Form 5500

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Annual Return/Report of Employee Benefit Plan

This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code).

▶ **Complete all entries in accordance with the instructions to the Form 5500.**

OMB Nos. 1210-0110
1210-0089

2022

This Form is Open to Public Inspection

Part I Annual Report Identification Information

For calendar plan year 2022 or fiscal plan year beginning 04/01/2022 and ending 03/31/2023

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

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

C If the plan is a collectively-bargained plan, check here. . . . . ▶ [X]

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

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

Part II Basic Plan Information—enter all requested information

1a Name of plan
LOCAL 584 PENSION TRUST FUND

1b Three-digit plan number (PN) ▶ 001

1c Effective date of plan 05/03/1950

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)
BOARD OF TRUSTEES OF LOCAL 584 PENSION TRUST FUND

655 3RD AVENUE, 12TH FLOOR
NEW YORK, NY 10017

655 3RD AVENUE, 12TH FLOOR
NEW YORK, NY 10017

2b Employer Identification Number (EIN) 51-6123679

2c Plan Sponsor's telephone number 212-308-4200

2d Business code (see instructions) 311500

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

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

SIGN HERE	Filed with authorized/valid electronic signature.	11/27/2023	DEMOS DEMOPOULOS
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE	Filed with authorized/valid electronic signature.	11/27/2023	ROBERT PATRIZIO
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE

3a Plan administrator's name and address ☐ Same as Plan Sponsor

SAVASTA AND COMPANY

655 3RD AVENUE, 12TH FLOOR
NEW YORK, NY 10017

3b Administrator's EIN
13-3879959

3c Administrator's telephone number
212-308-4200

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**	1984
6	Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines **6a(1), 6a(2), 6b, 6c,** and **6d**).		
a(1)	Total number of active participants at the beginning of the plan year	**6a(1)**	328
a(2)	Total number of active participants at the end of the plan year	**6a(2)**	324
b	Retired or separated participants receiving benefits	**6b**	800
c	Other retired or separated participants entitled to future benefits	**6c**	563
d	Subtotal. Add lines **6a(2)**, **6b**, and **6c**	**6d**	1687
e	Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	**6e**	285
f	Total. Add lines **6d** and **6e**.	**6f**	1972
g	Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)	**6g**	
h	Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested	**6h**	20
7	Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	**7**	6

8a If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions:
1B

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)	☐	Insurance
(2)	☐	Code section 412(e)(3) insurance contracts
(3)	☒	Trust
(4)	☐	General assets of the sponsor

9b Plan benefit arrangement (check all that apply)

(1)	☐	Insurance
(2)	☐	Code section 412(e)(3) insurance contracts
(3)	☒	Trust
(4)	☐	General assets of the sponsor

10 Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)

a Pension Schedules

(1)	☒	**R** (Retirement Plan Information)
(2)	☒	**MB** (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary
(3)	☐	**SB** (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary

b General Schedules

(1)	☒	**H** (Financial Information)
(2)	☐	**I** (Financial Information – Small Plan)
(3)	☐	**A** (Insurance Information)
(4)	☒	**C** (Service Provider Information)
(5)	☐	**D** (DFE/Participating Plan Information)
(6)	☐	**G** (Financial Transaction Schedules)

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

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

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

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

11c Enter the Receipt Confirmation Code for the 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 MB (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code).

▶ **File as an attachment to Form 5500 or 5500-SF.**

OMB No. 1210-0110

2022

This Form is Open to Public Inspection

For calendar plan year 2022 or fiscal plan year beginning 04/01/2022 and ending 03/31/2023

▶ **Round off amounts to nearest dollar.**

▶ **Caution:** A penalty of $1,000 will be assessed for late filing of this report unless reasonable cause is established.

A Name of plan
LOCAL 584 PENSION TRUST FUND

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF
BOARD OF TRUSTEES OF LOCAL 584 PENSION TRUST FUND

D Employer Identification Number (EIN)
51-6123679

E Type of plan: **(1)** [X] Multiemployer Defined Benefit **(2)** [ ] Money Purchase (see instructions)

1a Enter the valuation date: Month 04 Day 01 Year 2022

b	Assets		
(1)	Current value of assets	**1b(1)**	1338416
(2)	Actuarial value of assets for funding standard account	**1b(2)**	1338416
c	**(1)** Accrued liability for plan using immediate gain methods	**1c(1)**	290261559
(2)	Information for plans using spread gain methods:		
(a)	Unfunded liability for methods with bases	**1c(2)(a)**	
(b)	Accrued liability under entry age normal method	**1c(2)(b)**	
(c)	Normal cost under entry age normal method	**1c(2)(c)**	
(3)	Accrued liability under unit credit cost method	**1c(3)**	290261559
d	Information on current liabilities of the plan:		
(1)	Amount excluded from current liability attributable to pre-participation service (see instructions)	**1d(1)**	
(2)	"RPA '94" information:		
(a)	Current liability	**1d(2)(a)**	287626928
(b)	Expected increase in current liability due to benefits accruing during the plan year	**1d(2)(b)**	1452717
(c)	Expected release from "RPA '94" current liability for the plan year	**1d(2)(c)**	14300467
(3)	Expected plan disbursements for the plan year	**1d(3)**	15300467

Statement by Enrolled Actuary

To the best of my knowledge, the information supplied in this schedule and accompanying schedules, statements and attachments, if any, is complete and accurate. Each prescribed assumption was applied in accordance with applicable law and regulations. In my opinion, each other assumption is reasonable (taking into account the experience of the plan and reasonable expectations) and such other assumptions, in combination, offer my best estimate of anticipated experience under the plan.

SIGN HERE

Signature of actuary	10/31/2023 Date
MICHAEL CARROLL, ASA, MAAA	23-08547
Type or print name of actuary	Most recent enrollment number
SEGAL	212-251-5000
Firm name	Telephone number (including area code)
333 WEST 34TH STREET, NEW YORK, NY 10001-2402	
Address of the firm	

If the actuary has not fully reflected any regulation or ruling promulgated under the statute in completing this schedule, check the box and see instructions [ ]

2 Operational information as of beginning of this plan year:

a Current value of assets (see instructions)		**2a**	1744624
b "RPA '94" current liability/participant count breakdown:		**(1)** Number of participants	**(2)** Current liability
(1) For retired participants and beneficiaries receiving payment		1078	201693569
(2) For terminated vested participants		577	54424070
(3) For active participants:			
(a) Non-vested benefits			5020170
(b) Vested benefits			26489119
(c) Total active		311	31509289
(4) Total		1966	287626928
c If the percentage resulting from dividing line 2a by line 2b(4), column (2), is less than 70%, enter such percentage		**2c**	0.61 %

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

(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	c) Amount paid by employees
10/15/2022	3572505				
			Totals ► **3(b)**	3572505	**3(c)**

(d) Total withdrawal liability amounts included in line 3(b) total	**3(d)**	1504732

4 Information on plan status:

a Funded percentage for monitoring plan's status (line 1b(2) divided by line 1c(3))	**4a**	0.5 %
b Enter code to indicate plan's status (see instructions for attachment of supporting evidence of plan's status). If entered code is "N," go to line 5	**4b**	C

c Is the plan making the scheduled progress under any applicable funding improvement or rehabilitation plan? [X] Yes [ ] No

d If the plan is in critical status or critical and declining status, were any benefits reduced (see instructions)? [ ] Yes [X] No

e If line d is "Yes," enter the reduction in liability resulting from the reduction in benefits (see instructions), measured as of the valuation date	**4e**	
f If the plan is in critical status or critical and declining status, and is: • Projected to emerge from critical status within 30 years, enter the plan year in which it is projected to emerge; • Projected to become insolvent within 30 years, enter the plan year in which insolvency is expected and check here [X] • Neither projected to emerge from critical status nor become insolvent within 30 years, enter "9999."	**4f**	2048

5 Actuarial cost method used as the basis for this plan year's funding standard account computations (check all that apply):

a [ ] Attained age normal **b** [ ] Entry age normal **c** [X] Accrued benefit (unit credit) **d** [ ] Aggregate

e [ ] Frozen initial liability **f** [ ] Individual level premium **g** [ ] Individual aggregate **h** [ ] Shortfall

i [ ] Other (specify):

j If box h is checked, enter period of use of shortfall method	**5j**	

k Has a change been made in funding method for this plan year? [X] Yes [ ] No

l If line k is "Yes," was the change made pursuant to Revenue Procedure 2000-40 or other automatic approval? [X] Yes [ ] No

m If line k is "Yes," and line l is "No," enter the date (MM-DD-YYYY) of the ruling letter (individual or class) approving the change in funding method	**5m**	

6 Checklist of certain actuarial assumptions:

a Interest rate for "RPA '94" current liability	**6a**	2.20 %	
		Pre-retirement	Post-retirement
b Rates specified in insurance or annuity contracts		☐ Yes ☐ No ☒ N/A	☐ Yes ☐ No ☒ N/A
c Mortality table code for valuation purposes:			
(1) Males	**6c(1)**	A	A
(2) Females	**6c(2)**	A	A
d Valuation liability interest rate	**6d**	2.00 %	2.00 %
e Salary scale	**6e**	% ☒ N/A	
f Withdrawal liability interest rate:			
(1) Type of interest rate	**6f(1)**	☐ Single rate ☐ ERISA 4044 ☒ Other ☐ N/A	
(2) If "Single rate" is checked in (1), enter applicable single rate	**6f(2)**	%	
g Estimated investment return on actuarial value of assets for year ending on the valuation date	**6g**	0.1 %	
h Estimated investment return on current value of assets for year ending on the valuation date	**6h**	0.1 %	
i Expense load included in normal cost reported in line 9b	**6i**	☐ N/A	
(1) If expense load is described as a percentage of normal cost, enter the assumed percentage	**6i(1)**	%	
(2) If expense load is a dollar amount that varies from year to year, enter the dollar amount included in line 9b	**6i(2)**	989347	
(3) If neither (1) nor (2) describes the expense load, check the box	**6i(3)**	☐	

7 New amortization bases established in the current plan year:

(1) Type of base	(2) Initial balance	(3) Amortization Charge/Credit
1	-12633684	-963944

8 Miscellaneous information:

a If a waiver of a funding deficiency has been approved for this plan year, enter the date (MM-DD-YYYY) of the ruling letter granting the approval	**8a**	
b Demographic, benefit, and contribution information		
(1) Is the plan required to provide a projection of expected benefit payments? (See instructions) If "Yes," see instructions for required attachment.		☒ Yes ☐ No
(2) Is the plan required to provide a Schedule of Active Participant Data? (See instructions).		☒ Yes ☐ No
(3) Is the plan required to provide a projection of employer contributions and withdrawal liability payments? (See instructions) If "Yes," attach a schedule.		☒ Yes ☐ No
c Are any of the plan's amortization bases operating under an extension of time under section 412(e) (as in effect prior to 2008) or section 431(d) of the Code?		☐ Yes ☒ No
d If line c is "Yes," provide the following additional information:		
(1) Was an extension granted automatic approval under section 431(d)(1) of the Code?		☐ Yes ☐ No
(2) If line 8d(1) is "Yes," enter the number of years by which the amortization period was extended	**8d(2)**	
(3) Was an extension approved by the Internal Revenue Service under section 412(e) (as in effect prior to 2008) or 431(d)(2) of the Code?		☐ Yes ☐ No
(4) If line 8d(3) is "Yes," enter number of years by which the amortization period was extended (not including the number of years in line (2))	**8d(4)**	
(5) If line 8d(3) is "Yes," enter the date of the ruling letter approving the extension	**8d(5)**	
(6) If line 8d(3) is "Yes," is the amortization base eligible for amortization using interest rates applicable under section 6621(b) of the Code for years beginning after 2007?		☐ Yes ☐ No
e If box 5h is checked or line 8c is "Yes," enter the difference between the minimum required contribution for the year and the minimum that would have been required without using the shortfall method or extending the amortization base(s)	**8e**	

9 Funding standard account statement for this plan year:

Charges to funding standard account:		
a Prior year funding deficiency, if any	**9a**	175077260
b Employer's normal cost for plan year as of valuation date	**9b**	2471438

c Amortization charges as of valuation date:		Outstanding balance		
(1) All bases except funding waivers and certain bases for which the amortization period has been extended	**9c(1)**	171388851		22702519
(2) Funding waivers	**9c(2)**			
(3) Certain bases for which the amortization period has been extended	**9c(3)**			
d Interest as applicable on lines 9a, 9b, and 9c			**9d**	4005024
e Total charges. Add lines 9a through 9d			**9e**	204256241
Credits to funding standard account:				
f Prior year credit balance, if any			**9f**	
g Employer contributions. Total from column (b) of line 3			**9g**	3572505
		Outstanding balance		
h Amortization credits as of valuation date	**9h**	57542968		8098636
i Interest as applicable to end of plan year on lines 9f, 9g, and 9h			**9i**	194721
j Full funding limitation (FFL) and credits:				
(1) ERISA FFL (accrued liability FFL)	**9j(1)**	297222473		
(2) "RPA '94" override (90% current liability FFL)	**9j(2)**	266971003		
(3) FFL credit			**9j(3)**	
k (1) Waived funding deficiency			**9k(1)**	
(2) Other credits			**9k(2)**	
l Total credits. Add lines 9f through 9i, 9j(3), 9k(1), and 9k(2)			**9l**	11865862
m Credit balance: If line 9l is greater than line 9e, enter the difference			**9m**	
n Funding deficiency: If line 9e is greater than line 9l, enter the difference			**9n**	192390379
o Current year's accumulated reconciliation account:				
(1) Due to waived funding deficiency accumulated prior to the 2022 plan year			**9o(1)**	
(2) Due to amortization bases extended and amortized using the interest rate under section 6621(b) of the Code:				
(a) Reconciliation outstanding balance as of valuation date			**9o(2)(a)**	
(b) Reconciliation amount (line 9c(3) balance minus line 9o(2)(a))			**9o(2)(b)**	
(3) Total as of valuation date			**9o(3)**	
10 Contribution necessary to avoid an accumulated funding deficiency. (see instructions.)			**10**	192390379
11 Has a change been made in the actuarial assumptions for the current plan year? If "Yes," see instructions				[X] Yes [ ] No

SCHEDULE C (Form 5500)	Service Provider Information	OMB No. 1210-0110
Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ **File as an attachment to Form 5500.**	**2022** **This Form is Open to Public Inspection.**

For calendar plan year 2022 or fiscal plan year beginning 04/01/2022 and ending 03/31/2023

A Name of plan
LOCAL 584 PENSION TRUST FUND

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
BOARD OF TRUSTEES OF LOCAL 584 PENSION TRUST FUND

D Employer Identification Number (EIN)
51-6123679

Part I Service Provider Information (see instructions)

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

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

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

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

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

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

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

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

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

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

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

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

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

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

(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)

FRIEDMAN & ANSPACH

13-3403675

(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?
29 50	LEGAL COUNSEL	206461	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

THE SEGAL COMPANY (EASTERN STATES)

13-1835864

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
11 17 50	NONE	109245	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

SANDRA L. NICOSIA

51-6123679

(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?
30 50	EMPLOYEE	92851	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

US BANK, NA

31-0841368

(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?
15 19 50	NONE	81740	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [X] No [ ]

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

NELLI BRAGINSKAYA

51-6123679

(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?
30 50	EMPLOYEE	81668	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

CALIBRE CPA GROUP, PLLC

47-0900880

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10 50	AUDITOR	63433	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

SAVASTA AND COMPANY, INC.

13-3879959

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
13 50	NONE	43750	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

SEGAL SELECT INSURANCE SERVICES INC

46-0619194

(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?
53	NONE	0	Yes [X] No [ ]	Yes [ ] No [X]	31513	Yes [ ] No [X]

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

SEGAL MARCO ADVISORS

13-2646110

(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?
27 50	NONE	30000	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

MR. MICROCHIP SOFTWARE CENTER, INC.

59-3084068

(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?
15 50	NONE	24495	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

NANESS, CHAIET, NANESS, LLC

11-3382260

(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?
29 50	NONE	22500	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

Part I Service Provider Information (continued)

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

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
SEGAL SELECT INSURANCE SERVICES INC	53	11564

(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.
CHUBB 202B HALLS MILL ROAD WHITEHOUSE STATION, NJ 08889 13-1963496	COMMISSION FROM PLACEMENT OF FIDUCIARY LIABILITY AND FIDELITY BONDING INSURANCE.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
SEGAL SELECT INSURANCE SERVICES INC	53	12851

(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.
EUCLID/HUDSON 234 SPRING LAKE DRIVE ITASCA, IL 60143 45-3957469	COMMISSION FROM PLACEMENT OF EXCESS FIDUCIARY LIABILITY INSURANCE

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
SEGAL SELECT INSURANCE SERVICES INC	53	6363

(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.
ULLICO /MARKEL 8403 COLEVILLE ROAD SILVER SPRING, MD 20910 13-2988846	COMMISSION FROM PLACEMENT OF EXCESS FIDUCIARY LIABILITY INSURANCE

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
SEGAL SELECT INSURANCE SERVICES INC	53	734

(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.
AMWINS PO BOX 603094 CHARLOTTE, NC 28260 13-4279678	COMMISSION FROM PLACEMENT OF CYBER LIABILITY INSURANCE

(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 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 04/01/2022 and ending 03/31/2023

A Name of plan
LOCAL 584 PENSION TRUST FUND

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
BOARD OF TRUSTEES OF LOCAL 584 PENSION TRUST FUND

D Employer Identification Number (EIN)
51-6123679

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	378733	2827559
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)	574707	602347
(2) Participant contributions	1b(2)		
(3) Other	1b(3)	224592908	2334294
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	735106	26723256
(2) U.S. Government securities	1c(2)		8491412
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)		173684957
(B) All other	1c(3)(B)		
(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)		
(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)		
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)		
(15) Other	1c(15)		

		(a) Beginning of Year	(b) End of Year
1d Employer-related investments:			
(1) Employer securities	1d(1)		
(2) Employer real property	1d(2)		
e Buildings and other property used in plan operation	1e	100639	104657
f Total assets (add all amounts in lines 1a through 1e)	1f	226382093	214768482
Liabilities			
g Benefit claims payable	1g		
h Operating payables	1h	50355	50340
i Acquisition indebtedness	1i		
j Other liabilities	1j		4058516
k Total liabilities (add all amounts in lines 1g through1j)	1k	50355	4108856
Net Assets			
l Net assets (subtract line 1k from line 1f)	1l	226331738	210659626

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)	3572503	
(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)		3572503
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)	5204296	
(B) U.S. Government securities	2b(1)(B)	16184	
(C) Corporate debt instruments	2b(1)(C)	-16907	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)	13158	
(G) Total interest. Add lines **2b(1)(A)** through **(F)**	2b(1)(G)		5216731
(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)		
(D) Total dividends. Add lines **2b(2)(A)**, **(B)**, and **(C)**	2b(2)(D)		
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: **(A)** Aggregate proceeds	2b(4)(A)	45455836	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	45419173	
(C) Subtract line **2b(4)(B)** from line **2b(4)(A)** and enter result	2b(4)(C)		36663
(5) Unrealized appreciation (depreciation) of assets: **(A)** Real estate	2b(5)(A)		
(B) Other	2b(5)(B)	-592496	
(C) Total unrealized appreciation of assets. Add lines **2b(5)(A)** and **(B)**	2b(5)(C)		-592496

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		
c Other income	2c		
d Total income. Add all **income** amounts in column (b) and enter total	2d		8233401
Expenses			
e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	18666807	
(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)		18666807
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)	401639	
(2) Contract administrator fees	2i(2)	43750	
(3) Investment advisory and management fees	2i(3)	74280	
(4) Other	2i(4)	4719037	
(5) Total administrative expenses. Add lines **2i(1)** through **(4)**	2i(5)		5238706
j Total expenses. Add all **expense** amounts in column (b) and enter total	2j		23905513
Net Income and Reconciliation			
k Net income (loss). Subtract line **2j** from line **2d**	2k		-15672112
l Transfers of assets:			
(1) To this plan	2l(1)		
(2) From this plan	2l(2)		

Part III Accountant's Opinion

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

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

(1) [X] Unmodified **(2)** [ ] Qualified **(3)** [ ] Disclaimer **(4)** [ ] Adverse

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

(1) [ ] DOL Regulation 2520.103-8 **(2)** [ ] DOL Regulation 2520.103-12(d) **(3)** [X] 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: CALIBRE CPA GROUP, PLLC **(2)** EIN: 47-0900880

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:

		Yes	No	Amount
a Was there a failure to transmit to the plan any participant contributions within the time period described in 29 CFR 2510.3-102? Continue to answer "Yes" for any prior year failures until fully corrected. (See instructions and DOL's Voluntary Fiduciary Correction Program.)	4a		X	

		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	X		2000000
f Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?	4f		X	
g Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?	4g		X	
h Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?	4h		X	
i Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	4i	X		
j Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked and see instructions for format requirements.)	4j	X		
k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?	4k		X	
l Has the plan failed to provide any benefit when due under the plan?	4l		X	
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)	4m		X	
n If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.	4n		X	

5a Has a resolution to terminate the plan been adopted during the plan year or any prior plan year? ☐ Yes ☒ 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 493726.

SCHEDULE R (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Retirement Plan Information

This schedule is required to be filed under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6058(a) of the Internal Revenue Code (the Code).

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

OMB No. 1210-0110

2022

This Form is Open to Public Inspection.

For calendar plan year 2022 or fiscal plan year beginning 04/01/2022 and ending 03/31/2023

A Name of plan
LOCAL 584 PENSION TRUST FUND

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
BOARD OF TRUSTEES OF LOCAL 584 PENSION TRUST FUND

D Employer Identification Number (EIN)
51-6123679

Part I Distributions

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

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

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

EIN(s): _____ _____

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

3 Number of participants (living or deceased) whose benefits were distributed in a single sum, during the plan year **3** 0

Part II Funding Information (If the plan is not subject to the minimum funding requirements of section 412 of the Internal Revenue Code or ERISA section 302, skip this Part.)

4 Is the plan administrator making an election under Code section 412(d)(2) or ERISA section 302(d)(2)? ..... ☐ **Yes** ☒ **No** ☐ **N/A**

If the plan is a defined benefit plan, go to line 8.

5 If a waiver of the minimum funding standard for a prior year is being amortized in this plan year, see instructions and enter the date of the ruling letter granting the waiver. **Date:** Month _____ Day _____ Year _____

If you completed line 5, complete lines 3, 9, and 10 of Schedule MB and do not complete the remainder of this schedule.

6 a Enter the minimum required contribution for this plan year (include any prior year accumulated funding deficiency not waived) **6a**

b Enter the amount contributed by the employer to the plan for this plan year **6b**

c Subtract the amount in line 6b from the amount in line 6a. Enter the result (enter a minus sign to the left of a negative amount) **6c**

If you completed line 6c, skip lines 8 and 9.

7 Will the minimum funding amount reported on line 6c be met by the funding deadline? ..... ☐ **Yes** ☐ **No** ☐ **N/A**

8 If a change in actuarial cost method was made for this plan year pursuant to a revenue procedure or other authority providing automatic approval for the change or a class ruling letter, does the plan sponsor or plan administrator agree with the change? ..... ☐ **Yes** ☐ **No** ☒ **N/A**

Part III Amendments

9 If this is a defined benefit pension plan, were any amendments adopted during this plan year that increased or decreased the value of benefits? If yes, check the appropriate box. If no, check the "No" box. ..... ☐ **Increase** ☐ **Decrease** ☐ **Both** ☒ **No**

Part IV ESOPs (see instructions). If this is not a plan described under section 409(a) or 4975(e)(7) of the Internal Revenue Code, skip this Part.

10 Were unallocated employer securities or proceeds from the sale of unallocated securities used to repay any exempt loan? ..... ☐ **Yes** ☐ **No**

11 a Does the ESOP hold any preferred stock? ..... ☐ **Yes** ☐ **No**

b If the ESOP has an outstanding exempt loan with the employer as lender, is such loan part of a "back-to-back" loan? (See instructions for definition of "back-to-back" loan.) ..... ☐ **Yes** ☐ **No**

12 Does the ESOP hold any stock that is not readily tradable on an established securities market? ..... ☐ **Yes** ☐ **No**

Part V Additional Information for Multiemployer Defined Benefit Pension Plans

13 Enter the following information for each employer that (1) contributed more than 5% of total contributions to the plan during the plan year or (2) was one of the top-ten highest contributors (measured in dollars). See instructions. *Complete as many entries as needed to report all applicable employers.*

a Name of contributing employer BARTLETT DAIRY

b EIN 11-3024832 **c** Dollar amount contributed by employer 1070670

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* [X] *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month ____ Day ____ Year ____

e Contribution rate information *(If more than one rate applies, check this box* [X] *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) ____
(2) Base unit measure: [X] Hourly [ ] Weekly [ ] Unit of production [ ] Other (specify):

a Name of contributing employer DERLE FARMS

b EIN 11-1743605 **c** Dollar amount contributed by employer 423230

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* [ ] *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month 08 Day 31 Year 2023

e Contribution rate information *(If more than one rate applies, check this box* [ ] *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) 4.90
(2) Base unit measure: [X] Hourly [ ] Weekly [ ] Unit of production [ ] Other (specify): ____

a Name of contributing employer NORRIS FOOD SERVICES

b EIN 11-3139859 **c** Dollar amount contributed by employer 334191

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* [ ] *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month 01 Day 15 Year 2024

e Contribution rate information *(If more than one rate applies, check this box* [ ] *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) 2.00
(2) Base unit measure: [X] Hourly [ ] Weekly [ ] Unit of production [ ] Other (specify): ____

a Name of contributing employer BROADWAY HEIGHTS DAIRY, INC.

b EIN 11-2167581 **c** Dollar amount contributed by employer 87926

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* [ ] *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month 08 Day 31 Year 2023

e Contribution rate information *(If more than one rate applies, check this box* [ ] *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) 4.90
(2) Base unit measure: [X] Hourly [ ] Weekly [ ] Unit of production [ ] Other (specify): ____

a Name of contributing employer SWEDE FARMS

b EIN 11-3073177 **c** Dollar amount contributed by employer 139300

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* [ ] *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month 08 Day 31 Year 2023

e Contribution rate information *(If more than one rate applies, check this box* [ ] *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) 4.90
(2) Base unit measure: [X] Hourly [ ] Weekly [ ] Unit of production [ ] Other (specify): ____

a Name of contributing employer LOCAL 584 PENSION TRUST FUND

b EIN 51-6123679 **c** Dollar amount contributed by employer 12456

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* [ ] *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month 03 Day 31 Year 2023

e Contribution rate information *(If more than one rate applies, check this box* [ ] *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) 4.90
(2) Base unit measure: [ ] Hourly [X] Weekly [ ] Unit of production [ ] Other (specify): ____

14 Enter the number of deferred vested and retired participants (inactive participants), as of the beginning of the plan year, whose contributing employer is no longer making contributions to the plan for:

a The current plan year. Check the box to indicate the counting method used to determine the number of inactive participants: [X] last contributing employer [ ] alternative [ ] reasonable approximation (see instructions for required attachment)	**14a**	840
b The plan year immediately preceding the current plan year. [ ] Check the box if the number reported is a change from what was previously reported (see instructions for required attachment)	**14b**	876
c The second preceding plan year. [ ] Check the box if the number reported is a change from what was previously reported (see instructions for required attachment)	**14c**	790

15 Enter the ratio of the number of participants under the plan on whose behalf no employer had an obligation to make an employer contribution during the current plan year to:

a The corresponding number for the plan year immediately preceding the current plan year	**15a**	0.98
b The corresponding number for the second preceding plan year	**15b**	0.92

16 Information with respect to any employers who withdrew from the plan during the preceding plan year:

a Enter the number of employers who withdrew during the preceding plan year	**16a**	0
b If line 16a is greater than 0, enter the aggregate amount of withdrawal liability assessed or estimated to be assessed against such withdrawn employers	**16b**	

17 If assets and liabilities from another plan have been transferred to or merged with this plan during the plan year, check box and see instructions regarding supplemental information to be included as an attachment [ ]

Part VI Additional Information for Single-Employer and Multiemployer Defined Benefit Pension Plans

18 If any liabilities to participants or their beneficiaries under the plan as of the end of the plan year consist (in whole or in part) of liabilities to such participants and beneficiaries under two or more pension plans as of immediately before such plan year, check box and see instructions regarding supplemental information to be included as an attachment [ ]

19 If the total number of participants is 1,000 or more, complete lines (a) through (c)

a Enter the percentage of plan assets held as:
Stock: 0.0 % Investment-Grade Debt: 100.0 % High-Yield Debt: 0.0 % Real Estate: 0.0 % Other: 0.0 %

b Provide the average duration of the combined investment-grade and high-yield debt:
[X] 0-3 years [ ] 3-6 years [ ] 6-9 years [ ] 9-12 years [ ] 12-15 years [ ] 15-18 years [ ] 18-21 years [ ] 21 years or more

c What duration measure was used to calculate line 19(b)?
[X] Effective duration [ ] Macaulay duration [ ] Modified duration [ ] Other (specify):

20 **PBGC missed contribution reporting requirements.** If this is a multiemployer plan or a single-employer plan that is not covered by PBGC, skip line 20.

a Is the amount of unpaid minimum required contributions for all years from Schedule SB (Form 5500) line 40 greater than zero? [ ] Yes [ ] No

b If line 20a is "Yes," has PBGC been notified as required by ERISA sections 4043(c)(5) and/or 303(k)(4)? Check the applicable box:

[ ] Yes.

