7	1.1
Bloomberg Multiverse Index		4.1	8.1	6.0	4.4	6.0	-5.3	-0.1	0.8	0.5	1.0
Excess		1.0	1.0	0.7	0.3	0.7	2.4	-2.9	-2.4	-1.2	0.1
One William Street	62,961,174	0.6	2.4	--	4.9	--	--	--	--	--	--
BBG US Corp High Yield		3.7	7.2	--	7.7	--	--	--	--	--	8.5
Excess		-3.1	-4.7	--	-2.7	--	--	--	--	--	--
PIMCO Div. Income Fund	128,343,591	4.0	7.8	10.4	6.6	10.4	-1.5	2.7	--	--	2.2
BBG US Corp High Yield		3.7	7.2	13.4	7.7	13.4	2.0	5.4	--	--	4.0
Excess		0.3	0.6	-3.1	-1.1	-3.1	-3.4	-2.6	--	--	-1.8
Private Credit	157,357,112	0.0	1.5	--	2.8	--	--	--	--	--	2.8
Credit Suisse Lev Loan 1 QTR L		0.9	3.4	--	6.6	--	--	--	--	--	6.6
Excess		-0.9	-1.8	--	-3.8	--	--	--	--	--	-3.8
Blackrock Direct Lending Feede	38,999,579	-0.3	2.5	8.3	2.4	8.3	5.7	--	--	--	4.1
Credit Suisse Lev Loan 1 QTR L		0.9	3.4	--	6.6	--	--	--	--	--	--
Excess		-1.2	-0.9	--	-4.2	--	--	--	--	--	--
Pimco Private Income	50,149,894	0.0	1.7	5.3	3.7	5.3	7.4	--	--	--	7.0
Credit Suisse Lev Loan 1 QTR L		0.9	3.4	--	6.6	--	--	--	--	--	--
Excess		-0.9	-1.7	--	-2.9	--	--	--	--	--	--
TCP Direct Lending VIII	10,331,600	0.9	2.5	6.8	4.5	6.8	5.8	6.1	6.2	--	--
Credit Suisse Lev Loan 1 QTR L		0.9	3.4	--	6.6	--	--	--	--	--	--
Excess		0.0	-0.8	--	-2.0	--	--	--	--	--	--
White Oak Yield Spec	28,721,354	0.0	0.5	2.4	2.2	2.4	4.7	5.1	--	--	--
Credit Suisse Lev Loan 1 QTR L		0.9	3.4	--	6.6	--	--	--	--	--	--
Excess		-0.9	-2.9	--	-4.4	--	--	--	--	--	--
White Oak YSF V	29,154,685	-0.0	0.5	0.0	1.9	0.0	1.1	--	--	--	1.1
Credit Suisse Lev Loan 1 QTR L		0.9	3.4	--	6.6	--	--	--	--	--	--
Excess		-0.9	-2.9	--	-4.7	--	--	--	--	--	--
Alternatives	743,522,582	-0.7	-0.2	4.1	2.4	4.1	5.5	10.9	9.2	8.0	1.0
Samcera Alternatives Benchmark		-2.1	-0.3	16.5	5.5	16.5	9.3	9.3	10.2	8.5	8.3
Excess		1.4	0.1	-12.4	-3.1	-12.4	-3.8	1.6	-0.9	-0.5	-7.3



