

<p>Form 5500</p> <p>Department of the Treasury Internal Revenue Service</p> <hr/> <p>Department of Labor Employee Benefits Security Administration</p> <hr/> <p>Pension Benefit Guaranty Corporation</p>	<p>Annual Return/Report of Employee Benefit Plan</p> <p>This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code).</p> <p>▶ Complete all entries in accordance with the instructions to the Form 5500.</p>	<p>OMB Nos. 1210-0110 1210-0089</p> <hr/> <p style="font-size: 24pt; font-weight: bold;">2022</p> <hr/> <p>This Form is Open to Public Inspection</p>
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Part I Annual Report Identification Information	
For calendar plan year 2022 or fiscal plan year beginning <u>01/01/2022</u> and ending <u>12/31/2022</u>	
<p>A This return/report is for:</p> <p><input type="checkbox"/> a multiemployer plan</p> <p><input type="checkbox"/> a single-employer plan</p> <p>B This return/report is:</p> <p><input type="checkbox"/> the first return/report</p> <p><input type="checkbox"/> an amended return/report</p> <p>C If the plan is a collectively-bargained plan, check here. ▶ <input type="checkbox"/></p> <p>D Check box if filing under:</p> <p><input type="checkbox"/> Form 5558</p> <p><input type="checkbox"/> special extension (enter description)</p> <p>E If this is a retroactively adopted plan permitted by SECURE Act section 201, check here. ▶ <input type="checkbox"/></p>	<p><input type="checkbox"/> a multiple-employer plan (Filers checking this box must attach a list of participating employer information in accordance with the form instructions.)</p> <p><input checked="" type="checkbox"/> a DFE (specify) <u>M</u></p> <p><input checked="" type="checkbox"/> the final return/report</p> <p><input type="checkbox"/> a short plan year return/report (less than 12 months)</p> <p><input type="checkbox"/> automatic extension</p> <p><input type="checkbox"/> the DFVC program</p>

Part II Basic Plan Information —enter all requested information	
<p>1a Name of plan <u>MET WEST-UNIT 6 HALLIBURTON COMPANY EMPLOYEE BENEFIT MASTER TRUST</u></p> <p>2a Plan sponsor's name (employer, if for a single-employer plan) Mailing address (include room, apt., suite no. and street, or P.O. Box) City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions) <u>HALLIBURTON COMPANY</u></p> <p><u>3000 N SAM HOUSTON PKWY EAST</u> <u>HOUSTON, TX 77032</u></p>	<p>1b Three-digit plan number (PN) ▶ <u>206</u></p> <p>1c Effective date of plan <u>10/01/2017</u></p> <p>2b Employer Identification Number (EIN) <u>80-6176426</u></p> <p>2c Plan Sponsor's telephone number <u>713-839-2021</u></p> <p>2d Business code (see instructions) <u>211120</u></p>

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

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

SIGN HERE			
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE			
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE	<u>Filed with authorized/valid electronic signature.</u>	<u>10/09/2023</u>	<u>ROBERT CLOUD</u>
	Signature of DFE	Date	Enter name of individual signing as DFE

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

Form 5500 (2022)
v. 220413

3a Plan administrator's name and address <input checked="" type="checkbox"/> Same as Plan Sponsor	3b Administrator's EIN 3c Administrator's telephone number <div style="background-color: #cccccc; height: 40px; width: 100%;"></div>
4 If the name and/or EIN of the plan sponsor or the plan name has changed since the last return/report filed for this plan, enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report: a Sponsor's name c Plan Name	4b EIN 4d PN
5 Total number of participants at the beginning of the plan year	5
6 Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines 6a(1) , 6a(2) , 6b , 6c , and 6d). 6a(1) Total number of active participants at the beginning of the plan year 6a(2) Total number of active participants at the end of the plan year b Retired or separated participants receiving benefits c Other retired or separated participants entitled to future benefits..... d Subtotal. Add lines 6a(2) , 6b , and 6c e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits. f Total. Add lines 6d and 6e g Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)..... h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested.....	<div style="background-color: #cccccc; height: 20px; width: 100%;"></div> <div style="background-color: #cccccc; height: 20px; width: 100%;"></div> 6a(1) 6a(2) 6b 6c 6d 6e 6f 6g 6h
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	7
8a If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions: b If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristics Codes in the instructions:	
9a Plan funding arrangement (check all that apply) (1) <input type="checkbox"/> Insurance (2) <input type="checkbox"/> Code section 412(e)(3) insurance contracts (3) <input type="checkbox"/> Trust (4) <input type="checkbox"/> General assets of the sponsor	9b Plan benefit arrangement (check all that apply) (1) <input type="checkbox"/> Insurance (2) <input type="checkbox"/> Code section 412(e)(3) insurance contracts (3) <input type="checkbox"/> Trust (4) <input type="checkbox"/> General assets of the sponsor
10 Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)	
a Pension Schedules (1) <input type="checkbox"/> R (Retirement Plan Information) (2) <input type="checkbox"/> MB (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary (3) <input type="checkbox"/> SB (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary	b General Schedules (1) <input checked="" type="checkbox"/> H (Financial Information) (2) <input type="checkbox"/> I (Financial Information – Small Plan) (3) <input type="checkbox"/> A (Insurance Information) (4) <input checked="" type="checkbox"/> C (Service Provider Information) (5) <input checked="" type="checkbox"/> D (DFE/Participating Plan Information) (6) <input type="checkbox"/> G (Financial Transaction Schedules)

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

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

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

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

11c Enter the Receipt Confirmation Code for the 2022 Form M-1 annual report. If the plan was not required to file the 2022 Form M-1 annual report, enter the Receipt Confirmation Code for the most recent Form M-1 that was required to be filed under the Form M-1 filing requirements. (Failure to enter a valid Receipt Confirmation Code will subject the Form 5500 filing to rejection as incomplete.)

Receipt Confirmation Code _____

SCHEDULE C (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small> <small>Pension Benefit Guaranty Corporation</small>	Service Provider Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500.	<small>OMB No. 1210-0110</small> 2022 This Form is Open to Public Inspection.
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For calendar plan year 2022 or fiscal plan year beginning 01/01/2022 and ending 12/31/2022

A Name of plan <u>MET WEST-UNIT 6 HALLIBURTON COMPANY EMPLOYEE BENEFIT MASTER TRUST</u>	B Three-digit plan number (PN) ▶	<u>206</u>
C Plan sponsor's name as shown on line 2a of Form 5500 <u>HALLIBURTON COMPANY</u>	D Employer Identification Number (EIN) <u>80-6176426</u>	

Part I Service Provider Information (see instructions)

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

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

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

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

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

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

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

METROPOLITAN WEST ASSET MANAGEMENT

95-3703295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51 52	NONE	303072	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	0	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>

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

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

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

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

Part I Service Provider Information (continued)

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

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

Part II Service Providers Who Fail or Refuse to Provide Information

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

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

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

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

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

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

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

Part III Termination Information on Accountants and Enrolled Actuaries (see instructions)
(complete as many entries as needed)

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

SCHEDULE D (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small>	DFE/Participating Plan Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110 <hr/> 2022 This Form is Open to Public Inspection.
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For calendar plan year 2022 or fiscal plan year beginning <u>01/01/2022</u> and ending <u>12/31/2022</u>		
A Name of plan <u>MET WEST-UNIT 6 HALLIBURTON COMPANY EMPLOYEE BENEFIT MASTER TRUST</u>	B Three-digit plan number (PN) ▶	<u>206</u>
C Plan or DFE sponsor's name as shown on line 2a of Form 5500 <u>HALLIBURTON COMPANY</u>	D Employer Identification Number (EIN) <u>80-6176426</u>	

Part I	Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs) (Complete as many entries as needed to report all interests in DFEs)
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a Name of MTIA, CCT, PSA, or 103-12 IE:	<u>NORTHERN TRUST COLLECT. GOV'T STIF</u>	
b Name of sponsor of entity listed in (a):	<u>THE NORTHERN TRUST COMPANY</u>	
c EIN-PN <u>45-6138589-068</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>0</u>
a Name of MTIA, CCT, PSA, or 103-12 IE:		
b Name of sponsor of entity listed in (a):		
c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
a Name of MTIA, CCT, PSA, or 103-12 IE:		
b Name of sponsor of entity listed in (a):		
c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
a Name of MTIA, CCT, PSA, or 103-12 IE:		
b Name of sponsor of entity listed in (a):		
c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
a Name of MTIA, CCT, PSA, or 103-12 IE:		
b Name of sponsor of entity listed in (a):		
c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
a Name of MTIA, CCT, PSA, or 103-12 IE:		
b Name of sponsor of entity listed in (a):		
c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
a Name of MTIA, CCT, PSA, or 103-12 IE:		
b Name of sponsor of entity listed in (a):		
c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

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

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

c EIN-PN

d Entity
code

e Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)

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

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

c EIN-PN

d Entity
code

e Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)

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

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

c EIN-PN

d Entity
code

e Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)

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

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

c EIN-PN

d Entity
code

e Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)

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

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

c EIN-PN

d Entity
code

e Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)

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

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

c EIN-PN

d Entity
code

e Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)

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

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

c EIN-PN

d Entity
code

e Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)

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

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

c EIN-PN

d Entity
code

e Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)

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

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

c EIN-PN

d Entity
code

e Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)

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

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

c EIN-PN

d Entity
code

e Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)

Part II		Information on Participating Plans (to be completed by DFEs)	
<small>(Complete as many entries as needed to report all participating plans)</small>			
a	Plan name	INCOME RETIREMENT PORTFOLIO HALLIBURTON COMPANY EMPLOYEE BENEFIT MASTER TRUST	
b	Name of plan sponsor	HALLIBURTON COMPANY	c EIN-PN 80-6176426-118
a	Plan name	2045 RETIREMENT PORTFOLIO HALLIBURTON COMPANY EMPLOYEE BENEFIT MASTER TRUST	
b	Name of plan sponsor	HALLIBURTON COMPANY	c EIN-PN 80-6176426-134
a	Plan name	2015 RETIREMENT PORTFOLIO HALLIBURTON COMPANY EMPLOYEE BENEFIT MASTER TRUST	
b	Name of plan sponsor	HALLIBURTON COMPANY	c EIN-PN 80-6176426-121
a	Plan name	2020 RETIREMENT PORTFOLIO HALLIBURTON COMPANY EMPLOYEE BENEFIT MASTER TRUST	
b	Name of plan sponsor	HALLIBURTON COMPANY	c EIN-PN 80-6176426-122
a	Plan name	2025 RETIREMENT PORTFOLIO HALLIBURTON COMPANY EMPLOYEE BENEFIT MASTER TRUST	
b	Name of plan sponsor	HALLIBURTON COMPANY	c EIN-PN 80-6176426-123
a	Plan name	2030 RETIREMENT PORTFOLIO HALLIBURTON COMPANY EMPLOYEE BENEFIT MASTER TRUST	
b	Name of plan sponsor	HALLIBURTON COMPANY	c EIN-PN 80-6176426-124
a	Plan name	2035 RETIREMENT PORTFOLIO HALLIBURTON COMPANY EMPLOYEE BENEFIT MASTER TRUST	
b	Name of plan sponsor	HALLIBURTON COMPANY	c EIN-PN 80-6176426-125
a	Plan name	2040 RETIREMENT PORTFOLIO HALLIBURTON COMPANY EMPLOYEE BENEFIT MASTER TRUST	
b	Name of plan sponsor	HALLIBURTON COMPANY	c EIN-PN 80-6176426-126
a	Plan name	LONG TARGET DATE RETIREMENT PORTFOLIO HALLIBURTON COMPANY EMPLOYEE BENEFIT MASTER TRUST	
b	Name of plan sponsor	HALLIBURTON COMPANY	c EIN-PN 80-6176426-127
a	Plan name	INTERMEDIATE BOND STRATEGY HALLIBURTON COMPANY EMPLOYEE BENEFIT MASTER TRUST	
b	Name of plan sponsor	HALLIBURTON COMPANY	c EIN-PN 80-6176426-116
a	Plan name	DEFINED BENEFIT PLAN ACCOUNT HALLIBURTON COMPANY EMPLOYEE BENEFIT MASTER TRUST	
b	Name of plan sponsor	HALLIBURTON COMPANY	c EIN-PN 80-6176426-112
a	Plan name		
b	Name of plan sponsor		c EIN-PN

**SCHEDULE H
(Form 5500)**

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Financial Information

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

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

OMB No. 1210-0110

2022

This Form is Open to Public Inspection

For calendar plan year 2022 or fiscal plan year beginning **01/01/2022** and ending **12/31/2022**

A Name of plan MET WEST-UNIT 6 HALLIBURTON COMPANY EMPLOYEE BENEFIT MASTER TRUST	B Three-digit plan number (PN) ► 206
C Plan sponsor's name as shown on line 2a of Form 5500 HALLIBURTON COMPANY	D Employer Identification Number (EIN) 80-6176426

Part I Asset and Liability Statement

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

Assets		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash.....	1a	221000	
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions.....	1b(1)		
(2) Participant contributions.....	1b(2)		
(3) Other.....	1b(3)	27582739	
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit).....	1c(1)		
(2) U.S. Government securities.....	1c(2)	117242707	
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred.....	1c(3)(A)	847588	
(B) All other.....	1c(3)(B)	47344150	
(4) Corporate stocks (other than employer securities):			
(A) Preferred.....	1c(4)(A)		
(B) Common.....	1c(4)(B)		
(5) Partnership/joint venture interests.....	1c(5)		
(6) Real estate (other than employer real property).....	1c(6)		
(7) Loans (other than to participants).....	1c(7)		
(8) Participant loans.....	1c(8)		
(9) Value of interest in common/collective trusts.....	1c(9)	437756	
(10) Value of interest in pooled separate accounts.....	1c(10)		
(11) Value of interest in master trust investment accounts.....	1c(11)		
(12) Value of interest in 103-12 investment entities.....	1c(12)		
(13) Value of interest in registered investment companies (e.g., mutual funds).....	1c(13)	4849886	
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)		
(15) Other.....	1c(15)	1571950	

1d Employer-related investments:		(a) Beginning of Year	(b) End of Year
(1) Employer securities.....	1d(1)		
(2) Employer real property.....	1d(2)		
e Buildings and other property used in plan operation.....	1e		
f Total assets (add all amounts in lines 1a through 1e).....	1f	200097776	0
Liabilities			
g Benefit claims payable.....	1g		
h Operating payables.....	1h		
i Acquisition indebtedness.....	1i		
j Other liabilities.....	1j	55257916	
k Total liabilities (add all amounts in lines 1g through 1j).....	1k	55257916	0
Net Assets			
l Net assets (subtract line 1k from line 1f).....	1l	144839860	0

Part II Income and Expense Statement

2 Plan income, expenses, and changes in net assets for the year. Include all income and expenses of the plan, including any trust(s) or separately maintained fund(s) and any payments/receipts to/from insurance carriers. Round off amounts to the nearest dollar. MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 2a, 2b(1)(E), 2e, 2f, and 2g.

Income		(a) Amount	(b) Total
a Contributions:			
(1) Received or receivable in cash from: (A) Employers.....	2a(1)(A)		
(B) Participants.....	2a(1)(B)		
(C) Others (including rollovers).....	2a(1)(C)		
(2) Noncash contributions.....	2a(2)		
(3) Total contributions. Add lines 2a(1)(A), (B), (C), and line 2a(2).....	2a(3)		0
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit).....	2b(1)(A)		
(B) U.S. Government securities.....	2b(1)(B)	1768109	
(C) Corporate debt instruments.....	2b(1)(C)	1739230	
(D) Loans (other than to participants).....	2b(1)(D)		
(E) Participant loans.....	2b(1)(E)		
(F) Other.....	2b(1)(F)	67513	
(G) Total interest. Add lines 2b(1)(A) through (F).....	2b(1)(G)		3574852
(2) Dividends:			
(A) Preferred stock.....	2b(2)(A)		
(B) Common stock.....	2b(2)(B)		
(C) Registered investment company shares (e.g. mutual funds).....	2b(2)(C)	276442	
(D) Total dividends. Add lines 2b(2)(A), (B), and (C).....	2b(2)(D)		276442
(3) Rents.....	2b(3)		
(4) Net gain (loss) on sale of assets:			
(A) Aggregate proceeds.....	2b(4)(A)	726083663	
(B) Aggregate carrying amount (see instructions).....	2b(4)(B)	733030168	
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result.....	2b(4)(C)		
(5) Unrealized appreciation (depreciation) of assets:			
(A) Real estate.....	2b(5)(A)		
(B) Other.....	2b(5)(B)	-16005570	
(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B).....	2b(5)(C)		-16005570

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		39842
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities.....	2b(9)		
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		-683510
c Other income	2c		1260
d Total income. Add all income amounts in column (b) and enter total	2d		-19743189
Expenses			
e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)		
(2) To insurance carriers for the provision of benefits	2e(2)		
(3) Other	2e(3)		
(4) Total benefit payments. Add lines 2e(1) through (3)	2e(4)		0
f Corrective distributions (see instructions)	2f		
g Certain deemed distributions of participant loans (see instructions)	2g		
h Interest expense	2h		
i Administrative expenses: (1) Professional fees	2i(1)	4057	
(2) Contract administrator fees.....	2i(2)		
(3) Investment advisory and management fees	2i(3)	303072	
(4) Other	2i(4)		
(5) Total administrative expenses. Add lines 2i(1) through (4)	2i(5)		307129
j Total expenses. Add all expense amounts in column (b) and enter total	2j		307129
Net Income and Reconciliation			
k Net income (loss). Subtract line 2j from line 2d	2k		-20050318
l Transfers of assets:			
(1) To this plan	2l(1)		16530344
(2) From this plan.....	2l(2)		141319886

Part III Accountant's Opinion

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

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

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

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

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

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

(1) Name:

(2) EIN:

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

(1) This form is filed for a CCT, PSA, or MTIA. **(2)** It will be attached to the next Form 5500 pursuant to 29 CFR 2520.104-50.

Part IV Compliance Questions

4 CCTs and PSAs do not complete Part IV. MTIAs, 103-12 IEs, and GIAs do not complete lines 4a, 4e, 4f, 4g, 4h, 4k, 4m, 4n, or 5. 103-12 IEs also do not complete lines 4j and 4l. MTIAs also do not complete line 4l.

During the plan year:

a Was there a failure to transmit to the plan any participant contributions within the time period described in 29 CFR 2510.3-102? Continue to answer "Yes" for any prior year failures until fully corrected. (See instructions and DOL's Voluntary Fiduciary Correction Program.)