[ ] No. Reporting was waived under 29 CFR 4043.25(c)(2) because contributions equal to or exceeding the unpaid minimum required contribution were made by the 30th day after the due date.

[ ] No. The 30-day period referenced in 29 CFR 4043.25(c)(2) has not yet ended, and the sponsor intends to make a contribution equal to or exceeding the unpaid minimum required contribution by the 30th day after the due date.

[ ] No. Other. Provide explanation_____

LOCAL 584 PENSION TRUST FUND

FINANCIAL STATEMENTS

MARCH 31, 2023

LOCAL 584 PENSION TRUST FUND

FINANCIAL STATEMENTS

YEARS ENDED MARCH 31, 2023 AND 2022

CONTENTS

	PAGE
Independent Auditor's Report	1
Statements of Net Assets Available for Benefits	4
Statements of Changes in Net Assets Available for Benefits	5
Notes to Financial Statements	6
Supplemental Information	
Schedule of Assets (Held at End of Year)	17
Schedule of Reportable Transactions	79

CALIBRE CPA GROUP
462 SEVENTH AVENUE | 16TH FLOOR
NEW YORK, NY 10018
T: 212.695.1300 | F: 212.695.1591

INDEPENDENT AUDITOR'S REPORT

To the Board of Trustees of
Local 584 Pension Trust Fund

Opinion

We have audited the accompanying financial statements of Local 584 Pension Trust Fund (the Plan), an employee benefit plan subject to the Employee Retirement Income Security Act of 1974 (ERISA), which comprise the statements of net assets available for benefits as of March 31, 2023 and 2022, and the related statements of changes in net assets available for benefits for the years then ended, and the related notes to the financial statements.

In our opinion, the financial statements referred to above present fairly, in all material respects, the net assets available for benefits of the Plan as of March 31, 2023 and 2022, and the changes in its net assets available for benefits for the years then ended in accordance with accounting principles generally accepted in the United States of America.

Basis for Opinion

We conducted our audits in accordance with auditing standards generally accepted in the United States of America (GAAS). Our responsibilities under those standards are further described in the Auditor's Responsibilities for the Audit of the Financial Statements section of our report. We are required to be independent of the Plan and to meet our other ethical responsibilities, in accordance with the relevant ethical requirements relating to our audits. We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our audit opinion.

Emphasis of Matter

As discussed in Note 10 to the financial statements, the Plan became insolvent in June 2021 and began receiving financial assistance from the Pension Benefit Guarantee Corporation (PBGC). In addition, the Plan applied for special financial assistance from the PBGC under The American Rescue Plan Act (ARPA). This funding is not a loan and there is no requirement to pay back any financial assistance received. The Trustees of the Plan originally applied to the PBGC for special financial assistance under ARPA on September 29, 2021. The application was resubmitted to the PBGC on December 23, 2021 and was approved on March 14, 2022. On April 13, 2022, the Plan received $229.8 million in special financial assistance from the PBGC. Our opinion is not modified with respect to this matter.

Responsibilities of Management for the Financial Statements

Management is responsible for the preparation and fair presentation of the financial statements in accordance with accounting principles generally accepted in the United States of America, and for the design, implementation, and maintenance of internal control relevant to the preparation and fair presentation of financial statements that are free from material misstatement, whether due to fraud or error.

In preparing the financial statements, management is required to evaluate whether there are conditions or events, considered in the aggregate, that raise substantial doubt about the Plan's ability to continue as a going concern for one year after the date the financial statements are available to be issued.

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

Auditor's Responsibilities for the Audit of the Financial Statements

Our objectives are to obtain reasonable assurance about whether the financial statements as a whole are free from material misstatement, whether due to fraud or error, and to issue an auditor's report that includes our opinion. Reasonable assurance is a high level of assurance but is not absolute assurance and therefore is not a guarantee that an audit conducted in accordance with GAAS will always detect a material misstatement when it exists. The risk of not detecting a material misstatement resulting from fraud is higher than for one resulting from error, as fraud may involve collusion, forgery, intentional omissions, misrepresentations, or the override of internal control. Misstatements are considered material if there is a substantial likelihood that, individually or in the aggregate, they would influence the judgment made by a reasonable user based on the financial statements.

In performing an audit in accordance with GAAS, we:

- Exercise professional judgment and maintain professional skepticism throughout the audit.

- Identify and assess the risks of material misstatement of the financial statements, whether due to fraud or error, and design and perform audit procedures responsive to those risks. Such procedures include examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements.

- Obtain an understanding of internal control relevant to the audit in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the Plan's internal control. Accordingly, no such opinion is expressed.

- Evaluate the appropriateness of accounting policies used and the reasonableness of significant accounting estimates made by management, as well as evaluate the overall presentation of the financial statements.

- Conclude whether, in our judgment, there are conditions or events, considered in the aggregate, that raise substantial doubt about the Plan's ability to continue as a going concern for a reasonable period of time.

We are required to communicate with those charged with governance regarding, among other matters, the planned scope and timing of the audit, significant audit findings, and certain internal control-related matters that we identified during the audit.

Supplemental Schedules Required by ERISA

Our audits were conducted for the purpose of forming an opinion on the financial statements as a whole. The supplemental schedules of assets (held at end of year) as of March 31, 2023, and reportable transactions for the year ended March 31, 2023, are presented for purposes of additional analysis and are not a required part of the financial statements, but are supplemental information required by the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA. Such information is the responsibility of management and was derived from and relates directly to the underlying accounting and other records used to prepare the financial statements. The information has been subjected to the auditing procedures applied in the March 31, 2023 audit of the financial statements and certain additional procedures, including comparing and reconciling such information directly to the underlying accounting and other records used to prepare the financial statements or to the financial statements themselves, and other additional procedures in accordance with GAAS.

In forming our opinion on the supplemental schedules, we evaluated whether the supplemental schedules, including their form and content, are presented in conformity with the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA.

In our opinion, the information in the accompanying schedules is fairly stated, in all material respects, in relation to the financial statements as a whole, and the form and content are presented in conformity with the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA.

CaliberCPAGroup, PLLC

New York, NY
September 5, 2023

LOCAL 584 PENSION TRUST FUND

STATEMENTS OF NET ASSETS AVAILABLE FOR BENEFITS

MARCH 31, 2023 AND 2022

	2023	2022
Assets		
Investments, at fair value		
Cash equivalents	$ 26,723,256	$ 735,106
U.S. Government securities	8,491,412	-
Corporate bonds	173,684,957	-
Total investments	208,899,625	735,106
Receivables		
Withdrawal liability	406,206	406,208
Employer contributions	196,141	168,499
PBGC Special Financial Assistance	-	224,587,113
Due from related fund	12,462	5,751
Interest and dividends	2,321,832	44
Total receivables	2,936,641	225,167,615
Cash	2,827,559	378,733
Prepaid expenses and other assets	104,657	100,639
Total assets	214,768,482	226,382,093
Liabilities		
Accounts payable and accrued expenses	50,340	50,355
Due to the PBGC (See Note 12)	4,058,516	-
Total liabilities	4,108,856	50,355
Net assets available for benefits	$ 210,659,626	$ 226,331,738

See accompanying notes to financial statements.

LOCAL 584 PENSION TRUST FUND

STATEMENTS OF CHANGES IN NET ASSETS AVAILABLE FOR BENEFITS

YEARS ENDED MARCH 31, 2023 AND 2022

	2023	2022
Additions		
Investment income		
Net appreciation (depreciation) in fair value of investments	$ (555,833)	$ 19,917
Interest and dividends	5,216,731	270
	4,660,898	20,187
Less: investment expenses	74,280	16,840
Net investment income	4,586,618	3,347
Employer contributions	2,067,773	2,019,750
PBGC Special Financial Assistance	-	229,727,999
Withdrawal liability income	1,504,730	814,231
Total additions	8,159,121	232,565,327
Deductions		
Benefits paid to participants	18,666,807	9,807,017
Payment to PBGC (See Note 12)	4,058,516	-
Administrative expenses	1,105,910	1,119,909
Total deductions	23,831,233	10,926,926
Net change	(15,672,112)	221,638,401
Net assets available for benefits		
Beginning of year	226,331,738	4,693,337
End of year	$ 210,659,626	$ 226,331,738

See accompanying notes to financial statements.

NOTE 1. DESCRIPTION OF PLAN

The following brief description of Local 584 Pension Trust Fund (the Plan) provides only general information. Participants should refer to the Plan Document for a more complete description of the Plan's provisions.

General - The Plan is a multiemployer defined benefit pension plan established under the provisions of an Agreement and Declaration of Trust effective May 3, 1950, as amended, between the Milk Drivers Dairy Employees Union Local 584 International Brotherhood of Teamsters, Chauffeurs, Warehousemen and Helpers of America (Local Union 584), and various employers in the Milk Industry who are parties to collective bargaining agreements with the Union requiring contributions to the Plan. Local Union 584 and the employers agreed to participate in the operation of a trust fund for the purpose of providing retirement benefits to employees of contributing employers who are represented by the Union. On July 31, 2014, Local Union 584 merged into Local Union 553 (the Union). Consequently, all collective bargaining agreements are administered by the Union. The Plan is administered by a Board of Trustees (Trustees) consisting of Union and employer representatives and is subject to the provisions of the Employee Retirement Income Security Act of 1974 (ERISA), as amended.

Pension Benefits - The Plan provides various forms of retirement pension benefits to eligible participants as well as pre-retirement and post-retirement death benefits as defined in the Plan Document. Pension benefits include normal pensions, early retirement pensions, 25, 30, or 35-year service pensions, disability pensions, and vesting (statutory) retirement pensions. Benefits are payable in the form of life annuities and joint and survivor annuities. The Plan requires (unless waived) participant and spousal benefits providing for actuarial reduced pensions to participants during their lifetime after which the surviving spouse receives 50% ,75%, or 100% of the calculated benefit for life.

Funding Policy - Funding to provide the benefits is made through monthly contributions by participating employers on behalf of each covered employee, as provided for in the applicable prevailing collective bargaining agreements with the Union. Contributions are also made by the Plan's Fund Office staff in their capacity as employer. The Plan's actuary has certified that the minimum funding requirements of ERISA have not been met for the years ended March 31, 2023 and 2022, and therefore, the Plan had a funding deficiency during these years. The Plan implemented a Rehabilitation Plan in accordance with the Pension Protection Act on January 27, 2009 (see Note 4).

NOTE 2. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

Basis of Accounting - The accompanying financial statements have been prepared on the accrual basis of accounting. Under this basis, revenue is recorded when earned and expenses are recorded as incurred, regardless of when cash is exchanged.

Use of Estimates - The preparation of financial statements in conformity with accounting principles generally accepted in the United States of America requires management to make estimates and assumptions that affect the reported amounts of assets, liabilities, and changes therein, disclosure of contingent assets and liabilities, if any, and the actuarial present value of accumulated plan benefits. Actual results could differ from those estimates.

Investment Valuation and Income Recognition - Investments are reported at fair value. Fair value is the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. The Plan determines its valuation policies utilizing information provided by the investment managers and custodian.

Purchases and sales of securities are recognized on a trade-date-basis. Interest income is reported on the accrual basis. Dividends are recognized on the ex-dividend date. Net appreciation (depreciation) includes the Plan's gains and losses on investments bought and sold as well as held during the year.

Employer Contributions Receivable - Contributions due from employers are accrued at year end only as to those amounts applicable to contribution periods which ended on or before the financial statement dates and are based on subsequent period cash collections, therefore, an allowance for doubtful accounts is not necessary. Contributions due the Plan as a result of payroll audits of contributing employers are accrued at year end as plan assets and additions to plan assets only when collection in the subsequent period can be observed.

Withdrawal Liability Income and Receivable - Withdrawal liability amounts due from former contributing employers are accrued as plan assets and additions to plan assets for those amounts deemed collectible by plan management at year end. As of March 31, 2023, the Plan accrued $406,206 in withdrawal liability income net of $13,831,499, which was estimated as a reserve for payments deemed uncertain of collection. As of March 31, 2022, the Plan accrued $406,208 in withdrawal liability income net of an estimated reserve of $22,173,468.

Payment of Benefits - Benefit payments to participants are recorded upon distribution.

Administrative Expenses - Expenses incurred in connection with the general administration of the Plan are recognized as deductions in the accompanying statements of changes in net assets available for benefits. The Plan shares certain administrative expenses with a related benefit fund based on the results of an annual cost allocation study.

NOTE 2. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES (CONTINUED)

New Accounting Pronouncement Adopted - In February 2016, the Financial Accounting Standards Board issued Accounting Standards Update (ASU) 2016-02, *Leases* (Topic 842). The standard requires lessors to classify leases as a sales-type, direct financing, or operating lease and lessees to recognize right-of-use assets and lease liabilities. The Plan adopted ASU 2016-02 and its related amendments as of January 1, 2022, using the modified retrospective approach as permitted by ASU 2018-11, *Leases* (Topic 842): *Targeted Improvements*. The Plan elected to apply all practical expedients available under the ASU, allowing it to not reassess under the new standard prior conclusions about lease identification, lease classification, initial direct costs, risk-free rate, and using hindsight in determining the lease term.

The adoption of Topic 842 and related amendments did not have a significant impact on the Plan's financial statements. The Plan evaluated all leases where they are the lessee and determined that any related estimated right-of-use assets and lease liabilities are not material to the financial statements and therefore related disclosures under Topic 842 for these leases are not included in the financial statements.

NOTE 3. TAX STATUS

The Internal Revenue Service (IRS) has determined and informed the Plan by a determination letter dated November 18, 2015, that the Plan meets the requirements of Internal Revenue Code (IRC) Section 401(a) and is exempt from federal income taxes under IRC Section 501(a). The Plan has been amended since receiving the determination letter. However, the Trustees believe that the Plan is designed and is currently being operated in compliance with the applicable requirements of the IRC.

Accounting principles generally accepted in the United States of America require plan management to evaluate tax positions taken by the Plan and recognize a tax liability (or asset) if it has taken an uncertain position that more likely than not would not be sustained upon examination by the IRS. The Plan administrator has analyzed the tax positions taken by the Plan, and has concluded that as of March 31, 2023 and 2022, there were no uncertain positions taken or expected to be taken that would require recognition of a liability (or asset) or disclosure in the financial statements. The Plan is subject to routine audits by taxing jurisdictions; however, there are currently no audits for any tax periods in progress.

NOTE 4. ACTUARIAL INFORMATION

Accumulated plan benefits are those future periodic payments that are attributable under the Plan's provisions to the service participants have rendered to contributing employers. Accumulated plan benefits include benefits expected to be paid to (a) pensioners or their beneficiaries; (b) inactive participants with rights to immediate or deferred pensions or their beneficiaries; and (c) active participants or their beneficiaries. Benefits under the Plan vary in amount, depending on the pension for which the participant qualifies, based on the number of pension credits or years of vesting service attained, the participant's age at retirement, and the pension option selected.

NOTE 4. ACTUARIAL INFORMATION (CONTINUED)

The actuarial present value of accumulated plan benefits is determined by the Plan's consulting actuary, Segal Consulting, and is that amount that results from applying actuarial assumptions to adjust the accumulated plan benefits to reflect the present value of money (through discounts for interest) and the probability of payment (by means of decrements such as death, disability, withdrawal or retirement) between the valuation date and the expected date of payment.

The significant actuarial assumptions used in the valuation as of March 31, 2022 are as follows:

Interest Rate: 2.00%

Mortality Rates:

Healthy Annuitant - 100% of RP-2006 Blue Collar Healthy Annuitant Table with generational projection using Scale MP-2018.

Non-Annuitant - 100% of RP-2006 Blue Collar Employee Mortality Table with generational projection using Scale MP-2018.

Disabled Annuitant - 100% of RP-2006 Disabled Retiree Mortality Table with generational projection using Scale MP-2018.

Termination Rates Before Retirement:

	Rate (%)			
	Mortality		Disability	Withdrawal*
Age	Male	Female		
20	0.07	0.02	0.03	7.94
25	0.07	0.02	0.03	7.72
30	0.06	0.02	0.03	7.22
35	0.07	0.03	0.03	6.28
40	0.10	0.05	0.05	5.15
45	0.16	0.09	0.09	3.98
50	0.26	0.13	0.20	2.56
55	0.38	0.19	0.43	0.94
60	0.64	0.31	0.87	0.09

*Withdrawal rates cut out at first eligibility for an immediate pension.

NOTE 4. ACTUARIAL INFORMATION (CONTINUED)

Retirement Rates:

Age**	Actives	Inactive Vested
50-53	15%	N/A
54	35%	N/A
55-61	15%	15%
62-64	12%	12%
65-69	50%	50%
70	100%	100%

** if eligible

Administrative Expenses: $1,000,000 for the year beginning April 1, 2022.

The foregoing actuarial assumptions are based on the presumption that the Plan will continue. In the event the Plan was to terminate, different actuarial assumptions and other factors might be applicable in determining the actuarial present value of accumulated plan benefits. The computation of the actuarial present value of accumulated plan benefits was made as of April 1, 2022. Had the valuation been performed as of March 31, 2022, there would be no material differences.

The actuarial present value of accumulated plan benefits as of March 31, 2022 is shown below:

Actuarial present value of vested benefits	
Participants currently receiving benefits	$ 202,773,393
Other vested benefits	82,266,199
Total vested benefits	285,039,592
Actuarial present value of non-vested benefits	5,221,967
Actuarial present value of accumulated plan benefits	$ 290,261,559

The factors which affected the change in the actuarial present value of accumulated plan benefits from the preceding to the current benefit information date are as follows:

Actuarial present value of accumulated plan benefits - April 1, 2021	$ 299,899,577
Change during the year attributable to	
Benefits accumulated, net experience gain or loss, changes in data	(5,722,749)
Benefits paid	(9,807,018)
Interest	5,891,749
Net change	(9,638,018)
Actuarial present value of accumulated plan benefits - March 31, 2022	$ 290,261,559

NOTE 4. ACTUARIAL INFORMATION (CONTINUED)

Since information on the accumulated plan benefits at March 31, 2023, and changes therein for the year then ended are not included on the previous page, the financial statements do not purport to present the complete presentation of the financial status of the Plan as of March 31, 2023, and changes in its financial status for the year then ended. As permitted under accounting standards, the financial statements present the complete financial status of the Plan as of March 31, 2022.

Pension Protection Act Filings

On June 27, 2008, the Plan was certified by its actuaries to be in critical status (Red Zone) under the Pension Protection Act of 2006 for the plan year beginning April 1, 2008. The Plan continues to be in the Red Zone for the Plan year beginning April 1, 2022. The Red Zone status of the Plan has been addressed by the Trustees through a Rehabilitation Plan first adopted on January 27, 2009, that is designed to forestall insolvency of the Plan.

The actuarial information does not contain the effects of the Special Financial Assistance (SFA) received from the Pension Benefit Guaranty Corporation ("PBGC") after the valuation date (see Note 10). SFA will have a material impact on valuation results and will be reflected in next year's valuation.

NOTE 5. FAIR VALUE MEASUREMENTS

Accounting standards provide the framework for measuring fair value which provides a fair value hierarchy that prioritizes the inputs to valuation techniques used to measure fair value. The hierarchy gives the highest priority to unadjusted quoted prices in active markets for identical assets (Level 1) and the lowest priority to unobservable inputs (Level 3). The three levels of the fair value hierarchy are described as follows:

Level 1 Inputs to the valuation methodology are unadjusted quoted prices for identical assets or liabilities in active markets that the Plan has the ability to access.

Level 2 Inputs to the valuation methodology include:

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

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

NOTE 5. FAIR VALUE MEASUREMENTS (CONTINUED)

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

The asset's or liability's fair value measurement level within the fair value hierarchy is based on the lowest level of any input that is significant to the fair value measurement. Valuation techniques used need to maximize the use of observable inputs and minimize the use of unobservable inputs. The Plan uses valuation techniques to measure fair value that are consistent with the market approach and/or income approach, depending on the type of security and the particular circumstance. The market approach uses prices and other relevant information generated by market transactions involving identical or comparable securities. The income approach uses valuation techniques to discount estimated future cash flows to present value.

Following are descriptions of the valuation methodologies used for assets measured at fair value. There have been no changes in the methodologies used at March 31, 2023 and 2022.

Cash equivalents - Valued at cost which approximates fair value.

U.S. Government securities - Valued at the closing price reported in the active market in which the individual securities are traded.

Corporate bonds - Valued using pricing models maximizing the use of observable inputs for similar securities. This includes basing value on yields currently available with comparable securities of issuers with similar credit ratings.

The preceding methods may produce a fair value calculation that may not be indicative of net realizable value or reflective of future fair values. Furthermore, although the Plan believes its valuation methods are appropriate and consistent with other market participants, the use of different methodologies or assumptions to determine the fair value of certain financial instruments could result in a different fair value measurement at the reporting date. In addition, the inputs and methodology used for valuing securities are not necessarily an indication of the risk associated with investing in those securities.

NOTE 5. FAIR VALUE MEASUREMENTS (CONTINUED)

The following tables set forth by level, within the fair value hierarchy, the Plan's assets at fair value at March 31, 2023 and 2022:

	Assets at Fair Value as of March 31, 2023			
Description	Total	Level 1	Level 2	Level 3
Cash equivalents	$ 26,723,256	$ 26,723,256	$ -	$ -
U.S. Government securities	8,491,412	8,491,412	-	-
Corporate bonds	173,684,957	-	173,684,957	-
Total assets at fair value	$ 208,899,625	$ 35,214,668	$ 173,684,957	$ -

	Assets at Fair Value as of March 31, 2022			
Description	Total	Level 1	Level 2	Level 3
Cash equivalents	$ 735,106	$ 735,106	$ -	$ -

NOTE 6. RELATED PARTY AND PARTY-IN-INTEREST TRANSACTIONS

The Plan shares office space and administration with the Milk Industry Office Employees Pension Plan (Milk Pension Fund), a related benefit fund. As part of a cost sharing arrangement, the Plan acts as paying agent for payroll related expenses, occupancy expenses, and other shared administrative expenses. The Plan is reimbursed by the Milk Pension Fund for their allocable share of these common administrative expenses paid on their behalf. Administrative expenses reflected in these financial statements represent the Plan's allocated share.

For the years ended March 31, 2023 and 2022, reimbursable expenses totaled $34,211 and $31,251, respectively. Amounts due to the Plan at March 31, 2023 and 2022 totaled $12,462 and $5,751, respectively. These amounts were settled in the subsequent period.

The Plan pays certain administrative, investment, and professional fees to various service providers. These transactions are considered exempt party-in-interest transactions under ERISA.

NOTE 7. PLAN TERMINATION

Although they have not expressed any intention to do so, the Trustees reserve the right to terminate the Plan. Termination shall not permit any part of the Plan assets to be used for or diverted to purposes other than the exclusive benefit of the pensioners, beneficiaries, and participants. In the event of termination, the net assets of the Plan will be allocated to pay benefits in priorities as prescribed by ERISA and its related regulations.

NOTE 7. PLAN TERMINATION (CONTINUED)

The Pension Benefit Guaranty Corporation (PBGC) provides financial assistance to plans that become insolvent and guarantees certain benefits provided by insolvent plans. Generally, the PBGC guarantees a portion of vested normal age retirement benefits, early retirement benefits, and certain disability and survivor's pensions. The PBGC does not guarantee all types of benefits and the amount of any individual participant's benefit protection is subject to certain limitations, particularly with respect to benefit increases as a result of plan amendments in effect for less than five years.

Whether all participants receive their benefits should the Plan terminate at some future time will depend on the sufficiency, at that time, of the Plan's net assets to provide for accumulated benefit obligations and may also depend on the financial condition of the Plan and the level of benefits guaranteed by the PBGC. For multiemployer plans, the PBGC provides financial assistance to plans that are unable to pay basic PBGC guaranteed benefits when due.

NOTE 8. LEASE COMMITMENT

The Plan is a signatory to a 1-year operating lease for office space at 80 Eighth Avenue, New York, NY 10011, which it shares with a related benefit fund based on results of an annual time study. The lease is non-cancelable and expired on March 31, 2023. The Plan's allocable lease and electricity expense totaled $97,250 and $97,416 for the years ended March 31, 2023 and 2022, respectively. The lease was not renewed on March 31, 2023, and therefore, the Plan has no further lease commitments.

NOTE 9. RISKS AND UNCERTAINTIES

The Plan invests in various investment securities. Investment securities are exposed to various risks, such as interest rate, market, and credit risks. Due to the level of risk associated with certain investment securities and to uncertainties in estimates and assumptions, it is at least reasonably possible that changes in the values of such investments will occur in the near term and that such changes could materially affect the amounts reported in the statements of net assets available for benefits.

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

NOTE 10. PLAN INSOLVENCY AND THE AMERICAN RESCUE PLAN ACT

The Plan became insolvent in June 2021. In February 2021, the Plan filed its Initial Application for Financial Assistance with the PBGC. During the fiscal year ended March 31, 2022, the Plan received $5,075,600 in financial assistance from the PBGC and is considered a loan. In addition, retiree benefit amounts were reduced in accordance with PBGC requirements.

The American Rescue Plan Act (ARPA) was passed by the U.S. Senate and the House of Representatives and signed into law by the President on March 11, 2021. Legislation to help struggling multiemployer pension funds, titled the "Butch Lewis Emergency Pension Plan Relief Act of 2021" was included in ARPA. This legislation created a Special Financial Assistance (SFA) program under which cash payments would be made by the Pension Benefit Guaranty Corporation (PBGC) to financially troubled multiemployer pension plans so that such plans may continue paying full benefits. The financial assistance paid to eligible plans would be paid in a single, lump sum payment in the amount sufficient to pay all benefits due, without reductions, and administrative expenses through the plan year ending in 2051. This funding is not a loan and there is no requirement to pay back any financial assistance received. The Trustees of the Plan originally applied to the PBGC for special financial assistance under ARPA on September 29, 2021. The application was resubmitted to the PBGC on December 23, 2021 and was approved on March 14, 2022. On April 13, 2022, the Plan received $229.8 million in special financial assistance from the PBGC, which was immediately reduced by $5.2 million to satisfy the original loan received by the Plan including interest as well as the PBGC premium that was not paid by the Plan due January 15, 2022, since the Plan was receiving PBGC financial assistance. In addition, retiree benefit amounts were restored to the original benefits amounts and retroactive payments were made for benefit amounts that were not received due to the PBGC required reductions.

NOTE 11. ASSESSED WITHDRAWAL LIABILITY

The Plan complies with the provisions of the Multiemployer Pension Plan Amendments Act of 1980 (MPPAA), which requires imposition of a withdrawal liability on a participating employer that partially or totally withdraws from the Plan. Under the provisions of MPPAA, a portion of the Plan's unfunded vested liability would be allocated to a withdrawing employer. A withdrawal liability is usually paid in quarterly installments as determined by a statutory formula over a maximum of 20 years. The Plan entered into various settlement agreements with participating employers who withdrew from the Plan and were subject to withdrawal liability assessments. The Trustees, at times, may approve settlements and payment plan arrangements for assessment amounts owed to the Plan.

During the years ended March 31, 2023 and 2022, the Plan recognized withdrawal liability income of $1,504,730 and $814,231, respectively on the statements of changes in net assets available for benefits.

NOTE 12. SUBSEQUENT EVENTS

Subsequent events have been evaluated through September 5, 2023, which is the date the financial statements were available to be issued. This review and evaluation revealed, except for the following, no material event or transaction which would require an adjustment to or disclosure in the accompanying financial statements.

By letter dated May 22, 2023, the PBGC informed the Trustees that the PBGC made an error in calculating the amount of SFA that the Plan was entitled to receive. The PBGC's error resulted in an overpayment of SFA in the amount of $4,058,516, due to the usage of an incorrect interest rate. On June 26, 2023, the Plan remitted payment to the PBGC. This amount is recorded as a liability on the statement of net assets available for benefits as of March 31, 2023, and as an expense on the statement of changes in net assets available for benefits for the year ended March 31, 2023.

SUPPLEMENTAL INFORMATION

Exhibit L: Summary of Plan Provisions

(Schedule MB, Line 6)

This exhibit summarizes the major provisions of the Plan included in the valuation. It is not intended to be, nor should it be interpreted as, a complete statement of all plan provisions.