# San Mateo County Composite Return Summary

December 31, 2023



Composite Returns (NET)	Market Value (\$)	1 Mth.	3 Mth.	YTD	FYTD	1 Yr.	3 Yr.	5 Yr.	7 Yr.	10 Yr.	ITD
Private Equity	407,397,780	-0.1	1.9	6.5	2.6	6.5	6.8	19.9	18.2	16.8	-5.2
Samcera PE Benchmark		-4.5	-2.6	23.5	6.1	23.5	12.4	12.2	14.0	13.3	15.2
Excess		4.3	4.5	-17.0	-3.5	-17.0	-5.6	7.8	4.2	3.5	-20.4
Absolute Return	336,124,802	-1.3	-2.5	1.6	2.2	1.6	3.5	-0.2	-1.2	1.2	1.6
Samcera SOFR + 4%		0.8	2.3	9.2	4.6	9.2	6.3	6.0	5.8	5.4	5.1
Excess		-2.0	-4.8	-7.6	-2.4	-7.6	-2.8	-6.2	-7.1	-4.2	-3.5
Graham Global Investment	81,980,598	-4.2	-8.3	2.1	-0.8	2.1	4.9	--	--	--	4.7
Samcera SOFR +4%		0.7	2.2	8.9	4.4	8.9	6.2	--	--	--	5.8
Excess		-4.9	-10.5	-6.8	-5.3	-6.8	-1.3	--	--	--	-1.1
PIMCO MAARS Fund L.P.	87,174,234	-0.6	-1.4	7.1	5.0	7.1	10.1	--	--	--	8.7
Samcera SOFR +4%		0.8	2.4	9.4	4.8	9.4	6.4	--	--	--	6.0
Excess		-1.4	-3.7	-2.2	0.2	-2.2	3.8	--	--	--	2.7
Acadian MAAR Fund LLC	77,722,217	-2.7	-5.2	-5.4	-3.3	-5.4	-1.3	--	--	--	-0.7
Samcera SOFR +4%		0.8	2.4	9.4	4.8	9.4	6.4	--	--	--	6.2
Excess		-3.5	-7.6	-14.8	-8.1	-14.8	-7.7	--	--	--	-6.9
CFM SYS Global Macro Fund	89,247,753	2.1	5.2	1.7	7.4	1.7	7.6	--	--	--	8.6
Samcera SOFR +4%		0.8	2.4	9.4	4.8	9.4	6.4	--	--	--	6.2
Excess		1.3	2.8	-7.7	2.7	-7.7	1.2	--	--	--	2.5
Inflation Hedge	1,035,369,523	0.3	1.0	-2.1	0.7	-2.1	8.3	5.0	4.4	--	5.4
SamCERA Inflation Hedge Index		-0.6	-0.7	-1.9	-2.0	-1.9	8.4	6.6	6.1	--	--
Excess		0.9	1.7	-0.2	2.7	-0.2	-0.1	-1.6	-1.7	--	--
Real Estate	511,082,076	0.1	-1.6	-7.8	-1.4	-7.8	6.7	5.4	5.9	--	6.5
Samcera NCREIF ODCE (gross)		0.0	0.0	-7.6	-1.9	-7.6	6.7	5.3	6.0	--	6.3
Excess		0.1	-1.6	-0.3	0.5	-0.3	0.0	0.1	-0.1	--	0.2
Invesco Core Real Estate	260,847,501	0.0	-1.7	-12.8	-1.7	-12.8	6.5	4.8	5.6	7.5	7.1
Samcera NCREIF ODCE (gross)		0.0	0.0	-7.6	-1.9	-7.6	6.7	5.3	6.0	7.8	7.3
Excess		0.0	-1.7	-5.3	0.2	-5.3	-0.1	-0.4	-0.5	-0.4	-0.2
Invesco US Val IV	432,108	0.0	-28.0	-51.9	-29.0	-51.9	-30.1	-16.7	-9.9	--	-7.0
Samcera NCREIF ODCE (gross)		0.0	0.0	-7.6	-1.9	-7.6	6.7	5.3	6.0	--	6.8
Excess		0.0	-28.0	-44.4	-27.1	-44.4	-36.8	-22.0	-16.0	--	-13.7