	Yes	No	Amount
4a			

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

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

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

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

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

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBL70LS4	AMERICAN CAMPUS CMNTYS OPER PARTNERSHIP LP 2.85% DUE 02-01-2030	Acquisitions	20,000.00	-19,009.80	
		Dispositions	-20,000.00		20,000.00
SBN7KZX1	AMGEN INC NEW ISSUE 30YR 4.2% 02-22-2052	Acquisitions	20,000.00	-20,292.00	
		Dispositions	-20,000.00		20,552.60
SBN95620	AMGEN INC 3.35% 02-22-2032	Acquisitions	115,000.00	-115,859.80	
		Dispositions	-115,000.00		111,195.85
SBPY0TJ2	AMGEN INC 4.4% DUE 02-22-2062 BEO	Acquisitions	145,000.00	-137,410.05	
		Dispositions	-145,000.00		132,018.15
SBN6KV56	AON CORP/AON FIXED 5% DUE 09-12-2032	Acquisitions	95,000.00	-94,925.90	
		Dispositions	-95,000.00		89,618.25
SBNYDPS8	AT&T INC 3.8% 12-01-2057	Acquisitions	100,000.00	-80,390.00	
		Dispositions	-182,000.00		140,304.40
C06051GKK4	BANK AMER CORP SR NT FIXED/FLTG 2.972% 02-04-2033	Acquisitions	330,000.00	-319,956.80	
		Dispositions	-250,000.00		226,332.45
SBPNYGN8	BANK AMER CORP 5.015% DUE 07-22-2033/01-22-2023 BEO	Acquisitions	75,000.00	-75,000.00	
		Dispositions	-75,000.00		77,361.00
SBM92KT9	BANK OF AMERICA CORP 4.571% 04-27-2033	Acquisitions	195,000.00	-195,239.40	
		Dispositions	-195,000.00		195,432.90
SBKP9NP7	BERKSHIRE HATHAWAY FINANCE CORP 3.85% 03-15-2052	Acquisitions	215,000.00	-214,241.05	
		Dispositions	-215,000.00		195,243.10
SBP96177	BRISTOL-MYERS SQUIBB CO 2.95% 03-15-2032	Acquisitions	210,000.00	-209,237.70	
		Dispositions	-210,000.00		204,627.50
SBKPVK30	BROADCOM INC 4.3% DUE 11-15-2032 BEO	Acquisitions	65,000.00	-71,202.30	
		Dispositions	-65,000.00		53,808.95
SBPW8BN6	CHARLES SCHWAB CORP 2.9% DUE 03-03-2032 BEO	Acquisitions	135,000.00	-134,053.80	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-135,000.00		123,788.25
SBPCTMM5	CITI USD 11NC10 NEW ISSUE 4.91% 05-24-2032	Acquisitions	30,000.00	-30,000.00	
		Dispositions	-30,000.00		29,025.60
SBJN59J6	CITIGROUP INC FIXED 6.27% DUE 11-17-2033	Acquisitions	155,000.00	-155,000.00	
		Dispositions	-155,000.00		158,879.65
SBLGSHC5	CITIGROUP INC NT FXD/FLTG 2.014% 01-25-2026	Acquisitions	120,000.00	-113,480.55	
		Dispositions	-120,000.00		113,874.00
SBLGSHB4	CITIGROUP INC SR NT FIXED/FLTG 3.057% 01-25-2033	Acquisitions	520,000.00	-471,326.80	
		Dispositions	-130,000.00		111,529.45
SBK1M1W3	CITIGROUP INC SR NT 3.352% 04-24-2025	Acquisitions	30,000.00	-29,592.60	
		Dispositions	-30,000.00		28,827.30
SBPSK783	CITIGROUP INC 3.785% 03-17-2033	Acquisitions	210,000.00	-206,498.70	
		Dispositions	-210,000.00		194,836.65
SBPX38X9	CLOROX CO 4.6% 05-01-2032	Acquisitions	140,000.00	-139,272.00	
		Dispositions	-140,000.00		135,518.60
SBMD9W23	CONSTELLATION BRANDS INC 2.25% DUE 08-01-2031 BEO	Acquisitions	170,000.00	-135,921.80	
		Dispositions	-170,000.00		139,145.00
SBMV9MT2	CONSTELLATION BRANDS INC 4.75% 05-09-2032	Acquisitions	140,000.00	-139,493.20	
		Dispositions	-140,000.00		135,798.60
SB795NB6	DEFAULTED PVTPL RUBY PIPELINE L L C NT 6.0% DUE 04-01-2022 BEO	Dispositions	-345,454.56		326,022.73
		Free Receipt	172,727.28	180,382.56	
SBMCG9G8	DUKE ENERGY CAROLINAS LLC 3.55% DUE 03-15-2052 BEO	Acquisitions	30,000.00	-29,906.10	
		Dispositions	-30,000.00		29,691.60
C29445FCQ9	EQUIFIRST MTG LN FLTG RT 3.83821% DUE 04-25-2035	Acquisitions	273,084.08	-272,572.05	
		Dispositions	-506,333.44		506,333.44
C999599GH0	FUT DEC 22 CBT UL T-BONDS				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT DEC 22 CBT UL T-BONDS	Free Delivery	-2.00		
		Free Receipt	2.00	-300,145.92	
C999599GH0	FUT DEC 22 CBT UL T-NOTE	Free Delivery	-2.00		
		Free Receipt	2.00	-300,145.92	
C999599GH0	FUT DEC 22 CBT UL T-NOTE	Free Delivery	-34.00		
		Free Receipt	34.00	-4,201,115.91	
C999599GH0	FUT DEC 22 CBT 5Y T-NOTE	Free Delivery	-34.00		
		Free Receipt	34.00	-4,201,115.91	
C999599GH0	FUT DEC 22 CBT 5Y T-NOTE	Free Delivery	-22.00		
		Free Receipt	22.00	-2,431,289.11	
C999599GH0	FUT DEC 22 US 2YR T-NOTE	Free Delivery	-22.00		
		Free Receipt	22.00	-2,431,289.11	
C999599GH0	FUT DEC 22 US 2YR T-NOTE	Free Delivery	-168.00		
		Free Receipt	168.00	-34,928,683.66	
C999599GH0	FUT DEC 22 US 2YR T-NOTE	Free Delivery	-168.00		
		Free Receipt	168.00	-34,928,683.66	
C999599GH0	FUT JUN 22 CBT UL T-BONDS	Free Delivery	-1.00		
		Free Receipt	1.00	-183,225.63	
C999599GH0	FUT JUN 22 CBT UL T-BONDS	Free Delivery	-1.00		
		Free Receipt	1.00	-183,225.63	
C999599GH0	FUT JUN 22 CBT UL T-NOTE	Free Delivery	-9.00		
		Free Receipt	9.00	-1,231,750.03	
C999599GH0	FUT JUN 22 CBT UL T-NOTE	Free Delivery	-9.00		
		Free Receipt	9.00	-1,231,750.03	
C999599GH0	FUT JUN 22 CBT 5Y T-NOTE	Free Delivery	-1.00		
		Free Receipt	1.00	-112,356.30	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT JUN 22 CBT 5Y T-NOTE	Free Delivery	-1.00		
		Free Receipt	1.00	-112,356.30	
C999599GH0	FUT SEP 22 CBT UL T-BONDS	Free Delivery	-1.00		
		Free Receipt	1.00	-155,500.00	
C999599GH0	FUT SEP 22 CBT UL T-BONDS	Free Delivery	-1.00		
		Free Receipt	1.00	-155,500.00	
C999599GH0	FUT SEP 22 CBT ULT TNOTE	Free Delivery	-19.00		
		Free Receipt	19.00	-2,462,271.72	
C999599GH0	FUT SEP 22 CBT ULT TNOTE	Free Delivery	-19.00		
		Free Receipt	19.00	-2,462,271.72	
C999599GH0	FUT SEP 22 CBT 5Y T-NOTE	Free Delivery	-19.00		
		Free Receipt	19.00	-2,138,627.22	
C999599GH0	FUT SEP 22 CBT 5Y T-NOTE	Free Delivery	-19.00		
		Free Receipt	19.00	-2,138,627.22	
C999599GH0	FUT SEP 22 US 2YR T-NOTE	Free Delivery	-111.00		
		Free Receipt	111.00	-23,224,032.24	
C999599GH0	FUT SEP 22 US 2YR T-NOTE	Free Delivery	-111.00		
		Free Receipt	111.00	-23,224,032.24	
SBYNWXZ6	GE CAP INTL FDG CO 4.418% DUE 11-15-2035	Acquisitions	50,000.00	-49,144.00	
		Dispositions	-286,000.00		262,744.96
SBN95VC5	GOLDMAN SACHS GROUP INC NT FIXED/FLTG 3.102% 02-24-2033	Acquisitions	595,000.00	-584,816.86	
		Dispositions	-595,000.00		517,009.10
SBPG6ZR8	GOLDMAN SACHS GROUP INC 4.387% 06-15-2027	Acquisitions	110,000.00	-109,045.20	
		Dispositions	-110,000.00		108,150.90
SBL6HXQ8	HEALTHCARE RLTY 2% DUE 03-15-2031	Acquisitions	25,000.00	-20,180.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-10,000.00		7,697.90
SBZ4CYX7	HEALTHCARE TR AMER HLDGS LP 3.75% 07-01-2027	Acquisitions	35,000.00	-35,227.50	
		Dispositions	-35,000.00		34,281.80
SBN4LCV4	INVITATION HOMES 4.15% 04-15-2032	Acquisitions	135,000.00	-134,647.65	
		Dispositions	-25,000.00		22,130.75
SBLGSH92	JPM CHASE 2.963% 01-25-2033	Acquisitions	210,000.00	-208,753.30	
		Dispositions	-210,000.00		191,956.80
C46647PBF2	JPMORGAN CHASE & CO 2.301% DUE 10-15-2025	Acquisitions	145,000.00	-139,349.35	
		Dispositions	-145,000.00		138,651.90
SBN101H3	JPMORGAN CHASE & FLTG RT 4.912% DUE 07-25-2033	Acquisitions	70,000.00	-70,000.00	
		Dispositions	-70,000.00		71,556.80
SBPDWKC9	JPMORGAN CHASE AND CO NEW ISSUE 11NC10YR 4.586% 04-26-2033	Acquisitions	65,000.00	-65,000.00	
		Dispositions	-65,000.00		65,319.15
SBL4PZ57	LEVEL 3 FING INC 3.875% DUE 11-15-2029	Acquisitions	60,000.00	-58,546.50	
		Dispositions	-122,000.00		98,220.00
SBNKDZF9	MORGAN STANLEY 2.511% 10-20-2032	Acquisitions	275,000.00	-239,883.70	
		Dispositions	-140,000.00		114,168.60
SBMG9M19	MORGAN STANLEY 2.943% DUE 01-21-2033	Acquisitions	385,000.00	-349,805.80	
		Dispositions	-235,000.00		206,424.65
SBMGNM11	MORGAN STANLEY 4.889% 07-20-2033	Acquisitions	70,000.00	-70,000.00	
		Dispositions	-70,000.00		70,329.00
SBP4X0Z4	MORGAN STANLEY 5.297% 04-20-2037	Acquisitions	85,000.00	-85,000.00	
		Dispositions	-85,000.00		82,903.05
SBPVDHX4	NEXTERA ENERGY CAP HLDGS INC 5.0% 07-15-2032	Acquisitions	265,000.00	-264,801.25	
		Dispositions	-265,000.00		262,143.30
SBP69RX7	ORIX CORP FIXED 5.2% DUE 09-13-2032				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	125,000.00	-124,633.75	
		Dispositions	-125,000.00		116,438.75
C00946AAE4	PVTPL AIRPORT AUTH BD GREEN BD SOCIAL BD CL C 3.25% 01-12-2052				
		Acquisitions	200,000.00	-198,104.00	
		Dispositions	-200,000.00		130,848.00
SBJYDQQ5	PVTPL CMO BX COML MTG TR 2019-XL COML MTG PASSTHRU CTF CL A 144A 10-15-2036				
		Acquisitions	71,402.26	-70,554.35	
		Dispositions	-35,886.29		35,886.29
SBNVQWD4	PVTPL CMO BX COML MTG TR 2020-VKNG SER 20-VKNG CL A FLTG RT 10-15-2037				
		Acquisitions	432,365.23	-421,015.64	
		Dispositions	-89,471.02		89,471.02
C36264DAB2	PVTPL CMO GS MTG-BACKED SECS TR 2021-PJ2 CTF CL A-2 VAR RT DUE 07-25-2051				
		Acquisitions	852,081.45	-831,644.81	
		Dispositions	-47,118.01		47,118.01
C36267JAF7	PVTPL CMO GS MTG-BACKED SECS TR 2022-PJ6GSMBS 2022-PJ6 A4 VAR RT 01-25-2053				
		Acquisitions	700,000.00	-605,828.13	
		Dispositions	-6,883.82		6,883.82
SBM8BTJ0	PVTPL GSK CONSUMER HEALTH CARE 3.625% DUE03-24-2032 BEO				
		Acquisitions	275,000.00	-274,587.50	
		Dispositions	-275,000.00		231,099.40
SBNW0GJ9	PVTPL MAGALLANES INC 4.279% 03-15-2032 BEO				
		Acquisitions	100,000.00	-99,619.60	
		Dispositions	-70,000.00		68,320.00
SBDZWFB7	PVTPL NAVIENT STUDENT LN TR 2017-2 STUDENT LN SER 17-2A CLS A 144A VAR 12-27-66				
		Acquisitions	283,220.00	-286,140.71	
		Dispositions	-22,796.82		22,796.82
SBPLDRK1	PVTPL S&P GLOBAL INC 3.625% 05-01-2024				
		Dispositions	-75,000.00		77,707.50
		Free Receipt	75,000.00	-80,780.25	
SBMD7M72	PVTPL S&P GLOBAL INC 3.7% DUE 03-01-2052BEO				
		Acquisitions	70,000.00	-68,878.60	
		Dispositions	-70,000.00		69,702.50
SBPJHVC5	PVTPL S&P GLOBAL INC 4.0% 03-01-2026				
		Dispositions	-70,000.00		74,272.80
		Free Receipt	70,000.00	-79,145.50	
SBM8JPB8	SABINE PASS LIQUEFACTION LLC 4.5% DUE 05-15-2030 REG				
		Acquisitions	140,000.00	-134,874.60	
		Dispositions	-25,000.00		23,478.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMZQFB2	SHELL INTL FIN B V 3% DUE 11-26-2051	Acquisitions	100,000.00	-95,486.00	
		Dispositions	-100,000.00		77,702.00
SBNYF3Z7	STARBUCKS CORP 3% 02-14-2032	Acquisitions	140,000.00	-139,735.40	
		Dispositions	-140,000.00		125,287.40
S9A6FYQL	TBA COLLATERAL PAYABLE TO CSFB	Acquisitions	275,709.00	-275,709.00	
		Dispositions	-275,709.00		275,709.00
S9A6FYNU	TBA COLLATERAL RECEIVABLE FROM CITIBANK	Acquisitions	268,000.00	-268,000.00	
		Dispositions	-268,000.00		268,000.00
S9A6FYQU	TBA COLLATERAL RECEIVABLE FROM CSFB	Acquisitions	1,743,000.00	-1,743,000.00	
		Dispositions	-1,743,000.00		1,743,000.00
SBNYF3S0	TSY INFL IX N/B 0.125% 02-15-2052	Acquisitions	775,000.00	-670,317.15	
		Dispositions	-775,000.00		640,270.71
SBNYF3J1	UNION PAC CORP 3.5% 02-14-2053	Acquisitions	70,000.00	-69,841.80	
		Dispositions	-70,000.00		56,150.50
SBMT9GR0	UNITED STATES TREAS BDS 0.125% 02-15-2051	Acquisitions	345,000.00	-375,182.20	
		Dispositions	-660,000.00		751,034.43
SBNKBV00	UNITEDHEALTH GROUP INC 4.75% 05-15-2052	Acquisitions	140,000.00	-138,740.00	
		Dispositions	-140,000.00		138,155.80
SBMZQ040	UNIVERSITY MICH UNIV REVS 3.504% 04-01-2052 BEO TAXABLE	Acquisitions	140,000.00	-140,000.00	
		Dispositions	-140,000.00		122,158.50
SBMV8VC5	VERIZON COMMUNICATIONS INC NT 2.355% 03-15-2032	Dispositions	-145,000.00		124,102.45
		Free Receipt	145,000.00	-143,865.22	
SBP5JTP4	VICI PPTYS LP SR NT 5.625% 05-15-2052	Acquisitions	65,000.00	-64,866.35	
		Dispositions	-5,000.00		4,965.40
SBP5JTK9	VICI PPTYS LP 4.95% DUE 02-15-2030 BEO	Acquisitions	40,000.00	-39,908.40	

◆ **Schedule of Acquisitions & Dispositions**

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBP5JTL0	VICI PROPERTIES INC 5.125% 05-15-2032	Dispositions	-40,000.00		38,793.55
		Acquisitions	155,000.00	-154,152.65	
C95000U3A9	WELLS FARGO & CO VAR RT 4.808% DUE 07-25-2028	Dispositions	-5,000.00		4,817.00
		Acquisitions	130,000.00	-131,196.00	
		Dispositions	-130,000.00		128,809.20

◆ 5% Report - Part A

Single Transaction in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
U.S. Government Securities									
United States - USD									
UNITED STATES OF AMER TREAS NOTES 1.125% DUE 10-31-2026 SEDOL: BN7DP63	-10,035,000.000	31 Jan 22		97.9390		0.00	10,022,161.26	9,828,224.12	-193,937.14
UNITED STATES OF AMER TREAS NOTES 1.5% DUE 01-31-2027 REG SEDOL: BKMH699	9,453,000.000	31 Jan 22	99.6250			0.00	9,417,551.25	9,417,551.25	0.00
UNITED STATES OF AMER TREAS NOTES 2.75% DUE 05-15-2025 REG SEDOL: BPSLLX9	7,845,000.000	13 May 22	99.7500			0.00	7,825,387.50	7,825,387.50	0.00
UNITED STATES OF AMER TREAS NOTES 4.375% 10-31-2024 SEDOL: BNTVWX1	8,560,000.000	2 Nov 22	99.6710			0.00	8,531,912.50	8,531,912.50	0.00
UNITED STATES OF AMER TREAS NOTES 4.375% 10-31-2024 SEDOL: BNTVWX1	-13,135,000.000	28 Nov 22		99.6940		0.00	13,089,527.93	13,094,890.96	5,363.03
UNITED STATES TREAS NTS 2.5% 05-31-2024 SEDOL: BK93968	-7,810,000.000	30 Aug 22		98.6210		0.00	7,794,379.41	7,702,307.44	-92,071.97
UNITED STATES TREASURY NTS USD 'BE-2024' 3.0% DUE 07-31-2024 SEDOL: BQ7Y9Q5	-9,910,000.000	2 Nov 22		97.2300		0.00	9,912,764.39	9,635,565.34	-277,199.05
US TREASURY 1.75% DUE 03-15-2025 REG SEDOL: BP96166	-8,427,000.000	13 May 22		97.0460		0.00	8,257,346.18	8,178,140.16	-79,206.02
WI US TREASURY SEC 4.5% 11-30-2024 SEDOL: BP4XYZ2	12,610,000.000	28 Nov 22	100.0000			0.00	12,610,000.00	12,610,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 144,839,860.02

◆ 5% Report - Part B

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
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THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 144,839,860.02

◆ 5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES APRIL SEDOL: BFX2L15	Total acquisitions	8	5,739,634.78			0.00	5,739,634.78	5,739,634.78
	Total dispositions	8		5,547,014.16		0.00	5,739,634.78	5,547,014.16
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES APRIL SEDOL: BMF76B2	Total acquisitions	15	10,461,436.54			0.00	10,461,436.54	10,461,436.54
	Total dispositions	17		10,212,945.82		0.00	10,461,436.54	10,212,945.82
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES AUGUST SEDOL: BJXBKZ7	Total acquisitions	12	8,203,055.17			0.00	8,203,055.17	8,203,055.17
	Total dispositions	15		8,435,611.83		0.00	8,203,055.17	8,435,611.83
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES AUGUST SEDOL: B7XVWD5	Total acquisitions	7	4,298,980.47			0.00	4,298,980.47	4,298,980.47
	Total dispositions	6		4,401,248.04		0.00	4,298,980.47	4,401,248.04
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES DECEMBER SEDOL: B55LLN2	Total acquisitions	3	4,222,199.70			0.00	4,222,199.70	4,222,199.70
	Total dispositions	3		4,288,983.39		0.00	4,222,199.70	4,288,983.39
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES DECEMBER CUSIP: 01F0206C8	Total acquisitions	19	10,128,364.74			0.00	10,128,364.74	10,128,364.74
	Total dispositions	18		10,353,645.53		0.00	10,128,364.74	10,353,645.53
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES DECEMBER SEDOL: BL3HYN5	Total acquisitions	20	7,718,504.43			0.00	7,718,504.43	7,718,504.43
	Total dispositions	18		7,878,760.29		0.00	7,718,504.43	7,878,760.29
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES DECEMBER CUSIP: 01F0506C5	Total acquisitions	8	7,727,840.81			0.00	7,727,840.81	7,727,840.81
	Total dispositions	7		7,866,315.44		0.00	7,727,840.81	7,866,315.44
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES FEBRUARY SEDOL: BMF7689	Total acquisitions	2	828,288.09			0.00	828,288.09	828,288.09
	Total dispositions	15		10,664,209.96		0.00	10,859,712.87	10,664,209.96