<table>
<tr><td>Plan Year</td><td>April 1 through March 31</td></tr>
<tr><td>Pension Credit Year</td><td>April 1 through March 31</td></tr>
<tr><td>Plan Status</td><td>Ongoing plan</td></tr>
<tr><td>Normal Pension</td><td>

Age Requirement: 65
Service Requirement: 15 pension credits
Amount:

For Participants covered under the Alternative Schedule under the Rehabilitation plan hired before September 1, 2010, the benefit accrual under the Normal Pension will be as follows:
<table>
<tr><th></th><th>Accrual for Pension Credits Earned Prior to April 1, 2011</th><th>Accrual for Pension Credits Earned After April 1, 2011</th></tr>
<tr><td>Participants hired before December 1, 1984</td><td>$87</td><td>$77</td></tr>
<tr><td>Participants hired on or after December 1, 1984</td><td>$77</td><td>$67</td></tr>
<tr><td>Participants employed by Constance Food Group</td><td>$15</td><td>$13</td></tr>
</table>

For Participants covered under the Alternative Schedule under the Rehabilitation plan hired on or after September 1, 2010:

The benefit accrual rate under the Normal pension will be $30 per year of pension credit. For Constance Food Group employees and MILA Utility Class employees hired after September 1, 2011, the accrual rate will be $7.80.

</td></tr>
</table>

– For Participants covered under the Default Schedule under the Rehabilitation plan the future benefit accrual under the Normal Pension will be as follows:

	Accrual for Pension Credits Earned Prior to April 1, 2011	Accrual Pension Credits Earned After April 1, 2011
Participants hired before December 1, 1984	$87	$28
Participants hired on or after December 1, 1984	$77	$28
Participants employed by Constance Food Group and MILA Utility Class employees hired after September 1, 2011	$15	$7.80

The maximum number of pension credits to be used for this benefit is 35.

Service Pensions (for participants covered under the Alternative Schedule of the Rehabilitation Plan hired prior to September 1, 2010)

- *Age Requirement:* None
- *Service Requirement:* 25 years of pension credits
- *Amount:* Last 25 years of benefit accruals

-or-

- *Service Requirement:* 30 years of pension credits
- *Amount:* Last 30 years of benefit accruals

-or-

- *Service Requirement:* 35 years of pension credits
- *Amount:* Last 35 years of benefit accruals

Early Retirement (for participants hired prior to September 1, 2010)

- *Age Requirement:* 55
- *Service Requirement*: 15 pension credits
- *Amount:* Normal Pension accrued reduced by ½ of 1% for each month of age less than age 65.
- For participants covered under the Default Schedule under the Rehabilitation plan, the benefit will be the actuarial equivalent of Normal Pension amount.

Disability (for participants covered under the Alternative Schedule under the Rehabilitation plan hired prior to September 1, 2010)	• *Age Requirement:* None • *Service Requirement*: 10 pension credits • *Amount:* Actuarial equivalent of the Normal Pension amount. Minimum pension amount equals $160 per month.
Vesting (Statutory)	• *Age Requirement:* None • *Service Requirement:* 5 years of vesting service • *Amount:* Normal Pension accrued. • *Normal Retirement Age:* 65 or the fifth anniversary of participation. • *Payable:* At Normal Retirement Age or at age 55 if participant had 15 or more pension credits at termination. For inactive vested participants retiring after January 27, 2009 and before Normal Retirement Age, the benefit will be the actuarial equivalent of the Normal Pension amount.
Spouse's Pre-Retirement Death Benefit	• *Age Requirement:* None • *Service Requirement:* 5 years of vesting service • *Amount:* 50% of the benefit employee would have received had he or she retired the day before he or she died and elected the joint and survivor option. If the employee died prior to eligibility for an early retirement pension, the spouse's benefit is deferred to the employee's earliest retirement age.
Pre-Retirement Death Benefit – 60 Payment Certain (if not eligible for spouse's benefit and if hired prior to September 1, 2010)	• *Age Requirement:* Eligible to retire on a Normal, Service, or Early pension at time of death. • *Amount:* Monthly benefit to which active employee would have been entitled had he or she retired the day before he or she died, payable immediately; guaranteed payments for sixty months. • For participants under the Default Schedule under the Rehabilitation plan, the sixty month guarantee has been removed.
Post-Retirement Death Benefit	• *Husband and Wife:* If married, pension benefits are paid in the form of a subsidized 50% joint and survivor annuity unless this form is rejected by the participant and spouse. If rejected, or if not married, benefits are payable for the life of the participant (with sixty monthly payments guaranteed without reduction, only for those covered under the Alternative Schedule under the Rehabilitation plan) or in any other available optional form elected by the employee. For participants hired on or after September 1, 2010 and those covered under the Default Schedule under the Rehabilitation plan, the 50%, 75% and 100% Joint and Survivor forms of payment will be reduced to be actuarially equivalent to the single life annuity.
Optional Forms of Benefits	• 100% joint and survivor annuity • 75% joint and survivor annuity
Inactive Vested Participants	The Default Schedule is automatically imposed following an employer withdrawal.

Section 3: Certificate of Actuarial Valuation

Participation

- Earliest April 1st or October 1st following completion of 30 days of service during a 12 consecutive month period.

Benefit Credit

Days of Service	Pension Credit
Less than 100	none
100 – 119	.50
120 – 139	.60
140 – 159	.75
160 – 179	.80
180 or more	1.00

For participants hired on or after September 1, 2010, or under the Default Schedule under the Rehabilitation plan, no partial pension credit granted for less than 180 days of service.

Vesting Credit

One year of vesting service for each credit year during the contribution period in which the employee works 100 days in covered employment.

Contribution Rate

- The contribution rates negotiated to date are as follows:
- Constance Food Group (and MILA Utility Class employees hired after September 1, 2011):
  - $1.95 per hour effective April 1, 2021
  - $2.00 per hour effective April 1, 2022
- All other employers,
  - $4.50 per hour effective April 1, 2021
  - $4.70 per hour effective April 1, 2022
- The average contribution rate as of April 1, 2022 was $3.19 per hour

Changes in Plan Provisions

There were no changes in plan provisions reflected in this actuarial valuation

ASSET DETAIL

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Cash And Equivalents						
Money Markets						
First Am Govt Ob Fd Cl Z 31846V567 Asset Minor Code 1 *ACCOUNT 001050998130*	1,194,718.360	1,194,718.36 1.0000	1,194,718.36	.00 .00	555,069.63	4.60
First Am Govt Ob Fd Cl Z 31846V567 Asset Minor Code 1 *ACCOUNT 001050998134*	18,139,038.050	18,139,038.05 1.0000	18,139,038.05	.00 .00	88,064.95	4.60
Total First Am Govt Ob Fd Cl Z	**19,333,756.410**	**19,333,756.41**	**19,333,756.41**	**.00** **.00**	**643,134.58**	**4.60**
Total Money Markets	**19,333,756.410**	**19,333,756.41**	**19,333,756.41**	**.00** **.00**	**643,134.58**	**4.60**
US Treas & Agency Short Term Obligat						
U S Treasury Bill 9/14/23 912796CQ0 Asset Minor Code 4 *ACCOUNT 001050998134*	575,000.000	562,666.25 .9786	562,682.06	- 15.81 - 15.81	.00	4.77
U S Treasury Bill 9/21/23 912796CR8 Asset Minor Code 4 *ACCOUNT 001050998134*	375,000.000	366,663.75 .9778	366,427.95	235.80 235.80	.00	4.77
U S Treasury Bill 4/20/23 912796V48 Asset Minor Code 4 *ACCOUNT 001050998134*	885,000.000	883,061.85 .9978	882,756.53	305.32 305.32	.00	4.77

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
U S Treasury Bill 9/07/23 912796YH6 Asset Minor Code 4 *ACCOUNT 001050998134*	480,000.000	470,203.20 .9796	469,796.30	406.90 406.90	.00	4.77
U S Treasury Bill 7/20/23 912796ZZ5 Asset Minor Code 4 *ACCOUNT 001050998134*	825,000.000	813,532.50 .9861	812,989.09	543.41 543.41	.00	4.64
U S Treasury Bill 8/17/23 912796Z36 Asset Minor Code 4 *ACCOUNT 001050998134*	375,000.000	368,351.25 .9823	368,001.89	349.36 349.36	.00	4.76
U S Treasury Bill 8/24/23 912796Z44 Asset Minor Code 4 *ACCOUNT 001050998134*	1,275,000.000	1,251,234.00 .9814	1,250,572.73	661.27 661.27	.00	4.77
U S Treasury Bill 8/31/23 912796Z51 Asset Minor Code 4 *ACCOUNT 001050998134*	410,000.000	402,005.00 .9805	401,615.04	389.96 389.96	.00	4.75
U S Treasury Bill 5/23/23 912797FF9 Asset Minor Code 4 *ACCOUNT 001050998134*	2,430,000.000	2,414,520.90 .9936	2,414,229.17	291.73 291.73	.00	4.61
U S Treasury Bill 6/20/23 912797FP7 Asset Minor Code 4 *ACCOUNT 001050998134*	1,125,000.000	1,113,682.50 .9899	1,113,130.55	551.95 551.95	.00	4.65
Total US Treas & Agency Short Term O	**8,755,000.000**	**8,645,921.20**	**8,642,201.31**	**3,719.89** **3,719.89**	**.00**	**4.69**

Cash

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Pending Cash		- 1,256,421.48	- 1,256,421.48			
Total Cash	**.000**	**- 1,256,421.48**	**- 1,256,421.48**	**.00** **.00**	**.00**	**0.00**
Total Cash And Equivalents	**28,088,756.410**	**26,723,256.13**	**26,719,536.24**	**3,719.89** **3,719.89**	**643,134.58**	**4.84**
US Government Issues						
U S Treasury Bd 1.375% 11/15/40 Standard & Poors Rating: N/A Moodys Rating: Aaa 912810ST6 Asset Minor Code 21 *ACCOUNT 001050998134*	520,000.000	358,170.80 68.8790	359,287.50	- 1,116.70 - 1,116.70	2,705.94	2.00
U S Treasury Nt 1.875% 2/15/41 Standard & Poors Rating: N/A Moodys Rating: Aaa 912810SW9 Asset Minor Code 21 *ACCOUNT 001050998134*	525,000.000	392,642.25 74.7890	392,847.66	- 205.41 - 205.41	1,223.67	2.51
U S Treasury Bd 2.250% 5/15/41 Standard & Poors Rating: N/A Moodys Rating: Aaa 912810SY5 Asset Minor Code 21 *ACCOUNT 001050998134*	445,000.000	353,410.10 79.4180	353,531.64	- 121.54 - 121.54	3,789.26	2.83
U S Treasury Bd 1.750% 8/15/41 Standard & Poors Rating: N/A Moodys Rating: Aaa 912810TA6 Asset Minor Code 21 *ACCOUNT 001050998134*	475,000.000	343,928.50 72.4060	343,855.47	73.03 73.03	1,033.32	2.42

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
U S Treasury Bd 2.250% 2/15/52 Standard & Poors Rating: N/A Moodys Rating: Aaa 912810TD0 Asset Minor Code 21 *ACCOUNT 001050998134*	335,000.000	249,809.50 74.5700	249,313.28	496.22 496.22	936.98	3.02
U S Treasury Bd 2.875% 5/15/52 Standard & Poors Rating: N/A Moodys Rating: Aaa 912810TG3 Asset Minor Code 21 *ACCOUNT 001050998134*	85,000.000	72,714.95 85.5470	72,635.16	79.79 79.79	924.84	3.36
U S Treasury Bd 4.000% 11/15/52 Standard & Poors Rating: N/A Moodys Rating: Aaa 912810TL2 Asset Minor Code 21 *ACCOUNT 001050998134*	280,000.000	297,150.00 106.1250	295,956.45	1,193.55 1,193.55	832.60	3.77
U S Treasury Nt 0.625% 8/15/30 Standard & Poors Rating: N/A Moodys Rating: Aaa 91282CAE1 Asset Minor Code 21 *ACCOUNT 001050998134*	450,000.000	366,696.00 81.4880	369,228.52	- 2,532.52 - 2,532.52	349.62	0.77
U S Treasury Nt 0.250% 11/15/23 Standard & Poors Rating: N/A Moodys Rating: Aaa 91282CAW1 Asset Minor Code 21 *ACCOUNT 001050998134*	900,000.000	875,286.00 97.2540	876,515.63	- 1,229.63 - 1,229.63	851.52	0.26
U S Treasury Nt 0.125% 12/15/23 Standard & Poors Rating: N/A Moodys Rating: Aaa 91282CBA8 Asset Minor Code 21 *ACCOUNT 001050998134*	1,120,000.000	1,084,865.60 96.8630	1,086,400.00	- 1,534.40 - 1,534.40	411.54	0.13

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
U S Treasury Nt 0.375% 1/31/26 Standard & Poors Rating: N/A Moodys Rating: Aaa 91282CBH3 Asset Minor Code 21 *ACCOUNT 001050998134*	35,000.000	31,771.95 90.7770	31,932.03	- 160.08 - 160.08	21.75	0.41
U S Treasury Nt 1.250% 8/15/31 Standard & Poors Rating: N/A Moodys Rating: Aaa 91282CCS8 Asset Minor Code 21 *ACCOUNT 001050998134*	315,000.000	264,218.85 83.8790	265,818.16	- 1,599.31 - 1,599.31	489.47	1.49
U S Treasury Nt 0.750% 8/31/26 Standard & Poors Rating: N/A Moodys Rating: Aaa 91282CCW9 Asset Minor Code 21 *ACCOUNT 001050998134*	405,000.000	366,018.75 90.3750	368,122.85	- 2,104.10 - 2,104.10	264.13	0.83
U S Treasury Nt 1.125% 10/31/26 Standard & Poors Rating: N/A Moodys Rating: N/A 91282CDG3 Asset Minor Code 21 *ACCOUNT 001050998134*	395,000.000	360,267.65 91.2070	362,551.37	- 2,283.72 - 2,283.72	1,865.88	1.23
U S Treasury Nt 1.250% 11/30/26 Standard & Poors Rating: N/A Moodys Rating: Aaa 91282CDK4 Asset Minor Code 21 *ACCOUNT 001050998134*	400,000.000	365,908.00 91.4770	368,109.38	- 2,201.38 - 2,201.38	1,516.57	1.37
U S Treasury Nt 1.250% 12/31/26 Standard & Poors Rating: N/A Moodys Rating: Aaa 91282CDQ1 Asset Minor Code 21 *ACCOUNT 001050998134*	400,000.000	365,376.00 91.3440	367,687.50	- 2,311.50 - 2,311.50	1,246.58	1.37

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
U S Treasury Nt 3.500% 2/15/33 Standard & Poors Rating: N/A Moodys Rating: Aaa 91282CGM7 Asset Minor Code 21 *ACCOUNT 001050998134*	185,000.000	185,288.60 100.1560	185,375.78	- 87.18 - 87.18	.00	3.49
U S Treasury Nt 4.625% 2/28/25 Standard & Poors Rating: N/A Moodys Rating: Aaa 91282CGN5 Asset Minor Code 21 *ACCOUNT 001050998134*	490,000.000	494,767.70 100.9730	497,694.53	- 2,926.83 - 2,926.83	1,970.65	4.58
U S Treasury Nt 0.00001% 3/31/30 Standard & Poors Rating: N/A Moodys Rating: N/A 91282CGS4 Asset Minor Code 21 *ACCOUNT 001050998134*	165,000.000	165,773.85 100.4690	165,792.77	- 18.92 - 18.92	.00	0.00
U S Treasury Nt 3.375% 3/31/28 Standard & Poors Rating: N/A Moodys Rating: N/A 91282CGT2 Asset Minor Code 21 *ACCOUNT 001050998134*	110,000.000	110,180.40 100.1640	110,167.58	12.82 12.82	.00	3.37
U S Treasury Nt 0.625% 3/31/27 Standard & Poors Rating: N/A Moodys Rating: Aaa 912828ZE3 Asset Minor Code 21 *ACCOUNT 001050998134*	415,000.000	367,922.40 88.6560	369,917.38	- 1,994.98 - 1,994.98	7.09	0.70
U S Treasury Nt 0.500% 4/30/27 Standard & Poors Rating: N/A Moodys Rating: Aaa 912828ZN3 Asset Minor Code 21 *ACCOUNT 001050998134*	415,000.000	365,378.45 88.0430	367,096.68	- 1,718.23 - 1,718.23	871.27	0.57

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
U S Treasury Nt 0.625% 5/15/30 Standard & Poors Rating: N/A Moodys Rating: Aaa 912828ZQ6 Asset Minor Code 21 *ACCOUNT 001050998134*	445,000.000	364,290.35 81.8630	367,194.53	- 2,904.18 - 2,904.18	1,052.57	0.76
U S Treasury Nt 0.500% 5/31/27 Standard & Poors Rating: N/A Moodys Rating: Aaa 912828ZS2 Asset Minor Code 21 *ACCOUNT 001050998134*	330,000.000	289,575.00 87.7500	291,289.45	- 1,714.45 - 1,714.45	553.02	0.57
Total US Government Issues	**9,640,000.000**	**8,491,411.65**	**8,518,321.30**	**- 26,909.65** **- 26,909.65**	**22,918.27**	**1.48**

Corporate Issues

At T Inc 4.500% 5/15/35 Standard & Poors Rating: BBB Moodys Rating: Baa2 00206RCP5 Asset Minor Code 28 *ACCOUNT 001050998134*	970,000.000	908,657.20 93.6760	913,410.20	- 4,753.00 - 4,753.00	16,490.00	4.80
At T Inc 4.750% 5/15/46 Standard & Poors Rating: BBB Moodys Rating: Baa2 00206RCQ3 Asset Minor Code 28 *ACCOUNT 001050998134*	55,000.000	49,671.60 90.3120	49,395.50	276.10 276.10	986.94	5.26
Abbvie Inc 4.750% 3/15/45 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 00287YDB2 Asset Minor Code 28 *ACCOUNT 001050998134*	220,000.000	207,570.00 94.3500	205,810.00	1,760.00 1,760.00	464.44	5.03

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Advance Auto Parts 3.500% 3/15/32 Standard & Poors Rating: BBB- Moodys Rating: Baa2 00751YAG1 Asset Minor Code 28 *ACCOUNT 001050998134*	795,000.000	676,624.50 85.1100	677,562.60	- 938.10 - 938.10	1,236.67	4.11
Air Lease Corp Mtn 3.125% 12/01/30 Standard & Poors Rating: BBB Moodys Rating: N/A 00914AAK8 Asset Minor Code 28 *ACCOUNT 001050998134*	1,090,000.000	924,745.10 84.8390	915,894.30	8,850.80 8,850.80	11,354.17	3.68
Air Lease Corp Mtn 2.875% 1/15/32 Standard & Poors Rating: BBB Moodys Rating: N/A 00914AAS1 Asset Minor Code 28 *ACCOUNT 001050998134*	405,000.000	334,538.10 82.6020	330,123.60	4,414.50 4,414.50	2,458.13	3.48
Albemarle Corp 5.650% 6/01/52 Standard & Poors Rating: BBB Moodys Rating: Baa3 012653AF8 Asset Minor Code 28 *ACCOUNT 001050998134*	175,000.000	168,190.75 96.1090	165,263.00	2,927.75 2,927.75	3,295.83	5.88
Alexandria Real 3.550% 3/15/52 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 015271AZ2 Asset Minor Code 28 *ACCOUNT 001050998134*	175,000.000	121,866.50 69.6380	123,851.00	- 1,984.50 - 1,984.50	276.11	5.10
Allstate Corp 0.750% 12/15/25 Standard & Poors Rating: A- Moodys Rating: A3 020002BH3 Asset Minor Code 28 *ACCOUNT 001050998134*	825,000.000	740,982.00 89.8160	746,996.25	- 6,014.25 - 6,014.25	1,821.88	0.84

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Allstate Corp 5.250% 3/30/33 Standard & Poors Rating: A- Moodys Rating: A3 020002BK6 Asset Minor Code 28 *ACCOUNT 001050998134*	180,000.000	181,987.20 101.1040	179,695.80	2,291.40 2,291.40	26.25	5.19
Ally Finl Inc Sr Nt 7.100% 11/15/27 Standard & Poors Rating: BBB- Moodys Rating: Baa3 02005NBR0 Asset Minor Code 28 *ACCOUNT 001050998134*	805,000.000	817,670.70 101.5740	820,629.55	- 2,958.85 - 2,958.85	21,591.89	6.99
Amazon Com Inc 4.950% 12/05/44 Standard & Poors Rating: AA Moodys Rating: A1 023135AQ9 Asset Minor Code 28 *ACCOUNT 001050998134*	490,000.000	504,964.60 103.0540	506,758.00	- 1,793.40 - 1,793.40	7,815.50	4.80
Amazon Com Inc 2.730% 4/13/24 Standard & Poors Rating: AA Moodys Rating: A1 023135CD6 Asset Minor Code 28 *ACCOUNT 001050998134*	890,000.000	872,235.60 98.0040	877,646.80	- 5,411.20 - 5,411.20	11,338.60	2.79
Amcor Flexibles 2.690% 5/25/31 Standard & Poors Rating: BBB Moodys Rating: Baa2 02344AAA6 Asset Minor Code 28 *ACCOUNT 001050998134*	1,200,000.000	998,268.00 83.1890	999,396.00	- 1,128.00 - 1,128.00	11,298.00	3.23
American Elec Pwr 5.625% 3/01/33 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 025537AX9 Asset Minor Code 28 *ACCOUNT 001050998134*	690,000.000	713,722.20 103.4380	717,179.10	- 3,456.90 - 3,456.90	3,234.38	5.44

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
American Honda Mtn 0.550% 7/12/24 Standard & Poors Rating: A- Moodys Rating: A3 02665WDS7 Asset Minor Code 28 *ACCOUNT 001050998134*	850,000.000	805,511.00 94.7660	809,667.50	- 4,156.50 - 4,156.50	1,025.90	0.58
American Honda Mtn 0.750% 8/09/24 Standard & Poors Rating: A- Moodys Rating: A3 02665WDY4 Asset Minor Code 28 *ACCOUNT 001050998134*	910,000.000	861,897.40 94.7140	866,338.20	- 4,440.80 - 4,440.80	985.83	0.79
American Homes 4 L P 3.625% 4/15/32 Standard & Poors Rating: BBB Moodys Rating: Baa3 02666TAE7 Asset Minor Code 28 *ACCOUNT 001050998134*	1,530,000.000	1,324,842.30 86.5910	1,329,906.60	- 5,064.30 - 5,064.30	25,574.38	4.19
American Intl Group 4.750% 4/01/48 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 026874DL8 Asset Minor Code 28 *ACCOUNT 001050998134*	85,000.000	76,290.05 89.7530	76,584.15	- 294.10 - 294.10	2,018.75	5.29
Americr Atmbl Rec 4.810% 4/18/28 Standard & Poors Rating: AA Moodys Rating: Aaa 03065WAE5 Asset Minor Code 31 *ACCOUNT 001050998134*	370,000.000	367,805.90 99.4070	366,878.13	927.77 927.77	642.67	4.84
Ameriprise Financial 3.000% 4/02/25 Standard & Poors Rating: A- Moodys Rating: A3 03076CAK2 Asset Minor Code 28 *ACCOUNT 001050998134*	1,705,000.000	1,639,613.25 96.1650	1,633,867.40	5,745.85 5,745.85	25,432.92	3.12

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Anheuser Busch Co 4.700% 2/01/36 Standard & Poors Rating: BBB+ Moodys Rating: A3 03522AAH3 Asset Minor Code 28 *ACCOUNT 001050998134*	650,000.000	647,289.50 99.5830	643,968.00	3,321.50 3,321.50	5,091.67	4.72
Anheuser Busch Co 4.900% 2/01/46 Standard & Poors Rating: BBB+ Moodys Rating: A3 03522AAJ9 Asset Minor Code 28 *ACCOUNT 001050998134*	70,000.000	68,411.70 97.7310	67,125.80	1,285.90 1,285.90	571.67	5.01
Aon Corp Aon Global 5.350% 2/28/33 Standard & Poors Rating: A- Moodys Rating: Baa2 03740LAG7 Asset Minor Code 28 *ACCOUNT 001050998134*	.000	.00 103.5810	.00	.00 .00	437.66	0.00
Appalachian Pwr Co 4.500% 8/01/32 Standard & Poors Rating: A- Moodys Rating: Baa1 037735DA2 Asset Minor Code 28 *ACCOUNT 001050998134*	655,000.000	628,708.30 95.9860	631,786.80	- 3,078.50 - 3,078.50	4,912.50	4.69
Apple Inc 4.250% 2/09/47 Standard & Poors Rating: AA+ Moodys Rating: Aaa 037833CH1 Asset Minor Code 28 *ACCOUNT 001050998134*	645,000.000	617,974.50 95.8100	614,265.75	3,708.75 3,708.75	3,959.58	4.44
Aqua America Inc 4.276% 5/01/49 Standard & Poors Rating: A- Moodys Rating: Baa2 03836WAC7 Asset Minor Code 28 *ACCOUNT 001050998134*	95,000.000	79,426.65 83.6070	79,020.05	406.60 406.60	1,692.58	5.11

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Ares Capital Corp 4.250% 3/01/25 Standard & Poors Rating: BBB- Moodys Rating: N/A 04010LAV5 Asset Minor Code 28 *ACCOUNT 001050998134*	135,000.000	127,539.90 94.4740	128,884.50	- 1,344.60 - 1,344.60	478.13	4.50
Ares Capital 3.875% 1/15/26 Standard & Poors Rating: BBB- Moodys Rating: Baa3 04010LAZ6 Asset Minor Code 28 *ACCOUNT 001050998134*	250,000.000	230,457.50 92.1830	231,097.50	- 640.00 - 640.00	2,045.14	4.20
Ares Capital Corp 2.875% 6/15/27 Standard & Poors Rating: BBB- Moodys Rating: Baa3 04010LBD4 Asset Minor Code 28 *ACCOUNT 001050998134*	1,605,000.000	1,376,929.50 85.7900	1,387,827.45	- 10,897.95 - 10,897.95	13,586.77	3.35
Gallagher Arthur 5.500% 3/02/33 Standard & Poors Rating: BBB Moodys Rating: Baa2 04316JAD1 Asset Minor Code 28 *ACCOUNT 001050998134*	1,315,000.000	1,343,443.45 102.1630	1,342,299.40	1,144.05 1,144.05	5,826.18	5.38
Asrazeneca Plc Sr 0.700% 4/06/26 Standard & Poors Rating: A Moodys Rating: A3 046353AV0 Asset Minor Code 28 *ACCOUNT 001050998134*	2,020,000.000	1,817,878.80 89.9940	1,818,787.80	- 909.00 - 909.00	6,873.61	0.78
Autonation Inc 3.850% 3/01/32 Standard & Poors Rating: BBB- Moodys Rating: Baa3 05329RAA1 Asset Minor Code 28 *ACCOUNT 001050998134*	780,000.000	664,263.60 85.1620	672,937.20	- 8,673.60 - 8,673.60	2,502.50	4.52

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Autonation Inc 3.500% 11/15/24 Standard & Poors Rating: BBB- Moodys Rating: Baa3 05329WAN2 Asset Minor Code 28 *ACCOUNT 001050998134*	370,000.000	358,060.10 96.7730	359,462.40	- 1,402.30 - 1,402.30	4,892.22	3.62
Avis Budget Rent Car 6.500% 2/20/28 Standard & Poors Rating: N/A Moodys Rating: N/A 05377RGU2 Asset Minor Code 31 Date Last Priced: 03/30/23 *ACCOUNT 001050998134*	325,000.000	324,945.40 99.9832 @	324,945.37	.03 .03	.00	6.50
Bat Capital Corp 3.557% 8/15/27 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 05526DBB0 Asset Minor Code 28 *ACCOUNT 001050998134*	350,000.000	325,370.50 92.9630	327,271.00	- 1,900.50 - 1,900.50	1,590.77	3.83
Baker Hughes L P 2.061% 12/15/26 Standard & Poors Rating: A- Moodys Rating: A3 05724BAD1 Asset Minor Code 28 *ACCOUNT 001050998134*	1,070,000.000	968,681.70 90.5310	972,469.50	- 3,787.80 - 3,787.80	6,493.30	2.28
Bank Of America Mtn 3.824% 1/20/28 Standard & Poors Rating: A- Moodys Rating: A2 06051GGF0 Asset Minor Code 28 *ACCOUNT 001050998134*	720,000.000	687,888.00 95.5400	690,523.20	- 2,635.20 - 2,635.20	5,430.08	4.00