# San Mateo County Composite Return Summary

December 31, 2023



Composite Returns (NET)	Market Value (\$)	1 Mth.	3 Mth.	YTD	FYTD	1 Yr.	3 Yr.	5 Yr.	7 Yr.	10 Yr.	ITD
Invesco Value-Add Fund	24,737,697	0.0	-2.7	-8.5	-3.5	-8.5	--	--	--	--	-3.7
Samcera NCREIF ODCE (gross)		0.0	0.0	-7.6	-1.9	-7.6	--	--	--	--	-8.9
Excess		0.0	-2.7	-1.0	-1.6	-1.0	--	--	--	--	5.2
PGIM Real Estate US Debt Fund	73,787,743	0.7	1.3	7.0	3.2	7.0	6.4	6.1	--	--	5.4
Samcera NCREIF ODCE (gross)		0.0	0.0	-7.6	-1.9	-7.6	6.7	5.3	--	--	6.0
Excess		0.7	1.3	14.6	5.1	14.6	-0.3	0.8	--	--	-0.5
Invesco US VAL V	31,113,700	0.0	-3.8	-9.3	-4.4	-9.3	9.1	--	--	--	6.0
Samcera NCREIF ODCE (gross)		0.0	0.0	-7.6	-1.9	-7.6	6.7	--	--	--	--
Excess		0.0	-3.8	-1.7	-2.5	-1.7	2.5	--	--	--	--
Harrison Street Core Property	94,968,225	0.0	-1.5	-3.1	-1.5	-3.1	5.9	--	--	--	4.9
Samcera NCREIF ODCE (gross)		0.0	0.0	-7.6	-1.9	-7.6	6.7	--	--	--	5.3
Excess		0.0	-1.5	4.4	0.4	4.4	-0.8	--	--	--	-0.4
Stockbridge Value IV	25,195,102	0.0	-5.4	-2.6	-5.3	-2.6	--	--	--	--	6.3
Samcera NCREIF ODCE (gross)		0.0	0.0	-7.6	-1.9	-7.6	--	--	--	--	6.7
Excess		0.0	-5.4	5.0	-3.4	5.0	--	--	--	--	-0.4
Public Real Assets	177,360,099	1.9	2.7	-0.2	2.0	-0.2	7.1	3.5	2.4	--	--
SamCera Liquid Real Asset Inde		2.0	3.0	0.1	2.2	0.1	7.1	6.3	4.7	--	5.8
Excess		-0.1	-0.3	-0.2	-0.3	-0.2	0.0	-2.8	-2.4	--	--
SSGA CST REAL ASSET NL	177,360,099	1.9	2.7	-0.2	2.0	-0.2	7.1	6.2	4.7	--	--
SamCera Liquid Real Asset Inde		2.0	3.0	0.1	2.2	0.1	7.1	6.3	4.7	--	5.0
Excess		-0.1	-0.3	-0.2	-0.3	-0.2	0.0	-0.1	-0.1	--	--
Private Real Assets	346,927,348	-0.1	4.2	7.1	3.3	7.1	15.6	6.4	5.1	--	9.7
SamCERA Private Real Asset Idx		-3.2	-4.4	9.3	-5.2	9.3	11.8	5.8	7.2	--	9.3
Excess		3.1	8.7	-2.3	8.5	-2.3	3.8	0.6	-2.1	--	0.4



**San Mateo County**  
**Composite Return Summary**  
December 31, 2023



Composite Returns (NET)	Market Value (\$)	1 Mth.	3 Mth.	YTD	FYTD	1 Yr.	3 Yr.	5 Yr.	7 Yr.	10 Yr.	ITD
Liquidity	395,418,931	0.9	2.2	5.5	3.4	5.5	--	--	--	--	4.3
Liquidity Composite Benchmark		1.1	2.5	4.7	3.3	4.7	--	--	--	--	3.2
Excess		-0.2	-0.3	0.8	0.1	0.8	--	--	--	--	1.1
Cash Flow - Match Liquidity	287,521,271	1.0	2.4	5.2	3.5	5.2	--	--	--	--	3.9
BBG US Agg Govt Credit 1-3		1.2	2.7	4.6	3.4	4.6	--	--	--	--	2.6
Excess		-0.2	-0.3	0.5	0.1	0.5	--	--	--	--	1.2
Insight Investment	278,615,082	1.1	2.5	5.4	3.7	5.4	--	--	--	--	3.4
BBG US Credit 1-3 Yrs		1.3	3.0	5.3	3.8	5.3	--	--	--	--	3.5
Excess		-0.2	-0.6	0.1	-0.1	0.1	--	--	--	--	-0.0
County Treasury Pool	8,906,189	0.0	1.0	4.1	1.4	4.1	2.1	2.0	1.8	1.5	2.6
91 Day T-Bill		0.5	1.4	5.0	2.7	5.0	2.2	1.9	1.7	--	--
Excess		-0.5	-0.4	-0.9	-1.3	-0.9	-0.1	0.1	0.1	--	--
Cash & Cash Overlay	107,897,660	0.5	1.4	5.2	2.8	5.2	--	--	--	--	--
ICE BofAML US 3-Month Treasury Bill		0.5	1.4	5.0	2.7	5.0	2.2	--	--	--	1.8
Excess		0.0	0.0	0.2	0.1	0.2	--	--	--	--	--
General Account	97,693,490	0.5	1.4	5.3	2.8	5.3	2.3	1.9	1.8	1.4	2.0
Transition Account	0	--	--	--	--	--	--	--	--	--	--
Cash Overlay	10,204,170	0.5	1.4	4.9	2.7	4.9	1.7	--	--	--	1.5
San Mateo County Overlay	6,227,806,401	3.1	6.0	9.5	4.4	9.5	4.4	7.7	6.8	6.2	6.6
Samcera Total Plan Benchmark		2.6	5.9	12.6	4.8	12.6	5.0	8.2	7.5	6.6	7.0
Excess		0.5	0.1	-3.1	-0.4	-3.1	-0.7	-0.5	-0.6	-0.4	-0.4