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 144,839,860.02

◆ 5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES FEBRUARY CUSIP: 01F020620	Total dispositions	16	10,736,372.07		0.00	10,964,346.69	10,736.372.07
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES JULY SEDOL: BMF70F4	Total acquisitions	10	7,232,024.41		0.00	7,232,024.41	7,232.024.41
	Total dispositions	14	7,144,944.82		0.00	7,232,024.41	7,144.944.82
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES JULY SEDOL: B58XJ31	Total acquisitions	4	3,712,048.83		0.00	3,712,048.83	3,712.048.83
	Total dispositions	5	3,705,262.21		0.00	3,712,048.83	3,705.262.21
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES JULY SEDOL: B87DSZ8	Total acquisitions	12	8,088,132.34		0.00	8,088,132.34	8,088.132.34
	Total dispositions	14	8,037,732.44		0.00	8,088,132.34	8,037.732.44
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES JULY SEDOL: BJXBKY6	Total acquisitions	13	8,330,794.92		0.00	8,330,794.92	8,330.794.92
	Total dispositions	13	8,213,423.36		0.00	8,330,794.92	8,213.423.36
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES JUNE SEDOL: BJXBKX5	Total acquisitions	15	9,651,379.91		0.00	9,651,379.91	9,651.379.91
	Total dispositions	15	9,720,690.96		0.00	9,651,379.91	9,720.690.96
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES MARCH SEDOL: BMF7690	Total acquisitions	15	10,639,089.87		0.00	10,639,089.87	10,639.089.87
	Total dispositions	15	10,482,687.99		0.00	10,639,089.87	10,482.687.99
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES MARCH CUSIP: 01F020638	Total acquisitions	16	10,714,269.53		0.00	10,714,269.53	10,714.269.53
	Total dispositions	15	10,537,488.78		0.00	10,714,269.53	10,537.488.78
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES MAY SEDOL: BJXBKR9	Total acquisitions	9	6,362,143.57		0.00	6,362,143.57	6,362.143.57
	Total dispositions	9	6,169,498.05		0.00	6,362,143.57	6,169.498.05
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES NOVEMBER SEDOL: BL3HYM4	Total acquisitions	12	4,271,061.52		0.00	4,271,061.52	4,271.061.52

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 144,839,860.02

◆ 5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
	Total dispositions	12		4,078,843.75		0.00	4,271,061.52	4,078.843.75
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES OCTOBER SEDOL: B8S1CC6	Total acquisitions	5	4,291,753.42			0.00	4,291,753.42	4,291.753.42
	Total dispositions	6		4,222,031.25		0.00	4,291,753.42	4,222.031.25
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES OCTOBER SEDOL: B4L3500	Total acquisitions	5	4,189,598.64			0.00	4,189,598.64	4,189.598.64
	Total dispositions	6		4,096,260.75		0.00	4,189,598.64	4,096.260.75
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES OCTOBER SEDOL: B852288	Total acquisitions	6	4,210,363.78			0.00	4,210,363.78	4,210.363.78
	Total dispositions	5		4,022,803.71		0.00	4,210,363.78	4,022.803.71
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES OCTOBER SEDOL: B7MG2Z3	Total acquisitions	4	5,956,650.39			0.00	5,956,650.39	5,956.650.39
	Total dispositions	5		5,907,505.37		0.00	5,956,650.39	5,907.505.37
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES OCTOBER SEDOL: B8DMLK5	Total acquisitions	5	3,968,432.61			0.00	3,968,432.61	3,968.432.61
	Total dispositions	5		3,831,206.05		0.00	3,968,432.61	3,831.206.05
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES SEPTEMBER SEDOL: BJXBKW4	Total acquisitions	18	8,987,539.56			0.00	8,987,539.56	8,987.539.56
	Total dispositions	23		8,893,134.30		0.00	8,987,539.56	8,893.134.30
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES SEPTEMBER SEDOL: B8HG868	Total acquisitions	5	3,739,699.21			0.00	3,739,699.21	3,739.699.21
	Total dispositions	5		3,694,583.50		0.00	3,739,699.21	3,694.583.50
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES SEPTEMBER SEDOL: B3XSNY6	Total acquisitions	7	6,613,788.57			0.00	6,613,788.57	6,613.788.57
	Total dispositions	9		6,579,843.75		0.00	6,613,788.57	6,579.843.75
FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEARS SETTLES OCTOBER CUSIP: 01F0226A8	Total acquisitions	20	7,643,632.82			0.00	7,643,632.82	7,643.632.82

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 144,839,860.02

◆ 5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
	Total dispositions	20		7,403,894.06		0.00	7,643,632.82	7,403,894.06
FNMA SINGLE FAMILY MORTGAGE 2% 30 YEARS SETTLES AUGUST SEDOL: BMF70G5	Total acquisitions	11	5,836,562.51			0.00	5,836,562.51	5,836,562.51
	Total dispositions	10		5,990,075.20		0.00	5,836,562.51	5,990,075.20
FNMA SINGLE FAMILY MORTGAGE 2% 30 YEARS SETTLES OCTOBER CUSIP: 01F0206A2	Total acquisitions	20	9,476,350.60			0.00	9,476,350.60	9,476,350.60
	Total dispositions	19		9,085,897.47		0.00	9,476,350.60	9,085,897.47
FNMA SINGLE FAMILY MORTGAGE 2% 30 YEARS SETTLES SEPTEMBER CUSIP: 01F020695	Total acquisitions	17	9,023,187.52			0.00	9,023,187.52	9,023,187.52
	Total dispositions	20		8,965,206.07		0.00	9,023,187.52	8,965,206.07
FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES JUNE SEDOL: BJXBM62	Total acquisitions	7	6,156,062.52			0.00	6,156,062.52	6,156,062.52
	Total dispositions	9		6,216,721.19		0.00	6,156,062.52	6,216,721.19
FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES MARCH SEDOL: BMF76J0	Total acquisitions	7	4,716,229.49			0.00	4,716,229.49	4,716,229.49
	Total dispositions	9		4,722,221.67		0.00	4,716,229.49	4,722,221.67
FNMA SINGLE FAMILY MTG 4.5 30 YEARS SETTLES DEC SEDOL: B7SG8S2	Total acquisitions	7	5,343,107.43			0.00	5,343,107.43	5,343,107.43
	Total dispositions	6		5,511,218.75		0.00	5,343,107.43	5,511,218.75
FNMA TBA 30 YR TBA NOVEMBER 2.00% CUSIP: 01F0206B0	Total acquisitions	11	5,537,251.95			0.00	5,537,251.95	5,537,251.95
	Total dispositions	12		5,305,141.12		0.00	5,537,251.95	5,305,141.12
FNMA 30 YEARS SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES MAY SEDOL: BMF76C3	Total acquisitions	16	10,191,267.61			0.00	10,191,267.61	10,191,267.61
	Total dispositions	16		9,670,340.86		0.00	10,191,267.61	9,670,340.86
FNMA 30 YR TBA NOV SEDOL: BL3HYW4	Total acquisitions	5	3,826,860.37			0.00	3,826,860.37	3,826,860.37
	Total dispositions	5		3,749,530.76		0.00	3,826,860.37	3,749,530.76

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 144,839,860.02

◆ 5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP: 66586U445	Total acquisitions	90	57,990,267.91			0.00	57,990,267.91	57,990,267.91
	Total dispositions	76		54,580,921.90		0.00	54,580,921.90	54,580,921.90
TBA POOL UMBS 2.0% SEDOL: BMF70D2	Total acquisitions	14	8,451,031.26			0.00	8,451,031.26	8,451,031.26
	Total dispositions	14		8,475,821.79		0.00	8,451,031.26	8,475,821.79
TBA POOL 2.0% 04-15-2050 CUSIP: 01F020646	Total acquisitions	15	9,933,952.19			0.00	9,933,952.19	9,933,952.19
	Total dispositions	18		9,707,635.75		0.00	9,933,952.19	9,707,635.75
TBA UMBS POOL 2.0% 05-15-2050 SEDOL: BMF70C1	Total acquisitions	18	9,978,829.12			0.00	9,978,829.12	9,978,829.12
	Total dispositions	16		9,440,513.19		0.00	9,978,829.12	9,440,513.19
UMBS TBA 30YR TBA 03.000% SEP SEDOL: B795FR6	Total acquisitions	7	5,456,915.04			0.00	5,456,915.04	5,456,915.04
	Total dispositions	8		5,382,448.25		0.00	5,456,915.04	5,382,448.25
UNITED STATES OF AMER TREAS NOTES DTD 02/28/2022 1.875% 02-28-2027 SEDOL: BP94LV5	Total acquisitions	12	5,534,358.26			0.00	5,534,358.26	5,534,358.26
	Total dispositions	26		5,384,584.54		0.00	5,534,358.26	5,384,584.54
UNITED STATES OF AMER TREAS NOTES DTD 03/31/2022 2.5% 03-31-2027 SEDOL: BPRT3V6	Total acquisitions	7	6,246,638.42			0.00	6,246,638.42	6,246,638.42
	Total dispositions	7		6,140,755.87		0.00	6,246,638.42	6,140,755.87
UNITED STATES OF AMER TREAS NOTES 1.125% DUE 10-31-2026 SEDOL: BN7DP63	Total dispositions	5		10,663,307.31		0.00	10,876,067.38	10,663,307.31
UNITED STATES OF AMER TREAS NOTES 1.5% DUE 01-31-2027 REG SEDOL: BKM699	Total acquisitions	6	12,074,093.83			0.00	12,074,093.83	12,074,093.83
	Total dispositions	6		11,571,156.10		0.00	12,074,093.83	11,571,156.10
UNITED STATES OF AMER TREAS NOTES 2.75% DUE 05-15-2025 REG SEDOL: BPSLLX9	Total acquisitions	5	11,924,779.84			0.00	11,924,779.84	11,924,779.84
	Total dispositions	3		11,824,563.48		0.00	11,924,779.84	11,824,563.48

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 144,839,860.02

◆ 5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
UNITED STATES OF AMER TREAS NOTES 30/04/2027 2.75% DUE 04-30-2027 BEO SEDOL: BQ2GVM6	Total acquisitions	6	9,975,081.10			0.00	9,975,081.10	9,975,081.10
	Total dispositions	13		9,945,417.59		0.00	9,975,081.10	9,945,417.59
UNITED STATES OF AMER TREAS NOTES 31/05/2027 2.625% DUE 05-31-2027 BEO SEDOL: BK93979	Total acquisitions	7	3,943,430.38			0.00	3,943,430.38	3,943,430.38
	Total dispositions	7		3,864,122.08		0.00	3,943,430.38	3,864,122.08
UNITED STATES OF AMER TREAS NOTES 4.375% 10-31-2024 SEDOL: BNTVWX1	Total acquisitions	5	13,089,527.93			0.00	13,089,527.93	13,089,527.93
	Total dispositions	1		13,094,890.96		0.00	13,089,527.93	13,094,890.96
UNITED STATES TREAS BDS 1.875% 11-15-205 1 SEDOL: BMCNFZ0	Total acquisitions	10	707,094.69			0.00	707,094.69	707,094.69
	Total dispositions	59		7,915,135.06		0.00	8,676,074.39	7,915,135.06
UNITED STATES TREAS BDS 2.0% 02-15-2052 SEDOL: BM96PW9	Total acquisitions	24	4,049,268.08			0.00	4,049,268.08	4,049,268.08
	Total dispositions	21		3,706,881.38		0.00	4,049,268.08	3,706,881.38
UNITED STATES TREAS BDS 2.875% DUE 05-15-2052 REG SEDOL: BPSLLZ1	Total acquisitions	28	3,666,552.68			0.00	3,666,552.68	3,666,552.68
	Total dispositions	28		3,643,898.10		0.00	3,666,552.68	3,643,898.10
UNITED STATES TREAS BDS 2% 11-15-2041 SEDOL: BPBMD5	Total acquisitions	35	8,711,561.41			0.00	8,711,561.41	8,711,561.41
	Total dispositions	9		1,488,245.32		0.00	1,714,721.66	1,488,245.32
UNITED STATES TREAS BILLS 03-16-2023 T-BILL SEDOL: BNHSXT7	Total acquisitions	2	4,207,892.87			0.00	4,207,892.87	4,207,892.87
	Total dispositions	2		3,039,276.99		0.00	3,034,396.49	3,039,276.99
UNITED STATES TREAS BILLS 08-25-2022 UNITED STATES TREAS BILLS SEDOL: BP94LW6	Total acquisitions	2	3,713,781.16			0.00	3,713,781.16	3,713,781.16
	Total dispositions	2		3,714,656.18		0.00	3,713,781.16	3,714,656.18

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 144,839,860.02

◆ 5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
UNITED STATES TREAS N/B 0.375% 10-31-2023 SEDOL: BN7DP30	Total dispositions	9	11,690,621.54			0.00	11,757,021.29	11,690,621.54
UNITED STATES TREAS NTS DTD 02/28/2022 1.5% 02-29-2024 SEDOL: BP94LY8	Total acquisitions	8	8,128,686.09			0.00	8,128,686.09	8,128,686.09
	Total dispositions	5		8,024,915.01		0.00	8,128,686.09	8,024,915.01
UNITED STATES TREAS NTS DTD 06/15/2022 2 .875% DUE 06-15-2025 SEDOL: BQB7JY8	Total acquisitions	3	5,712,542.19			0.00	5,712,542.19	5,712,542.19
	Total dispositions	8		5,661,549.23		0.00	5,712,542.19	5,661,549.23
UNITED STATES TREAS NTS DTD 06/30/2022 3 .25% DUE 06-30-2027 SEDOL: BQC7W15	Total acquisitions	12	11,825,596.50			0.00	11,825,596.50	11,825,596.50
	Total dispositions	13		11,456,045.26		0.00	11,825,596.50	11,456,045.26
UNITED STATES TREAS NTS DTD 07/15/2022 3.0% DUE 07-15-2025 SEDOL: BMQ53Q9	Total acquisitions	2	7,070,531.25			0.00	7,070,531.25	7,070,531.25
	Total dispositions	5		7,146,450.09		0.00	7,070,531.25	7,146,450.09
UNITED STATES TREAS NTS FIXED 3.25% DUE 08-31-2024 SEDOL: BQOLTZ2	Total acquisitions	1	6,796,493.75			0.00	6,796,493.75	6,796,493.75
	Total dispositions	4		6,666,394.25		0.00	6,796,493.75	6,666,394.25
UNITED STATES TREAS NTS UNITED STATES TREAS NTS .75% DUE 12-31-2023 REG SEDOL: BPP1JS3	Total acquisitions	10	13,063,712.49			0.00	13,063,712.49	13,063,712.49
	Total dispositions	8		12,751,953.92		0.00	13,063,712.49	12,751,953.92
UNITED STATES TREAS NTS 1.25% DUE 12-31-2026 SEDOL: BPP1JT4	Total acquisitions	1	5,990,000.00			0.00	5,990,000.00	5,990,000.00
	Total dispositions	21		6,361,833.01		0.00	6,693,567.97	6,361,833.01
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG SEDOL: BM96PV8	Total acquisitions	22	5,634,317.85			0.00	5,634,317.85	5,634,317.85
	Total dispositions	42		5,588,146.48		0.00	5,634,317.85	5,588,146.48
UNITED STATES TREAS NTS 2.25% DUE 03-31-2024 BEO SEDOL: BPRT3W7	Total acquisitions	6	9,732,771.86			0.00	9,732,771.86	9,732,771.86

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 144,839,860.02

◆ 5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
	Total dispositions	10		9,733,692.79		0.00	9,732,771.86	9,733,692.79
UNITED STATES TREAS NTS 2.5% 04-30-2024 SEDOL: BQ2GVK4	Total acquisitions	2	5,115,194.01			0.00	5,115,194.01	5,115,194.01
	Total dispositions	6		5,112,053.11		0.00	5,115,194.01	5,112,053.11
UNITED STATES TREAS NTS 2.5% 05-31-2024 SEDOL: BK93968	Total acquisitions	5	9,732,150.07			0.00	9,732,150.07	9,732,150.07
	Total dispositions	4		9,617,979.71		0.00	9,732,150.07	9,617,979.71
UNITED STATES TREAS NTS 2.625% 04-15-2025 SEDOL: BNGDFD1	Total acquisitions	8	6,646,797.46			0.00	6,646,797.46	6,646,797.46
	Total dispositions	4		6,653,232.69		0.00	6,646,797.46	6,653,232.69
UNITED STATES TREAS NTS 2.75% 08-15-2032 SEDOL: BQHM4D1	Total acquisitions	20	5,399,986.94			0.00	5,399,986.94	5,399,986.94
	Total dispositions	24		5,400,234.82		0.00	5,399,986.94	5,400,234.82
UNITED STATES TREAS NTS 30/11/2023 .5% DUE 11-30-2023 BEO SEDOL: BP39M13	Total dispositions	3		7,410,824.81		0.00	7,564,069.73	7,410,824.81
UNITED STATES TREASURY NTS USD 'BE-2024' 3.0% DUE 07-31-2024 SEDOL: BQ7Y9Q5	Total acquisitions	15	11,738,273.47			0.00	11,738,273.47	11,738,273.47
	Total dispositions	4		11,417,985.46		0.00	11,738,273.47	11,417,985.46
US TREASURY 1.75% DUE 03-15-2025 REG SEDOL: BP96166	Total acquisitions	12	8,556,205.87			0.00	8,556,205.87	8,556,205.87
	Total dispositions	2		8,474,847.97		0.00	8,556,205.87	8,474,847.97
UTD STATES TREAS 4.125% DUE 09-30-2027 SEDOL: BN6ML41	Total acquisitions	7	9,118,328.63			0.00	9,118,328.63	9,118,328.63
	Total dispositions	7		9,149,322.64		0.00	9,118,328.63	9,149,322.64
WI US TREASURY SEC 4.125% 10-31-2027 SEDOL: BNTVWV9	Total acquisitions	11	13,223,981.88			0.00	13,223,981.88	13,223,981.88
	Total dispositions	8		9,636,187.65		0.00	9,637,766.99	9,636,187.65

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 144,839,860.02

◆ 5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Number of Transactions	Transaction Aggregate		Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
		Acquisition Price	Disposition Price				
WI US TREASURY SEC 4.5% 11-30-2024 SEDOL: BP4XYZ2 Total acquisitions	3	13,370,665.63			0.00	13,370,665.63	13,370,665.63

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 144,839,860.02

◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BANK OF AMERICA MERRILL LYNCH-BAML									
U.S. Government Securities									
United States - USD									
FEDERAL NATIONAL MORTGAGE ASSOC 2% 12-01-2051 CUSIP: 3140M82X6	751,879.900	19 Apr 22	88.4922			0.00	665,354.97	665,354.97	0.00
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES DECEMBER SEDOL: BL3HYN5	275,000.000	17 Oct 22	82.1172			0.00	225,822.27	225,822.27	0.00
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES DECEMBER SEDOL: BL3HYN5	300,000.000	21 Oct 22	80.3047			0.00	240,914.06	240,914.06	0.00
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES DECEMBER SEDOL: BL3HYN5	275,000.000	07 Nov 22	81.4063			0.00	223,867.19	223,867.19	0.00
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES DECEMBER SEDOL: BL3HYN5	-425,000.000	28 Nov 22		85.0645		0.00	346,655.32	361,523.93	14,868.61
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES DECEMBER SEDOL: BL3HYN5	-425,000.000	30 Nov 22		84.6270		0.00	346,655.32	359,664.55	13,009.23
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES FEBRUARY SEDOL: BMF7689	-550,000.000	20 Jan 22		99.5781		0.00	559,389.49	547,679.69	-11,709.80
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES FEBRUARY SEDOL: BMF7689	-1,025,000.000	21 Jan 22		99.7969		0.00	1,042,498.60	1,022,917.97	-19,580.63
FNMA SINGLE FAMILY MORTGAGE 2% 15 YEARS SETTLES APRIL SEDOL: BMF70H6	400,000.000	02 Mar 22	99.0899			0.00	396,359.38	396,359.38	0.00
FNMA SINGLE FAMILY MORTGAGE 2% 15 YEARS SETTLES APRIL SEDOL: BMF70H6	-400,000.000	01 Apr 22		96.6582		0.00	396,634.93	386,632.81	-10,002.12
FNMA SINGLE FAMILY MTG 4.5 30 YEARS SETTLES DEC SEDOL: B7SG8S2	775,000.000	04 Nov 22	93.5156			0.00	724,746.09	724,746.09	0.00
FNMA SINGLE FAMILY MTG 4.5 30 YEARS SETTLES DEC SEDOL: B7SG8S2	675,000.000	07 Nov 22	93.4688			0.00	630,914.06	630,914.06	0.00
FNMA SINGLE FAMILY MTG 4.5 30 YEARS SETTLES DEC SEDOL: B7SG8S2	-1,450,000.000	07 Dec 22		97.8926		0.00	1,358,057.40	1,419,442.38	61,384.98