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Bk Of America Mtn 2.087% 6/14/29 Standard & Poors Rating: A- Moodys Rating: A2 06051GJZ3 Asset Minor Code 28 *ACCOUNT 001050998134*	740,000.000	637,295.40 86.1210	641,676.20	- 4,380.80 - 4,380.80	4,590.24	2.42
Bk Of America Mtn 2.299% 7/21/32 Standard & Poors Rating: A- Moodys Rating: A2 06051GKA6 Asset Minor Code 28 *ACCOUNT 001050998134*	540,000.000	435,186.00 80.5900	435,456.00	- 270.00 - 270.00	2,413.95	2.85
Baxter Intl Inc 1.322% 11/29/24 Standard & Poors Rating: BBB Moodys Rating: Baa2 071813CH0 Asset Minor Code 28 *ACCOUNT 001050998134*	1,085,000.000	1,021,082.65 94.1090	1,022,297.85	- 1,215.20 - 1,215.20	4,860.92	1.40
Berkshire Hathaway 4.500% 2/01/45 Standard & Poors Rating: A- Moodys Rating: A3 084659AF8 Asset Minor Code 28 *ACCOUNT 001050998134*	400,000.000	357,480.00 89.3700	357,664.00	- 184.00 - 184.00	3,000.00	5.04
Berkshire Hathaway 4.250% 1/15/49 Standard & Poors Rating: AA Moodys Rating: Aa2 084664CR0 Asset Minor Code 28 *ACCOUNT 001050998134*	185,000.000	170,527.45 92.1770	170,283.25	244.20 244.20	1,659.86	4.61
Blackstone Secd 2.850% 9/30/28 Standard & Poors Rating: N/A Moodys Rating: Baa3 09261XAG7 Asset Minor Code 28 *ACCOUNT 001050998134*	95,000.000	77,950.35 82.0530	77,843.00	107.35 107.35	7.52	3.47

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Boardwalk L P 3.600% 9/01/32 Standard & Poors Rating: BBB- Moodys Rating: Baa2 096630AJ7 Asset Minor Code 28 *ACCOUNT 001050998134*	1,715,000.000	1,474,642.75 85.9850	1,480,287.00	- 5,644.25 - 5,644.25	5,145.00	4.19
Boeing Co Sr Nt 5.150% 5/01/30 Standard & Poors Rating: BBB- Moodys Rating: Baa2 097023CY9 Asset Minor Code 28 *ACCOUNT 001050998134*	895,000.000	900,593.75 100.6250	899,206.50	1,387.25 1,387.25	19,205.21	5.12
Boston Scientific 4.700% 3/01/49 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 101137AU1 Asset Minor Code 28 *ACCOUNT 001050998134*	185,000.000	175,862.85 95.0610	174,212.65	1,650.20 1,650.20	724.58	4.94
Bp Cap Mkts Amer 2.772% 11/10/50 Standard & Poors Rating: A- Moodys Rating: A2 10373QBN9 Asset Minor Code 28 *ACCOUNT 001050998134*	225,000.000	152,248.50 67.6660	149,575.50	2,673.00 2,673.00	2,442.83	4.10
Brighthouse Finl 5.625% 5/15/30 Standard & Poors Rating: BBB+ Moodys Rating: Baa3 10922NAG8 Asset Minor Code 28 *ACCOUNT 001050998134*	1,695,000.000	1,636,929.30 96.5740	1,646,667.90	- 9,738.60 - 9,738.60	36,018.75	5.82
Bristol Myers Squibb 3.625% 5/15/24 Standard & Poors Rating: A+ Moodys Rating: A2 110122DB1 Asset Minor Code 28 *ACCOUNT 001050998134*	2,005,000.000	1,978,714.45 98.6890	1,987,837.20	- 9,122.75 - 9,122.75	27,457.36	3.67

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Brixmor Operating 4.050% 7/01/30 Standard & Poors Rating: BBB- Moodys Rating: Baa3 11120VAJ2 Asset Minor Code 28 *ACCOUNT 001050998134*	1,475,000.000	1,331,630.00 90.2800	1,336,114.00	- 4,484.00 - 4,484.00	14,934.38	4.49
Broadcom Inc Sr Glbl 4.110% 9/15/28 Standard & Poors Rating: BBB- Moodys Rating: Baa3 11135FAL5 Asset Minor Code 28 *ACCOUNT 001050998134*	1,400,000.000	1,337,756.00 95.5540	1,353,016.00	- 15,260.00 - 15,260.00	2,557.33	4.30
Broadcom Inc Sr Glbl 4.750% 4/15/29 Standard & Poors Rating: BBB- Moodys Rating: Baa3 11135FBA8 Asset Minor Code 28 *ACCOUNT 001050998134*	665,000.000	656,547.85 98.7290	662,911.90	- 6,364.05 - 6,364.05	14,565.35	4.81
Brown Brown Inc 4.950% 3/17/52 Standard & Poors Rating: BBB- Moodys Rating: Baa3 115236AF8 Asset Minor Code 28 *ACCOUNT 001050998134*	20,000.000	17,092.40 85.4620	17,099.40	- 7.00 - 7.00	38.50	5.79
Brunswick Corp Sr 4.400% 9/15/32 Standard & Poors Rating: BBB- Moodys Rating: Baa2 117043AU3 Asset Minor Code 28 *ACCOUNT 001050998134*	175,000.000	151,900.00 86.8000	153,494.25	- 1,594.25 - 1,594.25	342.22	5.07
Burlington North 4.550% 9/01/44 Standard & Poors Rating: AA- Moodys Rating: A3 12189LAU5 Asset Minor Code 28 *ACCOUNT 001050998134*	285,000.000	268,603.95 94.2470	269,211.00	- 607.05 - 607.05	1,080.63	4.83

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Csx Corp Nt 4.100% 11/15/32 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 126408HU0 Asset Minor Code 28 *ACCOUNT 001050998134*	390,000.000	375,562.20 96.2980	376,151.10	- 588.90 - 588.90	6,040.67	4.26
Cvs Health Corp 4.780% 3/25/38 Standard & Poors Rating: BBB Moodys Rating: Baa2 126650CY4 Asset Minor Code 28 *ACCOUNT 001050998134*	505,000.000	481,406.40 95.3280	483,355.70	- 1,949.30 - 1,949.30	402.32	5.01
Cabot Corp Sr Nt 5.000% 6/30/32 Standard & Poors Rating: BBB Moodys Rating: Baa2 127055AM3 Asset Minor Code 28 *ACCOUNT 001050998134*	250,000.000	243,332.50 97.3330	245,262.50	- 1,930.00 - 1,930.00	3,159.72	5.14
Coterra Energy Inc 4.375% 3/15/29 Standard & Poors Rating: BBB Moodys Rating: N/A 127097AK9 Asset Minor Code 28 *ACCOUNT 001050998134*	1,745,000.000	1,658,971.50 95.0700	1,672,687.20	- 13,715.70 - 13,715.70	3,393.06	4.60
Capital One 2.359% 7/29/32 Standard & Poors Rating: BBB- Moodys Rating: Baa1 14040HCG8 Asset Minor Code 28 *ACCOUNT 001050998134*	155,000.000	110,747.50 71.4500	111,589.15	- 841.65 - 841.65	629.72	3.30
Caterpillar Inc 3.803% 8/15/42 Standard & Poors Rating: A Moodys Rating: A2 149123CB5 Asset Minor Code 28 *ACCOUNT 001050998134*	145,000.000	129,116.70 89.0460	128,804.95	311.75 311.75	704.61	4.27

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Caterpillar Finl Mtn 0.600% 9/13/24 Standard & Poors Rating: A Moodys Rating: A2 14913R2P1 Asset Minor Code 28 *ACCOUNT 001050998134*	655,000.000	619,158.40 94.5280	621,837.35	- 2,678.95 - 2,678.95	196.50	0.63
Caterpillar Finl Mtn 4.900% 1/17/25 Standard & Poors Rating: A Moodys Rating: A2 14913R2Y2 Asset Minor Code 28 *ACCOUNT 001050998134*	800,000.000	804,488.00 100.5610	809,520.00	- 5,032.00 - 5,032.00	8,057.78	4.87
Celanese US Hldgs 6.050% 3/15/25 Standard & Poors Rating: BBB- Moodys Rating: Baa3 15089QAL8 Asset Minor Code 28 *ACCOUNT 001050998134*	505,000.000	507,898.70 100.5740	511,277.15	- 3,378.45 - 3,378.45	1,357.89	6.02
Centene Corp Del 2.450% 7/15/28 Standard & Poors Rating: BBB- Moodys Rating: Ba1 15135BAY7 Asset Minor Code 28 *ACCOUNT 001050998134*	335,000.000	291,450.00 87.0000	292,274.10	- 824.10 - 824.10	1,732.69	2.82
Centerpoint Energy 4.950% 4/01/33 Standard & Poors Rating: A Moodys Rating: A2 15189XBB3 Asset Minor Code 28 *ACCOUNT 001050998134*	55,000.000	56,167.10 102.1220	55,848.65	318.45 318.45	60.50	4.85
Charter Comm Opt LLC 5.750% 4/01/48 Standard & Poors Rating: BBB- Moodys Rating: Ba1 161175BN3 Asset Minor Code 28 *ACCOUNT 001050998134*	345,000.000	297,731.55 86.2990	295,961.70	1,769.85 1,769.85	9,918.75	6.66

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Cincinnati Childrens 4.268% 5/15/44 Standard & Poors Rating: AA Moodys Rating: Aa2 16876AAA2 Asset Minor Code 28 *ACCOUNT 001050998134*	110,000.000	102,373.70 93.0670	103,756.40	- 1,382.70 - 1,382.70	1,773.59	4.59
Choice Hotels Intl 3.700% 12/01/29 Standard & Poors Rating: BBB- Moodys Rating: Baa3 169905AF3 Asset Minor Code 28 *ACCOUNT 001050998134*	250,000.000	224,512.50 89.8050	228,552.50	- 4,040.00 - 4,040.00	3,083.33	4.12
Chubb Ina Hldgs Inc 3.050% 12/15/61 Standard & Poors Rating: A Moodys Rating: A3 171239AJ5 Asset Minor Code 28 *ACCOUNT 001050998134*	75,000.000	50,559.00 67.4120	51,299.25	- 740.25 - 740.25	673.54	4.52
Cisco Systems 5.900% 2/15/39 Standard & Poors Rating: AA- Moodys Rating: A1 17275RAD4 Asset Minor Code 28 *ACCOUNT 001050998134*	135,000.000	152,286.75 112.8050	151,781.85	504.90 504.90	1,017.75	5.23
Citigroup Inc 3.668% 7/24/28 Standard & Poors Rating: BBB+ Moodys Rating: A3 172967LP4 Asset Minor Code 28 *ACCOUNT 001050998134*	405,000.000	383,697.00 94.7400	385,045.65	- 1,348.65 - 1,348.65	2,764.76	3.87
Citigroup Inc 3.520% 10/27/28 Standard & Poors Rating: BBB+ Moodys Rating: A3 172967LS8 Asset Minor Code 28 *ACCOUNT 001050998134*	540,000.000	504,770.40 93.4760	510,786.00	- 6,015.60 - 6,015.60	8,131.20	3.77

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Citigroup Inc 3.785% 3/17/33 Standard & Poors Rating: BBB+ Moodys Rating: A3 172967NN7 Asset Minor Code 28 *ACCOUNT 001050998134*	300,000.000	268,893.00 89.6310	268,032.00	861.00 861.00	441.58	4.22
Coca Cola Co Sr Nt 2.600% 6/01/50 Standard & Poors Rating: A+ Moodys Rating: A1 191216CX6 Asset Minor Code 28 *ACCOUNT 001050998134*	180,000.000	128,862.00 71.5900	127,744.20	1,117.80 1,117.80	1,560.00	3.63
Colgate Palmolive 3.100% 8/15/25 Standard & Poors Rating: AA- Moodys Rating: Aa3 194162AM5 Asset Minor Code 28 *ACCOUNT 001050998134*	915,000.000	891,649.20 97.4480	896,068.65	- 4,419.45 - 4,419.45	3,624.42	3.18
Comcast Corp 3.200% 7/15/36 Standard & Poors Rating: A- Moodys Rating: A3 20030NBT7 Asset Minor Code 28 *ACCOUNT 001050998134*	120,000.000	101,097.60 84.2480	101,185.20	- 87.60 - 87.60	810.67	3.80
Comcast Corp 3.969% 11/01/47 Standard & Poors Rating: A- Moodys Rating: A3 20030NCC3 Asset Minor Code 28 *ACCOUNT 001050998134*	615,000.000	516,981.30 84.0620	515,536.05	1,445.25 1,445.25	10,170.56	4.72
Comcast Corporation 3.300% 4/01/27 Standard & Poors Rating: A- Moodys Rating: A3 20030NDK4 Asset Minor Code 28 *ACCOUNT 001050998134*	990,000.000	951,399.90 96.1010	953,102.70	- 1,702.80 - 1,702.80	16,335.00	3.43

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Commonspirit Health 6.073% 11/01/27 Standard & Poors Rating: A- Moodys Rating: Baa1 20268JAK9 Asset Minor Code 28 *ACCOUNT 001050998134*	740,000.000	759,025.40 102.5710	767,750.00	- 8,724.60 - 8,724.60	19,474.09	5.92
Connecticut Lt 5.250% 1/15/53 Standard & Poors Rating: A+ Moodys Rating: A1 207597EP6 Asset Minor Code 28 *ACCOUNT 001050998134*	320,000.000	330,368.00 103.2400	327,328.00	3,040.00 3,040.00	3,780.00	5.09
Conocophillips 4.025% 3/15/62 Standard & Poors Rating: A- Moodys Rating: A2 20826FBD7 Asset Minor Code 28 *ACCOUNT 001050998134*	155,000.000	126,954.30 81.9060	125,542.25	1,412.05 1,412.05	277.28	4.91
Constellation L P 5.800% 3/01/33 Standard & Poors Rating: BBB Moodys Rating: Baa2 210385AC4 Asset Minor Code 28 *ACCOUNT 001050998134*	1,290,000.000	1,330,506.00 103.1400	1,340,271.30	- 9,765.30 - 9,765.30	7,689.83	5.62
Continental 4.375% 1/15/28 Standard & Poors Rating: BBB- Moodys Rating: Baa3 212015AS0 Asset Minor Code 28 *ACCOUNT 001050998134*	180,000.000	169,686.00 94.2700	169,488.00	198.00 198.00	1,662.50	4.64
Dcp Midstream 5.625% 7/15/27 Standard & Poors Rating: BBB+ Moodys Rating: Ba1 23311VAJ6 Asset Minor Code 28 *ACCOUNT 001050998134*	115,000.000	116,046.50 100.9100	116,323.65	- 277.15 - 277.15	1,365.63	5.57

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
D R Horton Inc 1.300% 10/15/26 Standard & Poors Rating: BBB Moodys Rating: Baa1 23331ABQ1 Asset Minor Code 28 *ACCOUNT 001050998134*	1,905,000.000	1,680,571.95 88.2190	1,686,553.65	- 5,981.70 - 5,981.70	11,419.42	1.47
Dte Elec Co 1.900% 4/01/28 Standard & Poors Rating: A Moodys Rating: Aa3 23338VAN6 Asset Minor Code 28 *ACCOUNT 001050998134*	1,190,000.000	1,050,175.00 88.2500	1,058,790.60	- 8,615.60 - 8,615.60	11,305.00	2.15
Dxc Technology Co 1.800% 9/15/26 Standard & Poors Rating: BBB- Moodys Rating: Baa2 23355LAL0 Asset Minor Code 28 *ACCOUNT 001050998134*	770,000.000	675,390.10 87.7130	678,808.90	- 3,418.80 - 3,418.80	616.00	2.05
John Deere Mtn 0.450% 1/17/24 Standard & Poors Rating: A Moodys Rating: A2 24422EVN6 Asset Minor Code 28 *ACCOUNT 001050998134*	850,000.000	821,703.50 96.6710	822,324.00	- 620.50 - 620.50	786.25	0.47
Deere John Mtn 2.125% 3/07/25 Standard & Poors Rating: A Moodys Rating: A2 24422EWB1 Asset Minor Code 28 *ACCOUNT 001050998134*	185,000.000	176,602.85 95.4610	177,958.90	- 1,356.05 - 1,356.05	262.08	2.23
Deere John M T N 4.550% 10/11/24 Standard & Poors Rating: A Moodys Rating: A2 24422EWM7 Asset Minor Code 28 *ACCOUNT 001050998134*	930,000.000	930,167.40 100.0180	936,937.80	- 6,770.40 - 6,770.40	19,982.08	4.55

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Delta Air Lines 2019 3.204% 10/25/25 Standard & Poors Rating: N/A Moodys Rating: A1 24737BAA3 Asset Minor Code 31 *ACCOUNT 001050998134*	260,000.000	254,568.60 97.9110	254,430.80	137.80 137.80	3,609.84	3.27
Devon Energy Corp 5.875% 6/15/28 Standard & Poors Rating: BBB Moodys Rating: Baa2 25179MBE2 Asset Minor Code 28 *ACCOUNT 001050998134*	165,000.000	168,075.60 101.8640	167,237.40	838.20 838.20	2,854.27	5.77
Devon Energy Corp 4.500% 1/15/30 Standard & Poors Rating: BBB Moodys Rating: Baa2 25179MBF9 Asset Minor Code 28 *ACCOUNT 001050998134*	385,000.000	367,698.10 95.5060	364,775.95	2,922.15 2,922.15	3,657.50	4.71
Diamondback Energy 6.250% 3/15/33 Standard & Poors Rating: BBB- Moodys Rating: Baa2 25278XAV1 Asset Minor Code 28 *ACCOUNT 001050998134*	1,295,000.000	1,368,530.10 105.6780	1,361,601.85	6,928.25 6,928.25	3,597.22	5.91
Dicks Sporting Goods 3.150% 1/15/32 Standard & Poors Rating: BBB Moodys Rating: Baa3 253393AF9 Asset Minor Code 28 *ACCOUNT 001050998134*	155,000.000	127,338.70 82.1540	129,386.25	- 2,047.55 - 2,047.55	1,030.75	3.83
Dicks Sporting Goods 4.100% 1/15/52 Standard & Poors Rating: BBB Moodys Rating: Baa3 253393AG7 Asset Minor Code 28 *ACCOUNT 001050998134*	35,000.000	24,864.35 71.0410	25,003.30	- 138.95 - 138.95	302.94	5.77

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Digital Rlty Tr L P 5.500% 1/15/28 Standard & Poors Rating: BBB Moodys Rating: Baa2 25389JAV8 Asset Minor Code 28 *ACCOUNT 001050998134*	245,000.000	244,051.85 99.6130	246,685.60	- 2,633.75 - 2,633.75	2,844.72	5.52
Discovery 4.000% 9/15/55 Standard & Poors Rating: BBB- Moodys Rating: Baa3 25470DBL2 Asset Minor Code 28 *ACCOUNT 001050998134*	115,000.000	76,262.25 66.3150	76,468.10	- 205.85 - 205.85	204.44	6.03
Discover Finl Svcs 6.700% 11/29/32 Standard & Poors Rating: BBB- Moodys Rating: Baa2 254709AS7 Asset Minor Code 28 *ACCOUNT 001050998134*	645,000.000	664,956.30 103.0940	664,517.70	438.60 438.60	14,645.08	6.50
Dominion Energy Inc 5.375% 11/15/32 Standard & Poors Rating: BBB Moodys Rating: Baa2 25746UDR7 Asset Minor Code 28 *ACCOUNT 001050998134*	95,000.000	97,353.15 102.4770	97,155.55	197.60 197.60	1,886.48	5.25
Dow Chemical Co 6.300% 3/15/33 Standard & Poors Rating: BBB Moodys Rating: Baa1 260543DG5 Asset Minor Code 28 *ACCOUNT 001050998134*	1,240,000.000	1,349,045.60 108.7940	1,348,252.00	793.60 793.60	3,472.00	5.79
Duke Energy 3.700% 12/01/47 Standard & Poors Rating: A Moodys Rating: Aa3 26442CAT1 Asset Minor Code 28 *ACCOUNT 001050998134*	325,000.000	259,749.75 79.9230	258,563.50	1,186.25 1,186.25	4,008.33	4.63

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Eqt Corp 5.700% 4/01/28 Standard & Poors Rating: BBB- Moodys Rating: Ba1 26884LAQ2 Asset Minor Code 28 *ACCOUNT 001050998134*	285,000.000	284,692.20 99.8920	285,760.95	- 1,068.75 - 1,068.75	7,987.13	5.71
Epr Pptys 3.600% 11/15/31 Standard & Poors Rating: BBB- Moodys Rating: Baa3 26884UAG4 Asset Minor Code 28 *ACCOUNT 001050998134*	115,000.000	86,034.95 74.8130	87,210.25	- 1,175.30 - 1,175.30	1,564.00	4.81
Eastman Chem Co 5.750% 3/08/33 Standard & Poors Rating: BBB Moodys Rating: Baa2 277432AX8 Asset Minor Code 28 *ACCOUNT 001050998134*	660,000.000	671,292.60 101.7110	672,177.00	- 884.40 - 884.40	2,424.58	5.65
Ebay Inc 6.300% 11/22/32 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 278642BB8 Asset Minor Code 28 *ACCOUNT 001050998134*	1,540,000.000	1,674,087.80 108.7070	1,670,130.00	3,957.80 3,957.80	34,765.50	5.80
Ecolab Inc Nt 2.700% 12/15/51 Standard & Poors Rating: A- Moodys Rating: A3 278865BN9 Asset Minor Code 28 *ACCOUNT 001050998134*	90,000.000	59,795.10 66.4390	59,298.30	496.80 496.80	715.50	4.06
Edison Intl Sr Nt 6.950% 11/15/29 Standard & Poors Rating: BBB- Moodys Rating: Baa2 281020AW7 Asset Minor Code 28 *ACCOUNT 001050998134*	605,000.000	654,495.05 108.1810	662,916.65	- 8,421.60 - 8,421.60	16,468.60	6.42

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Emera US Finance LP 4.750% 6/15/46 Standard & Poors Rating: BBB- Moodys Rating: Baa3 29103DAM8 Asset Minor Code 28 *ACCOUNT 001050998134*	85,000.000	68,939.25 81.1050	68,583.10	356.15 356.15	1,188.82	5.86
Enable Midstream 3.900% 5/15/24 Standard & Poors Rating: BBB- Moodys Rating: Baa3 292480AH3 Asset Minor Code 28 *ACCOUNT 001050998134*	420,000.000	411,163.20 97.8960	412,486.20	- 1,323.00 - 1,323.00	6,188.00	3.98
Energy Transfer L P 7.500% 7/01/38 Standard & Poors Rating: BBB- Moodys Rating: Baa3 29273RAJ8 Asset Minor Code 28 *ACCOUNT 001050998134*	220,000.000	247,145.80 112.3390	246,419.80	726.00 726.00	4,125.00	6.68
Energy Transfer L P 5.750% 2/15/33 Standard & Poors Rating: BBB- Moodys Rating: Baa3 29273VAQ3 Asset Minor Code 28 *ACCOUNT 001050998134*	1,310,000.000	1,341,675.80 102.4180	1,325,628.30	16,047.50 16,047.50	22,388.26	5.61
Enterprise Products 4.250% 2/15/48 Standard & Poors Rating: A- Moodys Rating: Baa1 29379VBQ5 Asset Minor Code 28 *ACCOUNT 001050998134*	270,000.000	230,067.00 85.2100	226,457.10	3,609.90 3,609.90	1,466.25	4.99
Equifax Inc 2.350% 9/15/31 Standard & Poors Rating: BBB Moodys Rating: Baa2 294429AT2 Asset Minor Code 28 *ACCOUNT 001050998134*	1,570,000.000	1,263,645.90 80.4870	1,268,983.90	- 5,338.00 - 5,338.00	1,639.78	2.92

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Equitable Hldgs Inc 5.594% 1/11/33 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 29452EAC5 Asset Minor Code 28 *ACCOUNT 001050998134*	1,330,000.000	1,307,270.30 98.2910	1,330,558.60	- 23,288.30 - 23,288.30	16,533.38	5.69
Exelon Corp 5.300% 3/15/33 Standard & Poors Rating: BBB Moodys Rating: Baa2 30161NBK6 Asset Minor Code 28 *ACCOUNT 001050998134*	205,000.000	208,558.80 101.7360	208,929.85	- 371.05 - 371.05	1,207.22	5.21
Expedia Group Inc 2.950% 3/15/31 Standard & Poors Rating: BBB Moodys Rating: Baa3 30212PBH7 Asset Minor Code 28 *ACCOUNT 001050998134*	820,000.000	684,240.80 83.4440	680,772.20	3,468.60 3,468.60	1,075.11	3.54
Extra Space Mtn L P 3.900% 4/01/29 Standard & Poors Rating: BBB Moodys Rating: Baa2 30225VAH0 Asset Minor Code 28 *ACCOUNT 001050998134*	1,420,000.000	1,306,968.00 92.0400	1,324,973.60	- 18,005.60 - 18,005.60	27,690.00	4.24
Exxon Mobil 3.095% 8/16/49 Standard & Poors Rating: AA- Moodys Rating: Aa2 30231GAZ5 Asset Minor Code 28 *ACCOUNT 001050998134*	225,000.000	168,419.25 74.8530	166,702.50	1,716.75 1,716.75	870.47	4.13
Fs Kkr Cap Corp 3.400% 1/15/26 Standard & Poors Rating: N/A Moodys Rating: Baa3 302635AG2 Asset Minor Code 28 *ACCOUNT 001050998134*	245,000.000	219,855.65 89.7370	222,354.65	- 2,499.00 - 2,499.00	1,758.56	3.79

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Fs Kkr Cap Corp 2.625% 1/15/27 Standard & Poors Rating: N/A Moodys Rating: Baa3 302635AH0 Asset Minor Code 28 *ACCOUNT 001050998134*	810,000.000	681,355.80 84.1180	692,793.00	- 11,437.20 - 11,437.20	4,488.75	3.12
Fidelity Natl 5.100% 7/15/32 Standard & Poors Rating: BBB Moodys Rating: Baa2 31620MBY1 Asset Minor Code 28 *ACCOUNT 001050998134*	1,375,000.000	1,338,727.50 97.3620	1,337,586.25	1,141.25 1,141.25	14,804.17	5.24
Fifth Third Bancorp 2.550% 5/05/27 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 316773DA5 Asset Minor Code 28 *ACCOUNT 001050998134*	1,930,000.000	1,663,467.00 86.1900	1,694,945.30	- 31,478.30 - 31,478.30	19,959.42	2.96
Fifth Third Bancorp 6.361% 10/27/28 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 316773DJ6 Asset Minor Code 28 *ACCOUNT 001050998134*	50,000.000	50,328.00 100.6560	50,687.00	- 359.00 - 359.00	1,360.55	6.32
Fiserv Inc 5.600% 3/02/33 Standard & Poors Rating: BBB Moodys Rating: Baa2 337738BE7 Asset Minor Code 28 *ACCOUNT 001050998134*	1,300,000.000	1,348,269.00 103.7130	1,360,796.52	- 12,527.52 - 12,527.52	6,541.11	5.40
Ford Cr Auto Owner 4.650% 2/15/28 Standard & Poors Rating: N/A Moodys Rating: N/A 344928AD8 Asset Minor Code 31 *ACCOUNT 001050998134*	145,000.000	145,282.03 100.1945	144,984.88	297.15 297.15	18.73	4.64

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Fox Corp 4.709% 1/25/29 Standard & Poors Rating: BBB Moodys Rating: Baa2 35137LAH8 Asset Minor Code 28 *ACCOUNT 001050998134*	1,065,000.000	1,055,617.35 99.1190	1,056,831.45	- 1,214.10 - 1,214.10	9,194.32	4.75
Freeport McMoran Inc 5.000% 9/01/27 Standard & Poors Rating: Bb+ Moodys Rating: Baa3 35671DCC7 Asset Minor Code 28 *ACCOUNT 001050998134*	220,000.000	215,221.60 97.8280	216,735.20	- 1,513.60 - 1,513.60	916.67	5.11
Freeport McMoran Inc 4.125% 3/01/28 Standard & Poors Rating: Bb+ Moodys Rating: Baa3 35671DCE3 Asset Minor Code 28 *ACCOUNT 001050998134*	240,000.000	225,974.40 94.1560	227,272.80	- 1,298.40 - 1,298.40	825.00	4.38
Glp Capital LP Fin 5.375% 4/15/26 Standard & Poors Rating: BBB- Moodys Rating: Ba1 361841AH2 Asset Minor Code 28 *ACCOUNT 001050998134*	175,000.000	169,828.75 97.0450	170,271.50	- 442.75 - 442.75	4,337.33	5.54
General Mtrs Co 5.400% 10/15/29 Standard & Poors Rating: BBB Moodys Rating: Baa2 37045VAY6 Asset Minor Code 28 *ACCOUNT 001050998134*	75,000.000	74,316.75 99.0890	74,463.75	- 147.00 - 147.00	1,867.50	5.45
General Mtrs Finl Co 3.600% 6/21/30 Standard & Poors Rating: BBB Moodys Rating: Baa2 37045XCY0 Asset Minor Code 28 *ACCOUNT 001050998134*	90,000.000	78,853.50 87.6150	78,547.50	306.00 306.00	900.00	4.11