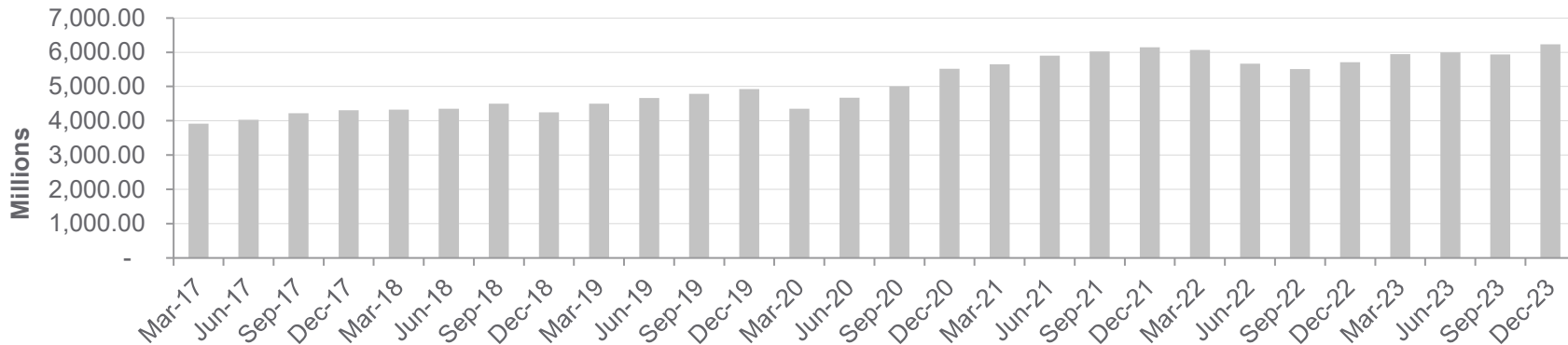




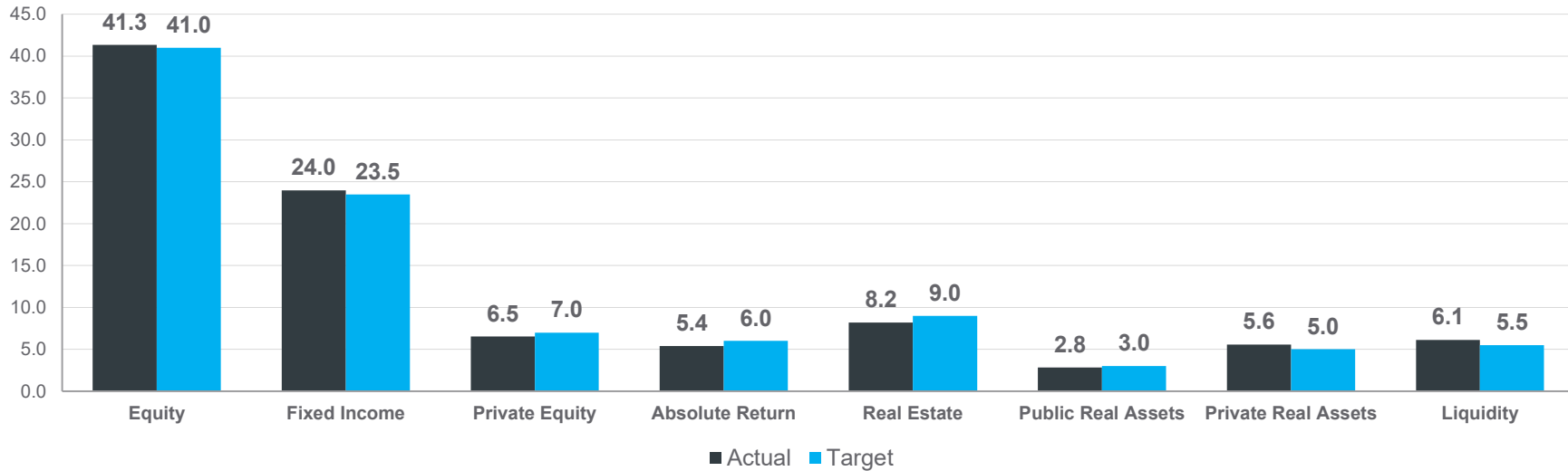
**Record of Asset Growth**

	Three Months	One Year
<b>TOTAL FUND</b>		
Beginning Market Value	5,935,795,397	5,704,689,472
Contributions	16,341,777	443,150,127
Withdrawals	-78,550,000	-472,051,207
Income Received	30,773,285	125,814,351
Gain/Loss	323,532,517	428,090,014
Ending Market Value	6,227,806,401	6,227,806,401