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 144,839,860.02

◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BANK OF AMERICA MERRILL LYNCH-BAML									
GNMA II JUMBOS TBA 2.0% 30 YEARS 03-15-2 051 SEDOL: BQ0JV27	325,000.000	04 Feb 22	97.1445			0.00	315,719.73	315,719.73	0.00
GNMA II JUMBOS TBA 2.0% 30 YEARS 03-15-2 051 SEDOL: BQ0JV27	-325,000.000	03 Mar 22		97.3945		0.00	316,527.20	316,532.23	5.03
GNMA II JUMBOS 2.5 30 YEARS SETTLES DECEMBER CUSIP: 21H0226C0	-950,000.000	12 Dec 22		87.6875		0.00	798,644.27	833,031.25	34,386.98
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052 SEDOL: BQHM4F3	185,000.000	11 Aug 22	97.1974			0.00	179,815.24	179,815.24	0.00
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052 SEDOL: BQHM4F3	165,000.000	12 Aug 22	97.4191			0.00	160,741.47	160,741.47	0.00
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052 SEDOL: BQHM4F3	375,000.000	06 Sep 22	90.8438			0.00	340,664.06	340,664.06	0.00
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052 SEDOL: BQHM4F3	-5,000.000	16 Sep 22		90.6600		0.00	4,741.46	4,533.01	-208.45
UNITED STATES OF AMER TREAS NOTES .875% DUE 01-31-2024 BEO SEDOL: BN95VQ9	25,000.000	02 Feb 22	99.4570			0.00	24,864.26	24,864.26	0.00
UNITED STATES OF AMER TREAS NOTES .875% DUE 01-31-2024 BEO SEDOL: BN95VQ9	140,000.000	07 Feb 22	99.1641			0.00	138,829.69	138,829.69	0.00
UNITED STATES OF AMER TREAS NOTES .875% 09-30-2026 SEDOL: BMCV833	-6,355,000.000	04 Jan 22		98.3359		0.00	6,298,760.98	6,249,248.83	-49,512.15
UNITED STATES OF AMER TREAS NOTES DTD 02/28/2022 1.875% 02-28-2027 SEDOL: BP94LV5	368,000.000	14 Mar 22	99.2578			0.00	365,268.75	365,268.75	0.00
UNITED STATES OF AMER TREAS NOTES DTD 02/28/2022 1.875% 02-28-2027 SEDOL: BP94LV5	1,855,000.000	15 Mar 22	99.1250			0.00	1,838,768.75	1,838,768.75	0.00
UNITED STATES OF AMER TREAS NOTES DTD 02/28/2022 1.875% 02-28-2027 SEDOL: BP94LV5	95,000.000	29 Mar 22	96.8008			0.00	91,960.74	91,960.74	0.00
UNITED STATES OF AMER TREAS NOTES DTD 03/31/2022 2.5% 03-31-2027 SEDOL: BPRT3V6	1,570,000.000	08 Apr 22	98.7860			0.00	1,550,939.79	1,550,939.79	0.00
UNITED STATES OF AMER TREAS NOTES WIT 1 1/8 11/30/26 1.25% DUE 11-30-2026 BEO SEDOL: BP39M24	-20,000.000	02 Feb 22		98.4610		0.00	20,077.32	19,692.19	-385.13

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 144,839,860.02

◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<i>BANK OF AMERICA MERRILL LYNCH-BAML</i>									
UNITED STATES OF AMER TREAS NOTES 1.125% DUE 10-31-2026 SEDOL: BN7DP63	-10,035,000.000 *	31 Jan 22		97.9395		0.00	10,022,161.26	9,828,224.12	-193,937.14
UNITED STATES OF AMER TREAS NOTES 1.5% DUE 01-31-2027 REG SEDOL: BKM699	50,000.000	28 Jan 22		99.4102		0.00	49,705.08	49,705.08	0.00
UNITED STATES OF AMER TREAS NOTES 1.5% DUE 01-31-2027 REG SEDOL: BKM699	9,453,000.000 *	31 Jan 22		99.6250		0.00	9,417,551.25	9,417,551.25	0.00
UNITED STATES OF AMER TREAS NOTES 1.5% DUE 01-31-2027 REG SEDOL: BKM699	-1,905,000.000	15 Mar 22		97.3535		0.00	1,896,532.71	1,854,583.97	-41,948.74
UNITED STATES OF AMER TREAS NOTES 1.5% DUE 01-31-2027 REG SEDOL: BKM699	-7,358,000.000	02 May 22		93.4586		0.00	7,325,295.38	6,876,684.23	-448,611.15
UNITED STATES OF AMER TREAS NOTES 2.875% DUE 05-15-2032 REG SEDOL: BPSLLY0	985,000.000	14 Jul 22		99.0859		0.00	975,996.48	975,996.48	0.00
UNITED STATES OF AMER TREAS NOTES 30/04/2027 2.75% DUE 04-30-2027 BEO SEDOL: BQ2GVM6	6,795,000.000	02 May 22		98.9961		0.00	6,726,784.57	6,726,784.57	0.00
UNITED STATES OF AMER TREAS NOTES 30/04/2027 2.75% DUE 04-30-2027 BEO SEDOL: BQ2GVM6	-1,030,000.000	28 Jun 22		97.7109		0.00	1,021,445.58	1,006,422.66	-15,022.92
UNITED STATES OF AMER TREAS NOTES 30/04/2027 2.75% DUE 04-30-2027 BEO SEDOL: BQ2GVM6	-2,070,000.000	14 Jul 22		98.4570		0.00	2,052,808.11	2,038,060.55	-14,747.56
UNITED STATES OF AMER TREAS NOTES 31/05/2027 2.625% DUE 05-31-2027 BEO SEDOL: BK93979	-3,160,000.000	30 Aug 22		97.2076		0.00	3,134,903.15	3,071,759.56	-63,143.59
UNITED STATES OF AMER TREAS NOTES 4.0% DUE 12-15-2025 REG SEDOL: BL6JPN5	1,510,000.000	15 Dec 22		100.2500		0.00	1,513,775.00	1,513,775.00	0.00
UNITED STATES TREAS BDS 1.875% 11-15-205 1 SEDOL: BMCNFZ0	-213,000.000	18 Mar 22		87.7896		0.00	210,411.84	186,991.87	-23,419.97
UNITED STATES TREAS BDS 1.875% 11-15-205 1 SEDOL: BMCNFZ0	-230,000.000	22 Mar 22		84.9611		0.00	227,205.27	195,410.47	-31,794.80
UNITED STATES TREAS BDS 1.875% 11-15-205 1 SEDOL: BMCNFZ0	-228,000.000	23 Mar 22		85.1157		0.00	225,229.57	194,063.88	-31,165.69
UNITED STATES TREAS BDS 1.875% 11-15-205 1 SEDOL: BMCNFZ0	-55,000.000	01 Apr 22		87.7534		0.00	54,331.69	48,264.35	-6,067.34

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 144,839,860.02

◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<i>BANK OF AMERICA MERRILL LYNCH-BAML</i>									
UNITED STATES TREAS BDS 2.0% 02-15-2052 SEDOL: BM96PW9	75,000.000	15 Mar 22	95.1033			0.00	71,327.45	71,327.45	0.00
UNITED STATES TREAS BDS 2.0% 02-15-2052 SEDOL: BM96PW9	-325,000.000	13 May 22		84.1017		0.00	301,662.46	273,330.51	-28,331.95
UNITED STATES TREAS BDS 2.0% 02-15-2052 SEDOL: BM96PW9	-433,000.000	16 May 22		83.8164		0.00	401,907.21	362,925.04	-38,982.17
UNITED STATES TREAS BDS 2.25% 05-15-2041 REG SEDOL: BMCXZ94	-255,000.000	04 Apr 22		93.9639		0.00	267,953.04	239,607.97	-28,345.07
UNITED STATES TREAS BDS 2.25% 05-15-2041 REG SEDOL: BMCXZ94	-385,000.000	24 May 22		86.5938		0.00	404,556.54	333,385.94	-71,170.60
UNITED STATES TREAS BDS 2.875% DUE 05-15-2052 REG SEDOL: BPSLLZ1	295,000.000	13 May 22	96.5313			0.00	284,767.19	284,767.19	0.00
UNITED STATES TREAS BDS 2.875% DUE 05-15-2052 REG SEDOL: BPSLLZ1	395,000.000	16 May 22	96.2500			0.00	380,187.50	380,187.50	0.00
UNITED STATES TREAS BDS 2.875% DUE 05-15-2052 REG SEDOL: BPSLLZ1	45,000.000	31 May 22	96.1094			0.00	43,249.22	43,249.22	0.00
UNITED STATES TREAS BDS 2.875% DUE 05-15-2052 REG SEDOL: BPSLLZ1	-75,000.000	27 Jun 22		91.8672		0.00	72,016.68	68,900.39	-3,116.29
UNITED STATES TREAS BDS 2.875% DUE 05-15-2052 REG SEDOL: BPSLLZ1	-190,000.000	11 Aug 22		94.5027		0.00	182,073.32	179,555.10	-2,518.22
UNITED STATES TREAS BDS 2.875% DUE 05-15-2052 REG SEDOL: BPSLLZ1	-170,000.000	12 Aug 22		94.7188		0.00	162,907.71	161,021.88	-1,885.83
UNITED STATES TREAS BDS 2% 11-15-2041 SEDOL: BPBMD5	280,000.000	08 Feb 22	95.0625			0.00	266,175.00	266,175.00	0.00
UNITED STATES TREAS BDS 2% 11-15-2041 SEDOL: BPBMD5	278,000.000	18 Mar 22	91.3750			0.00	254,022.50	254,022.50	0.00
UNITED STATES TREAS BDS 2% 11-15-2041 SEDOL: BPBMD5	290,000.000	22 Mar 22	89.0000			0.00	258,100.00	258,100.00	0.00
UNITED STATES TREAS BDS 2% 11-15-2041 SEDOL: BPBMD5	295,000.000	23 Mar 22	89.1250			0.00	262,918.75	262,918.75	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 144,839,860.02

◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BANK OF AMERICA MERRILL LYNCH-BAML									
UNITED STATES TREAS BDS 2% 11-15-2041 SEDOL: BPBMD5	72,000.000	01 Apr 22	90.5781			0.00	65,216.25	65,216.25	0.00
UNITED STATES TREAS BDS 2% 11-15-2041 SEDOL: BPBMD5	385,000.000	24 May 22	82.6967			0.00	318,382.44	318,382.44	0.00
UNITED STATES TREAS BDS 2% 11-15-2041 SEDOL: BPBMD5	-76,000.000	09 Mar 22		93.6250		0.00	73,450.30	71,155.00	-2,295.30
UNITED STATES TREAS BDS 2% 11-15-2041 SEDOL: BPBMD5	-860,000.000	29 Jun 22		78.4297		0.00	789,844.04	674,495.31	-115,348.73
UNITED STATES TREAS NTS DTD 02/28/2022 1.5% 02-29-2024 SEDOL: BP94LY8	-4,295,000.000	02 May 22		97.9570		0.00	4,270,667.48	4,207,254.49	-63,412.99
UNITED STATES TREAS NTS DTD 06/15/2022 2 .875% DUE 06-15-2025 SEDOL: BQB7JY8	-35,000.000	05 Jul 22		100.1992		0.00	34,923.70	35,069.73	146.03
UNITED STATES TREAS NTS DTD 06/15/2022 2 .875% DUE 06-15-2025 SEDOL: BQB7JY8	-535,000.000	17 Aug 22		99.0117		0.00	533,833.66	529,712.70	-4,120.96
UNITED STATES TREAS NTS DTD 06/30/2022 3 .25% DUE 06-30-2027 SEDOL: BQC7W15	985,000.000	28 Jun 22	100.0000			0.00	985,000.00	985,000.00	0.00
UNITED STATES TREAS NTS DTD 06/30/2022 3 .25% DUE 06-30-2027 SEDOL: BQC7W15	1,135,000.000	08 Jul 22	100.4922			0.00	1,140,586.33	1,140,586.33	0.00
UNITED STATES TREAS NTS DTD 06/30/2022 3 .25% DUE 06-30-2027 SEDOL: BQC7W15	1,135,000.000	08 Jul 22	100.4922			0.00	1,140,586.33	1,140,586.33	0.00
UNITED STATES TREAS NTS DTD 06/30/2022 3 .25% DUE 06-30-2027 SEDOL: BQC7W15	1,980,000.000	14 Jul 22	100.7500			0.00	1,994,850.00	1,994,850.00	0.00
UNITED STATES TREAS NTS DTD 06/30/2022 3 .25% DUE 06-30-2027 SEDOL: BQC7W15	-1,135,000.000	08 Jul 22		100.4922		0.00	1,139,390.82	1,140,586.33	1,195.51
UNITED STATES TREAS NTS DTD 06/30/2022 3 .25% DUE 06-30-2027 SEDOL: BQC7W15	-400,000.000	23 Sep 22		96.5547		0.00	401,595.46	386,218.75	-15,376.71
UNITED STATES TREAS NTS DTD 06/30/2022 3 .25% DUE 06-30-2027 SEDOL: BQC7W15	-2,520,000.000	30 Sep 22		96.7622		0.00	2,530,051.41	2,438,406.41	-91,645.00
UNITED STATES TREAS NTS DTD 06/30/2022 3 .25% DUE 06-30-2027 SEDOL: BQC7W15	-800,000.000	03 Oct 22		96.5469		0.00	803,190.92	772,375.00	-30,815.92

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 144,839,860.02

◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<i>BANK OF AMERICA MERRILL LYNCH-BAML</i>									
UNITED STATES TREAS NTS DTD 06/30/2022 3.0% DUE 06-30-2024 SEDOL: BQC7W04	50,000.000	05 Jul 22	100.3760			0.00	50,188.01	50,188.01	0.00
UNITED STATES TREAS NTS DTD 06/30/2022 3.0% DUE 06-30-2024 SEDOL: BQC7W04	-155,000.000	28 Jul 22		100.2070		0.00	154,539.66	155,320.90	781.24
UNITED STATES TREAS NTS DTD 06/30/2022 3.0% DUE 06-30-2024 SEDOL: BQC7W04	-75,000.000	29 Jul 22		100.2031		0.00	74,777.25	75,152.34	375.09
UNITED STATES TREAS NTS DTD 07/15/2022 3.0% DUE 07-15-2025 SEDOL: BMQ53Q9	-935,000.000	29 Jul 22		100.4987		0.00	929,156.25	939,663.15	10,506.90
UNITED STATES TREAS NTS DTD 09/15/2022 3.5% 09-15-2025 SEDOL: BNHSXS6	-1,640,000.000	12 Oct 22		97.6914		0.00	1,627,700.00	1,602,139.06	-25,560.94
UNITED STATES TREAS NTS DTD 11/30/2022 3.875% 11-30-2027 SEDOL: BP4XZ15	-235,000.000	09 Dec 22		100.5547		0.00	234,729.40	236,303.52	1,574.12
UNITED STATES TREAS NTS DTD 4.25% 09-30-2024 SEDOL: BN6ML30	515,000.000	04 Oct 22	100.3723			0.00	516,917.19	516,917.19	0.00
UNITED STATES TREAS NTS FIXED 3.125% DUE 08-15-2025 SEDOL: BQHM4C0	505,000.000	17 Aug 22	99.7500			0.00	503,737.50	503,737.50	0.00
UNITED STATES TREAS NTS FIXED 3.25% DUE 08-31-2024 SEDOL: BQ0LTZ2	-545,000.000	04 Oct 22		98.4981		0.00	544,318.75	536,814.36	-7,504.39
UNITED STATES TREAS NTS 1.25% DUE 12-31-2026 SEDOL: BPP1JT4	5,990,000.000	04 Jan 22	100.0000			0.00	5,990,000.00	5,990,000.00	0.00
UNITED STATES TREAS NTS 1.25% DUE 12-31-2026 SEDOL: BPP1JT4	-1,705,000.000	08 Apr 22		93.1992		0.00	1,704,691.86	1,589,046.68	-115,645.18
UNITED STATES TREAS NTS 1.375% 11-15-203 1 SEDOL: BMCNFW7	-95,000.000	13 Jan 22		96.9023		0.00	93,917.04	92,057.23	-1,859.81
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG SEDOL: BM96PV8	115,000.000	11 Feb 22	98.4609			0.00	113,230.08	113,230.08	0.00
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG SEDOL: BM96PV8	135,000.000	29 Mar 22	95.3008			0.00	128,656.05	128,656.05	0.00
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG SEDOL: BM96PV8	-15,000.000	26 Apr 22		92.6172		0.00	14,079.56	13,892.58	-186.98

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 144,839,860.02

◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<i>BANK OF AMERICA MERRILL LYNCH-BAML</i>									
UNITED STATES TREAS NTS 2.25% DUE 03-31-2024 BEO SEDOL: BPRT3W7	2,030,000.000	05 Apr 22	99.5163			0.00	2,020,180.14	2,020,180.14	0.00
UNITED STATES TREAS NTS 2.25% DUE 03-31-2024 BEO SEDOL: BPRT3W7	2,025,000.000	05 Apr 22	99.5844			0.00	2,016,583.19	2,016,583.19	0.00
UNITED STATES TREAS NTS 2.25% DUE 03-31-2024 BEO SEDOL: BPRT3W7	2,040,000.000	07 Apr 22	99.5966			0.00	2,031,771.03	2,031,771.03	0.00
UNITED STATES TREAS NTS 2.25% DUE 03-31-2024 BEO SEDOL: BPRT3W7	-3,755,000.000	31 May 22		99.6602		0.00	3,738,789.06	3,742,238.87	3,449.81
UNITED STATES TREAS NTS 2.5% 04-30-2024 SEDOL: BQ2GVK4	3,900,000.000	02 May 22	99.6250			0.00	3,885,375.00	3,885,375.00	0.00
UNITED STATES TREAS NTS 2.5% 05-31-2024 SEDOL: BK93968	3,445,000.000	31 May 22	99.9998			0.00	3,444,992.21	3,444,992.21	0.00
UNITED STATES TREAS NTS 2.625% 04-15-2025 SEDOL: BNGDFD1	1,170,000.000	19 Apr 22	99.6094			0.00	1,165,429.69	1,165,429.69	0.00
UNITED STATES TREAS NTS 2.75% 08-15-2032 SEDOL: BQHM4D1	25,000.000	12 Aug 22	99.1484			0.00	24,787.11	24,787.11	0.00
UNITED STATES TREAS NTS 2.75% 08-15-2032 SEDOL: BQHM4D1	250,000.000	26 Aug 22	97.3516			0.00	243,378.91	243,378.91	0.00
UNITED STATES TREAS NTS 2.75% 08-15-2032 SEDOL: BQHM4D1	205,000.000	21 Oct 22	88.3477			0.00	181,112.70	181,112.70	0.00
UNITED STATES TREAS NTS 2.75% 08-15-2032 SEDOL: BQHM4D1	-160,000.000	09 Nov 22		88.7500		0.00	143,552.32	142,000.00	-1,552.32
UNITED STATES TREAS NTS 4.5% DUE 11-15-2025 REG SEDOL: BQVW426	-1,540,000.000	15 Dec 22		101.5117		0.00	1,553,835.94	1,563,280.47	9,444.53
UNITED STATES TREAS 2.375% DUE 02-15-2042 REG SEDOL: BNYF3R9	171,000.000	31 Mar 22	96.4688			0.00	164,961.56	164,961.56	0.00
UNITED STATES TREAS 2.375% DUE 02-15-2042 REG SEDOL: BNYF3R9	245,000.000	04 Apr 22	95.8672			0.00	234,874.61	234,874.61	0.00
UNITED STATES TREASURY NTS USD 'BE-2024' 3.0% DUE 07-31-2024 SEDOL: BQ7Y9Q5	150,000.000	28 Jul 22	100.2386			0.00	150,357.93	150,357.93	0.00