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
General Mtrs Finl Co 6.000% 1/09/28 Standard & Poors Rating: BBB Moodys Rating: Baa2 37045XEB8 Asset Minor Code 28 *ACCOUNT 001050998134*	490,000.000	501,524.80 102.3520	501,892.30	- 367.50 - 367.50	6,696.67	5.86
General Mtrs Finl 6.400% 1/09/33 Standard & Poors Rating: BBB Moodys Rating: Baa2 37045XED4 Asset Minor Code 28 *ACCOUNT 001050998134*	1,305,000.000	1,345,428.90 103.0980	1,339,543.35	5,885.55 5,885.55	19,024.00	6.21
Gilead Sciences Inc 4.800% 4/01/44 Standard & Poors Rating: BBB+ Moodys Rating: A3 375558AX1 Asset Minor Code 28 *ACCOUNT 001050998134*	255,000.000	247,230.15 96.9530	246,607.95	622.20 622.20	6,120.00	4.95
Global Pmts Inc 5.300% 8/15/29 Standard & Poors Rating: BBB- Moodys Rating: Baa3 37940XAN2 Asset Minor Code 28 *ACCOUNT 001050998134*	705,000.000	696,194.55 98.7510	700,086.15	- 3,891.60 - 3,891.60	4,774.42	5.37
Goldman Sachs Group 2.383% 7/21/32 Standard & Poors Rating: BBB+ Moodys Rating: A2 38141GYJ7 Asset Minor Code 28 *ACCOUNT 001050998134*	285,000.000	231,385.80 81.1880	232,235.10	- 849.30 - 849.30	1,320.58	2.94
Goldman Sachs Group 2.650% 10/21/32 Standard & Poors Rating: BBB+ Moodys Rating: A2 38141GYN8 Asset Minor Code 28 *ACCOUNT 001050998134*	310,000.000	256,137.50 82.6250	256,568.40	- 430.90 - 430.90	3,651.11	3.21

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Goldman Sachs Group 4.482% 8/23/28 Standard & Poors Rating: BBB+ Moodys Rating: A2 38141GZU1 Asset Minor Code 28 *ACCOUNT 001050998134*	260,000.000	254,293.00 97.8050	256,256.00	- 1,963.00 - 1,963.00	1,230.06	4.58
Golub Cap Bdc Inc 2.500% 8/24/26 Standard & Poors Rating: BBB- Moodys Rating: Baa3 38173MAB8 Asset Minor Code 28 *ACCOUNT 001050998134*	115,000.000	98,578.00 85.7200	99,116.20	- 538.20 - 538.20	295.49	2.92
HF Sinclair Corp 4.500% 10/01/30 Standard & Poors Rating: BBB- Moodys Rating: Baa3 403949AC4 Asset Minor Code 28 *ACCOUNT 001050998134*	725,000.000	656,313.50 90.5260	660,061.75	- 3,748.25 - 3,748.25	16,312.50	4.97
Hca Inc 5.875% 2/01/29 Standard & Poors Rating: BBB- Moodys Rating: Baa3 404119BW8 Asset Minor Code 28 *ACCOUNT 001050998134*	615,000.000	628,296.30 102.1620	631,943.25	- 3,646.95 - 3,646.95	6,021.88	5.75
Hartford Finl Inc 2.900% 9/15/51 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 416518AD0 Asset Minor Code 28 *ACCOUNT 001050998134*	155,000.000	104,211.15 67.2330	104,026.70	184.45 184.45	199.78	4.31
Helmerich Payne Inc 2.900% 9/29/31 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 423452AG6 Asset Minor Code 28 *ACCOUNT 001050998134*	1,585,000.000	1,315,740.20 83.0120	1,316,104.75	- 364.55 - 364.55	255.36	3.49

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Hp Enterprise Co 6.200% 10/15/35 Standard & Poors Rating: BBB Moodys Rating: Baa2 42824CAX7 Asset Minor Code 28 *ACCOUNT 001050998134*	50,000.000	53,615.50 107.2310	53,691.50	- 76.00 - 76.00	1,429.44	5.78
Home Depot Inc 4.500% 12/06/48 Standard & Poors Rating: A Moodys Rating: A2 437076BX9 Asset Minor Code 28 *ACCOUNT 001050998134*	135,000.000	127,101.15 94.1490	125,803.80	1,297.35 1,297.35	1,940.63	4.78
Honeywell Intl Inc 4.850% 11/01/24 Standard & Poors Rating: A Moodys Rating: A2 438516CH7 Asset Minor Code 28 *ACCOUNT 001050998134*	955,000.000	961,264.80 100.6560	967,052.10	- 5,787.30 - 5,787.30	19,170.30	4.82
Huntington 4.443% 8/04/28 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 446150BB9 Asset Minor Code 28 *ACCOUNT 001050998134*	145,000.000	133,007.05 91.7290	133,852.40	- 845.35 - 845.35	1,020.04	4.84
Huntington Ingalls 2.043% 8/16/28 Standard & Poors Rating: BBB- Moodys Rating: Baa3 446413AZ9 Asset Minor Code 28 *ACCOUNT 001050998134*	785,000.000	672,870.60 85.7160	676,112.65	- 3,242.05 - 3,242.05	2,004.69	2.38
Huntington National 5.650% 1/10/30 Standard & Poors Rating: A- Moodys Rating: A3 44644MAJ0 Asset Minor Code 28 *ACCOUNT 001050998134*	2,035,000.000	1,950,079.45 95.8270	1,998,675.25	- 48,595.80 - 48,595.80	42,477.80	5.90

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Hyatt Hotels Corp 6.000% 4/23/30 Standard & Poors Rating: BBB- Moodys Rating: Baa3 448579AJ1 Asset Minor Code 28 *ACCOUNT 001050998134*	650,000.000	660,153.00 101.5620	663,884.00	- 3,731.00 - 3,731.00	16,403.47	5.91
Indiana Michigan 5.625% 4/01/53 Standard & Poors Rating: A- Moodys Rating: A3 454889AV8 Asset Minor Code 28 *ACCOUNT 001050998134*	30,000.000	31,237.20 104.1240	30,707.40	529.80 529.80	37.50	5.40
Intel Corp 4.000% 8/05/29 Standard & Poors Rating: A Moodys Rating: A2 458140BZ2 Asset Minor Code 28 *ACCOUNT 001050998134*	2,070,000.000	2,014,006.50 97.2950	2,020,589.10	- 6,582.60 - 6,582.60	12,880.00	4.11
IBM Corp 4.250% 5/15/49 Standard & Poors Rating: A- Moodys Rating: A3 459200KC4 Asset Minor Code 28 *ACCOUNT 001050998134*	120,000.000	103,202.40 86.0020	101,290.80	1,911.60 1,911.60	1,926.67	4.94
Invitation Homes L P 2.300% 11/15/28 Standard & Poors Rating: BBB Moodys Rating: Baa3 46188BAB8 Asset Minor Code 28 *ACCOUNT 001050998134*	1,625,000.000	1,361,993.75 83.8150	1,377,366.25	- 15,372.50 - 15,372.50	14,119.44	2.74
Ipalco Enterprises 4.250% 5/01/30 Standard & Poors Rating: BBB- Moodys Rating: Baa3 462613AP5 Asset Minor Code 28 *ACCOUNT 001050998134*	220,000.000	202,543.00 92.0650	203,874.00	- 1,331.00 - 1,331.00	3,895.83	4.62

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Jpmorgan Chase Co 1.764% 11/19/31 Standard & Poors Rating: A- Moodys Rating: A1 46647PBU9 Asset Minor Code 28 *ACCOUNT 001050998134*	755,000.000	599,213.30 79.3660	602,837.30	- 3,624.00 - 3,624.00	4,883.34	2.22
Jpmorgan Chase Co 1.040% 2/04/27 Standard & Poors Rating: A- Moodys Rating: A1 46647PBW5 Asset Minor Code 28 *ACCOUNT 001050998134*	720,000.000	642,672.00 89.2600	644,083.20	- 1,411.20 - 1,411.20	1,185.60	1.17
Jpmorgan Chase Co 2.947% 2/24/28 Standard & Poors Rating: A- Moodys Rating: A1 46647PCW4 Asset Minor Code 28 *ACCOUNT 001050998134*	565,000.000	523,630.70 92.6780	526,393.55	- 2,762.85 - 2,762.85	1,711.31	3.18
Jackson Financial 1.05903% 11/23/31 Standard & Poors Rating: BBB Moodys Rating: Baa2 46817MAL1 Asset Minor Code 28 *ACCOUNT 001050998134*	1,630,000.000	1,343,266.70 82.4090	1,322,549.40	20,717.30 20,717.30	6,137.65	1.29
Kla Corp 5.250% 7/15/62 Standard & Poors Rating: A- Moodys Rating: A2 482480AN0 Asset Minor Code 28 *ACCOUNT 001050998134*	100,000.000	101,232.00 101.2320	100,939.00	293.00 293.00	1,108.33	5.19
Keurig Dr Pepper Inc 4.500% 4/15/52 Standard & Poors Rating: BBB Moodys Rating: Baa1 49271VAR1 Asset Minor Code 28 *ACCOUNT 001050998134*	55,000.000	48,951.10 89.0020	49,117.75	- 166.65 - 166.65	1,141.25	5.06

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Keybank National Mtn 5.000% 1/26/33 Standard & Poors Rating: A- Moodys Rating: A3 49327M3H5 Asset Minor Code 28 *ACCOUNT 001050998134*	2,180,000.000	2,025,307.20 92.9040	2,036,425.20	- 11,118.00 - 11,118.00	19,680.56	5.38
Kimco Realty Corp 4.600% 2/01/33 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 49446RBA6 Asset Minor Code 28 *ACCOUNT 001050998134*	1,780,000.000	1,669,070.40 93.7680	1,678,878.20	- 9,807.80 - 9,807.80	13,646.67	4.91
Kinder Morgan Inc 5.200% 6/01/33 Standard & Poors Rating: BBB Moodys Rating: Baa2 49456BAX9 Asset Minor Code 28 *ACCOUNT 001050998134*	950,000.000	943,825.00 99.3500	933,018.00	10,807.00 10,807.00	8,370.56	5.23
Kraft Foods Group 6.500% 2/09/40 Standard & Poors Rating: BBB Moodys Rating: Baa2 50076QAN6 Asset Minor Code 28 *ACCOUNT 001050998134*	215,000.000	236,244.15 109.8810	233,657.70	2,586.45 2,586.45	2,018.61	5.92
Kroger Co 4.450% 2/01/47 Standard & Poors Rating: BBB Moodys Rating: Baa1 501044DG3 Asset Minor Code 28 *ACCOUNT 001050998134*	135,000.000	119,038.95 88.1770	117,239.40	1,799.55 1,799.55	1,001.25	5.05
Kubota Cr Owner Tr 5.400% 2/15/29 Standard & Poors Rating: N/A Moodys Rating: Aaa 50117KAD2 Asset Minor Code 31 *ACCOUNT 001050998134*	365,000.000	366,070.91 100.2934	364,987.08	1,083.83 1,083.83	54.75	5.38

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Lyb Int Finance III 4.200% 10/15/49 Standard & Poors Rating: BBB Moodys Rating: Baa2 50249AAA1 Asset Minor Code 28 *ACCOUNT 001050998134*	175,000.000	136,745.00 78.1400	136,431.75	313.25 313.25	3,389.17	5.37
Leggett Platt Inc 3.500% 11/15/51 Standard & Poors Rating: BBB Moodys Rating: Baa2 524660BA4 Asset Minor Code 28 *ACCOUNT 001050998134*	115,000.000	85,166.70 74.0580	85,822.20	- 655.50 - 655.50	1,520.56	4.73
Leidos Inc 5.750% 3/15/33 Standard & Poors Rating: BBB- Moodys Rating: Baa2 52532XAJ4 Asset Minor Code 28 *ACCOUNT 001050998134*	655,000.000	669,436.20 102.2040	672,272.35	- 2,836.15 - 2,836.15	3,243.16	5.63
Lincoln National 3.400% 1/15/31 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 534187BK4 Asset Minor Code 28 *ACCOUNT 001050998134*	2,010,000.000	1,642,974.00 81.7400	1,687,395.00	- 44,421.00 - 44,421.00	14,427.33	4.16
Lockheed Martin Corp 4.070% 12/15/42 Standard & Poors Rating: A- Moodys Rating: A3 539830BB4 Asset Minor Code 28 *ACCOUNT 001050998134*	195,000.000	178,924.20 91.7560	177,855.60	1,068.60 1,068.60	2,336.86	4.44
Lowes Cos Inc 3.000% 10/15/50 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 548661DZ7 Asset Minor Code 28 *ACCOUNT 001050998134*	310,000.000	205,737.70 66.3670	205,554.80	182.90 182.90	4,288.33	4.52

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Lowes Cos Inc 5.150% 7/01/33 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 548661EQ6 Asset Minor Code 28 *ACCOUNT 001050998134*	140,000.000	141,334.20 100.9530	140,000.00	1,334.20 1,334.20	20.03	5.10
Mplx LP 4.875% 6/01/25 Standard & Poors Rating: BBB Moodys Rating: Baa2 55336VAJ9 Asset Minor Code 28 *ACCOUNT 001050998134*	470,000.000	466,559.60 99.2680	470,169.20	- 3,609.60 - 3,609.60	7,637.50	4.91
Mplx LP 5.500% 2/15/49 Standard & Poors Rating: BBB Moodys Rating: Baa2 55336VAT7 Asset Minor Code 28 *ACCOUNT 001050998134*	60,000.000	55,808.40 93.0140	54,997.80	810.60 810.60	421.67	5.91
Mplx LP L P 4.950% 3/14/52 Standard & Poors Rating: BBB Moodys Rating: Baa2 55336VBT6 Asset Minor Code 28 *ACCOUNT 001050998134*	60,000.000	52,150.80 86.9180	51,262.20	888.60 888.60	140.25	5.70
Mplx L P 5.000% 3/01/33 Standard & Poors Rating: BBB Moodys Rating: Baa2 55336VBV1 Asset Minor Code 28 *ACCOUNT 001050998134*	1,390,000.000	1,360,212.30 97.8570	1,350,551.80	9,660.50 9,660.50	10,038.89	5.11
Main Str Cap Corp 3.000% 7/14/26 Standard & Poors Rating: BBB- Moodys Rating: N/A 56035LAE4 Asset Minor Code 28 *ACCOUNT 001050998134*	60,000.000	52,303.80 87.1730	52,609.20	- 305.40 - 305.40	385.00	3.44

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Marathon Oil Corp 6.600% 10/01/37 Standard & Poors Rating: BBB- Moodys Rating: Baa3 565849AE6 Asset Minor Code 28 *ACCOUNT 001050998134*	50,000.000	51,038.50 102.0770	50,666.50	372.00 372.00	1,650.00	6.47
Marriott Intl Inc 3.500% 10/15/32 Standard & Poors Rating: BBB Moodys Rating: Baa2 571903BF9 Asset Minor Code 28 *ACCOUNT 001050998134*	465,000.000	407,526.00 87.6400	408,172.35	- 646.35 - 646.35	7,504.58	3.99
Marvell Technology 2.950% 4/15/31 Standard & Poors Rating: BBB- Moodys Rating: Baa3 573874AJ3 Asset Minor Code 28 *ACCOUNT 001050998134*	805,000.000	672,215.25 83.5050	663,996.20	8,219.05 8,219.05	10,950.24	3.53
Masco Corp 1.500% 2/15/28 Standard & Poors Rating: BBB Moodys Rating: Baa2 574599BS4 Asset Minor Code 28 *ACCOUNT 001050998134*	1,985,000.000	1,690,108.40 85.1440	1,705,095.15	- 14,986.75 - 14,986.75	3,804.58	1.76
McDonalds Corp Mtn 4.450% 3/01/47 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 58013MFC3 Asset Minor Code 28 *ACCOUNT 001050998134*	145,000.000	132,776.50 91.5700	131,142.35	1,634.15 1,634.15	537.71	4.86
Merck Co Inc 2.450% 6/24/50 Standard & Poors Rating: A+ Moodys Rating: A1 58933YBB0 Asset Minor Code 28 *ACCOUNT 001050998134*	330,000.000	222,327.60 67.3720	221,529.00	798.60 798.60	2,178.46	3.64

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Microsoft Corp 2.525% 6/01/50 Standard & Poors Rating: AAA Moodys Rating: Aaa 594918CC6 Asset Minor Code 28 *ACCOUNT 001050998134*	525,000.000	371,479.50 70.7580	366,996.00	4,483.50 4,483.50	4,418.75	3.57
Micron Technology 4.663% 2/15/30 Standard & Poors Rating: BBB- Moodys Rating: Baa3 595112BQ5 Asset Minor Code 28 *ACCOUNT 001050998134*	155,000.000	148,815.50 96.0100	148,564.40	251.10 251.10	923.53	4.86
Micron Technology 5.875% 2/09/33 Standard & Poors Rating: BBB- Moodys Rating: Baa3 595112BZ5 Asset Minor Code 28 *ACCOUNT 001050998134*	665,000.000	672,348.25 101.1050	673,252.65	- 904.40 - 904.40	5,643.26	5.81
Mondelez Intl Inc 2.625% 9/04/50 Standard & Poors Rating: BBB Moodys Rating: Baa1 609207AW5 Asset Minor Code 28 *ACCOUNT 001050998134*	110,000.000	73,764.90 67.0590	73,224.80	540.10 540.10	216.56	3.91
Morgan Stanley Mtn 3.622% 4/01/31 Standard & Poors Rating: A- Moodys Rating: A1 6174468P7 Asset Minor Code 28 *ACCOUNT 001050998134*	500,000.000	457,235.00 91.4470	457,005.00	230.00 230.00	9,055.00	3.96
Morgan Stanley Mtn 1.512% 7/20/27 Standard & Poors Rating: A- Moodys Rating: A1 61747YEC5 Asset Minor Code 28 *ACCOUNT 001050998134*	285,000.000	253,270.95 88.8670	254,827.05	- 1,556.10 - 1,556.10	849.87	1.70

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Morgan Stanley 6.296% 10/18/28 Standard & Poors Rating: A- Moodys Rating: A1 61747YEV3 Asset Minor Code 28 *ACCOUNT 001050998134*	475,000.000	499,486.25 105.1550	502,155.75	- 2,669.50 - 2,669.50	13,540.77	5.99
National Retail 3.000% 4/15/52 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 637417AR7 Asset Minor Code 28 *ACCOUNT 001050998134*	80,000.000	49,994.40 62.4930	50,108.00	- 113.60 - 113.60	1,106.67	4.80
National Rural Mtn 0.350% 2/08/24 Standard & Poors Rating: A- Moodys Rating: A2 63743HEU2 Asset Minor Code 28 *ACCOUNT 001050998134*	915,000.000	876,670.65 95.8110	878,656.20	- 1,985.55 - 1,985.55	471.48	0.37
National Rural Mtn 1.875% 2/07/25 Standard & Poors Rating: A- Moodys Rating: A2 63743HFC1 Asset Minor Code 28 *ACCOUNT 001050998134*	1,060,000.000	1,005,092.00 94.8200	1,013,317.60	- 8,225.60 - 8,225.60	2,981.25	1.98
National Rural Mtn 5.450% 10/30/25 Standard & Poors Rating: A- Moodys Rating: A2 63743HFF4 Asset Minor Code 28 *ACCOUNT 001050998134*	195,000.000	198,601.65 101.8470	199,931.55	- 1,329.90 - 1,329.90	4,457.65	5.35
Newfield Exploration 5.375% 1/01/26 Standard & Poors Rating: BBB- Moodys Rating: Baa3 651290AR9 Asset Minor Code 28 *ACCOUNT 001050998134*	330,000.000	330,567.60 100.1720	332,049.30	- 1,481.70 - 1,481.70	4,434.38	5.37

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Nisource Inc 5.250% 3/30/28 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 65473PAN5 Asset Minor Code 28 *ACCOUNT 001050998134*	30,000.000	30,517.20 101.7240	30,557.40	- 40.20 - 40.20	30.63	5.16
Northrop Grumman COR 4.750% 6/01/43 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 666807BH4 Asset Minor Code 28 *ACCOUNT 001050998134*	80,000.000	77,223.20 96.5290	77,136.00	87.20 87.20	1,266.67	4.92
Novartis Capital 4.400% 5/06/44 Standard & Poors Rating: AA- Moodys Rating: A1 66989HAH1 Asset Minor Code 28 *ACCOUNT 001050998134*	180,000.000	177,129.00 98.4050	175,044.60	2,084.40 2,084.40	3,190.00	4.47
Nvidia Corp Sr Nt 3.500% 4/01/50 Standard & Poors Rating: A Moodys Rating: A2 67066GAH7 Asset Minor Code 28 *ACCOUNT 001050998134*	65,000.000	53,212.90 81.8660	52,793.00	419.90 419.90	1,137.50	4.28
Oneok Inc 3.100% 3/15/30 Standard & Poors Rating: BBB Moodys Rating: Baa2 682680BB8 Asset Minor Code 28 *ACCOUNT 001050998134*	300,000.000	262,086.00 87.3620	262,206.00	- 120.00 - 120.00	413.33	3.55
Oneok Inc New Sr Nt 6.100% 11/15/32 Standard & Poors Rating: BBB Moodys Rating: Baa2 682680BG7 Asset Minor Code 28 *ACCOUNT 001050998134*	1,285,000.000	1,330,296.25 103.5250	1,329,653.75	642.50 642.50	28,958.90	5.89

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Oracle Corp 3.900% 5/15/35 Standard & Poors Rating: BBB Moodys Rating: Baa2 68389XBE4 Asset Minor Code 28 *ACCOUNT 001050998134*	640,000.000	558,988.80 87.3420	560,896.00	- 1,907.20 - 1,907.20	9,429.33	4.47
Oracle Corp 6.150% 11/09/29 Standard & Poors Rating: BBB Moodys Rating: Baa2 68389XCH6 Asset Minor Code 28 *ACCOUNT 001050998134*	1,235,000.000	1,315,435.55 106.5130	1,322,302.15	- 6,866.60 - 6,866.60	29,959.04	5.77
Owl Rock Capital 3.400% 7/15/26 Standard & Poors Rating: BBB- Moodys Rating: Baa3 69121KAE4 Asset Minor Code 28 *ACCOUNT 001050998134*	920,000.000	812,314.00 88.2950	819,489.20	- 7,175.20 - 7,175.20	6,603.56	3.85
Owl Rock Capital 2.625% 1/15/27 Standard & Poors Rating: BBB- Moodys Rating: N/A 69121KAF1 Asset Minor Code 28 *ACCOUNT 001050998134*	95,000.000	80,322.50 84.5500	81,263.00	- 940.50 - 940.50	526.46	3.10
Peco Energy Co 4.375% 8/15/52 Standard & Poors Rating: A Moodys Rating: Aa3 693304BE6 Asset Minor Code 28 *ACCOUNT 001050998134*	465,000.000	420,778.50 90.4900	420,801.75	- 23.25 - 23.25	2,599.48	4.83
Pnc Financial 1.150% 8/13/26 Standard & Poors Rating: A- Moodys Rating: A3 693475BB0 Asset Minor Code 28 *ACCOUNT 001050998134*	975,000.000	856,508.25 87.8470	863,791.50	- 7,283.25 - 7,283.25	1,495.00	1.31

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Pacific Gas Elec Co 3.250% 6/01/31 Standard & Poors Rating: BBB- Moodys Rating: Baa3 694308JT5 Asset Minor Code 28 *ACCOUNT 001050998134*	200,000.000	169,442.00 84.7210	169,652.00	- 210.00 - 210.00	2,166.67	3.84
Pacific Gas Elec Co 6.700% 4/01/53 Standard & Poors Rating: BBB- Moodys Rating: Baa3 694308KK2 Asset Minor Code 28 *ACCOUNT 001050998134*	125,000.000	128,532.50 102.8260	124,551.25	3,981.25 3,981.25	23.26	6.52
Pacificorp 5.350% 12/01/53 Standard & Poors Rating: A+ Moodys Rating: A1 695114CZ9 Asset Minor Code 28 *ACCOUNT 001050998134*	75,000.000	76,750.50 102.3340	75,998.25	752.25 752.25	1,337.50	5.23
Paypal Holdings Inc 1.650% 6/01/25 Standard & Poors Rating: A- Moodys Rating: A3 70450YAG8 Asset Minor Code 28 *ACCOUNT 001050998134*	720,000.000	675,900.00 93.8750	679,687.20	- 3,787.20 - 3,787.20	3,960.00	1.76
Pepsico Inc 0.400% 10/07/23 Standard & Poors Rating: A+ Moodys Rating: A1 713448FB9 Asset Minor Code 28 *ACCOUNT 001050998134*	955,000.000	932,700.75 97.6650	934,400.65	- 1,699.90 - 1,699.90	1,846.33	0.41
Philip Morris Intl 4.500% 3/20/42 Standard & Poors Rating: A- Moodys Rating: A2 718172AP4 Asset Minor Code 28 *ACCOUNT 001050998134*	125,000.000	108,703.75 86.9630	107,478.75	1,225.00 1,225.00	171.88	5.17

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Phillips 66 Co Sr 5.300% 6/30/33 Standard & Poors Rating: BBB+ Moodys Rating: A3 718547AR3 Asset Minor Code 28 *ACCOUNT 001050998134*	180,000.000	182,431.80 101.3510	179,152.20	3,279.60 3,279.60	53.00	5.23
Pioneer Nat Res Co 1.900% 8/15/30 Standard & Poors Rating: BBB Moodys Rating: Baa1 723787AQ0 Asset Minor Code 28 *ACCOUNT 001050998134*	480,000.000	390,844.80 81.4260	390,259.20	585.60 585.60	1,165.33	2.33
Pioneer Nat Res Co 1.125% 1/15/26 Standard & Poors Rating: BBB Moodys Rating: Baa1 723787AT4 Asset Minor Code 28 *ACCOUNT 001050998134*	1,820,000.000	1,653,979.60 90.8780	1,653,724.80	254.80 254.80	4,322.50	1.24
Prudential Financial 3.905% 12/07/47 Standard & Poors Rating: A Moodys Rating: A3 744320AY8 Asset Minor Code 28 *ACCOUNT 001050998134*	135,000.000	106,818.75 79.1250	109,462.05	- 2,643.30 - 2,643.30	1,669.39	4.94
Public Service Co 5.250% 4/01/53 Standard & Poors Rating: A Moodys Rating: A1 744448CY5 Asset Minor Code 28 *ACCOUNT 001050998134*	100,000.000	101,861.00 101.8610	99,298.00	2,563.00 2,563.00	.00	5.15
Rpm Intl Inc 2.950% 1/15/32 Standard & Poors Rating: BBB Moodys Rating: Baa3 749685AY9 Asset Minor Code 28 *ACCOUNT 001050998134*	130,000.000	105,592.50 81.2250	105,215.50	377.00 377.00	809.61	3.63

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Radian Group Inc Sr 6.625% 3/15/25 Standard & Poors Rating: Bb+ Moodys Rating: Baa3 750236AX9 Asset Minor Code 28 *ACCOUNT 001050998134*	315,000.000	313,683.30 99.5820	315,478.80	- 1,795.50 - 1,795.50	927.50	6.65
Raytheon 2.820% 9/01/51 Standard & Poors Rating: A- Moodys Rating: Baa1 75513ECL3 Asset Minor Code 28 *ACCOUNT 001050998134*	75,000.000	52,032.00 69.3760	51,564.75	467.25 467.25	176.25	4.06
Citizens Bk Na 2.250% 4/28/25 Standard & Poors Rating: A- Moodys Rating: Baa1 75524KNH3 Asset Minor Code 28 *ACCOUNT 001050998134*	1,535,000.000	1,375,651.65 89.6190	1,374,254.80	1,396.85 1,396.85	14,678.44	2.51
Realty Income Corp 4.625% 11/01/25 Standard & Poors Rating: A- Moodys Rating: A3 756109BE3 Asset Minor Code 28 *ACCOUNT 001050998134*	1,065,000.000	1,049,280.60 98.5240	1,061,496.15	- 12,215.55 - 12,215.55	20,523.44	4.69
Realty Income Corp 3.100% 12/15/29 Standard & Poors Rating: A- Moodys Rating: A3 756109BK9 Asset Minor Code 28 *ACCOUNT 001050998134*	330,000.000	296,023.20 89.7040	300,837.90	- 4,814.70 - 4,814.70	3,012.17	3.46
Realty Income Corp 4.850% 3/15/30 Standard & Poors Rating: A- Moodys Rating: A3 756109BR4 Asset Minor Code 28 *ACCOUNT 001050998134*	640,000.000	630,508.80 98.5170	634,515.20	- 4,006.40 - 4,006.40	6,725.33	4.92