**Net Asset Values Over Time (\$'000)**

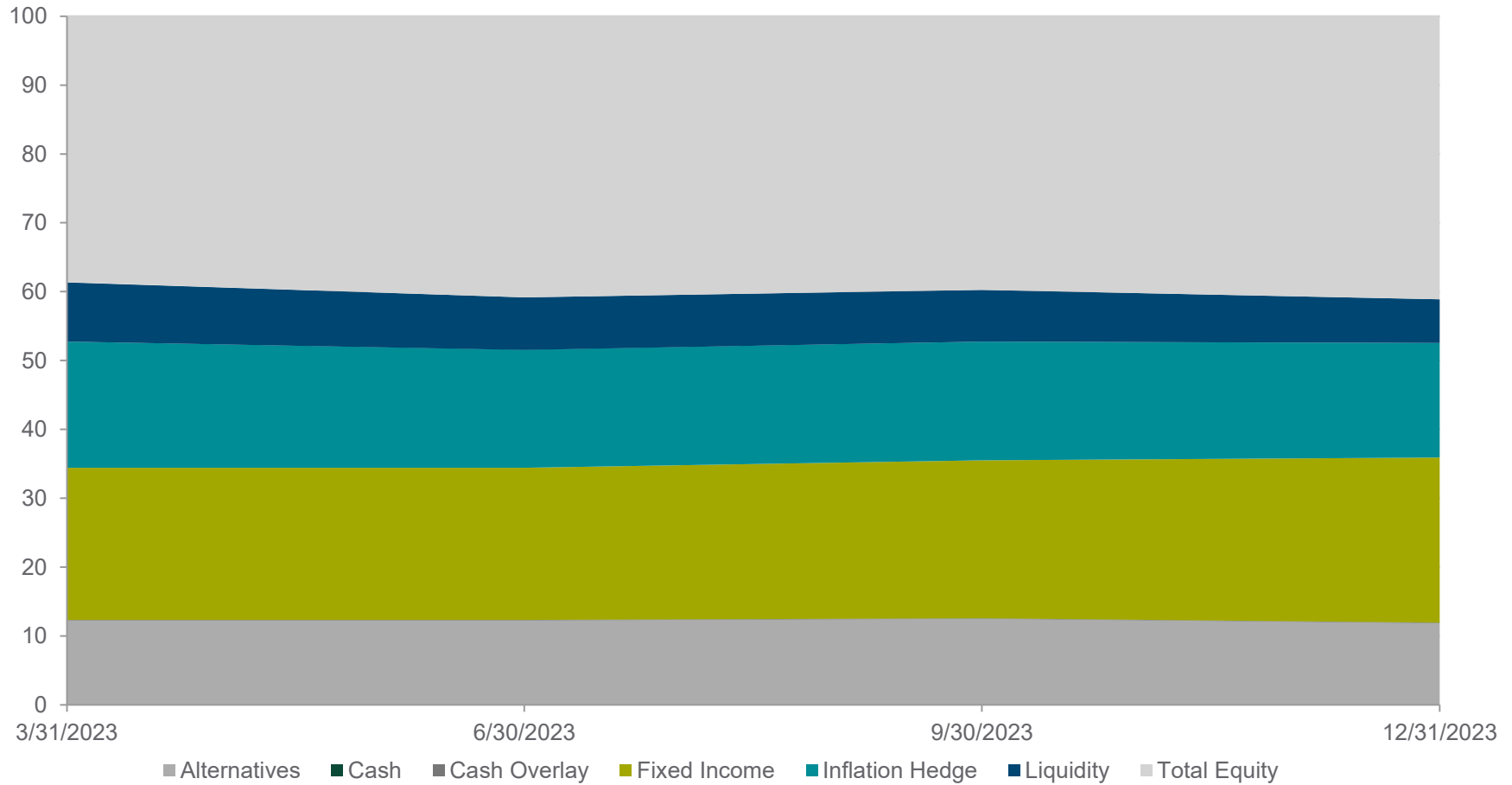


**Actual vs Target Weights**

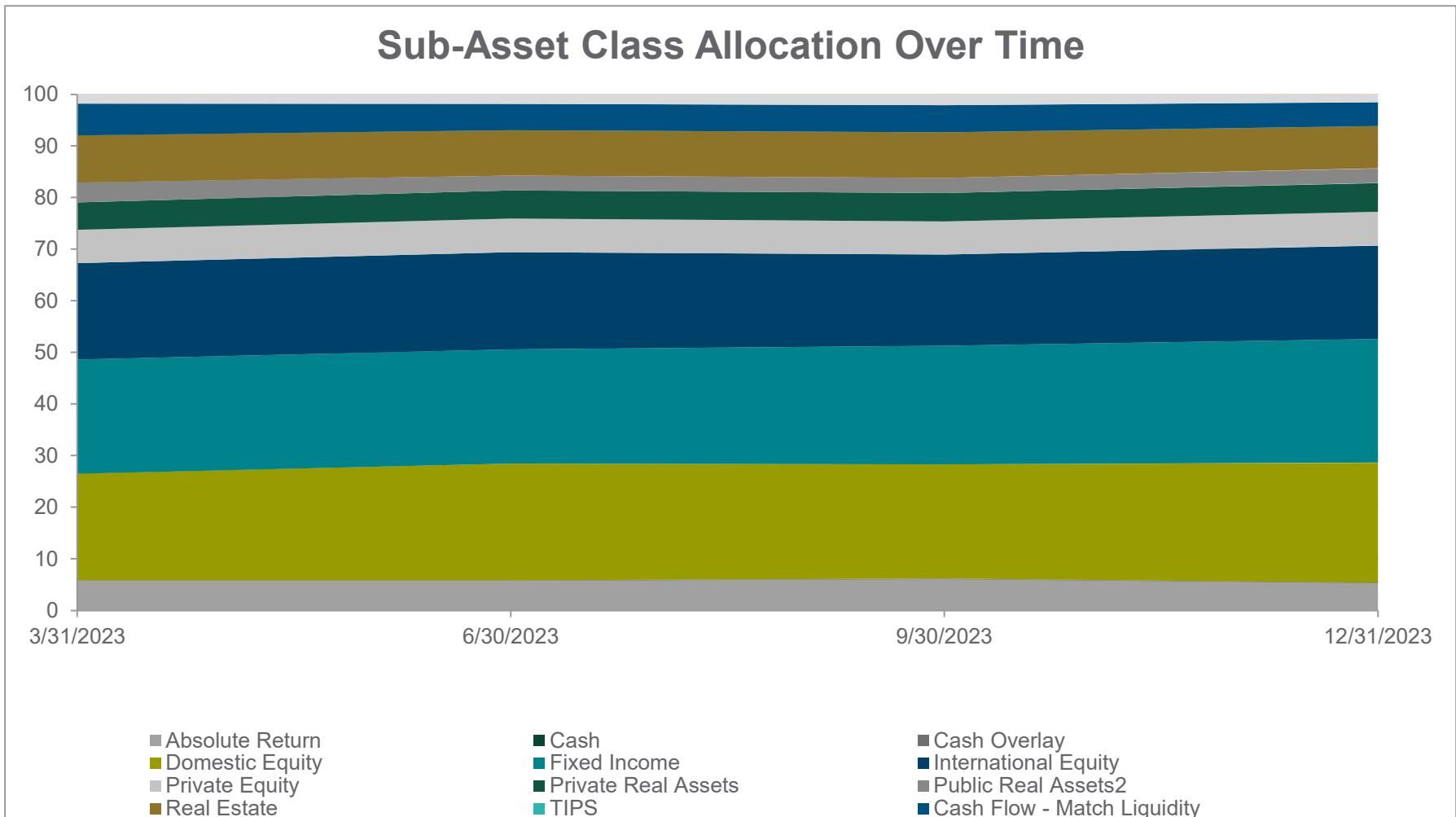


	Min	Actual	Target	Deviation	Max
<b>Equity</b>	38.0	41.3	41.0	0.3	44.0
<b>Fixed Income</b>	21.5	24.0	23.5	0.5	25.5
<b>Private Equity</b>	5.0	6.5	7.0	-0.5	9.0
<b>Absolute Return</b>	4.0	5.4	6.0	-0.6	8.0
<b>Real Estate</b>	7.0	8.2	9.0	-0.8	11.0
<b>Public Real Assets</b>	1.0	2.8	3.0	-0.2	5.0
<b>Private Real Assets</b>	3.0	5.6	5.0	0.6	7.0
<b>Liquidity</b>		6.1	5.5	0.6	

Asset Allocation over Time



### Sub-Asset Class Allocation Over Time



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