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◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<i>BANK OF AMERICA MERRILL LYNCH-BAML</i>									
UNITED STATES TREASURY NTS USD 'BE-2024' 3.0% DUE 07-31-2024 SEDOL: BQ7Y9Q5	70,000.000	29 Jul 22	100.2500			0.00	70,175.00	70,175.00	0.00
UNITED STATES TREASURY NTS USD 'BE-2024' 3.0% DUE 07-31-2024 SEDOL: BQ7Y9Q5	1,365,000.000	29 Jul 22	100.2109			0.00	1,367,879.30	1,367,879.30	0.00
US TREASURY N/B 3.125% DUE 08-31-2027 REG SEDOL: BQ0LV01	2,970,000.000	30 Aug 22	99.4961			0.00	2,955,033.98	2,955,033.98	0.00
US TREASURY N/B 4.25% 10-15-2025 SEDOL: BPTH5G7	1,585,000.000	12 Oct 22	99.7500			0.00	1,581,037.50	1,581,037.50	0.00
UTD STATES TREAS 2.75% DUE 07-31-2027 SEDOL: BQ7Y9P4	540,000.000	29 Jul 22	100.3750			0.00	542,025.00	542,025.00	0.00
UTD STATES TREAS 2.75% DUE 07-31-2027 SEDOL: BQ7Y9P4	-2,790,000.000	28 Oct 22		93.7695		0.00	2,783,656.83	2,616,169.92	-167,486.91
UTD STATES TREAS 3.875% DUE 12-31-2027 SEDOL: BMCVF10	2,370,000.000	28 Dec 22	99.5283			0.00	2,358,819.57	2,358,819.57	0.00
UTD STATES TREAS 4.125% DUE 09-30-2027 SEDOL: BN6ML41	2,350,000.000	30 Sep 22	100.7227			0.00	2,366,982.42	2,366,982.42	0.00
UTD STATES TREAS 4.125% DUE 09-30-2027 SEDOL: BN6ML41	745,000.000	03 Oct 22	100.5000			0.00	748,725.00	748,725.00	0.00
WI TREASURY SEC 4.0% 11-15-2032 SEDOL: BQXS7B2	180,000.000	14 Nov 22	102.1289			0.00	183,832.03	183,832.03	0.00
WI TREASURY SEC 4.0% 11-15-2032 SEDOL: BQXS7B2	50,000.000	14 Dec 22	105.1563			0.00	52,578.13	52,578.13	0.00
WI US TREASURY SEC 4.125% 10-31-2027 SEDOL: BNTVWV9	2,570,000.000	28 Oct 22	99.7734			0.00	2,564,177.34	2,564,177.34	0.00
WI US TREASURY SEC 4.125% 10-31-2027 SEDOL: BNTVWV9	-2,425,000.000	28 Dec 22		100.4751		0.00	2,439,430.88	2,436,521.10	-2,909.78

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◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BANK OF AMERICA MERRILL LYNCH-BAML									
Corporate Debt Instruments - Preferred									
United States - USD									
PVTPL NAVIENT STUDENT LN TR 2017-2 STUDE NT LN SER 17-2A CLS A 144A VAR 12-27-66 SEDOL: BDZWFB7	283,220.000	12 Jan 22	101.0313			0.00	286,140.71	286,140.71	0.00
Corporate Debt Instruments - Other									
Australia - USD									
MACQUARIE GROUP LTD SR MEDIUM TERM TRANCHE # TR 00029 4.442% 06-21-2033 CUSIP: 55608JBE7	90,000.000	15 Mar 22	100.0000			0.00	90,000.00	90,000.00	0.00
Switzerland - USD									
CR SUISSE GROUP AG FLTG RT 3.869% DUE 01-12-2029 CUSIP: 225401AF5	45,000.000	27 Jun 22	90.0420			0.00	40,518.90	40,518.90	0.00
UBS AG LONDON BRH NT 144A .7% 08-09-2024 CUSIP: 902674YK0	-5,000.000	04 May 22		94.4640		0.00	4,997.95	4,723.20	-274.75
UBS AG LONDON BRH NT 144A .7% 08-09-2024 CUSIP: 902674YK0	-5,000.000	06 May 22		94.4510		0.00	4,997.95	4,722.55	-275.40
UBS AG LONDON BRH NT 144A .7% 08-09-2024 CUSIP: 902674YK0	-10,000.000	06 Jun 22		94.4770		0.00	9,995.90	9,447.70	-548.20
United States - USD									
AIR LEASE CORP MED 5.85% DUE 12-15-2027 SEDOL: BPLKVX3	150,000.000	28 Nov 22	98.9630			0.00	148,444.50	148,444.50	0.00
AT&T INC 4.3 DUE 12-15-2042 SEDOL: BBP3ML5	-70,000.000	22 Aug 22		88.4960		0.00	71,204.70	61,947.20	-9,257.50
BACARDI LTD 4.45% DUE 05-15-2025 CUSIP: 067316AE9	-185,000.000	09 Nov 22		95.9260		0.00	206,374.90	177,463.10	-28,911.80

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◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<i>BANK OF AMERICA MERRILL LYNCH-BAML</i>									
BANK AMER CORP FLTG RT 2.884% DUE 10-22-2030 SEDOL: BK6XZC9	-115,000.000	14 Jun 22		86.7110		0.00	122,408.30	99,717.65	-22,690.65
BANK AMER CORP SR NT FIXED/FLTG 2.972% 02-04-2033 CUSIP: 06051GKK4	250,000.000	01 Feb 22	100.0000			0.00	250,000.00	250,000.00	0.00
BANK AMER CORP SR NT FIXED/FLTG 2.972% 02-04-2033 CUSIP: 06051GKK4	-40,000.000	12 Apr 22		89.6010		0.00	40,000.00	35,840.40	-4,159.60
BANK AMER CORP 2.592% DUE 04-29-2031 CUSIP: 06051GJB6	50,000.000	12 Apr 22	88.6090			0.00	44,304.50	44,304.50	0.00
BANK AMER CORP 5.015% DUE 07-22-2033/01-22-2023 BEO SEDOL: BPNYGN8	75,000.000	19 Jul 22	100.0000			0.00	75,000.00	75,000.00	0.00
BANK OF AMERICA CORP 1.922% 10-24-2031 SEDOL: BLR8X26	230,000.000	28 Apr 22	81.7290			0.00	187,976.70	187,976.70	0.00
BANK OF AMERICA CORP 1.922% 10-24-2031 SEDOL: BLR8X26	110,000.000	14 Jun 22	78.7610			0.00	86,637.10	86,637.10	0.00
BANK OF AMERICA CORP 4.571% 04-27-2033 SEDOL: BM92KT9	135,000.000	21 Apr 22	100.0000			0.00	135,000.00	135,000.00	0.00
BANK OF AMERICA CORP 4.571% 04-27-2033 SEDOL: BM92KT9	-195,000.000	28 Apr 22		100.2220		0.00	195,239.40	195,432.90	193.50
BERKSHIRE HATHAWAY FINANCE CORP 3.85% 03-15-2052 SEDOL: BKP9NP7	215,000.000	07 Mar 22	99.6470			0.00	214,241.05	214,241.05	0.00
BRISTOL-MYERS SQUIBB CO 2.95% 03-15-2032 SEDOL: BP96177	210,000.000	15 Feb 22	99.6370			0.00	209,237.70	209,237.70	0.00
BRISTOL-MYERS SQUIBB CO 2.95% 03-15-2032 SEDOL: BP96177	-70,000.000	22 Mar 22		97.5670		0.00	69,745.90	68,296.90	-1,449.00
BROADCOM INC 4.3% DUE 11-15-2032 BEO SEDOL: BKPVK30	-65,000.000	14 Oct 22		82.7830		0.00	71,202.30	53,808.95	-17,393.35
BX COML MTG TR 2.843% DUE 03-09-2044 CUSIP: 05608MAA4	364,000.000	24 May 22	88.0664			0.00	320,561.72	320,561.72	0.00
CIFC FDG 2021-VII LTD / CIFC FDG 0% 01-23-2035 CUSIP: 12567HAC6	300,000.000	09 Feb 22	99.9200			0.00	299,760.00	299,760.00	0.00

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◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<i>BANK OF AMERICA MERRILL LYNCH-BAML</i>									
CITIGROUP INC NT FIXED / FLTG RATE .981% 05-01-2025 SEDOL: BK7ZZD5	30,000.000	18 Oct 22	92.5360			0.00	27,760.80	27,760.80	0.00
CITIGROUP INC SR NT 3.352% 04-24-2025 SEDOL: BK1M1W3	-30,000.000	18 Oct 22		96.0910		0.00	29,592.60	28,827.30	-765.30
CONSTELLATION BRANDS INC 2.25% DUE 08-01-2031 BEO SEDOL: BMD9W23	-170,000.000	13 Dec 22		81.8500		0.00	135,921.80	139,145.00	3,223.20
CONSTELLATION BRANDS INC 4.75% 05-09-203 2 SEDOL: BMV9MT2	140,000.000	02 May 22	99.6380			0.00	139,493.20	139,493.20	0.00
DUKE ENERGY CORP NEW SR NT 2.55% 06-15-2031 SEDOL: BNR5LF0	-180,000.000	14 Dec 22		84.4380		0.00	179,762.40	151,988.40	-27,774.00
GLOBAL PAYMENTS INC 5.4% DUE 08-15-2032 BEO SEDOL: BN7SWK1	5,000.000	08 Aug 22	100.0400			0.00	5,002.00	5,002.00	0.00
GLOBAL PAYMENTS INC 5.4% DUE 08-15-2032 BEO SEDOL: BN7SWK1	55,000.000	08 Aug 22	99.8330			0.00	54,908.15	54,908.15	0.00
GLOBAL PAYMENTS INC 5.95% DUE 08-15-2052 BEO SEDOL: BP6LOG7	31,000.000	08 Aug 22	99.5580			0.00	30,862.98	30,862.98	0.00
GLOBAL PAYMENTS INC 5.95% DUE 08-15-2052 BEO SEDOL: BP6LOG7	5,000.000	08 Aug 22	99.9040			0.00	4,995.20	4,995.20	0.00
GLOBAL PAYMENTS INC 5.95% DUE 08-15-2052 BEO SEDOL: BP6LOG7	10,000.000	16 Sep 22	93.4220			0.00	9,342.20	9,342.20	0.00
GOLDMAN SACHS GROUP INC NT FIXED/FLTG 3.102% 02-24-2033 SEDOL: BN95VC5	-95,000.000	13 May 22		87.6270		0.00	93,374.12	83,245.65	-10,128.47
GOLDMAN SACHS GROUP INC 1.992% DUE 01-27-2032 REG SEDOL: BN11JM7	115,000.000	13 May 22	80.8840			0.00	93,016.60	93,016.60	0.00
HCA INC 5.375% DUE 09-01-2026 SEDOL: BYZLW87	75,000.000	13 Jun 22	100.4500			0.00	75,337.50	75,337.50	0.00
HCA INC 5% DUE 03-15-2024 SEDOL: BJZD8Y6	-75,000.000	13 Jun 22		101.1140		0.00	82,996.17	75,835.50	-7,160.67
INTEL CORP SR NT 3.05% 08-12-2051 CUSIP: 458140BW9	-75,000.000	04 Apr 22		89.7690		0.00	74,762.05	67,326.75	-7,435.30

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◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<i>BANK OF AMERICA MERRILL LYNCH-BAML</i>									
INVITATION HOMES 4.15% 04-15-2032 SEDOL: BN4LCV4	135,000.000	25 Mar 22	99.7390			0.00	134,647.65	134,647.65	0.00
JPMORGAN CHASE & CO 2.301% DUE 10-15-2025 CUSIP: 46647PBF2	-145,000.000	06 Jul 22		95.6220		0.00	139,349.35	138,651.90	-697.45
JPMORGAN CHASE & CO 2.545% DUE 11-08-2032 CUSIP: 46647PCR5	70,000.000	19 May 22	84.9110			0.00	59,437.70	59,437.70	0.00
JPMORGAN CHASE & CO 3.96% DUE 01-29-2027 CUSIP: 46647PBA3	105,000.000	06 Jul 22	98.0410			0.00	102,943.05	102,943.05	0.00
JPMORGAN CHASE AND CO NEW ISSUE 11NC10YR 4.586% 04-26-2033 SEDOL: BPDWKC9	-65,000.000	19 May 22		100.4910		0.00	65,000.00	65,319.15	319.15
LEVEL 3 FING INC 3.875% DUE 11-15-2029 SEDOL: BL4PZ57	-72,000.000	28 Oct 22		82.2500		0.00	75,247.26	59,220.00	-16,027.26
MORGAN STANLEY FIXED 2.484% DUE 09-16-2036 SEDOL: BM89YV1	80,000.000	19 Jul 22	78.0520			0.00	62,441.60	62,441.60	0.00
MORGAN STANLEY 2.511% 10-20-2032 SEDOL: BNKDFZ9	125,000.000	25 Apr 22	85.3250			0.00	106,656.25	106,656.25	0.00
MORGAN STANLEY 2.943% DUE 01-21-2033 SEDOL: BMG9M19	-120,000.000	25 Apr 22		88.6120		0.00	119,729.00	106,334.40	-13,394.60
MORGAN STANLEY 5.297% 04-20-2037 SEDOL: BP4X0Z4	-85,000.000	19 Jul 22		97.5330		0.00	85,000.00	82,903.05	-2,096.95
ORACLE CORP FIXED 6.9% DUE 11-09-2052 SEDOL: BQ69756	120,000.000	07 Nov 22	99.9370			0.00	119,924.40	119,924.40	0.00
PVTPL BROADCOM INC 2.6% DUE 02-15-2033/01-19-2021 BEO SEDOL: BMCGSY9	70,000.000	14 Oct 22	69.9440			0.00	48,960.80	48,960.80	0.00
PVTPL BROADCOM INC 3.419% DUE 04-15-2033 BEO SEDOL: BKMQWT8	70,000.000	10 Jan 22	101.3760			0.00	70,963.20	70,963.20	0.00
PVTPL GSK CONSUMER HEALTH CARE 3.625% DU E03-24-2032 BEO SEDOL: BM8BTJ0	275,000.000	21 Mar 22	99.8500			0.00	274,587.50	274,587.50	0.00
PVTPL MAGALLANES INC 4.279% 03-15-2032 B EO SEDOL: BNWOGJ9	30,000.000	14 Mar 22	98.7320			0.00	29,619.60	29,619.60	0.00

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Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<i>BANK OF AMERICA MERRILL LYNCH-BAML</i>									
PVTPL PALMER SQUARE CLO 2022-1 LTD CL A FLTG 04-20-2035 CUSIP: 69689QAA3	350,000.000	24 Jan 22	100.0000			0.00	350,000.00	350,000.00	0.00
T-MOBILE USA INC 2.55% 02-15-2031 SEDOL: BMW1GN9	127,000.000	22 Aug 22	84.4600			0.00	107,264.20	107,264.20	0.00
UNION PAC CORP 3.5% 02-14-2053 SEDOL: BNYF3J1	70,000.000	09 Feb 22	99.7740			0.00	69,841.80	69,841.80	0.00
UNITEDHEALTH GROUP INC 4.75% 05-15-2052 SEDOL: BNKBV00	140,000.000	17 May 22	99.1000			0.00	138,740.00	138,740.00	0.00
VICI PROPERTIES INC 5.125% 05-15-2032 SEDOL: BP5JTL0	45,000.000	21 Apr 22	99.6480			0.00	44,841.60	44,841.60	0.00
WELLS FARGO & CO MEDIUM TERM SR NTS BOOK ENTRY 3.727% 03-24-2028 SEDOL: BNLYDQ8	130,000.000	09 Sep 22	93.9310			0.00	122,110.30	122,110.30	0.00
WELLS FARGO & CO VAR RT 4.808% DUE 07-25-2028 CUSIP: 95000U3A9	-130,000.000	09 Sep 22		99.0840		0.00	131,196.00	128,809.20	-2,386.80
Total BANK OF AMERICA MERRILL LYNCH-BAML							144,668,315.63	142,869,023.26	-1,799,292.37

BNKOFMNT**U.S. Government Securities****United States - USD**

FNMA POOL #CB2767 2.0% DUE 01-01-2052 REG CUSIP: 3140QNCD2	761,626.100	19 May 22	88.1563			0.00	671,421.01	671,421.01	0.00
TSY INFL IX N/B 0.125% 02-15-2052 SEDOL: BNYF3S0	100,000.000	28 Jun 22	82.5029			0.00	82,502.87	82,502.87	0.00
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052 SEDOL: BQHM4F3	365,000.000	11 Aug 22	96.9137			0.00	353,734.90	353,734.90	0.00
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052 SEDOL: BQHM4F3	30,000.000	12 Aug 22	97.7344			0.00	29,320.31	29,320.31	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 144,839,860.02

◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<i>BNKOFMNT</i>									
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052 SEDOL: BQHM4F3	45,000.000	22 Aug 22	95.5781			0.00	43,010.16	43,010.16	0.00
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052 SEDOL: BQHM4F3	235,000.000	26 Aug 22	94.9375			0.00	223,103.13	223,103.13	0.00
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052 SEDOL: BQHM4F3	180,000.000	30 Sep 22	87.1719			0.00	156,909.38	156,909.38	0.00
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052 SEDOL: BQHM4F3	-50,000.000	12 Oct 22		84.4688		0.00	47,095.83	42,234.38	-4,861.45
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052 SEDOL: BQHM4F3	-1,015,000.000	14 Nov 22		81.2539		0.00	922,200.82	824,727.15	-97,473.67
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052 SEDOL: BQHM4F3	-505,000.000	14 Nov 22		81.2539		0.00	458,828.98	410,332.23	-48,496.75
UNITED STATES OF AMER TREAS NOTES DTD 02/28/2022 1.875% 02-28-2027 SEDOL: BP94LV5	-20,000.000	05 May 22		94.9844		0.00	19,776.98	18,996.88	-780.10
UNITED STATES OF AMER TREAS NOTES DTD 02/28/2022 1.875% 02-28-2027 SEDOL: BP94LV5	-10,000.000	11 May 22		95.5313		0.00	9,888.49	9,553.13	-335.36
UNITED STATES OF AMER TREAS NOTES DTD 02/28/2022 1.875% 02-28-2027 SEDOL: BP94LV5	-305,000.000	13 May 22		95.4883		0.00	301,598.96	291,239.26	-10,359.70
UNITED STATES OF AMER TREAS NOTES DTD 02/28/2022 1.875% 02-28-2027 SEDOL: BP94LV5	-155,000.000	20 May 22		95.6367		0.00	153,271.60	148,236.91	-5,034.69
UNITED STATES OF AMER TREAS NOTES DTD 03/31/2022 2.5% 03-31-2027 SEDOL: BPRT3V6	255,000.000	06 Apr 22	98.8594			0.00	252,091.41	252,091.41	0.00
UNITED STATES OF AMER TREAS NOTES DTD 03/31/2022 2.5% 03-31-2027 SEDOL: BPRT3V6	-5,000.000	08 Jun 22		97.6450		0.00	4,941.97	4,882.23	-59.74
UNITED STATES OF AMER TREAS NOTES DTD 03/31/2022 2.5% 03-31-2027 SEDOL: BPRT3V6	-405,000.000	27 Jun 22		96.6055		0.00	400,299.56	391,252.15	-9,047.41
UNITED STATES OF AMER TREAS NOTES 2.75% DUE 05-15-2025 REG SEDOL: BPSLLX9	2,100,000.000	20 May 22	99.8867			0.00	2,097,620.47	2,097,620.47	0.00
UNITED STATES OF AMER TREAS NOTES 2.75% DUE 05-15-2025 REG SEDOL: BPSLLX9	5,000.000	06 Jun 22	99.5080			0.00	4,975.39	4,975.39	0.00