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Regency Centers L P 3.700% 6/15/30 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 75884RBA0 Asset Minor Code 28 *ACCOUNT 001050998134*	115,000.000	103,720.80 90.1920	105,302.05	- 1,581.25 - 1,581.25	1,252.86	4.10
Republic Svcs Inc Sr 5.000% 4/01/34 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 760759BC3 Asset Minor Code 28 *ACCOUNT 001050998134*	30,000.000	30,564.90 101.8830	30,510.90	54.00 54.00	12.50	4.91
Reynolds American 5.700% 8/15/35 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 761713BA3 Asset Minor Code 28 *ACCOUNT 001050998134*	85,000.000	80,360.70 94.5420	79,971.40	389.30 389.30	619.08	6.03
Ryder System Inc Mtn 3.650% 3/18/24 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 78355HKL2 Asset Minor Code 28 *ACCOUNT 001050998134*	215,000.000	211,233.20 98.2480	211,762.10	- 528.90 - 528.90	283.38	3.72
Santander Holdings 5.807% 9/09/26 Standard & Poors Rating: BBB+ Moodys Rating: Baa3 80282KBE5 Asset Minor Code 28 *ACCOUNT 001050998134*	435,000.000	427,478.85 98.2710	432,111.60	- 4,632.75 - 4,632.75	1,543.69	5.91
Schwab Charles Corp 2.000% 3/20/28 Standard & Poors Rating: A Moodys Rating: A2 808513BP9 Asset Minor Code 28 *ACCOUNT 001050998134*	2,350,000.000	2,017,146.00 85.8360	2,030,118.00	- 12,972.00 - 12,972.00	1,436.11	2.33

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Sempra 3.700% 4/01/29 Standard & Poors Rating: BBB Moodys Rating: Baa2 816851BP3 Asset Minor Code 28 *ACCOUNT 001050998134*	1,425,000.000	1,323,055.50 92.8460	1,330,394.25	- 7,338.75 - 7,338.75	26,362.50	3.99
Sherwin Williams Co 4.500% 6/01/47 Standard & Poors Rating: BBB Moodys Rating: Baa2 824348AX4 Asset Minor Code 28 *ACCOUNT 001050998134*	175,000.000	154,360.50 88.2060	153,137.25	1,223.25 1,223.25	2,625.00	5.10
Sierra Time Share 6.540% 1/20/40 Standard & Poors Rating: N/A Moodys Rating: N/A 826943AA0 Asset Minor Code 31 Date Last Priced: 03/29/23 *ACCOUNT 001050998134*	365,000.000	364,976.64 99.9936 @	364,976.61	.03 .03	.00	6.54
Simon Property L P 3.250% 9/13/49 Standard & Poors Rating: A- Moodys Rating: A3 828807DH7 Asset Minor Code 28 *ACCOUNT 001050998134*	145,000.000	98,679.75 68.0550	99,100.25	- 420.50 - 420.50	235.63	4.78
Simon Ppty Group LP 1.750% 2/01/28 Standard & Poors Rating: A- Moodys Rating: A3 828807DL8 Asset Minor Code 28 *ACCOUNT 001050998134*	260,000.000	223,646.80 86.0180	225,739.80	- 2,093.00 - 2,093.00	758.33	2.03

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Simon Ppty Group LP 1.375% 1/15/27 Standard & Poors Rating: A- Moodys Rating: A3 828807DP9 Asset Minor Code 28 *ACCOUNT 001050998134*	1,650,000.000	1,451,307.00 87.9580	1,462,593.00	- 11,286.00 - 11,286.00	4,789.58	1.56
Southern Cal Edison 3.650% 2/01/50 Standard & Poors Rating: A- Moodys Rating: A2 842400GT4 Asset Minor Code 28 *ACCOUNT 001050998134*	305,000.000	234,792.05 76.9810	234,215.60	576.45 576.45	1,855.42	4.74
Southern Ca Edison 1.100% 4/01/24 Standard & Poors Rating: A- Moodys Rating: A2 842400HB2 Asset Minor Code 28 *ACCOUNT 001050998134*	265,000.000	254,725.95 96.1230	254,559.00	166.95 166.95	1,457.50	1.14
Southwestern Elec 3.250% 11/01/51 Standard & Poors Rating: A- Moodys Rating: Baa2 845437BT8 Asset Minor Code 28 *ACCOUNT 001050998134*	195,000.000	135,651.75 69.5650	133,495.05	2,156.70 2,156.70	2,640.63	4.67
Spirit Realty LP 3.400% 1/15/30 Standard & Poors Rating: BBB Moodys Rating: Baa2 84861TAF5 Asset Minor Code 28 *ACCOUNT 001050998134*	255,000.000	219,083.25 85.9150	220,539.30	- 1,456.05 - 1,456.05	1,830.33	3.96
Spirit Realty LP 3.200% 2/15/31 Standard & Poors Rating: BBB Moodys Rating: Baa2 84861TAG3 Asset Minor Code 28 *ACCOUNT 001050998134*	1,610,000.000	1,340,357.20 83.2520	1,352,222.90	- 11,865.70 - 11,865.70	6,583.11	3.84

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Stanley Black 6.000% 3/06/28 Standard & Poors Rating: A Moodys Rating: Baa2 854502AT8 Asset Minor Code 28 *ACCOUNT 001050998134*	175,000.000	180,363.75 103.0650	181,977.25	- 1,613.50 - 1,613.50	729.17	5.82
Synchrony Financial 4.500% 7/23/25 Standard & Poors Rating: BBB- Moodys Rating: N/A 87165BAG8 Asset Minor Code 28 *ACCOUNT 001050998134*	125,000.000	113,306.25 90.6450	113,220.00	86.25 86.25	1,062.50	4.96
Synchrony Bank Mtn 5.625% 8/23/27 Standard & Poors Rating: BBB Moodys Rating: N/A 87166FAE3 Asset Minor Code 28 *ACCOUNT 001050998134*	720,000.000	660,924.00 91.7950	673,516.80	- 12,592.80 - 12,592.80	4,275.00	6.13
T Mobile USA Inc 3.500% 4/15/31 Standard & Poors Rating: BBB- Moodys Rating: Baa3 87264ABW4 Asset Minor Code 28 *ACCOUNT 001050998134*	840,000.000	755,302.80 89.9170	754,513.20	789.60 789.60	13,556.67	3.89
Tapestry Inc 3.050% 3/15/32 Standard & Poors Rating: BBB- Moodys Rating: Baa2 876030AA5 Asset Minor Code 28 *ACCOUNT 001050998134*	55,000.000	44,680.90 81.2380	44,782.10	- 101.20 - 101.20	74.56	3.75
Targa Res L P 4.000% 1/15/32 Standard & Poors Rating: BBB- Moodys Rating: Baa3 87612BBU5 Asset Minor Code 28 *ACCOUNT 001050998134*	295,000.000	257,104.30 87.1540	257,337.35	- 233.05 - 233.05	2,491.11	4.59

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Target Corp 2.950% 1/15/52 Standard & Poors Rating: A Moodys Rating: A2 87612EBN5 Asset Minor Code 28 *ACCOUNT 001050998134*	265,000.000	191,568.50 72.2900	189,464.40	2,104.10 2,104.10	1,650.36	4.08
Targa Res Corp 6.125% 3/15/33 Standard & Poors Rating: BBB- Moodys Rating: Baa3 87612GAC5 Asset Minor Code 28 *ACCOUNT 001050998134*	1,295,000.000	1,340,998.40 103.5520	1,336,647.20	4,351.20 4,351.20	3,525.28	5.91
Time Warner Cabl 7.300% 7/01/38 Standard & Poors Rating: BBB- Moodys Rating: Ba1 88732JAN8 Asset Minor Code 28 *ACCOUNT 001050998134*	220,000.000	228,280.80 103.7640	228,888.00	- 607.20 - 607.20	4,015.00	7.04
Toyota Motor Mtn 2.500% 3/22/24 Standard & Poors Rating: A+ Moodys Rating: A1 89236TJX4 Asset Minor Code 28 *ACCOUNT 001050998134*	675,000.000	658,617.75 97.5730	660,960.00	- 2,342.25 - 2,342.25	421.88	2.56
Trimble Inc 6.100% 3/15/33 Standard & Poors Rating: BBB- Moodys Rating: Baa3 896239AE0 Asset Minor Code 28 *ACCOUNT 001050998134*	745,000.000	752,077.50 100.9500	755,352.00	- 3,274.50 - 3,274.50	2,777.19	6.04
Unilever Cap Corp 2.600% 5/05/24 Standard & Poors Rating: A+ Moodys Rating: A1 904764AX5 Asset Minor Code 28 *ACCOUNT 001050998134*	260,000.000	254,306.00 97.8100	254,904.00	- 598.00 - 598.00	2,741.56	2.66

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Unilever Cap Corp 2.625% 8/12/51 Standard & Poors Rating: A+ Moodys Rating: A1 904764BR7 Asset Minor Code 28 *ACCOUNT 001050998134*	295,000.000	203,759.45 69.0710	201,600.05	2,159.40 2,159.40	1,054.01	3.80
Union Elec Co 5.450% 3/15/53 Standard & Poors Rating: A Moodys Rating: A2 906548CW0 Asset Minor Code 28 *ACCOUNT 001050998134*	75,000.000	78,397.50 104.5300	77,544.00	853.50 853.50	204.38	5.21
Union Pacific Corp 3.799% 10/01/51 Standard & Poors Rating: A- Moodys Rating: A3 907818EM6 Asset Minor Code 28 *ACCOUNT 001050998134*	395,000.000	330,670.30 83.7140	327,723.60	2,946.70 2,946.70	7,482.47	4.54
United Parcel 3.750% 11/15/47 Standard & Poors Rating: A Moodys Rating: A2 911312BN5 Asset Minor Code 28 *ACCOUNT 001050998134*	175,000.000	149,415.00 85.3800	149,583.00	- 168.00 - 168.00	2,479.17	4.39
United Technologies 4.500% 6/01/42 Standard & Poors Rating: A- Moodys Rating: Baa1 913017BT5 Asset Minor Code 28 *ACCOUNT 001050998134*	325,000.000	308,028.50 94.7780	307,232.25	796.25 796.25	4,875.00	4.75
Unitedhealth Group 4.750% 7/15/45 Standard & Poors Rating: A+ Moodys Rating: A3 91324PCR1 Asset Minor Code 28 *ACCOUNT 001050998134*	165,000.000	161,709.90 98.0060	161,368.35	341.55 341.55	1,654.58	4.85

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Unum Group 4.125% 6/15/51 Standard & Poors Rating: BBB Moodys Rating: Baa3 91529YAR7 Asset Minor Code 28 *ACCOUNT 001050998134*	90,000.000	64,256.40 71.3960	64,800.90	- 544.50 - 544.50	1,093.13	5.78
V F Corporation 2.950% 4/23/30 Standard & Poors Rating: BBB+ Moodys Rating: Baa2 918204BC1 Asset Minor Code 28 *ACCOUNT 001050998134*	1,585,000.000	1,332,826.50 84.0900	1,335,124.75	- 2,298.25 - 2,298.25	20,521.35	3.51
Verizon 2.650% 11/20/40 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 92343VFT6 Asset Minor Code 28 *ACCOUNT 001050998134*	950,000.000	678,300.00 71.4000	672,828.00	5,472.00 5,472.00	9,160.90	3.71
Viatris Inc 3.850% 6/22/40 Standard & Poors Rating: BBB- Moodys Rating: Baa3 92556VAE6 Asset Minor Code 28 *ACCOUNT 001050998134*	175,000.000	122,774.75 70.1570	121,301.25	1,473.50 1,473.50	1,852.81	5.49
Virginia Elec Pwr 5.000% 4/01/33 Standard & Poors Rating: BBB+ Moodys Rating: A2 927804GK4 Asset Minor Code 28 *ACCOUNT 001050998134*	180,000.000	181,371.60 100.7620	179,496.00	1,875.60 1,875.60	25.00	4.96
Vmware Inc 1.000% 8/15/24 Standard & Poors Rating: BBB- Moodys Rating: Baa3 928563AH8 Asset Minor Code 28 *ACCOUNT 001050998134*	200,000.000	188,750.00 94.3750	189,884.00	- 1,134.00 - 1,134.00	255.56	1.06

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Vmware Inc 2.200% 8/15/31 Standard & Poors Rating: BBB- Moodys Rating: Baa3 928563AL9 Asset Minor Code 28 *ACCOUNT 001050998134*	335,000.000	265,222.85 79.1710	264,388.70	834.15 834.15	941.72	2.78
Wellpoint Inc 4.650% 1/15/43 Standard & Poors Rating: A Moodys Rating: Baa2 94973VBB2 Asset Minor Code 28 *ACCOUNT 001050998134*	175,000.000	163,581.25 93.4750	162,583.75	997.50 997.50	1,717.92	4.97
Wells Fargo Mtn 2.879% 10/30/30 Standard & Poors Rating: BBB+ Moodys Rating: A1 95000U2G7 Asset Minor Code 28 *ACCOUNT 001050998134*	290,000.000	252,015.80 86.9020	254,390.90	- 2,375.10 - 2,375.10	3,501.98	3.31
Wells Fargo Mtn 2.572% 2/11/31 Standard & Poors Rating: BBB+ Moodys Rating: A1 95000U2J1 Asset Minor Code 28 *ACCOUNT 001050998134*	210,000.000	177,962.40 84.7440	178,957.80	- 995.40 - 995.40	750.17	3.04
Welltower Inc 2.050% 1/15/29 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 95040QAN4 Asset Minor Code 28 *ACCOUNT 001050998134*	800,000.000	667,240.00 83.4050	676,472.00	- 9,232.00 - 9,232.00	3,462.22	2.46
Welltower Inc 2.750% 1/15/32 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 95040QAP9 Asset Minor Code 28 *ACCOUNT 001050998134*	65,000.000	53,139.45 81.7530	53,703.00	- 563.55 - 563.55	377.36	3.36

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Welltower Inc 3.850% 6/15/32 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 95040QAR5 Asset Minor Code 28 *ACCOUNT 001050998134*	1,115,000.000	984,857.20 88.3280	994,200.90	- 9,343.70 - 9,343.70	12,639.76	4.36
Western L P 6.150% 4/01/33 Standard & Poors Rating: BBB- Moodys Rating: Baa3 958667AE7 Asset Minor Code 28 *ACCOUNT 001050998134*	20,000.000	20,202.80 101.0140	19,945.60	257.20 257.20	.00	6.09
Westlake Chemical 3.600% 8/15/26 Standard & Poors Rating: BBB Moodys Rating: Baa2 960413AT9 Asset Minor Code 28 *ACCOUNT 001050998134*	430,000.000	410,959.60 95.5720	416,014.80	- 5,055.20 - 5,055.20	1,978.00	3.77
Whirlpool Corp 5.500% 3/01/33 Standard & Poors Rating: BBB Moodys Rating: Baa1 963320BA3 Asset Minor Code 28 *ACCOUNT 001050998134*	1,330,000.000	1,334,295.90 100.3230	1,339,669.10	- 5,373.20 - 5,373.20	7,924.58	5.48
Willis North Amer 4.650% 6/15/27 Standard & Poors Rating: BBB+ Moodys Rating: Baa3 970648AL5 Asset Minor Code 28 *ACCOUNT 001050998134*	310,000.000	305,036.90 98.3990	305,114.40	- 77.50 - 77.50	4,244.42	4.73
Workday Inc 3.700% 4/01/29 Standard & Poors Rating: BBB Moodys Rating: Baa2 98138HAH4 Asset Minor Code 28 *ACCOUNT 001050998134*	250,000.000	234,355.00 93.7420	235,697.50	- 1,342.50 - 1,342.50	4,625.00	3.95

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Xcel Energy Inc 3.500% 12/01/49 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 98389BAX8 Asset Minor Code 28 *ACCOUNT 001050998134*	175,000.000	134,599.50 76.9140	134,520.75	78.75 78.75	2,041.67	4.55
Total Corporate Issues	**162,985,000.000**	**150,928,912.53**	**151,448,749.34**	**- 519,836.81** **- 519,836.81**	**1,481,210.90**	**4.06**

Foreign Issues

Aercap Ireland Cap 6.500% 7/15/25 Standard & Poors Rating: BBB Moodys Rating: Baa2 00774MAN5 Asset Minor Code 35 *ACCOUNT 001050998134*	530,000.000	533,831.90 100.7230	537,706.20	- 3,874.30 - 3,874.30	7,272.78	6.45
Aercap Ireland L P 3.000% 10/29/28 Standard & Poors Rating: BBB Moodys Rating: Baa2 00774MAW5 Asset Minor Code 35 *ACCOUNT 001050998134*	540,000.000	471,430.80 87.3020	467,316.00	4,114.80 4,114.80	6,840.00	3.44
Aercap Ireland L P 3.300% 1/30/32 Standard & Poors Rating: BBB Moodys Rating: Baa2 00774MAX3 Asset Minor Code 35 *ACCOUNT 001050998134*	1,065,000.000	882,277.95 82.8430	884,450.55	- 2,172.60 - 2,172.60	5,955.13	3.98
Arcelormittal Sa 6.550% 11/29/27 Standard & Poors Rating: BBB- Moodys Rating: Baa3 03938LBE3 Asset Minor Code 35 *ACCOUNT 001050998134*	250,000.000	259,987.50 103.9950	261,227.50	- 1,240.00 - 1,240.00	5,549.31	6.30

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Athene Holding Ltd 6.650% 2/01/33 Standard & Poors Rating: A- Moodys Rating: Baa1 04686JAF8 Asset Minor Code 35 *ACCOUNT 001050998134*	1,300,000.000	1,319,500.00 101.5000	1,331,759.00	- 12,259.00 - 12,259.00	14,408.33	6.55
Banco Bilbao Vizcaya 1.125% 9/18/25 Standard & Poors Rating: A Moodys Rating: A3 05946KAJ0 Asset Minor Code 35 *ACCOUNT 001050998134*	600,000.000	540,330.00 90.0550	545,604.00	- 5,274.00 - 5,274.00	243.75	1.25
Banco Santander Sa 3.800% 2/23/28 Standard & Poors Rating: A- Moodys Rating: Baa1 05964HAF2 Asset Minor Code 35 *ACCOUNT 001050998134*	400,000.000	369,940.00 92.4850	371,708.00	- 1,768.00 - 1,768.00	1,604.44	4.11
Banco Santander Cv 1.849% 3/25/26 Standard & Poors Rating: A- Moodys Rating: Baa1 05964HAL9 Asset Minor Code 35 *ACCOUNT 001050998134*	600,000.000	538,182.00 89.6970	536,208.00	1,974.00 1,974.00	184.90	2.06
Banco Santander S A 2.958% 3/25/31 Standard & Poors Rating: A- Moodys Rating: Baa1 05964HAM7 Asset Minor Code 35 *ACCOUNT 001050998134*	1,800,000.000	1,479,780.00 82.2100	1,479,132.00	648.00 648.00	887.40	3.60
Bank Of Nova Sco 1.350% 6/24/26 Standard & Poors Rating: A- Moodys Rating: A2 0641594A1 Asset Minor Code 35 *ACCOUNT 001050998134*	1,125,000.000	1,003,410.00 89.1920	1,011,510.00	- 8,100.00 - 8,100.00	4,092.19	1.51

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Barclays Plc 5.501% 8/09/28 Standard & Poors Rating: BBB Moodys Rating: Baa1 06738EBY0 Asset Minor Code 35 *ACCOUNT 001050998134*	620,000.000	611,338.60 98.6030	607,104.00	4,234.60 4,234.60	4,926.45	5.58
Canadian Imp Bk 0.950% 10/23/25 Standard & Poors Rating: A- Moodys Rating: A2 13607GRR7 Asset Minor Code 35 *ACCOUNT 001050998134*	650,000.000	588,445.00 90.5300	592,306.00	- 3,861.00 - 3,861.00	2,710.14	1.05
Cred Suis Gp Fun Ltd 4.550% 4/17/26 Standard & Poors Rating: BBB- Moodys Rating: Baa2 225433AR2 Asset Minor Code 35 *ACCOUNT 001050998134*	385,000.000	355,162.50 92.2500	353,283.70	1,878.80 1,878.80	7,918.87	4.93
Deusche Bank Ag N Y 2.552% 1/07/28 Standard & Poors Rating: BBB- Moodys Rating: Baa1 25160PAH0 Asset Minor Code 35 *ACCOUNT 001050998134*	415,000.000	352,181.45 84.8630	352,828.85	- 647.40 - 647.40	2,471.19	3.01
Deutsche Bk Ag N Y 5.371% 9/09/27 Standard & Poors Rating: A- Moodys Rating: A1 25160PAM9 Asset Minor Code 35 *ACCOUNT 001050998134*	2,045,000.000	2,004,120.45 98.0010	2,016,492.70	- 12,372.25 - 12,372.25	6,712.26	5.48
Diageo Cap Plc 5.200% 10/24/25 Standard & Poors Rating: A- Moodys Rating: A3 25243YBF5 Asset Minor Code 35 *ACCOUNT 001050998134*	325,000.000	329,208.75 101.2950	332,686.25	- 3,477.50 - 3,477.50	7,370.28	5.13

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Enbridge Inc Mtn 5.700% 3/08/33 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 29250NBR5 Asset Minor Code 35 *ACCOUNT 001050998134*	115,000.000	119,616.10 104.0140	119,525.25	90.85 90.85	418.79	5.48
Flex Ltd 4.875% 6/15/29 Standard & Poors Rating: BBB- Moodys Rating: Baa3 33938XAA3 Asset Minor Code 35 *ACCOUNT 001050998134*	180,000.000	174,295.80 96.8310	174,884.40	- 588.60 - 588.60	2,583.75	5.03
Flextronics Intl Ltd 6.000% 1/15/28 Standard & Poors Rating: BBB- Moodys Rating: Baa3 33938XAE5 Asset Minor Code 35 *ACCOUNT 001050998134*	740,000.000	758,211.40 102.4610	755,362.40	2,849.00 2,849.00	14,060.00	5.86
Hsbc Holdings Plc 4.950% 3/31/30 Standard & Poors Rating: A- Moodys Rating: A3 404280CF4 Asset Minor Code 35 *ACCOUNT 001050998134*	2,070,000.000	2,032,036.20 98.1660	2,034,085.50	- 2,049.30 - 2,049.30	284.62	5.04
Hsbc Hldgs Plc 2.848% 6/04/31 Standard & Poors Rating: A- Moodys Rating: A3 404280CH0 Asset Minor Code 35 *ACCOUNT 001050998134*	720,000.000	604,821.60 84.0030	600,940.80	3,880.80 3,880.80	6,664.32	3.39
Honda Motor Co Ltd 2.271% 3/10/25 Standard & Poors Rating: A- Moodys Rating: A3 438127AA0 Asset Minor Code 35 *ACCOUNT 001050998134*	345,000.000	329,657.85 95.5530	331,676.10	- 2,018.25 - 2,018.25	457.04	2.38

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Lloyds Banking 5.871% 3/06/29 Standard & Poors Rating: BBB+ Moodys Rating: A3 539439AX7 Asset Minor Code 35 *ACCOUNT 001050998134*	225,000.000	226,854.00 100.8240	226,647.00	207.00 207.00	917.34	5.82
Lyondellbasell Ind 5.750% 4/15/24 Standard & Poors Rating: BBB Moodys Rating: Baa2 552081AK7 Asset Minor Code 35 *ACCOUNT 001050998134*	255,000.000	255,124.95 100.0490	255,759.90	- 634.95 - 634.95	6,761.04	5.75
Mitsubishi Ufj Finl 3.195% 7/18/29 Standard & Poors Rating: A- Moodys Rating: A1 606822BM5 Asset Minor Code 35 *ACCOUNT 001050998134*	200,000.000	178,626.00 89.3130	180,948.00	- 2,322.00 - 2,322.00	1,295.75	3.58
Mitsubishi Ufj 5.354% 9/13/28 Standard & Poors Rating: A- Moodys Rating: A1 606822CN2 Asset Minor Code 35 *ACCOUNT 001050998134*	200,000.000	200,642.00 100.3210	202,086.00	- 1,444.00 - 1,444.00	535.40	5.34
Mizuho Financial 5.754% 5/27/34 Standard & Poors Rating: A- Moodys Rating: A1 60687YCT4 Asset Minor Code 35 *ACCOUNT 001050998134*	200,000.000	204,572.00 102.2860	204,726.00	- 154.00 - 154.00	1,086.87	5.63
Nxp B V Nxp Fdg LLC 4.300% 6/18/29 Standard & Poors Rating: BBB Moodys Rating: Baa3 62954HAV0 Asset Minor Code 35 *ACCOUNT 001050998134*	240,000.000	230,491.20 96.0380	233,114.40	- 2,623.20 - 2,623.20	2,952.67	4.48

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Natwest Group Plc 5.516% 9/30/28 Standard & Poors Rating: BBB Moodys Rating: A3 639057AF5 Asset Minor Code 35 *ACCOUNT 001050998134*	335,000.000	331,931.40 99.0840	333,864.35	- 1,932.95 - 1,932.95	51.33	5.57
Nomura Hldgs Inc 6.181% 1/18/33 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 65535HBK4 Asset Minor Code 35 *ACCOUNT 001050998134*	1,305,000.000	1,327,811.40 101.7480	1,327,550.40	261.00 261.00	16,356.47	6.07
Royal Bk Cda Mtn 0.650% 7/29/24 Standard & Poors Rating: A Moodys Rating: A1 78016EZU4 Asset Minor Code 35 *ACCOUNT 001050998134*	230,000.000	217,255.70 94.4590	218,221.70	- 966.00 - 966.00	257.47	0.69
Royal Bk Cda Fr Mtn 6.000% 11/01/27 Standard & Poors Rating: A Moodys Rating: A1 78016FZU1 Asset Minor Code 35 *ACCOUNT 001050998134*	220,000.000	229,488.60 104.3130	232,174.80	- 2,686.20 - 2,686.20	5,720.00	5.75
Santander Uk Group 1.673% 6/14/27 Standard & Poors Rating: BBB Moodys Rating: Baa1 80281LAQ8 Asset Minor Code 35 *ACCOUNT 001050998134*	245,000.000	213,240.65 87.0370	215,585.30	- 2,344.65 - 2,344.65	1,218.27	1.92
Shell International 3.625% 8/21/42 Standard & Poors Rating: A+ Moodys Rating: Aa2 822582AT9 Asset Minor Code 35 *ACCOUNT 001050998134*	470,000.000	395,439.20 84.1360	393,521.60	1,917.60 1,917.60	1,893.06	4.31

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Sumitomo Mitsui Finl 3.040% 7/16/29 Standard & Poors Rating: A- Moodys Rating: A1 86562MBP4 Asset Minor Code 35 *ACCOUNT 001050998134*	200,000.000	177,196.00 88.5980	178,540.00	- 1,344.00 - 1,344.00	1,266.67	3.43
Sumitomo Mitsui Fin 1.902% 9/17/28 Standard & Poors Rating: A- Moodys Rating: A1 86562MCG3 Asset Minor Code 35 *ACCOUNT 001050998134*	325,000.000	275,268.50 84.6980	277,241.25	- 1,972.75 - 1,972.75	240.39	2.25
Sumitomo Mitsui Fin 5.766% 1/13/33 Standard & Poors Rating: A- Moodys Rating: A1 86562MCS7 Asset Minor Code 35 *ACCOUNT 001050998134*	1,670,000.000	1,744,097.90 104.4370	1,738,269.60	5,828.30 5,828.30	20,863.31	5.52
Sumitomo Mitsui 5.710% 1/13/30 Standard & Poors Rating: A- Moodys Rating: A1 86562MCW8 Asset Minor Code 35 *ACCOUNT 001050998134*	200,000.000	206,504.00 103.2520	206,624.00	- 120.00 - 120.00	2,474.33	5.53
Suzano Austria Gmbh 3.750% 1/15/31 Standard & Poors Rating: BBB- Moodys Rating: N/A 86964WAJ1 Asset Minor Code 35 *ACCOUNT 001050998134*	220,000.000	191,457.20 87.0260	190,275.80	1,181.40 1,181.40	1,741.67	4.31
Telefonica Emisiones 7.045% 6/20/36 Standard & Poors Rating: BBB- Moodys Rating: Baa3 87938WAC7 Asset Minor Code 35 *ACCOUNT 001050998134*	75,000.000	82,834.50 110.4460	83,225.25	- 390.75 - 390.75	1,482.39	6.38

ASSET DETAIL (continued)

DESCRIPTION	SHARES/ FACE AMOUNT	MARKET PRICE/UNIT	BOOK VALUE	UNREALIZED GAIN (LOSS) SINCE INCEPTION/ CURRENT PERIOD	ENDING ACCRUAL	YIELD ON MARKET
Transcanada Pipeline 1.000% 10/12/24 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 89352HBB4 Asset Minor Code 35 *ACCOUNT 001050998134*	275,000.000	257,878.50 93.7740	258,522.00	- 643.50 - 643.50	1,290.97	1.07
Westpac Bkg Corp 3.133% 11/18/41 Standard & Poors Rating: BBB+ Moodys Rating: Baa1 961214EY5 Asset Minor Code 35 *ACCOUNT 001050998134*	220,000.000	151,564.60 68.8930	150,880.40	684.20 684.20	2,546.43	4.55
Total Foreign Issues	**24,130,000.000**	**22,756,044.15**	**22,805,574.95**	**- 49,530.80** **- 49,530.80**	**174,567.77**	**4.48**
Total Assets	**224,843,756.410**	**208,899,624.46**	**209,492,181.83**	**- 592,557.37** **- 592,557.37**	**2,321,831.52**	**4.10**
Accrued Income	**.000**	**2,321,831.52**	**2,321,831.52**			
Grand Total	**224,843,756.410**	**211,221,455.98**	**211,814,013.35**			

ASSET DETAIL MESSAGES

Time of trade execution and trading party (if not disclosed) will be provided upon request.

Exhibit F: Schedule of Active Participant Data

(Schedule MB, Line 8b(2))

The participant data is for the year ended March 31, 2022.

		Pension Credits						
Age	**Total**	**1 - 4**	**5 - 9**	**10 - 14**	**15 - 19**	**20 - 24**	**25 - 29**	**30 & over**
Under 25	4	4	–	–	–	–	–	–
25 - 29	9	7	2	–	–	–	–	–
30 - 34	25	15	9	1	–	–	–	–
35 - 39	36	22	9	5	–	–	–	–
40 - 44	48	16	15	8	7	1	1	–
45 - 49	56	12	8	10	14	9	3	–
50 - 54	62	9	13	10	15	13	–	2
55 - 59	38	6	7	6	7	9	1	2
60 - 64	28	2	1	9	5	5	2	4
65 & over	5	–	1	–	1	2	–	1
Total	**311**	**93**	**65**	**49**	**49**	**39**	**7**	**9**

Note: Excludes 10 participants with less than one pension credit.

333 West 34th Street, 3rd Floor
New York, NY 10001-2402
segalco.com T:212.251.5000

June 29, 2022

Internal Revenue Service
Employee Plans Compliance Unit
Group 7602 (TEGE:EP:EPCU)
230 S. Dearborn Street
Room 1700 - 17th Floor
Chicago, IL 60604

To Whom It May Concern:

As required by ERISA Section 305 and the Internal Revenue Code (IRC) Section 432, we have completed the actuarial status certification as of April 1, 2022 for the following plan:

Name of Plan: Local 584 Pension Trust Fund
Plan number: EIN 51-6123679 / PN 001
Plan sponsor: Board of Trustees, Local 584 Pension Trust Fund
Address: 265 W 14th Street, Suite #902, New York, NY 10011
Phone number: 212.528.1998

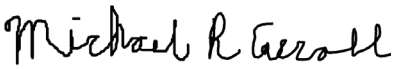
As of April 1, 2022, the Plan is in critical status but not declining status.

This certification also notifies the IRS that the Plan is making the scheduled progress in meeting the requirements of its rehabilitation plan, based on the annual standards of the rehabilitation plan.

If you have any questions on the attached certification, you may contact me at the following:

Segal
333 West 34th Street, 3rd Floor
New York, NY 10001-2402
Phone number: 212.251.5000

Sincerely,



Michael Carroll ASA, MAAA
Senior Actuary
Enrolled Actuary No. 20-08547

Segal

Actuarial Status Certification as of April 1, 2022 under IRC Section 432
June 29, 2022
Illustration Supporting Actuarial Certification of Status (Schedule MB, line 4b)

This is to certify that Segal has prepared an actuarial status certification under Internal Revenue Code Section 432 for the Local 584 Pension Trust Fund as of April 1, 2022 in accordance with generally accepted actuarial principles and practices. It has been prepared at the request of the Board of Trustees to assist in administering the Fund and meeting filing and compliance requirements under federal law. This certification may not otherwise be copied or reproduced in any form without the consent of the Board of Trustees and may only be provided to other parties in its entirety.

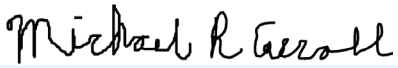
The measurements shown in this actuarial certification may not be applicable for other purposes. Future actuarial measurements may differ significantly from the current measurements presented in this report due to such factors as the following: plan experience differing from that anticipated by the economic or demographic assumptions; changes in economic or demographic assumptions; increases or decreases expected as part of the natural operation of the methodology used for these measurements (such as the end of an amortization period or additional cost or contribution requirements based on the plan's funded status); differences in statutory interpretation and changes in plan provisions or applicable law.

This certification is based on the April 1, 2021 actuarial valuation, dated February 16, 2022. This certification reflects the changes in the law made by the Multiemployer Pension Reform Act of 2014 (MPRA). Additional assumptions required for the projections (including those under MPRA), and sources of financial information used are summarized in Exhibit 6.

Segal does not practice law and, therefore, cannot and does not provide legal advice. Any statutory interpretation on which this certification is based reflects Segal’s understanding as an actuarial firm.

This certification was based on the assumption that the Plan was qualified as a multiemployer plan for the year.

I am a member of the American Academy of Actuaries and I meet the Qualification Standards of the American Academy of Actuaries to render the actuarial opinion herein. To the best of my knowledge, the information supplied in this actuarial certification is complete and accurate. In my opinion, the projections are based on reasonable actuarial estimates, assumptions and methods that offer my best estimate of anticipated experience under the Plan. In addition, as allowed by IRC Section 432(b)(3)(B), in my opinion, the contributions used for Insolvency Projections are reasonable. Furthermore, as required by IRC Section 432(b)(3)(B)(iii), the projected industry activity and contributions as otherwise specified takes into account information provided by the plan sponsor.



Michael Carroll, ASA, MAAA	
EA#	20-08547
Title	Senior Actuary
Email	mcarroll@segalco.com

Certificate Contents

Exhibit 1	Status Determination as of April 1, 2022
Exhibit 2	Summary of Actuarial Valuation Projections
Exhibit 3	Funding Standard Account Projection
Exhibit 4	Funding Standard Account — Projected Bases Assumed Established After April 1, 2021
Exhibit 5	Solvency Projection
Exhibit 6	Actuarial Assumptions and Methodology

Actuarial Status Certification under IRC Section 432

Exhibit 1: Status Determination as of April 1, 2022

Status	Condition	Component Result	Final Result
Critical Status:			
	1. Initial critical status tests:		
	C1. A funding deficiency is projected in four years?	Yes	Yes
	C2. a. A funding deficiency is projected in five years,	Yes	
	b. **and** the present value of vested benefits for non-actives is more than present value of vested benefits for actives,	Yes	
	c. **and** the normal cost plus interest on unfunded actuarial accrued liability (unit credit basis) is greater than contributions for current year?	Yes	Yes
	C3. a. A funding deficiency is projected in five years,	Yes	
	b. **and** the funded percentage is less than 65%?	No	No
	C4. a. The funded percentage is less than 65%,	No	
	b. **and** the present value of assets plus contributions is less than the present value of benefit payments and administrative expenses over seven years	No	No
	C5. The present value of assets plus contributions is less than the present value of benefit payments and administrative expenses over five years?	No	No
	2. In Critical Status?		**Yes**
	3. Determination of critical and declining status:		
	C6. a. Any of (C1) through (C5) are Yes?	Yes	Yes
	b. **and either** Insolvency is projected within 15 years?	No	No
	c. or		
	1) The ratio of inactives to actives is at least 2 to 1,	Yes	
	2) **and** insolvency is projected within 20 years?	No	No
	d. **or**		

Status	Condition	Component Result	Final Result
	1) The funded percentage is less than 80%,	Yes	
	2) **and** insolvency is projected within 20 years?	No	No
In Critical and Declining Status?			**No**
Endangered Status:			
E1. a.	Is not in critical status,	No	
b.	**and** the funded percentage is less than 80%?	Yes	No
E2. a.	Is not in critical status,	No	
b.	**and** a funding deficiency is projected in seven years?	Yes	No
In Endangered Status?			**No**
Neither Critical Status Nor Endangered Status:			
Neither Critical nor Endangered Status?			**No**

Documentation Regarding Progress Under Rehabilitation Plan (Schedule MB, line 4c)

This certification also notifies the IRS that the plan is making the scheduled progress in meeting the requirements of its rehabilitation plan, based on information received from the sponsor and based on the annual standards of the rehabilitation plan.

The Trustees have adopted a Rehabilitation Plan with the following annual standards:

Plan Year End March 31,	Market Value of Assets No Less Than the Following (in $ millions)
2011	$65
2012*	58
2013	50
2014	42
2015	34
2016	25
2017	16
2018	8
2019	3
2020 and later	Insolvent

* *First year of the Rehabilitation Period and scheduled progress requirements*

The preliminary market value of assets as of March 31, 2022 of $1,432,153 exceeds the annual standard for that date.

Exhibit 2: Summary of Actuarial Valuation Projections

The actuarial factors as of April 1, 2022 (based on projections from the April 1, 2021 valuation certificate):

1.	Financial Information			
	a. Market value of assets			$1,432,153
	b. Actuarial value of assets			1,432,153
	c. Reasonably anticipated contributions including withdrawal liability payments			
	1) Upcoming year			2,928,490
	2) Present value for the next five years			13,929,850
	3) Present value for the next seven years			19,126,900
	d. Reasonably anticipated withdrawal liability payments			812,415
	e. Projected benefit payments			14,607,904
	f. Projected administrative expenses (beginning of year)			1,009,134
2.	Liabilities			
	a. Present value of vested benefits for active participants			28,584,339
	b. Present value of vested benefits for non-active participants			263,350,630
	c. Total unit credit accrued liability			297,884,723
	d. Present value of payments	**Benefit Payments**	**Administrative Expenses**	**Total**
	1) Next five years	$68,873,020	$5,045,670	$73,918,690
	2) Next seven years	93,834,973	7,063,937	100,898,910
	e. Unit credit normal cost plus expenses			2,876,011
	f. Ratio of inactive participants to active participants			4.9794
3.	Funded Percentage (1.b)/(2.c)			0.4%
4.	Funding Standard Account			
	a. Credit Balance as of the end of prior year			($175,095,004)
	b. Years to projected funding deficiency			0
5.	Years to Projected Insolvency			N/A

Exhibit 3: Funding Standard Account Projections

The table below presents the Funding Standard Account Projection for the Plan Years beginning April 1.

	Year Beginning April 1,	
	2021	**2022**
1. Credit balance/(funding deficiency) (BOY)	($156,440,688)	($175,095,004)
2. Interest on (1)	(3,128,814)	(3,501,900)
3. Normal cost	1,862,340	1,866,065
4. Administrative expenses	989,347	1,009,134
5. Net amortization charges	15,156,788	15,567,151
6. Interest on (3), (4) and (5)	360,170	368,847
7. Expected contributions	2,817,318	2,928,490
8. Interest on (7)	25,825	26,844
9. Credit balance/(funding deficiency) (EOY): (1) + (2) – (3) – (4) – (5) – (6) + (7) + (8)	**($175,095,004)**	**($194,452,767)**

Exhibit 4: Funding Standard Account — Projected Bases Assumed Established after April 1, 2021

Schedule of Funding Standard Account Bases

Type of Base	Date Established	Base Established	Amortization Period	Amortization Payment
Actuarial loss	4/1/2022	$8,883	15	$678

Exhibit 5: Solvency Projections

The table below presents the projected Market Value of Assets for the Plan Years beginning April 1, 2021 through 2041.

	Year Beginning April 1,							
	2021	**2022**	**2023**	**2024**	**2025**	**2026**	**2027**	**2028**
1. Market Value at beginning of year	$4,286,210	$1,432,153	$4,416,131	$7,535,320	$10,792,426	$14,190,206	$17,655,942	$21,190,993
2. Contributions	2,002,167	2,116,075	2,190,921	2,265,768	2,340,614	2,340,614	2,340,614	2,340,614
3. Withdrawal liability payments	815,151	812,415	812,415	812,415	812,415	812,415	812,415	812,415
4. Benefit payments*	9,807,017	0	0	0	0	0	0	0
5. Administrative expenses*	939,194	0	0	0	0	0	0	0
6. Interest earnings	(764)	55,488	115,853	178,923	244,751	312,707	382,022	452,723
7. Market Value at end of year: (1)+(2)+(3)-(4)-(5)+(6)	$1,432,153**	$4,416,131	$7,535,320	$10,792,426	$14,190,206	$17,655,942	$21,190,993	$24,796,745

	2029	**2030**	**2031**	**2032**	**2033**	**2034**	**2035**	**2036**
1. Market Value at beginning of year	$24,796,745	$28,474,612	$32,226,036	$36,052,489	$39,955,471	$43,936,512	$47,997,174	$52,139,049
2. Contributions	2,340,614	2,340,614	2,340,614	2,340,614	2,340,614	2,340,614	2,340,614	2,340,614
3. Withdrawal liability payments	812,415	812,415	812,415	812,415	812,415	812,415	812,415	812,415
4. Benefit payments*	0	0	0	0	0	0	0	0
5. Administrative expenses*	0	0	0	0	0	0	0	0
6. Interest earnings	524,838	598,395	673,424	749,953	828,012	907,633	988,846	1,071,684
7. Market Value at end of year: (1)+(2)+(3)-(4)-(5)+(6)	$28,474,612	$32,226,036	$36,052,489	$39,955,471	$43,936,512	$47,997,174	$52,139,049	$56,363,762

* Benefit payments and administrative expenses assumed to be paid from the Special Financial Assistance ("SFA") received under ARPA until the SFA is exhausted.
** Includes the value of PBGC assistance provided to the fund upon insolvency during the plan year ended March 31, 2022 to be repaid using SFA.

	Year Beginning April 1,				
	2037	2038	2039	2040	2041
1. Market Value at beginning of year	$56,363,762	$59,860,442	$63,427,055	$67,065,001	$62,273,075
2. Contributions	2,340,614	2,340,614	2,340,614	2,340,614	2,340,614
3. Withdrawal liability payments	7,268	7,268	7,268	1,817	0
4. Benefit payments*	0	0	0	6,951,655	10,561,059
5. Administrative expenses*	0	0	0	1,456,811	1,485,947
6. Interest earnings	1,148,798	1,218,731	1,290,064	1,274,109	1,138,885
7. Market Value at end of year: (1)+(2)+(3)-(4)-(5)+(6)	$59,860,442	$63,427,055	$67,065,001	$62,273,075	$53,705,568

Exhibit 6: Actuarial Assumptions and Methodology

The actuarial assumptions and plan of benefits are as used in the April 1, 2021 actuarial valuation certificate, dated February 16, 2022 except as specifically described below. We also assumed that experience would emerge as projected, except as described below. The calculations are based on a current understanding of the requirements of ERISA Section 305 and IRC Section 432.

A. Actuarial Assumptions and Plan Provisions Except as Modified by Section B

Contribution Rates:

Projected contributions include contribution rate increases for employers, as provided by the Fund Office that have collective bargaining agreements in accordance with the terms of the Rehabilitation Plan. The following contribution rates were reflected in the certification:

Effective Date Beginning	Hourly Contribution Rate (except Constance Food and MILA employers' participants in the Utility Class hired after 9/1/2011)	Hourly Contribution Rate For Constance Food Group and MILA employers' participants in the Utility class hired after 9/1/2011
4/1/2022	$4.90	$2.00

Asset Information:

The financial information as of March 31, 2022 was based on an unaudited financial statement provided by the Fund Auditor. The market value of assets as of April 1, 2022 was estimated using the value of investments provided by the Auditor and adjustments for payables and receivables provided by the auditor. The income and expense items were based on information about contributions, withdrawal liability payments, benefits and expense payments provided by the Fund Administrator.

For projections after that date, the assumed administrative expenses were increased by 2.0% per year and the benefit payments were projected based on the April 1, 2021 actuarial valuation. The projected net investment return was assumed to be 2.0% of the average market value of assets for the 2022–2041 Plan Years. Any resulting investment gains or losses due to the operation of the asset valuation method are amortized over 15 years in the Funding Standard Account.

Projected Industry Activity:

The projected industry activity assumption takes into account information provided by the plan sponsor as required by Internal Revenue Code Section 432, historical and current contribution levels and projections in employment levels, and professional judgment. Based on this information, the number of active participants is assumed to decrease to 340 active participants as of March 31, 2022 and remain level thereafter and, on the average, contributions will be made for each active for 1,950 hours each year including expected withdrawal liability payments.

Future Normal Costs:	Based on the assumed industry activity and the assumption that replacement employees will have the same entry age as employees leaving the work force, the Entry Age Normal Cost method used in the valuation results in level Normal Costs per active. Based on the assumed industry activity and the unit credit cost method, we have assumed that the Normal Cost will increase by 0.2% per year to reflect future mortality improvement.
Special Financial Assistance:	On April 13, 2022 the Fund received $224,587,112 in Special Financial Assistance ("SFA") under ARPA. Benefits payments and administration expenses assumed to be paid from the SFA is exhausted.

B. Assumptions for Insolvency Projections:

Assumptions for this purpose are the same as shown in Section A with the following exceptions:

Contribution Rates:	Based on input from the Trustees, it is reasonable to assume that employers would remain on their current Rehabilitation Plan schedule and continue making required contributions on those schedules beyond those currently negotiated. Therefore, we have assumed annual future contribution rate increases of $0.20 for non-Constance employees and $0.05 for Constance employees through April 1, 2025 in accordance with the Rehabilitation Plan.

Segal valuation results are based on proprietary actuarial modeling software. The actuarial valuation models generate a comprehensive set of liability and cost calculations that are presented to meet regulatory, legislative and client requirements. Deterministic cost projections are based on a proprietary forecasting model. Our Actuarial Technology and Systems unit, comprised of both actuaries and programmers, is responsible for the initial development and maintenance of these models. The models have a modular structure that allows for a high degree of accuracy, flexibility and user control. The client team programs the assumptions and the plan provisions, validates the models, and reviews test lives and results, under the supervision of the responsible actuary.

Schedule MB, Line 3(d) - Withdrawal Liability Amounts

Payment Date	Periodic Amounts	Lump Sum Amounts	Total Amounts
04/06/2022	$1,817.00	$0.00	$1,817.00
06/07/2022	$201,286.00	$0.00	$201,286.00
07/14/2022	$1,817.00	$0.00	$1,817.00
08/18/2022	$0.00	$287,429.00	$287,429.00
08/25/2022	$0.00	$76,000.00	$76,000.00
09/06/2022	$201,286.00	$0.00	$201,286.00
10/11/2022	$1,817.00	$0.00	$1,817.00
10/27/2022	$0.00	$244,718.00	$244,718.00
12/06/2022	$201,286.00	$0.00	$201,286.00
01/19/2023	$1,817.00	$0.00	$1,817.00
03/06/2023	$201,286.00	$0.00	$201,286.00
03/21/2023	$0.00	$84,171.00	$84,171.00
Totals	**$812,412.00**	**$692,318.00**	**$1,504,730.00**

Section 3: Certificate of Actuarial Valuation

Schedule of FSA Bases (Charges) (Schedule MB, Line 9c)

Type of Base	Date Established	Outstanding Balance	Years Remaining	Amortization Amount
Assumption change	04/01/1994	$610,106	2	$308,073
Plan amendment	04/01/1996	71	4	18
Assumption change	04/01/1998	488,922	6	85,574
Plan amendment	04/01/1998	4,378,867	6	766,413
Plan amendment	04/01/1998	7,423,665	6	1,299,329
Plan amendment	04/01/1999	9,930	7	1,504
Plan amendment	04/01/2000	5,197,781	8	695,635
Plan amendment	04/01/2001	356,625	9	42,835
Plan amendment	04/01/2004	40,516	12	3,756
Plan amendment	04/01/2005	62,582	13	5,406
Assumption change	04/01/2006	358,342	14	29,019
Plan amendment	04/01/2006	1,203,812	14	97,487
Plan amendment	04/01/2007	109,143	15	8,328
Actuarial loss	04/01/2009	7,379,575	2	3,726,320
Assumption change	04/01/2010	1,770,804	3	601,995
Actuarial loss	04/01/2011	1,653,803	4	425,812
Plan amendment	04/01/2011	3,878,893	4	998,715
Actuarial loss	04/01/2012	2,518,906	5	523,928
Actuarial loss	04/01/2013	1,902,939	6	333,062
Assumption change	04/01/2015	8,601,090	8	1,151,111
Assumption change	04/01/2018	52,058,135	11	5,214,895
Assumption change	04/01/2019	34,263,477	12	3,176,412
Actuarial loss	04/01/2020	612,925	13	52,951
Assumption change	04/01/2020	36,507,942	13	3,153,941

Section 3: Certificate of Actuarial Valuation

Type of Base	Date Established	Outstanding Balance	Years Remaining	Amortization Amount
Total		**$171,388,851**		**$22,702,519**

Schedule of FSA Bases (Credits) (Schedule MB, Line 9h)

Type of Base	Date Established	Outstanding Balance	Years Remaining	Amortization Amount
Assumption change	04/01/1999	$2,910,660	7	$440,914
Assumption change	04/01/2007	4,593,838	15	350,507
Assumption change	04/01/2008	99,717	1	99,717
Actuarial gain	04/01/2008	101,513	1	101,513
Plan amendment	04/01/2009	282,925	2	142,863
Actuarial gain	04/01/2010	7,335,938	3	2,493,893
Actuarial gain	04/01/2014	6,736,917	7	1,020,524
Actuarial gain	04/01/2015	2,163,295	8	289,521
Actuarial gain	04/01/2016	2,648,876	9	318,165
Actuarial gain	04/01/2017	1,904,090	10	207,819
Actuarial gain	04/01/2018	4,079,851	11	408,697
Actuarial gain	04/01/2019	172,169	12	15,961
Change in asset method	04/01/2021	778,953	9	93,563
Actuarial gain	04/01/2021	4,658,380	14	377,246
Change in funding method	04/01/2021	6,442,162	9	773,789
Actuarial gain	04/01/2022	12,633,684	15	963,944
Total		**$57,542,968**		**$8,098,636**

Section 3: Certificate of Actuarial Valuation

Current Liability Assumptions	*Interest:* 2.20%, within the permissible range prescribed under IRC Section 431(c)(6)(E) *Mortality:* Mortality prescribed under IRS Regulations 1.431(c)(6)-1 and 1.430(h)(3)-1(a)(2): RP-2014 employee and annuitant mortality tables, adjusted backward to the base year (2006) using scale MP-2014, projected forward generationally using scale MP-2020 (previously, the MP-2019 scale was used).
Estimated Rate of Investment Return	*On actuarial value of assets (Schedule MB, line 6g):* 0.1%, for the Plan Year ending March 31, 2022 *On current (market) value of assets (Schedule MB, line 6h):* 0.1%, for the Plan Year ending March 31, 2022 Note: These returns are a strict application of the formula prescribed in the instructions for Form 5500, Schedule MB and may not be wholly appropriate for a plan that went insolvent mid-year.
FSA Contribution Timing (Schedule MB, line 3a)	Unless otherwise noted, contributions are paid periodically throughout the year pursuant to collective bargaining agreements. The interest credited in the FSA is therefore assumed to be equivalent to an October 15 contribution date.
Actuarial Models	Segal valuation results are based on proprietary actuarial modeling software. The actuarial valuation models generate a comprehensive set of liability and cost calculations that are prepared to meet regulatory, legislative and client requirements. Our Actuarial Technology and Systems unit, comprised of both actuaries and programmers, is responsible for the initial development and maintenance of these models. The models have a modular structure that allows for a high degree of accuracy, flexibility and user control. The client team programs the assumptions and the plan provisions, validates the models, and reviews test lives and results, under the supervision of the responsible Enrolled Actuary.
Justification for Change in Actuarial Assumptions (Schedule MB, line 11)	For purposes of determining current liability, the current liability interest rate was changed from 2.36% to 2.20% due to a change in the permissible range and recognizing that any rate within the permissible range satisfies the requirements of IRC Section 431(c)(6)(E) and the mortality tables and mortality improvement scales were changed in accordance with IRS Regulations 1.431(c)(6)-1 and 1.430(h)(3)-1.

Exhibit K: Statement of Actuarial Assumptions, Methods and Models

(Schedule MB, Line 6)

Mortality Rates

Non-annuitant: 100% of RP-2006 Blue Collar Employee Mortality Table with generational projection using Scale MP-2018

Healthy Annuitant: 100% of RP-2006 Blue Collar Healthy Annuitant Mortality Table with generational projection using Scale MP-2018

Disabled Annuitant: 100% of RP-2006 Disabled Retiree Mortality Table with generational projection using Scale MP-2018

The underlying tables with the generational projection to the ages of participants as of the measurement date reasonably reflect the mortality experience of the Plan as of the measurement date.

These mortality tables were then adjusted to future years using the generational projection to reflect future mortality improvement between the measurement date and those years.

The mortality rates were based on historical and current demographic data, estimated future experience and professional judgment. As part of the analysis, a comparison was made between the actual number of deaths and the projected number based on the prior year's assumption over the past several years.

Annuitant Mortality Rates

	Rate (%)[1]			
	Healthy		Disabled	
Age	Male	Female	Male	Female
55	0.64	0.42	2.49	1.50
60	0.89	0.66	2.81	1.95
65	1.45	1.06	3.63	2.53
70	2.38	1.70	4.88	3.43
75	3.89	2.75	6.70	4.91
80	6.38	4.54	9.43	7.26
85	10.51	7.80	13.71	10.85
90	17.31	13.38	20.46	15.86

[1] Mortality rates shown for base table.

Section 3: Certificate of Actuarial Valuation

Termination Rates

	Rate (%)			
	Mortality[1]			
Age	Male	Female	Disability	Withdrawal[2]
20	0.07	0.02	0.03	7.94
25	0.07	0.02	0.03	7.72
30	0.06	0.02	0.03	7.22
35	0.07	0.03	0.03	6.28
40	0.10	0.05	0.05	5.15
45	0.16	0.09	0.09	3.98
50	0.26	0.13	0.20	2.56
55	0.38	0.19	0.43	0.94
60	0.64	0.31	0.87	0.09

[1] Mortality rates shown for base table
[2] Withdrawal rates cut out at first eligibility for an immediate pension

The termination rates and disability rates were based on historical and current demographic data, estimated future experience and professional judgment. As part of the analysis, a comparison was made between the actual number of and the projected number based on the prior year's assumption over the past several years.

Retirement Rates

Age[1]	Rates for Active Participants	Rates for Inactive Vested Participants
50 – 53	15%	N/A
54	35%	N/A
55 – 61	15%	15%
62 – 64	12%	12%
65 – 69	50%	50%
70	100%	100%

[1] *if eligible*

The retirement rates were based on historical and current demographic data, estimated future experience and professional judgment. As part of the analysis, a comparison was made between the actual number of retirements by age and the projected number based on the prior year's assumption over the past several years.

Description of Weighted Average Retirement Age

Age 63, determined as follows: The weighted average retirement age for each participant is calculated as the sum of the product of each potential current or future retirement age times the probability of surviving from current age to that age and then retiring at that age, assuming no other decrements. The overall weighted retirement age is the average of the individual retirement ages based on all the active participants included in the April 1, 2022 actuarial valuation.

Section 3: Certificate of Actuarial Valuation

Future Benefit Accruals	One pension credit per year. The future benefit accruals were based on historical and current demographic data, estimated future experience and professional judgment. As part of the analysis, a comparison was made between the assumed and the actual benefit accruals over the past several years.
Unknown Data for Participants	Same as those exhibited by participants with similar known characteristics. If not specified, participants are assumed to be male.
Definition of Active Participants	Active participants are defined as those with at least 100 days in the most recent Plan year and who have accumulated at least one pension credit, excluding those who have retired and those whose employer withdrew as of the valuation date.
Percent Married	70%
Age of Spouse	Spouses of male participants are three years younger and spouses of female participants are three years older.
Benefit Election	Married participants are assumed to elect the 50% joint and survivor annuity form of payment and non-married participants are assumed to elect the single life annuity with sixty months of guaranteed payment or single life annuity for participants on the Default Schedule. The benefit elections were based on historical and current demographic data, estimated future experience and professional judgment. As part of the analysis, a comparison was made between the assumed and the actual option election patterns over the past several years.
Eligibility for Delayed Retirement Factors	Actives participants assumed to work enough days each month to not qualify for delayed retirement adjustment. Inactive vested participants who are assumed to commence benefits after attaining normal retirement age qualify for delayed retirement increases.
Net Investment Return	2.00% The net investment return assumption is a long-term estimate derived from historical data, current and recent market expectations, and professional judgment. As part of the analysis, a building block approach was used that reflects inflation expectations and anticipated risk premiums for each of the portfolio's asset classes as provided by Segal Marco Advisors.
Annual Administrative Expenses	$1,000,000 for the year beginning April 1, 2022 (equivalent to $989,347 payable at the beginning of the year) or 66.8% of Normal Cost. The annual administrative expenses were based on historical and current data, adjusted to reflect estimated future experience and professional judgment.
Actuarial Value of Assets	Equal to market value of assets
Actuarial Cost Method	Unit Credit Actuarial Cost Method. Normal Cost and Actuarial Accrued Liability are calculated on an individual basis and are allocated by service.
Benefits Valued	Unless otherwise indicated, includes all benefits summarized in Exhibit L.