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◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<i>BNKOFMNT</i>									
UNITED STATES OF AMER TREAS NOTES 2.875% DUE 05-15-2032 REG SEDOL: BPSLLY0	480,000.000	31 May 22	100.2891			0.00	481,387.50	481,387.50	0.00
UNITED STATES OF AMER TREAS NOTES 2.875% DUE 05-15-2032 REG SEDOL: BPSLLY0	350,000.000	29 Jul 22	102.1016			0.00	357,355.47	357,355.47	0.00
UNITED STATES OF AMER TREAS NOTES 2.875% DUE 05-15-2032 REG SEDOL: BPSLLY0	-175,000.000	08 Aug 22		101.0781		0.00	176,980.23	176,886.72	-93.51
UNITED STATES OF AMER TREAS NOTES 31/05/2027 2.625% DUE 05-31-2027 BEO SEDOL: BK93979	5,000.000	08 Jun 22	98.1560			0.00	4,907.81	4,907.81	0.00
UNITED STATES OF AMER TREAS NOTES 31/05/2027 2.625% DUE 05-31-2027 BEO SEDOL: BK93979	-40,000.000	09 Aug 22		98.4102		0.00	39,682.32	39,364.06	-318.26
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052 SEDOL: BQXS7C3	880,000.000	14 Nov 22	99.0000			0.00	871,200.00	871,200.00	0.00
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052 SEDOL: BQXS7C3	435,000.000	14 Nov 22	99.0000			0.00	430,650.00	430,650.00	0.00
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052 SEDOL: BQXS7C3	210,000.000	02 Dec 22	105.9844			0.00	222,567.19	222,567.19	0.00
UNITED STATES TREAS BDS 1.875% 11-15-205 1 SEDOL: BMCNFZ0	-75,000.000	24 Feb 22		93.2266		0.00	74,088.68	69,919.92	-4,168.76
UNITED STATES TREAS BDS 1.875% 11-15-205 1 SEDOL: BMCNFZ0	-338,000.000	02 Mar 22		93.1922		0.00	333,892.96	314,989.73	-18,903.23
UNITED STATES TREAS BDS 1.875% 11-15-205 1 SEDOL: BMCNFZ0	-190,000.000	07 Mar 22		92.9063		0.00	187,691.31	176,521.88	-11,169.43
UNITED STATES TREAS BDS 1.875% 11-15-205 1 SEDOL: BMCNFZ0	-105,000.000	09 Mar 22		90.6631		0.00	103,724.15	95,196.25	-8,527.90
UNITED STATES TREAS BDS 1.875% 11-15-205 1 SEDOL: BMCNFZ0	-130,000.000	09 Mar 22		90.3281		0.00	128,420.37	117,426.56	-10,993.81
UNITED STATES TREAS BDS 1.875% 11-15-205 1 SEDOL: BMCNFZ0	-30,000.000	11 Mar 22		88.8672		0.00	29,635.47	26,660.16	-2,975.31
UNITED STATES TREAS BDS 1.875% 11-15-205 1 SEDOL: BMCNFZ0	-81,000.000	18 Mar 22		88.0938		0.00	80,015.77	71,355.94	-8,659.83

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◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<i>BNKOFMNT</i>									
UNITED STATES TREAS BDS 1.875% 11-15-205 1 SEDOL: BMCNFZ0	-58,000.000	18 Mar 22		88.1250		0.00	57,295.24	51,112.50	-6,182.74
UNITED STATES TREAS BDS 1.875% 11-15-205 1 SEDOL: BMCNFZ0	-70,000.000	22 Mar 22		84.6875		0.00	69,149.43	59,281.25	-9,868.18
UNITED STATES TREAS BDS 1.875% 11-15-205 1 SEDOL: BMCNFZ0	-91,000.000	23 Mar 22		85.1875		0.00	89,894.26	77,520.63	-12,373.63
UNITED STATES TREAS BDS 2.0% 02-15-2052 SEDOL: BM96PW9	75,000.000	15 Mar 22	95.0547			0.00	71,291.02	71,291.02	0.00
UNITED STATES TREAS BDS 2.0% 02-15-2052 SEDOL: BM96PW9	-65,000.000	17 Feb 22		99.3438		0.00	63,700.00	64,573.44	873.44
UNITED STATES TREAS BDS 2.0% 02-15-2052 SEDOL: BM96PW9	-40,000.000	23 Feb 22		99.6250		0.00	39,200.00	39,850.00	650.00
UNITED STATES TREAS BDS 2.0% 02-15-2052 SEDOL: BM96PW9	-45,000.000	12 Apr 22		88.5273		0.00	42,800.96	39,837.30	-2,963.66
UNITED STATES TREAS BDS 2.0% 02-15-2052 SEDOL: BM96PW9	-35,000.000	19 Apr 22		85.3750		0.00	33,141.08	29,881.25	-3,259.83
UNITED STATES TREAS BDS 2.0% 02-15-2052 SEDOL: BM96PW9	-20,000.000	20 Apr 22		87.3360		0.00	18,937.76	17,467.19	-1,470.57
UNITED STATES TREAS BDS 2.0% 02-15-2052 SEDOL: BM96PW9	-30,000.000	21 Apr 22		86.7109		0.00	28,406.64	26,013.28	-2,393.36
UNITED STATES TREAS BDS 2.25% 05-15-2041 REG SEDOL: BMCXZ94	-125,000.000	19 May 22		85.5938		0.00	131,349.53	106,992.19	-24,357.34
UNITED STATES TREAS BDS 2.25% 05-15-2041 REG SEDOL: BMCXZ94	-125,000.000	23 May 22		85.4063		0.00	131,349.53	106,757.81	-24,591.72
UNITED STATES TREAS BDS 2.875% DUE 05-15-2052 REG SEDOL: BPSLLZ1	55,000.000	22 Jul 22	97.6680			0.00	53,717.38	53,717.38	0.00
UNITED STATES TREAS BDS 2.875% DUE 05-15-2052 REG SEDOL: BPSLLZ1	45,000.000	29 Jul 22	97.9297			0.00	44,068.36	44,068.36	0.00
UNITED STATES TREAS BDS 2.875% DUE 05-15-2052 REG SEDOL: BPSLLZ1	115,000.000	11 Aug 22	94.5820			0.00	108,769.34	108,769.34	0.00

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◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<i>BNKOFMNT</i>									
UNITED STATES TREAS BDS 2.875% DUE 05-15-2052 REG SEDOL: BPSLLZ1	-70,000.000	06 Jun 22		93.7344		0.00	67,426.87	65,614.06	-1,812.81
UNITED STATES TREAS BDS 2.875% DUE 05-15-2052 REG SEDOL: BPSLLZ1	-35,000.000	13 Jun 22		90.9766		0.00	33,698.58	31,841.80	-1,856.78
UNITED STATES TREAS BDS 2.875% DUE 05-15-2052 REG SEDOL: BPSLLZ1	-134,000.000	28 Jun 22		92.0162		0.00	128,669.80	123,301.70	-5,368.10
UNITED STATES TREAS BDS 2.875% DUE 05-15-2052 REG SEDOL: BPSLLZ1	-415,000.000	12 Jul 22		95.8438		0.00	394,537.89	397,751.56	3,213.67
UNITED STATES TREAS BDS 2.875% DUE 05-15-2052 REG SEDOL: BPSLLZ1	-20,000.000	08 Aug 22		97.7188		0.00	19,189.90	19,543.75	353.85
UNITED STATES TREAS BDS 2.875% DUE 05-15-2052 REG SEDOL: BPSLLZ1	-375,000.000	11 Aug 22		94.2031		0.00	359,355.24	353,261.72	-6,093.52
UNITED STATES TREAS BDS 2% 11-15-2041 SEDOL: BPBMD5	450,000.000	02 Mar 22	95.5156			0.00	429,820.31	429,820.31	0.00
UNITED STATES TREAS BDS 2% 11-15-2041 SEDOL: BPBMD5	76,000.000	18 Mar 22	91.5980			0.00	69,614.51	69,614.51	0.00
UNITED STATES TREAS BDS 2% 11-15-2041 SEDOL: BPBMD5	106,000.000	18 Mar 22	91.5746			0.00	97,069.04	97,069.04	0.00
UNITED STATES TREAS BDS 2% 11-15-2041 SEDOL: BPBMD5	90,000.000	22 Mar 22	88.7991			0.00	79,919.17	79,919.17	0.00
UNITED STATES TREAS BDS 2% 11-15-2041 SEDOL: BPBMD5	118,000.000	23 Mar 22	89.1795			0.00	105,231.78	105,231.78	0.00
UNITED STATES TREAS BDS 2% 11-15-2041 SEDOL: BPBMD5	125,000.000	19 May 22	81.6525			0.00	102,065.63	102,065.63	0.00
UNITED STATES TREAS BDS 2% 11-15-2041 SEDOL: BPBMD5	125,000.000	23 May 22	81.4998			0.00	101,874.78	101,874.78	0.00
UNITED STATES TREAS BDS 2% 11-15-2041 SEDOL: BPBMD5	-78,000.000	09 Mar 22		93.5938		0.00	75,383.20	73,003.13	-2,380.07
UNITED STATES TREAS BDS 2% 11-15-2041 SEDOL: BPBMD5	-95,000.000	13 Sep 22		75.1797		0.00	87,250.21	71,420.70	-15,829.51

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◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<i>BNKOFMNT</i>									
UNITED STATES TREAS BDS 2% 11-15-2041 SEDOL: BPBMD5	-60,000.000	26 Sep 22		72.0625		0.00	55,105.40	43,237.50	-11,867.90
UNITED STATES TREAS NTS DTD 06/30/2022 3 .25% DUE 06-30-2027 SEDOL: BQC7W15	-2,520,000.000	03 Oct 22		96.5391		0.00	2,530,051.41	2,432,784.36	-97,267.05
UNITED STATES TREAS NTS DTD 06/30/2022 3.0% DUE 06-30-2024 SEDOL: BQC7W04	20,000.000	25 Jul 22	99.9610			0.00	19,992.19	19,992.19	0.00
UNITED STATES TREAS NTS DTD 4.25% 09-30-2024 SEDOL: BN6ML30	415,000.000	04 Oct 22	100.3750			0.00	416,556.25	416,556.25	0.00
UNITED STATES TREAS NTS FIXED 3.25% DUE 08-31-2024 SEDOL: BQ0LTZ2	6,805,000.000	30 Aug 22	99.8750			0.00	6,796,493.75	6,796,493.75	0.00
UNITED STATES TREAS NTS FIXED 3.25% DUE 08-31-2024 SEDOL: BQ0LTZ2	-440,000.000	04 Oct 22		98.4961		0.00	439,450.00	433,382.81	-6,067.19
UNITED STATES TREAS NTS 1.25% DUE 12-31-2026 SEDOL: BPP1JT4	-65,000.000	25 Feb 22		97.1211		0.00	64,988.25	63,128.71	-1,859.54
UNITED STATES TREAS NTS 1.25% DUE 12-31-2026 SEDOL: BPP1JT4	-450,000.000	11 Mar 22		96.7188		0.00	449,918.67	435,234.38	-14,684.29
UNITED STATES TREAS NTS 1.375% 11-15-203 1 SEDOL: BMCNFW7	-50,000.000	11 Feb 22		94.2109		0.00	48,962.40	47,105.47	-1,856.93
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG SEDOL: BM96PV8	206,000.000	06 Apr 22	93.5156			0.00	192,642.19	192,642.19	0.00
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG SEDOL: BM96PV8	70,000.000	07 Apr 22	93.3203			0.00	65,324.22	65,324.22	0.00
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG SEDOL: BM96PV8	500,000.000	29 Apr 22	91.3438			0.00	456,718.75	456,718.75	0.00
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG SEDOL: BM96PV8	-40,000.000	24 Feb 22		100.0235		0.00	39,492.59	40,009.38	516.79
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG SEDOL: BM96PV8	-60,000.000	07 Mar 22		100.8828		0.00	59,678.16	60,529.69	851.53
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG SEDOL: BM96PV8	-135,000.000	21 Apr 22		91.1484		0.00	126,716.01	123,050.39	-3,665.62

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<i>BNKOFMNT</i>									
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG SEDOL: BM96PV8	-5,000.000	26 Apr 22		92.4920		0.00	4,693.19	4,624.61	-68.58
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG SEDOL: BM96PV8	-155,000.000	27 Apr 22		92.5859		0.00	145,488.75	143,508.20	-1,980.55
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG SEDOL: BM96PV8	-500,000.000	29 Apr 22		91.3281		0.00	463,707.98	456,640.63	-7,067.35
UNITED STATES TREAS NTS 2.25% DUE 03-31-2024 BEO SEDOL: BPRT3W7	750,000.000	08 Apr 22	99.5000			0.00	746,250.00	746,250.00	0.00
UNITED STATES TREAS NTS 2.25% DUE 03-31-2024 BEO SEDOL: BPRT3W7	1,055,000.000	19 Apr 22	99.7500			0.00	1,052,362.50	1,052,362.50	0.00
UNITED STATES TREAS NTS 2.25% DUE 03-31-2024 BEO SEDOL: BPRT3W7	-4,435,000.000	31 May 22		99.5469		0.00	4,415,853.39	4,414,903.91	-949.48
UNITED STATES TREAS NTS 2.5% 05-31-2024 SEDOL: BK93968	4,065,000.000	31 May 22	99.8723			0.00	4,059,807.86	4,059,807.86	0.00
UNITED STATES TREAS NTS 2.5% 05-31-2024 SEDOL: BK93968	-7,810,000.000*	30 Aug 22		98.6211		0.00	7,794,379.41	7,702,307.44	-92,071.97
UNITED STATES TREAS NTS 2.625% 04-15-2025 SEDOL: BNGDFD1	1,170,000.000	19 Apr 22	99.6055			0.00	1,165,383.99	1,165,383.99	0.00
UNITED STATES TREAS NTS 2.625% 04-15-2025 SEDOL: BNGDFD1	-2,160,000.000	20 May 22		99.5313		0.00	2,149,263.85	2,149,875.00	611.15
UNITED STATES TREAS NTS 2.75% 08-15-2032 SEDOL: BQHM4D1	120,000.000	19 Aug 22	97.8984			0.00	117,478.13	117,478.13	0.00
UNITED STATES TREAS NTS 2.75% 08-15-2032 SEDOL: BQHM4D1	120,000.000	06 Sep 22	95.0156			0.00	114,018.75	114,018.75	0.00
UNITED STATES TREAS NTS 2.75% 08-15-2032 SEDOL: BQHM4D1	120,000.000	06 Sep 22	95.0156			0.00	114,018.75	114,018.75	0.00
UNITED STATES TREAS NTS 2.75% 08-15-2032 SEDOL: BQHM4D1	115,000.000	15 Sep 22	94.1406			0.00	108,261.72	108,261.72	0.00
UNITED STATES TREAS NTS 2.75% 08-15-2032 SEDOL: BQHM4D1	-120,000.000	06 Sep 22		95.0156		0.00	117,553.76	114,018.75	-3,535.01

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<i>BNKOFMNT</i>									
UNITED STATES TREAS NTS 2.75% 08-15-2032 SEDOL: BQHM4D1	-120,000.000	06 Sep 22		95.0156		0.00	109,108.35	114,018.75	4,910.40
UNITED STATES TREAS NTS 2.75% 08-15-2032 SEDOL: BQHM4D1	-120,000.000	06 Sep 22		95.0156		0.00	108,736.16	114,018.75	5,282.59
UNITED STATES TREAS NTS 2.75% 08-15-2032 SEDOL: BQHM4D1	-90,000.000	07 Sep 22		95.6875		0.00	88,165.32	86,118.75	-2,046.57
UNITED STATES TREAS NTS 2.75% 08-15-2032 SEDOL: BQHM4D1	-190,000.000	12 Oct 22		90.5469		0.00	172,040.55	172,039.06	-1.49
UNITED STATES TREAS NTS 4.5% DUE 11-15-2025 REG SEDOL: BQVW426	1,540,000.000	10 Nov 22	100.8984			0.00	1,553,835.94	1,553,835.94	0.00
UNITED STATES TREASURY NTS USD 'BE-2024' 3.0% DUE 07-31-2024 SEDOL: BQ7Y9Q5	10,000.000	09 Aug 22	99.5160			0.00	9,951.56	9,951.56	0.00
UNITED STATES TREASURY NTS USD 'BE-2024' 3.0% DUE 07-31-2024 SEDOL: BQ7Y9Q5	970,000.000	12 Aug 22	99.5078			0.00	965,225.78	965,225.78	0.00
UNITED STATES TREASURY NTS USD 'BE-2024' 3.0% DUE 07-31-2024 SEDOL: BQ7Y9Q5	10,000.000	12 Aug 22	99.6640			0.00	9,966.41	9,966.41	0.00
US TREASURY N/B 3.125% DUE 08-31-2027 REG SEDOL: BQ0LV01	-925,000.000	28 Oct 22		95.4727		0.00	920,414.09	883,122.07	-37,292.02
US TREASURY N/B 4.25% 10-15-2025 SEDOL: BPTH5G7	-1,585,000.000	10 Nov 22		100.1719		0.00	1,581,037.50	1,587,724.22	6,686.72
US TREASURY 1.75% DUE 03-15-2025 REG SEDOL: BP96166	803,000.000	21 Mar 22	98.4180			0.00	790,296.29	790,296.29	0.00
US TREASURY 1.75% DUE 03-15-2025 REG SEDOL: BP96166	1,239,000.000	25 Mar 22	97.9336			0.00	1,213,397.23	1,213,397.23	0.00
US TREASURY 1.75% DUE 03-15-2025 REG SEDOL: BP96166	-305,000.000	12 May 22		97.2813		0.00	298,859.69	296,707.81	-2,151.88
UTD STATES TREAS 2.75% DUE 07-31-2027 SEDOL: BQ7Y9P4	190,000.000	09 Aug 22	99.0273			0.00	188,151.95	188,151.95	0.00
UTD STATES TREAS 4.125% DUE 09-30-2027 SEDOL: BN6ML41	2,345,000.000	03 Oct 22	100.5000			0.00	2,356,725.00	2,356,725.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 144,839,860.02

◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<i>BNKOFMNT</i>									
UTD STATES TREAS 4.125% DUE 09-30-2027 SEDOL: BN6ML41	-30,000.000	30 Nov 22		101.4219		0.00	30,176.49	30,426.56	250.07
WI TREASURY SEC 4.0% 11-15-2032 SEDOL: BQXS7B2	215,000.000	28 Nov 22	103.4609			0.00	222,441.02	222,441.02	0.00
WI TREASURY SEC 4.0% 11-15-2032 SEDOL: BQXS7B2	185,000.000	09 Dec 22	104.6250			0.00	193,556.25	193,556.25	0.00
WI TREASURY SEC 4.0% 11-15-2032 SEDOL: BQXS7B2	120,000.000	27 Dec 22	102.1953			0.00	122,634.38	122,634.38	0.00
WI US TREASURY SEC 4.125% 10-31-2027 SEDOL: BNTVWV9	875,000.000	28 Oct 22	99.7773			0.00	873,051.76	873,051.76	0.00
WI US TREASURY SEC 4.125% 10-31-2027 SEDOL: BNTVWV9	-800,000.000	13 Dec 22		102.2188		0.00	804,760.70	817,750.00	12,989.30
Total BNKOFMNT							59,832,113.58	59,221,808.94	-610,304.64

DEUTSCHE BANK SECURITIES INC.**U.S. Government Securities****United States - USD**

TSY INFL IX N/B 0.125% 02-15-2052 SEDOL: BNYF3S0	-55,000.000	29 Jul 22		88.4933		0.00	50,539.38	48,671.34	-1,868.04
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052 SEDOL: BQHM4F3	70,000.000	08 Nov 22	78.7969			0.00	55,157.81	55,157.81	0.00
UNITED STATES OF AMER TREAS NOTES DTD 02/28/2022 1.875% 02-28-2027 SEDOL: BP94LV5	-207,000.000	01 Mar 22		101.1406		0.00	208,576.76	209,361.09	784.33
UNITED STATES OF AMER TREAS NOTES DTD 02/28/2022 1.875% 02-28-2027 SEDOL: BP94LV5	-55,000.000	06 May 22		94.7227		0.00	54,386.70	52,097.46	-2,289.24
UNITED STATES OF AMER TREAS NOTES DTD 02/28/2022 1.875% 02-28-2027 SEDOL: BP94LV5	-895,000.000	01 Jun 22		96.1719		0.00	885,019.91	860,738.28	-24,281.63

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 144,839,860.02

◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
DEUTSCHE BANK SECURITIES INC.									
UNITED STATES OF AMER TREAS NOTES DTD 02/28/2022 1.875% 02-28-2027 SEDOL: BP94LV5	-895,000.000	01 Jun 22		95.3145		0.00	885,019.91	853,065.04	-31,954.87
UNITED STATES OF AMER TREAS NOTES DTD 03/31/2022 2.5% 03-31-2027 SEDOL: BPRT3V6	1,605,000.000	08 Apr 22	98.8750			0.00	1,586,943.75	1,586,943.75	0.00
UNITED STATES OF AMER TREAS NOTES DTD 03/31/2022 2.5% 03-31-2027 SEDOL: BPRT3V6	-3,720,000.000	30 Jun 22		96.6484		0.00	3,676,825.55	3,595,321.88	-81,503.67
UNITED STATES OF AMER TREAS NOTES 2.75% DUE 05-15-2025 REG SEDOL: BPSLLX9	7,845,000.000*	13 May 22	99.7500			0.00	7,825,387.50	7,825,387.50	0.00
UNITED STATES OF AMER TREAS NOTES 2.875% DUE 05-15-2032 REG SEDOL: BPSLLY0	40,000.000	18 Jul 22	99.2774			0.00	39,710.94	39,710.94	0.00
UNITED STATES OF AMER TREAS NOTES 2.875% DUE 05-15-2032 REG SEDOL: BPSLLY0	-120,000.000	13 Jun 22		96.1133		0.00	120,129.24	115,335.94	-4,793.30
UNITED STATES OF AMER TREAS NOTES 2.875% DUE 05-15-2032 REG SEDOL: BPSLLY0	-65,000.000	18 Jul 22		99.1641		0.00	64,405.86	64,456.64	50.78
UNITED STATES OF AMER TREAS NOTES 30/04/2027 2.75% DUE 04-30-2027 BEO SEDOL: BQ2GVM6	850,000.000	01 Jun 22	99.1250			0.00	842,562.50	842,562.50	0.00
UNITED STATES OF AMER TREAS NOTES 30/04/2027 2.75% DUE 04-30-2027 BEO SEDOL: BQ2GVM6	850,000.000	01 Jun 22	100.0234			0.00	850,199.22	850,199.22	0.00
UNITED STATES OF AMER TREAS NOTES 31/05/2027 2.625% DUE 05-31-2027 BEO SEDOL: BK93979	875,000.000	31 May 22	99.1094			0.00	867,207.03	867,207.03	0.00
UNITED STATES OF AMER TREAS NOTES 4.375% 10-31-2024 SEDOL: BNTVWX1	-13,135,000.000*	28 Nov 22		99.6946		0.00	13,089,527.93	13,094,890.96	5,363.03
UNITED STATES TREAS BDS 2.0% 02-15-2052 SEDOL: BM96PW9	25,000.000	31 Mar 22	95.8750			0.00	23,968.75	23,968.75	0.00
UNITED STATES TREAS BDS 2.0% 02-15-2052 SEDOL: BM96PW9	20,000.000	05 Apr 22	93.1172			0.00	18,623.44	18,623.44	0.00
UNITED STATES TREAS BDS 2.0% 02-15-2052 SEDOL: BM96PW9	-20,000.000	11 Apr 22		88.5313		0.00	19,022.65	17,706.25	-1,316.40
UNITED STATES TREAS BDS 2.0% 02-15-2052 SEDOL: BM96PW9	-35,000.000	22 Apr 22		86.9922		0.00	33,141.08	30,447.27	-2,693.81

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 144,839,860.02

◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
DEUTSCHE BANK SECURITIES INC.									
UNITED STATES TREAS BDS 2.0% 02-15-2052 SEDOL: BM96PW9	-45,000.000	25 Apr 22		87.4688		0.00	42,609.96	39,360.94	-3,249.02
UNITED STATES TREAS BDS 2.875% DUE 05-15-2052 REG SEDOL: BPSLLZ1	35,000.000	25 May 22	98.0469			0.00	34,316.41	34,316.41	0.00
UNITED STATES TREAS BDS 2.875% DUE 05-15-2052 REG SEDOL: BPSLLZ1	15,000.000	06 Jun 22	93.9063			0.00	14,085.94	14,085.94	0.00
UNITED STATES TREAS BDS 2.875% DUE 05-15-2052 REG SEDOL: BPSLLZ1	55,000.000	15 Jun 22	90.5547			0.00	49,805.08	49,805.08	0.00
UNITED STATES TREAS BDS 2.875% DUE 05-15-2052 REG SEDOL: BPSLLZ1	120,000.000	20 Jul 22	94.4180			0.00	113,301.56	113,301.56	0.00
UNITED STATES TREAS BDS 2.875% DUE 05-15-2052 REG SEDOL: BPSLLZ1	73,000.000	29 Jul 22	97.4219			0.00	71,117.97	71,117.97	0.00
UNITED STATES TREAS NTS DTD 02/28/2022 1.5% 02-29-2024 SEDOL: BP94LY8	687,000.000	08 Mar 22	99.8125			0.00	685,711.88	685,711.88	0.00
UNITED STATES TREAS NTS DTD 06/15/2022 2 .875% DUE 06-15-2025 SEDOL: BQB7JY8	45,000.000	13 Jun 22	98.4453			0.00	44,300.39	44,300.39	0.00
UNITED STATES TREAS NTS DTD 06/15/2022 2 .875% DUE 06-15-2025 SEDOL: BQB7JY8	-485,000.000	15 Jul 22		99.0117		0.00	483,942.67	480,206.84	-3,735.83
UNITED STATES TREAS NTS DTD 06/15/2022 2 .875% DUE 06-15-2025 SEDOL: BQB7JY8	-1,265,000.000	16 Aug 22		99.0117		0.00	1,262,242.21	1,252,498.24	-9,743.97
UNITED STATES TREAS NTS DTD 06/30/2022 3 .25% DUE 06-30-2027 SEDOL: BQC7W15	3,480,000.000	30 Jun 22	100.0000			0.00	3,480,000.00	3,480,000.00	0.00
UNITED STATES TREAS NTS DTD 06/30/2022 3.0% DUE 06-30-2024 SEDOL: BQC7W04	475,000.000	30 Jun 22	99.7500			0.00	473,812.50	473,812.50	0.00
UNITED STATES TREAS NTS DTD 07/15/2022 3.0% DUE 07-15-2025 SEDOL: BMQ53Q9	470,000.000	15 Jul 22	99.3750			0.00	467,062.50	467,062.50	0.00
UNITED STATES TREAS NTS DTD 07/15/2022 3.0% DUE 07-15-2025 SEDOL: BMQ53Q9	-2,060,000.000	01 Aug 22		100.5156		0.00	2,047,125.00	2,070,621.88	23,496.88
UNITED STATES TREAS NTS DTD 09/15/2022 3.5% 09-15-2025 SEDOL: BNHSXS6	1,640,000.000	14 Sep 22	99.2500			0.00	1,627,700.00	1,627,700.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 144,839,860.02

◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
DEUTSCHE BANK SECURITIES INC.									
UNITED STATES TREAS NTS DTD 11/30/2022 3.875% 11-30-2027 SEDOL: BP4XZ15	685,000.000	02 Dec 22	100.3438			0.00	687,354.69	687,354.69	0.00
UNITED STATES TREAS NTS DTD 4.25% 09-30-2024 SEDOL: BN6ML30	1,830,000.000	22 Sep 22	100.2860			0.00	1,835,234.42	1,835,234.42	0.00
UNITED STATES TREAS NTS FIXED 3.125% DUE 08-15-2025 SEDOL: BQHM4C0	1,190,000.000	16 Aug 22	99.7500			0.00	1,187,025.00	1,187,025.00	0.00
UNITED STATES TREAS NTS FIXED 3.125% DUE 08-15-2025 SEDOL: BQHM4C0	-1,695,000.000	14 Sep 22		98.1992		0.00	1,690,762.50	1,664,476.76	-26,285.74
UNITED STATES TREAS NTS FIXED 3.25% DUE 08-31-2024 SEDOL: BQ0LTZ2	-1,905,000.000	22 Sep 22		98.4297		0.00	1,902,618.75	1,875,085.55	-27,533.20
UNITED STATES TREAS NTS 1.25% DUE 12-31-2026 SEDOL: BPP1JT4	-1,740,000.000	08 Apr 22		93.2813		0.00	1,739,685.54	1,623,093.75	-116,591.79
UNITED STATES TREAS NTS 1.375% 11-15-203 1 SEDOL: BMCNFW7	-30,000.000	10 Feb 22		94.1133		0.00	29,377.44	28,233.98	-1,143.46
UNITED STATES TREAS NTS 1.375% 11-15-203 1 SEDOL: BMCNFW7	-60,000.000	14 Feb 22		94.6328		0.00	58,754.87	56,779.69	-1,975.18
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG SEDOL: BM96PV8	111,000.000	28 Feb 22	100.3984			0.00	111,442.27	111,442.27	0.00
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG SEDOL: BM96PV8	70,000.000	06 Apr 22	93.7969			0.00	65,657.81	65,657.81	0.00
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG SEDOL: BM96PV8	-70,000.000	11 Apr 22		92.1953		0.00	65,959.22	64,536.72	-1,422.50
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG SEDOL: BM96PV8	-905,000.000	12 May 22		91.7773		0.00	839,311.45	830,584.96	-8,726.49
UNITED STATES TREAS NTS 2.25% DUE 03-31-2024 BEO SEDOL: BPRT3W7	-55,000.000	17 May 22		99.2930		0.00	54,762.56	54,611.13	-151.43
UNITED STATES TREAS NTS 2.25% DUE 03-31-2024 BEO SEDOL: BPRT3W7	-745,000.000	27 May 22		99.6914		0.00	741,783.71	742,700.98	917.27
UNITED STATES TREAS NTS 2.5% 04-30-2024 SEDOL: BQ2GVK4	-405,000.000	31 May 22		100.0547		0.00	403,481.25	405,221.48	1,740.23

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 144,839,860.02

◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
DEUTSCHE BANK SECURITIES INC.									
UNITED STATES TREAS NTS 2.5% 04-30-2024 SEDOL: BQ2GVK4	-150,000.000	13 Jun 22		98.6602		0.00	149,437.50	147,990.23	-1,447.27
UNITED STATES TREAS NTS 2.5% 04-30-2024 SEDOL: BQ2GVK4	-1,665,000.000	29 Jul 22		99.2891		0.00	1,654,358.54	1,653,162.89	-1,195.65
UNITED STATES TREAS NTS 2.5% 05-31-2024 SEDOL: BK93968	390,000.000	31 May 22	100.0000			0.00	390,000.00	390,000.00	0.00
UNITED STATES TREAS NTS 2.5% 05-31-2024 SEDOL: BK93968	-500,000.000	30 Jun 22		98.8145		0.00	498,999.96	494,072.27	-4,927.69
UNITED STATES TREAS NTS 2.625% 04-15-2025 SEDOL: BNGDFD1	5,000.000	04 May 22	99.4300			0.00	4,971.48	4,971.48	0.00
UNITED STATES TREAS NTS 2.625% 04-15-2025 SEDOL: BNGDFD1	5,000.000	06 May 22	99.3090			0.00	4,965.43	4,965.43	0.00
UNITED STATES TREAS NTS 2.75% 08-15-2032 SEDOL: BQHM4D1	-60,000.000	24 Aug 22		96.9766		0.00	58,997.33	58,185.94	-811.39
UNITED STATES TREAS NTS 2.75% 08-15-2032 SEDOL: BQHM4D1	-60,000.000	28 Sep 22		92.0938		0.00	54,494.40	55,256.25	761.85
UNITED STATES TREASURY NTS USD 'BE-2024' 3.0% DUE 07-31-2024 SEDOL: BQ7Y9Q5	1,450,000.000	29 Jul 22	100.2500			0.00	1,453,625.00	1,453,625.00	0.00
UNITED STATES TREASURY NTS USD 'BE-2024' 3.0% DUE 07-31-2024 SEDOL: BQ7Y9Q5	3,015,000.000	01 Aug 22	100.1984			0.00	3,020,981.16	3,020,981.16	0.00
UNITED STATES TREASURY NTS USD 'BE-2024' 3.0% DUE 07-31-2024 SEDOL: BQ7Y9Q5	180,000.000	04 Aug 22	99.8867			0.00	179,796.09	179,796.09	0.00
UNITED STATES TREASURY NTS USD 'BE-2024' 3.0% DUE 07-31-2024 SEDOL: BQ7Y9Q5	-720,000.000	26 Sep 22		97.5859		0.00	720,200.84	702,618.75	-17,582.09
UNITED STATES TREASURY NTS USD 'BE-2024' 3.0% DUE 07-31-2024 SEDOL: BQ7Y9Q5	-535,000.000	12 Oct 22		97.6289		0.00	535,149.24	522,314.65	-12,834.59
US TREASURY N/B 3.125% DUE 08-31-2027 REG SEDOL: BQ0LV01	-210,000.000	22 Sep 22		96.5938		0.00	208,958.88	202,846.88	-6,112.00
US TREASURY 1.75% DUE 03-15-2025 REG SEDOL: BP96166	-8,427,000.000*	13 May 22		97.0469		0.00	8,257,346.18	8,178,140.16	-79,206.02

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 144,839,860.02

◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
DEUTSCHE BANK SECURITIES INC.									
UTD STATES TREAS 4.125% DUE 09-30-2027 SEDOL: BN6ML41	205,000.000	22 Sep 22	101.0713			0.00	207,196.21	207,196.21	0.00
UTD STATES TREAS 4.125% DUE 09-30-2027 SEDOL: BN6ML41	655,000.000	30 Sep 22	100.6563			0.00	659,298.44	659,298.44	0.00
WI US TREASURY SEC 4.125% 10-31-2027 SEDOL: BNTVWV9	535,000.000	31 Oct 22	99.5625			0.00	532,659.38	532,659.38	0.00
WI US TREASURY SEC 4.5% 11-30-2024 SEDOL: BP4XYZ2	660,000.000	28 Nov 22	100.0547			0.00	660,360.94	660,360.94	0.00
WI US TREASURY SEC 4.5% 11-30-2024 SEDOL: BP4XYZ2	12,610,000.000*	28 Nov 22	100.0000			0.00	12,610,000.00	12,610,000.00	0.00

Corporate Debt Instruments - Other**Germany - USD**

BAYER US FIN II 4.375% DUE 12-15-2028 SEDOL: BYZMHK7	31,000.000	23 Aug 22	97.1910			0.00	30,129.21	30,129.21	0.00
PVTPL BAYER US FIN II LLC 4.25% 12-15-2025 SEDOL: BYZMHL8	-55,000.000	23 Aug 22		98.9710		0.00	61,711.65	54,434.05	-7,277.60

United Kingdom - USD

B A T CAP CORP NT 5.65% 03-16-2052 SEDOL: BNNMNV5	110,000.000	14 Mar 22	96.5030			0.00	106,153.30	106,153.30	0.00
SANTANDER UK GROUP HLDGS PLC NT FXD/FLTG 1.673% 06-14-2027 SEDOL: BNM56L6	20,000.000	03 Jan 22	97.6830			0.00	19,536.60	19,536.60	0.00

United States - USD

CITIGROUP INC NT FXD/FLTG 2.014% 01-25-2026 SEDOL: BLGSHC5	75,000.000	19 Apr 22	95.0010			0.00	71,250.75	71,250.75	0.00
CITIGROUP INC NT FXD/FLTG 2.014% 01-25-2026 SEDOL: BLGSHC5	45,000.000	13 Jul 22	93.8440			0.00	42,229.80	42,229.80	0.00

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◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
DEUTSCHE BANK SECURITIES INC.									
CITIGROUP INC NT FXD/FLTG 2.014% 01-25-2026 SEDOL: BLGSHC5	-120,000.000	16 Aug 22		94.8950		0.00	113,480.55	113,874.00	393.45
CITIGROUP INC SR NT 3.352% 04-24-2025 SEDOL: BK1M1W3	30,000.000	04 May 22	98.6420			0.00	29,592.60	29,592.60	0.00
CITIGROUP INC 1.281% 11-03-2025 SEDOL: BN11JK5	-75,000.000	19 Apr 22		93.9790		0.00	75,000.00	70,484.25	-4,515.75
CITIGROUP INC 1.281% 11-03-2025 SEDOL: BN11JK5	-25,000.000	04 May 22		93.4590		0.00	25,000.00	23,364.75	-1,635.25
CITIGROUP INC 1.281% 11-03-2025 SEDOL: BN11JK5	-45,000.000	13 Jul 22		92.9030		0.00	45,000.00	41,806.35	-3,193.65
CITIGROUP INC 1.462% DUE 06-09-2027 BEO CUSIP: 172967NA5	90,000.000	16 Aug 22	90.0500			0.00	81,045.00	81,045.00	0.00
CMO J P MORGAN CHASE CML MTG SECS TR 2016-N PTHRU CTF CL A 144A 10-06-38 BEO CUSIP: 46646GAA5	-175,000.000	10 Feb 22		99.7188		0.00	164,376.95	174,507.81	10,130.86
GOLDMAN SACHS GROUP INC 4.387% 06-15-2027 SEDOL: BPG6ZR8	110,000.000	12 Jul 22	99.1320			0.00	109,045.20	109,045.20	0.00
GOLDMAN SACHS 3.5% DUE 11-16-2026 SEDOL: BZ12537	-115,000.000	12 Jul 22		96.3570		0.00	124,973.95	110,810.55	-14,163.40
PVTPL MAGALLANES INC 5.141% 03-15-2052 SEDOL: BNWOGL1	45,000.000	28 Jun 22	83.3330			0.00	37,499.85	37,499.85	0.00
PVTPL MKT SER 20-525M CL A 2.694% 02-12-2040 SEDOL: BP37T05	-90,000.000	11 Apr 22		90.8750		0.00	92,694.06	81,787.50	-10,906.56
Total DEUTSCHE BANK SECURITIES INC.							86,597,217.93	86,123,788.13	-473,429.80

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 144,839,860.02

◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
MORGAN STANLEY AND CO., LLC									
U.S. Government Securities									
United States - USD									
FEDERAL NATIONAL MORTGAGE ASSOC 2% 12-01-2051 CUSIP: 3140KSVF1	612,063.460	19 Apr 22	88.3203			0.00	540,576.36	540,576.36	0.00
FNMA POOL #MA4492 2% DUE 12-01-2051 BEO CUSIP: 31418D7E6	771,220.660	28 Jun 22	85.6836			0.00	660,809.57	660,809.57	0.00
FNMA POOL #MA4512 2.5% DUE 01-01-2052 BEO CUSIP: 31418EANO	665,737.310	25 Aug 22	90.4531			0.00	602,180.20	602,180.20	0.00
FNMA POOL #MA4548 2.5% DUE 02-01-2052 BEO CUSIP: 31418EBS8	698,465.040	29 Jul 22	93.0547			0.00	649,954.46	649,954.46	0.00
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES DECEMBER SEDOL: BL3HYN5	675,000.000	03 Nov 22	81.6406			0.00	551,074.22	551,074.22	0.00
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES DECEMBER SEDOL: BL3HYN5	675,000.000	03 Nov 22	81.6406			0.00	551,074.22	551,074.22	0.00
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES DECEMBER SEDOL: BL3HYN5	350,000.000	29 Nov 22	84.9375			0.00	297,281.25	297,281.25	0.00
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES DECEMBER SEDOL: BL3HYN5	325,000.000	30 Nov 22	84.5234			0.00	274,701.17	274,701.17	0.00
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES DECEMBER SEDOL: BL3HYN5	-675,000.000	03 Nov 22		81.6406		0.00	565,424.33	551,074.22	-14,350.11
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES DECEMBER SEDOL: BL3HYN5	-350,000.000	29 Nov 22		84.9375		0.00	285,480.85	297,281.25	11,800.40
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES DECEMBER SEDOL: BL3HYN5	-350,000.000	29 Nov 22		84.9375		0.00	293,182.98	297,281.25	4,098.27
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES DECEMBER SEDOL: BL3HYN5	-325,000.000	30 Nov 22		84.5234		0.00	265,089.36	274,701.17	9,611.81
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES DECEMBER SEDOL: BL3HYN5	-325,000.000	30 Nov 22		84.5234		0.00	272,241.34	274,701.17	2,459.83

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◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
MORGAN STANLEY AND CO., LLC									
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES DECEMBER SEDOL: BL3HYN5	-475,000.000	30 Nov 22		84.5234		0.00	397,891.19	401,486.33	3,595.14
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES FEBRUARY SEDOL: BMF7689	-675,000.000	26 Jan 22		100.0078		0.00	686,523.47	675,052.73	-11,470.74
FNMA SINGLE FAMILY MTG 4.5 30 YEARS SETTLES DEC SEDOL: B7SG8S2	-900,000.000	07 Dec 22		98.1172		0.00	861,061.54	883,054.69	21,993.15
GNMA II JUMBOS 2.5 30 YEARS SETTLES DECEMBER CUSIP: 21H0226C0	300,000.000	09 Nov 22	84.1563			0.00	252,468.75	252,468.75	0.00
GNMA II JUMBOS 2.5 30 YEARS SETTLES DECEMBER CUSIP: 21H0226C0	-300,000.000	12 Dec 22		87.9570		0.00	252,203.45	263,871.09	11,667.64
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052 SEDOL: BQHM4F3	-105,000.000	13 Oct 22		83.4336		0.00	98,901.23	87,605.27	-11,295.96
UNITED STATES OF AMER TREAS BONDS 3% DUE 08-15-2052 SEDOL: BQHM4F3	-859,000.000	14 Nov 22		81.0658		0.00	780,463.55	696,355.49	-84,108.06
UNITED STATES OF AMER TREAS NOTES DTD 02/28/2022 1.875% 02-28-2027 SEDOL: BP94LV5	368,000.000	14 Mar 22	99.2656			0.00	365,297.50	365,297.50	0.00
UNITED STATES OF AMER TREAS NOTES 2.875% DUE 05-15-2032 REG SEDOL: BPSLLY0	350,000.000	28 Jul 22	101.5000			0.00	355,250.00	355,250.00	0.00
UNITED STATES OF AMER TREAS NOTES 2.875% DUE 05-15-2032 REG SEDOL: BPSLLY0	-225,000.000	12 Jul 22		99.7305		0.00	225,242.31	224,393.55	-848.76
UNITED STATES OF AMER TREAS NOTES 30/04/2027 2.75% DUE 04-30-2027 BEO SEDOL: BQ2GVM6	-1,935,000.000	12 Jul 22		98.9375		0.00	1,918,929.31	1,914,440.63	-4,488.68
UNITED STATES OF AMER TREAS NOTES 4.375% 10-31-2024 SEDOL: BNTVWX1	8,560,000.000*	02 Nov 22	99.6719			0.00	8,531,912.50	8,531,912.50	0.00
UNITED STATES OF AMER TREAS NOTES 4.375% 10-31-2024 SEDOL: BNTVWX1	3,550,000.000	02 Nov 22	99.6641			0.00	3,538,074.22	3,538,074.22	0.00
UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052 SEDOL: BQXS7C3	745,000.000	14 Nov 22	98.7656			0.00	735,803.91	735,803.91	0.00
UNITED STATES TREAS BDS 2.0% 02-15-2052 SEDOL: BM96PW9	-140,000.000	13 May 22		83.8477		0.00	129,946.90	117,386.72	-12,560.18

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◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
MORGAN STANLEY AND CO., LLC									
UNITED STATES TREAS BDS 2.875% DUE 05-15-2052 REG SEDOL: BPSLLZ1	15,000.000	15 Jun 22	90.8203			0.00	13,623.05	13,623.05	0.00
UNITED STATES TREAS BDS 2.875% DUE 05-15-2052 REG SEDOL: BPSLLZ1	90,000.000	29 Jul 22	97.8906			0.00	88,101.56	88,101.56	0.00
UNITED STATES TREAS BDS 2.875% DUE 05-15-2052 REG SEDOL: BPSLLZ1	-50,000.000	13 Jul 22		95.2344		0.00	47,534.69	47,617.19	82.50
UNITED STATES TREAS NTS DTD 11/30/2022 3.875% 11-30-2027 SEDOL: BP4XZ15	3,460,000.000	30 Dec 22	99.4063			0.00	3,439,456.25	3,439,456.25	0.00
UNITED STATES TREAS NTS FIXED 3.25% DUE 08-31-2024 SEDOL: BQ0LTZ2	-3,915,000.000	02 Nov 22		97.6018		0.00	3,910,106.25	3,821,111.53	-88,994.72
UNITED STATES TREAS NTS 2.5% 04-30-2024 SEDOL: BQ2GVK4	1,245,000.000	17 Jun 22	98.7806			0.00	1,229,819.01	1,229,819.01	0.00
UNITED STATES TREAS NTS 2.5% 05-31-2024 SEDOL: BK93968	-1,190,000.000	17 Jun 22		98.7656		0.00	1,189,270.72	1,175,310.94	-13,959.78
UNITED STATES TREAS NTS 2.75% 08-15-2032 SEDOL: BQHM4D1	-455,000.000	12 Sep 22		95.0352		0.00	445,724.68	432,409.96	-13,314.72
UNITED STATES TREASURY NTS USD 'BE-2024' 3.0% DUE 07-31-2024 SEDOL: BQ7Y9Q5	-9,910,000.000*	02 Nov 22		97.2307		0.00	9,912,764.39	9,635,565.34	-277,199.05
US TREASURY N/B 3.125% DUE 08-31-2027 REG SEDOL: BQ0LV01	-795,000.000	09 Sep 22		98.8750		0.00	791,058.60	786,056.25	-5,002.35
US TREASURY N/B 3.125% DUE 08-31-2027 REG SEDOL: BQ0LV01	-1,240,000.000	13 Sep 22		97.8438		0.00	1,233,852.41	1,213,262.50	-20,589.91
UTD STATES TREAS 2.75% DUE 07-31-2027 SEDOL: BQ7Y9P4	535,000.000	28 Jul 22	100.2422			0.00	536,295.70	536,295.70	0.00
UTD STATES TREAS 2.75% DUE 07-31-2027 SEDOL: BQ7Y9P4	-385,000.000	13 Oct 22		93.3125		0.00	384,124.69	359,253.13	-24,871.56
UTD STATES TREAS 4.125% DUE 09-30-2027 SEDOL: BN6ML41	-895,000.000	28 Nov 22		100.8750		0.00	900,265.21	902,831.25	2,566.04
UTD STATES TREAS 4.125% DUE 09-30-2027 SEDOL: BN6ML41	-3,690,000.000	29 Nov 22		100.7322		0.00	3,711,707.96	3,717,019.32	5,311.36

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◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
MORGAN STANLEY AND CO., LLC									
UTD STATES TREAS 4.125% DUE 09-30-2027 SEDOL: BN6ML41	-3,255,000.000	01 Dec 22		101.4688		0.00	3,274,148.89	3,302,807.81	28,658.92
WI TREASURY SEC 4.0% 11-15-2032 SEDOL: BQXS7B2	120,000.000	13 Dec 22	105.1641			0.00	126,196.87	126,196.87	0.00
WI TREASURY SEC 4.0% 11-15-2032 SEDOL: BQXS7B2	-1,290,000.000	17 Nov 22		102.8516		0.00	1,316,513.70	1,326,785.16	10,271.46
WI US TREASURY SEC 4.125% 10-31-2027 SEDOL: BNTVWV9	75,000.000	28 Oct 22	99.6875			0.00	74,765.63	74,765.63	0.00
WI US TREASURY SEC 4.125% 10-31-2027 SEDOL: BNTVWV9	880,000.000	28 Nov 22	100.9220			0.00	888,113.36	888,113.36	0.00
WI US TREASURY SEC 4.125% 10-31-2027 SEDOL: BNTVWV9	3,630,000.000	29 Nov 22	100.7813			0.00	3,658,359.38	3,658,359.38	0.00
WI US TREASURY SEC 4.125% 10-31-2027 SEDOL: BNTVWV9	3,200,000.000	01 Dec 22	101.5212			0.00	3,248,678.46	3,248,678.46	0.00
WI US TREASURY SEC 4.125% 10-31-2027 SEDOL: BNTVWV9	-710,000.000	08 Nov 22		99.1602		0.00	707,846.27	704,037.11	-3,809.16
WI US TREASURY SEC 4.125% 10-31-2027 SEDOL: BNTVWV9	-3,495,000.000	30 Dec 22		100.3259		0.00	3,515,798.32	3,506,391.15	-9,407.17

Corporate Debt Instruments - Preferred**Netherlands - USD**

SHELL INTERNATIONAL FIN 4.55 DUE 08-12-2043 REG SEDOL: BCZQWS8	-109,000.000	21 Jul 22		98.3160		0.00	136,190.05	107,164.44	-29,025.61
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Corporate Debt Instruments - Other**Japan - USD**

ORIX CORP FIXED 5.2% DUE 09-13-2032 SEDOL: BP69RX7	125,000.000	06 Sep 22	99.7070			0.00	124,633.75	124,633.75	0.00
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NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 144,839,860.02

◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
MORGAN STANLEY AND CO., LLC									
ORIX CORP FIXED 5.2% DUE 09-13-2032 SEDOL: BP69RX7	-125,000.000	09 Nov 22		93.1510		0.00	124,633.75	116,438.75	-8,195.00
United States - USD									
AMAZON COM INC NT 2.875% 05-12-2041 SEDOL: BNW2Q84	-70,000.000	19 Jul 22		82.1330		0.00	68,810.70	57,493.10	-11,317.60
AMGEN INC 3.35% 02-22-2032 SEDOL: BN95620	30,000.000	18 Feb 22	100.7070			0.00	30,212.10	30,212.10	0.00
AMGEN INC 3.35% 02-22-2032 SEDOL: BN95620	-70,000.000	05 Apr 22		98.5300		0.00	70,523.36	68,971.00	-1,552.36
AMGEN INC 3.35% 02-22-2032 SEDOL: BN95620	-45,000.000	18 Jul 22		93.8330		0.00	45,336.44	42,224.85	-3,111.59
AON CORP/AON GLOBAL HOLD AON 3.9% 02-28- 2052 SEDOL: BNR46Q3	70,000.000	24 Feb 22	98.1480			0.00	68,703.60	68,703.60	0.00
BANK AMER CORP FLTG RT 1.658% DUE 03-11-2027 SEDOL: BMHJ4S9	-230,000.000	26 Apr 22		91.3410		0.00	231,068.01	210,084.30	-20,983.71
BANK AMER CORP 3.419% 12-20-2028 SEDOL: BF50RK8	195,000.000	26 Apr 22	95.4770			0.00	186,180.15	186,180.15	0.00
BERKSHIRE HATHAWAY FINANCE CORP 3.85% 03-15-2052 SEDOL: BKP9NP7	-70,000.000	22 Jul 22		91.7170		0.00	69,752.90	64,201.90	-5,551.00
CAPITAL ONE FINL CORP 3.273% DUE 03-01-2030 BEO CUSIP: 14040HCN3	200,000.000	01 Mar 22	100.0000			0.00	200,000.00	200,000.00	0.00
CHARLES SCHWAB CORP 2.9% DUE 03-03-2032 BEO SEDOL: BPW8BN6	-135,000.000	16 Aug 22		91.6950		0.00	134,053.80	123,788.25	-10,265.55
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 5.25% 04-01-2053 SEDOL: BPCTJS0	40,000.000	11 Mar 22	98.7460			0.00	39,498.40	39,498.40	0.00
CITIGROUP INC SR NT FIXED/FLTG 3.057% 01-25-2033 SEDOL: BLGSHB4	-55,000.000	20 Sep 22		81.6790		0.00	52,994.11	44,923.45	-8,070.66
CITIGROUP INC 2.561% DUE 05-01-2032 BEO CUSIP: 172967MY4	60,000.000	20 Sep 22	79.4550			0.00	47,673.00	47,673.00	0.00

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◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
MORGAN STANLEY AND CO., LLC									
ENTERPRISE PRODS 5.1% DUE 02-15-2045 SEDOL: BJT1608	30,000.000	10 Jun 22	97.4070			0.00	29,222.10	29,222.10	0.00
EXXON MOBIL CORP FIXED 4.327% DUE 03-19-2050 SEDOL: BL68H70	-30,000.000	10 Jun 22		97.0960		0.00	30,000.00	29,128.80	-871.20
EXXON MOBIL CORP FIXED 4.327% DUE 03-19-2050 SEDOL: BL68H70	-12,000.000	21 Jul 22		97.8950		0.00	12,000.00	11,747.40	-252.60
GOLDMAN SACHS GROUP INC NT FIXED/FLTG 3.102% 02-24-2033 SEDOL: BN95VC5	35,000.000	16 Feb 22	97.2300			0.00	34,030.50	34,030.50	0.00
HUMANA INC 3.7% 03-23-2029 SEDOL: BLKFWG1	345,000.000	21 Mar 22	99.8720			0.00	344,558.40	344,558.40	0.00
JPMORGAN CHASE & CO 2.58% 04-22-2032 SEDOL: BKVKP92	75,000.000	11 Feb 22	95.0350			0.00	71,276.25	71,276.25	0.00
MORGAN STANLEY FIXED 2.484% DUE 09-16-2036 SEDOL: BM89YV1	115,000.000	01 Sep 22	75.9950			0.00	87,394.25	87,394.25	0.00
MORGAN STANLEY 2.511% 10-20-2032 SEDOL: BNKDZF9	30,000.000	10 Feb 22	94.1310			0.00	28,239.30	28,239.30	0.00
MORGAN STANLEY 2.511% 10-20-2032 SEDOL: BNKDZF9	75,000.000	19 Jul 22	82.8720			0.00	62,154.00	62,154.00	0.00
MORGAN STANLEY 2.511% 10-20-2032 SEDOL: BNKDZF9	-140,000.000	01 Sep 22		81.5490		0.00	122,122.61	114,168.60	-7,954.01
MORGAN STANLEY 2.943% DUE 01-21-2033 SEDOL: BMG9M19	90,000.000	19 Jan 22	100.0000			0.00	90,000.00	90,000.00	0.00
MORGAN STANLEY 2.943% DUE 01-21-2033 SEDOL: BMG9M19	150,000.000	14 Oct 22	76.8910			0.00	115,336.50	115,336.50	0.00
MORGAN STANLEY 4.889% 07-20-2033 SEDOL: BMGNM11	70,000.000	18 Jul 22	100.0000			0.00	70,000.00	70,000.00	0.00
MORGAN STANLEY 4.889% 07-20-2033 SEDOL: BMGNM11	-70,000.000	19 Jul 22		100.4700		0.00	70,000.00	70,329.00	329.00
MORGAN STANLEY 5.297% 04-20-2037 SEDOL: BP4X0Z4	85,000.000	18 Apr 22	100.0000			0.00	85,000.00	85,000.00	0.00

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◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
MORGAN STANLEY AND CO., LLC									
NYO COML MTG TR FLTG RT 5.555% DUE 11-15-2038 CUSIP: 62955HAA5	-295,000.000	04 May 22		97.0000		0.00	293,525.00	286,150.00	-7,375.00
PVTPL ATHENE GLOBAL FDG 3.205% 03-08-2027 SEDOL: BNM1VS6	80,000.000	02 Mar 22	100.0000			0.00	80,000.00	80,000.00	0.00
PVTPL MAGALLANES INC 4.279% 03-15-2032 B EO SEDOL: BNW0GJ9	-70,000.000	12 Apr 22		97.6000		0.00	69,733.72	68,320.00	-1,413.72
PVTPL MAGALLANES INC 5.141% 03-15-2052 SEDOL: BNW0GL1	39,000.000	12 Apr 22	96.9030			0.00	37,792.17	37,792.17	0.00
PVTPL VICI PPTYS L P/VICI NT CO INC 3.875% DUE 02-15-2029 BEO SEDOL: BMH6ZF4	5,000.000	11 May 22	88.1250			0.00	4,406.25	4,406.25	0.00
PVTPL VICI PPTYS L P/VICI NT CO INC 3.875% DUE 02-15-2029 BEO SEDOL: BMH6ZF4	5,000.000	13 May 22	88.0000			0.00	4,400.00	4,400.00	0.00
PVTPL VICI PROPERTIES INC 4.5% 09-01-202 6 SEDOL: BMGMNH1	25,000.000	05 May 22	95.7500			0.00	23,937.50	23,937.50	0.00
PVTPL VICI PROPERTIES INC 5.75% DUE 02-01-2027 BEO SEDOL: BMGMNJ3	10,000.000	05 May 22	100.2500			0.00	10,025.00	10,025.00	0.00
STARBUCKS CORP 3% 02-14-2032 SEDOL: BNYF3Z7	140,000.000	09 Feb 22	99.8110			0.00	139,735.40	139,735.40	0.00
UNITEDHEALTH GROUP INC 4.75% 05-15-2052 SEDOL: BNKBV00	-60,000.000	31 Oct 22		87.3130		0.00	59,460.00	52,387.80	-7,072.20
VICI PPTYS LP SR NT 5.625% 05-15-2052 SEDOL: BP5JTP4	40,000.000	21 Apr 22	100.0540			0.00	40,021.60	40,021.60	0.00
VICI PPTYS LP SR NT 5.625% 05-15-2052 SEDOL: BP5JTP4	-5,000.000	26 May 22		99.3080		0.00	4,989.72	4,965.40	-24.32

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◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
MORGAN STANLEY AND CO., LLC									
VICI PROPERTIES INC 5.125% 05-15-2032 SEDOL: BP5JTL0	20,000.000	28 Apr 22	99.7170			0.00	19,943.40	19,943.40	0.00
VICI PROPERTIES INC 5.125% 05-15-2032 SEDOL: BP5JTL0	10,000.000	26 May 22	99.8730			0.00	9,987.30	9,987.30	0.00
VICI PROPERTIES INC 5.125% 05-15-2032 SEDOL: BP5JTL0	-5,000.000	13 May 22		96.3400		0.00	4,990.30	4,817.00	-173.30
Total MORGAN STANLEY AND CO., LLC							73,267,711.58	72,660,676.76	-607,034.82

NOTE: TRANSACTIONS ARE BASED ON THE 2021-12-31 VALUE (INCLUDING ACCRUALS) OF 144,839,860.02