Section 3: Certificate of Actuarial Valuation

Current Liability Assumptions	*Interest:* 2.20%, within the permissible range prescribed under IRC Section 431(c)(6)(E) *Mortality:* Mortality prescribed under IRS Regulations 1.431(c)(6)-1 and 1.430(h)(3)-1(a)(2): RP-2014 employee and annuitant mortality tables, adjusted backward to the base year (2006) using scale MP-2014, projected forward generationally using scale MP-2020 (previously, the MP-2019 scale was used).
Estimated Rate of Investment Return	*On actuarial value of assets (Schedule MB, line 6g):* 0.1%, for the Plan Year ending March 31, 2022 *On current (market) value of assets (Schedule MB, line 6h):* 0.1%, for the Plan Year ending March 31, 2022 Note: These returns are a strict application of the formula prescribed in the instructions for Form 5500, Schedule MB and may not be wholly appropriate for a plan that went insolvent mid-year.
FSA Contribution Timing (Schedule MB, line 3a)	Unless otherwise noted, contributions are paid periodically throughout the year pursuant to collective bargaining agreements. The interest credited in the FSA is therefore assumed to be equivalent to an October 15 contribution date.
Actuarial Models	Segal valuation results are based on proprietary actuarial modeling software. The actuarial valuation models generate a comprehensive set of liability and cost calculations that are prepared to meet regulatory, legislative and client requirements. Our Actuarial Technology and Systems unit, comprised of both actuaries and programmers, is responsible for the initial development and maintenance of these models. The models have a modular structure that allows for a high degree of accuracy, flexibility and user control. The client team programs the assumptions and the plan provisions, validates the models, and reviews test lives and results, under the supervision of the responsible Enrolled Actuary.
Justification for Change in Actuarial Assumptions (Schedule MB, line 11)	For purposes of determining current liability, the current liability interest rate was changed from 2.36% to 2.20% due to a change in the permissible range and recognizing that any rate within the permissible range satisfies the requirements of IRC Section 431(c)(6)(E) and the mortality tables and mortality improvement scales were changed in accordance with IRS Regulations 1.431(c)(6)-1 and 1.430(h)(3)-1.

LOCAL 584 PENSION FUND

Update to Rehabilitation Plan that was adopted January 27, 2009 Effective September 1, 2015

Update Adopted May 3, 2016
Reviewed and Approved as of March 31, 2019

Introduction

The Pension Protection Act of 2006 ("PPA") requires the Trustees of a multiemployer pension fund that has been certified by its actuary as being in Critical Status (also known as the "Red Zone") to develop a Rehabilitation Plan ("Rehab Plan") that is intended to enable the fund to cease to be in Critical Status by the end of the rehabilitation period. However, if the Trustees determine, based upon the exhaustion of all reasonable measures, that the fund can not reasonably be expected to emerge by the end of the rehabilitation period, the Rehab Plan should be designed to enable the Fund to cease to be in Critical Status at a later date, or if not reasonable, to forestall possible insolvency. The Rehab Plan must be based on reasonably anticipated experience and on reasonable actuarial assumptions.

On June 27, 2008, the Local 584 Pension Fund ("the Fund") was certified by its actuary to be in Critical status for the plan year beginning April 1, 2008. On June 29, 2009, June 29, 2010 and June 29, 2011 the plan was again certified as being in Critical status for the plan years beginning April 1, 2009, April 1, 2010 and April 1, 2011 respectively.

This Rehab Plan:

1. specifies the rehabilitation period;
2. describes the alternatives the Trustees considered when preparing the Rehabilitation Plan;
3. explains why the Trustees concluded that there are no reasonable measures that would enable the Fund to emerge from Critical Status by the end of the rehabilitation period
4. includes two schedules of contribution increases and benefit changes associated with them that, if adopted by the bargaining parties, are projected to help the Fund to forestall insolvency. One of these schedules must be adopted as part of acceptable future collective bargaining agreements, between the union and contributing employers, that are agreed to after February 25, 2009;
5. explains how the Default Schedule will be put into effect automatically if the bargaining parties do not agree on an acceptable schedule in a timely manner; and
6. sets out annual standards to be achieved under the Rehab Plan and describes how the Rehab Plan will be updated from time to time.

Rehabilitation Period

The rehabilitation period is the period of ten Plan Years beginning April 1, 2011.

Alternatives Considered by Trustees Before Adoption of Rehabilitation Plan

The Trustees considered several actions that would enable the Fund to emerge from Critical Status by the end of the ten-year Rehabilitation Period. The Trustees have determined the remedies considered to emerge from

Critical Status were unreasonable measures that would be untenable or counterproductive and adverse to the Fund and the Fund participants. The various schedules considered included the following default schedule:

- Benefits: Eliminate all non-protected and adjustable benefits and
- Contributions: Increase the hourly contribution rate by $1.70 per year for each of the 10 years beginning April 1, 2011 until emergence by the end of the ten-year Rehabilitation Period, to an ultimate rate of $18.45 per hour by April 1, 2021.

As shown above, emergence by the end of the presumptive ten-year Rehabilitation Period required substantial annual contribution rate increases, coupled with the maximum legally permissible benefit reductions. The Trustees were also advised that substantial annual contribution increases would be required even if the ten-year Rehabilitation Period were extended to thirteen-years pursuant to the Workers, Retirees, and Employers Recovery Act of 2008. The Trustees concluded that such contribution increases with maximum benefit reductions were unreasonable and involved considerable risk to the Fund and Fund Participants. The continued existence of the Fund and the Trustees' ability to maintain or improve the Fund's funded status would be jeopardized by any attempt to emerge from Critical Status by the end of the presumptive ten-year Rehabilitation Period.

The Trustees have considered many actions that would enable the Fund to emerge from Critical Status by the end of the Rehabilitation Period, including the default schedule included herein.

To achieve emergence by the end of the Rehabilitation period would require large contribution increases well beyond the ability of the contributing employers to cover, even with maximum benefit reductions as set forth in the default schedule.

The Trustees have concluded that such contribution rate increases are unreasonable for the reasons set forth hereinafter:

The Fund covers union employees, the great majority of whom are employed in the processing and delivery of milk and milk products in the Metropolitan New York area. The milk industry has been shrinking in New York City for several years. The number of processing plants has declined from approximately thirteen to one major plant within the City limits. Home delivery of milk and milk products has been virtually eliminated, resulting in the loss of thousands of jobs.

The milk industry remains, for the most part a collection of family businesses, run by successive family generations with no other business sources of income. The Trustees believe that contribution rate increases of the magnitude set forth above, to wit, $1.70 per year over a ten year period, would result in the withdrawal of many of the contributing employees who would not be able to cover their liability to the Fund.

Further, it would not be possible to have substantial contribution rate increases from elsewhere in the members' compensation package. The most recent collective bargaining agreement covering the majority of Fund participants drastically reduced the wages for employees hired after July 18, 2007 in the processing plant in the City to a point just above minimum wage requirements.

The remaining active Fund participants are the drivers who deliver the milk and milk products. It would be counterproductive to make a substantial reduction in the compensation package of the driver group to produce contribution rate increases. There remains a competitive market for such drivers in New York City because of the necessary qualifications and unique requirements for dairy deliveries in the City market, as follows:

- all drivers must obtain and maintain a commercial drivers license

- the work involves heavy physical labor in moving products
- most deliveries must be made in the early morning hours.
- drivers are required to interact with customers, and are required to balance accounts and pick up cash payments
- the combination of early morning deliveries in the City coupled with the probability of cash collections on the driver's person has made for added risk to the driver's safety.

It would be counterproductive to make a substantial reduction in the compensation package of the driver group as it would diminish the ability of the contributing employers to employ qualified drivers.

Furthermore, the Trustees have determined that the Alternative 1 and Alternative 2 schedules contained in the Rehabilitation Plan adopted January 27, 2009, although helpful, are not the best possible measures to forestall the insolvency of the Fund, and the "December 14, 2010 Alternative Schedule" proposed by the Trustees and contained in this update offers the best possible means to forestall insolvency of the Fund.

Rehab Plan Schedules

The schedules under the Rehab Plan are listed below. They are applicable to active participants only (except where noted), and are valid for new agreements being negotiated until such time that the Trustees provide updated schedules to the bargaining parties.

- ***Default Schedule***
  - Reduce future benefit accruals to $28 per pension credit; for employees of Constance Food Group and MILA employers' participants in the Utility class hired after 9/1/11, the future benefit accrual would be reduced to $7.80
  - Eliminate all early retirement benefits under the Early Retirement pension, 35-Year Service pension, 30-Year Service pension and 25-Year Service pension in excess of an actuarially reduced normal retirement benefit
  - Eliminate the disability pension
  - Eliminate the post-retirement 60-month guarantee
  - Eliminate the subsidies in the 50%, 75% and 100% Husband and Wife forms of payment
  - Eliminate the pre-retirement death benefit of 60 months of benefits guaranteed
  - Eliminate earning partial pension credit for participants who work less than 180 Days of Service
  - The hourly contribution rate for the first year of the agreement is $1.693 and shall increase by $0.194 each year for the next fourteen years, plus $0.50 on 9/1/2015 and $0.50 on 9/1/2016, to an ultimate hourly rate of $5.409; for Constance Food Group and MILA employers' participants in the Utility class hired after 9/1/11, the hourly contribution rate for the first year of the agreement is $0.449 and shall increase by $0.049 each year for the next fourteen years, plus $0.50 on 9/1/2015 and $0.50 on 9/1/2016, to an ultimate hourly rate of $2.135

- ***December 14, 2010 Alternative Schedule***
  - For Participants hired before September 1, 2010:
    - Reduce future benefit accruals to $77 per pension credit for participants hired before December 1, 1984, and to $67 for participants hired on or after December 1, 1984 but before September 1, 2010. For employees of Constance Food Group, the future benefit accrual would be reduced to $13.
  - For participants hired on or after September 1, 2010:
    - Reduce future benefit accruals to $30 per pension credit. For employees of Constance Food Group and MILA employers' participants in the Utility class hired after 9/1/11, the future benefit accrual would be reduced to $7.80

- Eliminate all service pensions
- Eliminate the disability pension
- Eliminate the subsidies in the 50%, 75% and 100% Husband and Wife forms of payment
- Eliminate the pre-retirement death benefit of 60 months of benefits guaranteed
- Eliminate earning partial pension credit for participants who work less than 180 Days of Service.

The hourly contribution rate for the first year of the agreement is $1.70 and shall increase by $0.20 each year for the next fourteen years, plus $0.50 on 9/1/2015 and $0.50 on 9/1/2016, to an ultimate hourly rate of $5.50; for Constance Food Group and MILA employers' participants in the Utility class hired after 9/1/11, the hourly contribution rate for the first year of the agreement is $0.45 and shall increase by $0.05 each year for the next fourteen years, plus $0.50 on 9/1/2015 and $0.50 on 9/1/2016, to an ultimate hourly rate of $2.15

Non-active Participants

- ***Retired Participants***
  - Participants who retired prior to January 29, 2009 are not affected by this Rehab Plan (i.e., no change in the benefits currently receiving)
  - For participants who retire on or after January 29, 2009,:
    - If their employer or former employer negotiates a schedule of benefits and contributions that eliminates early retirement subsidies or the Default Schedule is implemented by the Trustees for their bargaining group, then their retirement benefit shall be reduced in the same manner prospectively from the effective date of the new collective bargaining agreement or Default Schedule implementation or
    - For Participants who retire on or after July 31, 2009 whose Employer negotiates with the Union a withdrawal from the Fund, their retirement benefits shall be reduced in the same manner prospectively as if their Employer had negotiated for the Default Schedule.

- ***Inactive Vested Participants***
  - Participants who terminate Covered Employment after his or her employer negotiates a new collective bargaining agreement or contract consistent with this Rehab Plan shall have their benefits determined based on such agreement or contract.
  - However, all other participants who have terminated or will terminate Covered Employment but have vested rights to a pension (including those who may later retire on a Reciprocal pension shall have their benefits determined based on the provisions of the Default Schedule.

The Rehabilitation Plan will forestall insolvency of the Fund. Based on reasonable assumptions, the Fund is expected to become insolvent in the year ending March 31, 2020 under the Rehabilitation Plan.

Automatic Implementation of Default Schedule

If a collective bargaining agreement providing for contributions under the Fund that was in effect on April 1, 2008 expires, and after receiving the Rehab Plan schedules, the bargaining parties fail to adopt contribution or benefit schedules with terms consistent with the Rehab Plan, the Default Schedule will be implemented automatically on the earlier of the date (1) on which the Secretary of Labor certifies that the parties are at an impasse, or (2) which is 180 days after the date on which the collective bargaining agreement expires, provided the employer has not withdrawn from the Fund.

Annual Standards for Meeting the Rehabilitation Requirements

Based on reasonable assumptions, the Fund is expected to become insolvent in the Plan Year ending March 31, 2020. The Trustees recognize the possibility that actual experience could be less favorable than the reasonable assumptions. Therefore, the Trustees are establishing the following annual standards:

Plan Year End March 31,	Market Value of Assets No Less Than the Following (in $ millions)
2011	65
2012*	58
2013	50
2014	42
2015	34
2016	25
2017	16
2018	8
2019	3
2020	Insolvent

* *First year of the Rehabilitation Period and scheduled progress requirements*

Annual Updating of Rehab Plan

Each year the Fund's actuary will review and certify the status of the Fund under PPA funding rules and will determine whether or not the Fund is making the scheduled progress in meeting the requirements of the Rehab Plan in accordance with the law.

The Trustees elected under the Worker, Retiree and Employer Recovery Act of 2008 to freeze the status for the plan year beginning April 1, 2009 at the level it was assigned for the plan year beginning April 1, 2008, (i.e., critical). As a result, an update to the rehabilitation plan was not required for the plan year beginning April 1, 2009.

If the Trustees determine that it is necessary in light of updated information, they will revise the Rehab Plan and present updated schedules to the bargaining parties. Notwithstanding subsequent changes in benefit and contribution schedules, a schedule provided by the Trustees and relied upon by the bargaining parties in negotiating a collective bargaining agreement shall remain in effect for the duration of that collective bargaining agreement.

Other Issues

In the event that one schedule is implemented for an employer, and then a different schedule is adopted as part of a subsequent negotiation, the Trustees may develop revised contribution requirements for that particular situation.

If a participant changes employers and, therefore, becomes covered under a different schedule, benefits shall be determined as follows:

- If a participant covered by one of the Schedules subsequently becomes covered by another Schedule, benefits accrued up to the date of change will be determined under such Schedule in effect immediately prior to the change and benefits accruing after that date will be determined on the Schedule in effect after the date of the change.

Benefit changes indicated in this Rehab Plan will become effective as soon as legally permissible after the Rehab Plan is adopted.

If contribution rates negotiated by the bargaining parties for the pension plan are higher than the amount required under the Rehab Plan, the Board of Trustees reserves the right to determine if additional benefits may be granted to the affected members, to the extent permitted by the law, in order to make the Fund more desirable to attract and retain new members and increase the Fund's contribution base.

9034202v1/00199.515

DEFAULT SCHEDULE

Affected Participants

The benefit changes described in this schedule apply to participants retiring or terminating employment after the later of the date the Default Schedule is adopted or imposed and the date that benefits can be eliminated allowing for legally required advance notification and whose employer elected this schedule.

Benefit Changes

1. **The future benefit accrual rate under the Normal pension is reduced as follows:**

	From	To
Participants hired before December 1, 1984	$87	$28
Participants hired on or after December 31, 1984	$77	$28
Participants employed by Constance Food Group and MILA employers' participants in the Utility class hired after 9/1/11	$15	$7.80

2. **Early Retirement benefits provided under the Early Retirement pension, 35-Year Service pension, 30-Year Service pension and 25-Year Service pension are eliminated.** No retirement benefits in excess of the actuarially reduced normal retirement benefit will be payable prior to age 65.
3. **The Disability pension is eliminated.** Participants becoming disabled will be eligible for a deferred vested pension.
4. **60-month benefit guarantee for future retirees is eliminated.** Under the current plan, if a participant receiving a pension benefit dies before receiving 60 months of payments, the remainder of the 60-month period is paid to his named beneficiary. This guarantee is eliminated.
5. **The pre-retirement death benefit of the 60 month guarantee is eliminated.**
6. **Partial pension credit for participants working less than 180 Days of Service is eliminated.**
7. **The subsidies in the 50%, 75% and 100% Husband and Wife forms of payments are eliminated.** Currently the 50% Husband and Wife form is unreduced and the 75% and 100% are subsidized. These forms of benefits will now be reduced to the actuarial equivalent of a straight life annuity.
8. The plan of benefits may be amended for any further benefit changes required for the Fund to continue meeting the requirements to maintain its tax qualification under the Internal Revenue Code and comply with other applicable law.

Contribution Schedule for Default Schedule

Updated for 9/1/2015 CBA

Effective Date Beginning of	Hourly Contribution Rate (except Constance Food and MILA employers' participants in the Utility class hired after 9/1/11)	Hourly Contribution Rate For Constance Food Group and MILA employers' participants in the Utility class hired after 9/1/11
Year 1 - 4/1/11	1.693	0.449
Year 2 - 4/1/12	1.887	0.498
Year 3 - 4/1/13	2.081	0.547
Year 4 - 4/1/14	2.275	0.596
Year 5 - 4/1/15	2.469	0.645
9/1/15	**2.969**	**1.145**
Year 6 - 4/1/16	3.163	1.194
9/1/16	**3.663**	**1.694**
Year 7 - 4/1/17	3.857	1.743
Year 8 - 4/1/18	4.051	1.792
Year 9 - 4/1/19	4.245	1.841
Year 10 - 4/1/20	4.439	1.890
Year 11 - 4/1/21	4.633	1.939
Year 12 - 4/1/22	4.827	1.988
Year 13 - 4/1/23	5.021	2.037
Year 14 - 4/1/24	5.215	2.086
Year 15 - 4/1/25	5.409	2.135

DECEMBER 14, 2010 ALTERNATIVE SCHEDULE

Affected Participants

The benefit changes described in this schedule apply to participants retiring or terminating employment after the later of date the Alternative Schedule 2 is adopted and the date that benefits can be eliminated allowing for legally required advance notification and whose employer elected this schedule.

Benefit Changes

For Participants hired before September 1, 2010:

The future benefit accrual rate under the Normal pension is reduced as follows:

	From	To
Participants hired before December 1, 1984	$87	$77
Participants hired on or after December 31, 1984	$77	$67
Participants employed by Constance Food Group	$15	$13

Service Pension amounts adjusted accordingly.

For Participants hired on or after September 1, 2010:

1. **The benefit accrual rate under the Normal pension** will be $30 per year of pension credit. For Constance Food group employees and MILA employers' participants in the Utility class hired after 9/1/11, the accrual rate will be $7.80.

2. **There are no Early Retirement benefits provided under the Early Retirement pension, 35-Year Service pension, 30-Year Service pension or the 25-Year Service pension.** No retirement benefits will be payable prior to age 65.

3. **The Disability pension is eliminated.** Participants becoming disabled will be eligible for a deferred vested pension.

4. **The pre-retirement death benefit of the 60 month guarantee is eliminated.**

5. **Partial pension credit for participants working less than 180 Days of Service is eliminated.**

6. **The subsidies in the 50%, 75% and 100% Husband and Wife forms of payments are eliminated.** Currently the 50% Husband and Wife form is unreduced and the 75% and 100% are subsidized. These forms of benefits will now be reduced to the actuarial equivalent of a straight life annuity.

The plan of benefits may be amended for any further benefit changes required for the Fund to continue meeting the requirements to maintain its tax qualification under the Internal Revenue Code and comply with other applicable law.

Contribution Schedule for December 14, 2010 Alternative Schedule

Updated for 9/1/2015 CBA

Effective Date Beginning Of	Hourly Contribution Rate (except Constance Food and MILA employers' participants in the Utility class hired after 9/1/11)	Hourly Contribution Rate For Constance Food Group and MILA employers' participants in the Utility class hired after 9/1/11
Year 1 - 4/1/2011	$1.70	$0.45
Year 2 - 4/1/2012	1.90	0.50
Year 3 - 4/1/2013	2.10	0.55
Year 4 - 4/1/2014	2.30	0.60
Year 5 - 4/1/2015	2.50	0.65
9/1/2015	**3.00**	**1.15**
Year 6 - 4/1/2016	3.20	1.20
9/1/2016	**3.70**	**1.70**
Year 7 - 4/1/2017	3.90	1.75
Year 8 - 4/1/2018	4.10	1.80
Year 9 - 4/1/2019	4.30	1.85
Year 10 - 4/1/2020	4.50	1.90
Year 11 - 4/1/2021	4.70	1.95
Year 12 - 4/1/2022	4.90	2.00
Year 13 - 4/1/2023	5.10	2.05
Year 14 - 4/1/2024	5.30	2.10
Year 15 - 4/1/2025	5.50	2.15

Documentation Regarding Progress Under Rehabilitation Plan (Schedule MB, line 4c)

This certification also notifies the IRS that the plan is making the scheduled progress in meeting the requirements of its rehabilitation plan, based on information received from the sponsor and based on the annual standards of the rehabilitation plan.

The Trustees have adopted a Rehabilitation Plan with the following annual standards:

Plan Year End March 31,	Market Value of Assets No Less Than the Following (in $ millions)
2011	$65
2012*	58
2013	50
2014	42
2015	34
2016	25
2017	16
2018	8
2019	3
2020 and later	Insolvent

* *First year of the Rehabilitation Period and scheduled progress requirements*

The preliminary market value of assets as of March 31, 2022 of $1,432,153 exceeds the annual standard for that date.

Exhibit 5: Solvency Projections

The table below presents the projected Market Value of Assets for the Plan Years beginning April 1, 2021 through 2041.

	Year Beginning April 1,							
	2021	**2022**	**2023**	**2024**	**2025**	**2026**	**2027**	**2028**
1. Market Value at beginning of year	$4,286,210	$1,432,153	$4,416,131	$7,535,320	$10,792,426	$14,190,206	$17,655,942	$21,190,993
2. Contributions	2,002,167	2,116,075	2,190,921	2,265,768	2,340,614	2,340,614	2,340,614	2,340,614
3. Withdrawal liability payments	815,151	812,415	812,415	812,415	812,415	812,415	812,415	812,415
4. Benefit payments*	9,807,017	0	0	0	0	0	0	0
5. Administrative expenses*	939,194	0	0	0	0	0	0	0
6. Interest earnings	(764)	55,488	115,853	178,923	244,751	312,707	382,022	452,723
7. Market Value at end of year: (1)+(2)+(3)-(4)-(5)+(6)	$1,432,153**	$4,416,131	$7,535,320	$10,792,426	$14,190,206	$17,655,942	$21,190,993	$24,796,745

	2029	**2030**	**2031**	**2032**	**2033**	**2034**	**2035**	**2036**
1. Market Value at beginning of year	$24,796,745	$28,474,612	$32,226,036	$36,052,489	$39,955,471	$43,936,512	$47,997,174	$52,139,049
2. Contributions	2,340,614	2,340,614	2,340,614	2,340,614	2,340,614	2,340,614	2,340,614	2,340,614
3. Withdrawal liability payments	812,415	812,415	812,415	812,415	812,415	812,415	812,415	812,415
4. Benefit payments*	0	0	0	0	0	0	0	0
5. Administrative expenses*	0	0	0	0	0	0	0	0
6. Interest earnings	524,838	598,395	673,424	749,953	828,012	907,633	988,846	1,071,684
7. Market Value at end of year: (1)+(2)+(3)-(4)-(5)+(6)	$28,474,612	$32,226,036	$36,052,489	$39,955,471	$43,936,512	$47,997,174	$52,139,049	$56,363,762

* Benefit payments and administrative expenses assumed to be paid from the Special Financial Assistance ("SFA") received under ARPA until the SFA is exhausted.
** Includes the value of PBGC assistance provided to the fund upon insolvency during the plan year ended March 31, 2022 to be repaid using SFA.

	Year Beginning April 1,				
	2037	2038	2039	2040	2041
1. Market Value at beginning of year	$56,363,762	$59,860,442	$63,427,055	$67,065,001	$62,273,075
2. Contributions	2,340,614	2,340,614	2,340,614	2,340,614	2,340,614
3. Withdrawal liability payments	7,268	7,268	7,268	1,817	0
4. Benefit payments*	0	0	0	6,951,655	10,561,059
5. Administrative expenses*	0	0	0	1,456,811	1,485,947
6. Interest earnings	1,148,798	1,218,731	1,290,064	1,274,109	1,138,885
7. Market Value at end of year: (1)+(2)+(3)-(4)-(5)+(6)	$59,860,442	$63,427,055	$67,065,001	$62,273,075	$53,705,568

Withdrawal liability assumptions

- The actuarial assumptions and methods are reasonable (taking into account the experience of the Plan and reasonable expectations) and, in combination, represent the actuary's best estimate of anticipated experience under the Plan to determine the unfunded vested benefits for withdrawal liability purposes
- The present value of vested benefits is based on a blend of two liability calculations. The first calculation uses discount rates selected based on estimated annuity purchase rates available for benefits being settled, because withdrawal liability is a final settlement of an employer's obligation to the Plan. The second calculation uses the interest rate determined by the plan actuary for minimum funding, based on the expected return on current and future assets. For benefits that could be settled immediately, because assets on hand are sufficient, the first calculation is used: annuity purchase rates promulgated by PBGC under ERISA Sec. 4044 for multiemployer plans terminating by mass withdrawal on the measurement date. For benefits that cannot be settled immediately because they are not currently funded, the calculation uses the second calculation: the interest rate used for plan funding calculations.

Interest	For liabilities up to market value of assets, 2.37% for 20 years and 2.03% beyond (1.69% for 20 years and 1.66% beyond, in the prior year valuation). For liabilities in excess of market value of assets, same as used for plan funding for the plan year ending March 31, 2022 (the corresponding funding rate as of a year earlier was used for the prior year's value).
Administrative Expenses	Calculated as prescribed by PBGC formula (29 CFR Part 4044, Appendix C); not applicable to those liabilities determined using funding interest rates.
Mortality	Same as used for plan funding as of March 31, 2022 (the corresponding mortality rates as of a year earlier were used for the prior year's value)
Retirement Rates	Same as used for plan funding as of March 31, 2022 (the corresponding retirement rates as of a year earlier were used for the prior year's value)

OtherAttachment_ScheduleMB_Line6f1
Page 1 of 1

Schedule MB, Line 8b(1) - Schedule of Projection of Expected Benefit Payments

Plan Year	Active Participants	Terminated Vested Participants	Retired Participants and Beneficiaries	Total
2022	$151,627	$231,137	$13,904,561	$14,287,325
2023	303,999	399,495	13,553,921	14,257,415
2024	437,889	578,421	13,185,744	14,202,054
2025	589,962	749,338	12,802,822	14,142,122
2026	724,626	910,067	12,404,076	14,038,769
2027	836,191	1,055,497	11,997,680	13,889,368
2028	943,970	1,207,681	11,581,901	13,733,552
2029	1,031,484	1,371,262	11,158,310	13,561,056
2030	1,113,403	1,524,395	10,728,464	13,366,262
2031	1,188,576	1,656,336	10,293,860	13,138,772
2032	1,251,708	1,771,821	9,855,978	12,879,507
2033	1,305,709	1,880,148	9,416,293	12,602,150
2034	1,358,858	1,996,353	8,976,265	12,331,476
2035	1,395,999	2,100,478	8,537,317	12,033,794
2036	1,421,104	2,207,894	8,100,845	11,729,843
2037	1,438,402	2,288,849	7,668,172	11,395,423
2038	1,451,555	2,359,923	7,240,485	11,051,963
2039	1,457,419	2,427,775	6,818,818	10,704,012

This assumes the following:

- No additional benefits will be accrued.
- Experience is in line with valuation assumptions.
- No new entrants are covered by the Plan.
- Benefits are paid in the form assumed with valuation.

Schedule MB, Line 8b(1) - Schedule of Projection of Expected Benefit Payments

Plan Year	Active Participants	Terminated Vested Participants	Retired Participants and Beneficiaries	Total
2040	$1,456,410	$2,477,974	$6,404,076	$10,338,460
2041	1,449,607	2,520,452	5,997,045	9,967,104
2042	1,442,072	2,565,489	5,598,480	9,606,041
2043	1,429,070	2,600,325	5,209,127	9,238,522
2044	1,407,043	2,612,240	4,829,697	8,848,980
2045	1,385,744	2,619,935	4,460,886	8,466,565
2046	1,359,883	2,621,068	4,103,428	8,084,379
2047	1,332,457	2,598,589	3,758,066	7,689,112
2048	1,301,234	2,571,450	3,425,549	7,298,233
2049	1,266,439	2,541,360	3,106,664	6,914,463
2050	1,228,228	2,483,280	2,802,202	6,513,710
2051	1,186,059	2,415,554	2,512,949	6,114,562
2052	1,141,990	2,336,930	2,239,711	5,718,631
2053	1,095,148	2,251,981	1,983,195	5,330,324
2054	1,046,754	2,174,204	1,744,044	4,965,002
2055	998,132	2,085,535	1,522,827	4,606,494
2056	948,026	1,987,957	1,319,908	4,255,891
2057	897,905	1,886,476	1,135,399	3,919,780

This assumes the following:

- No additional benefits will be accrued.
- Experience is in line with valuation assumptions.
- No new entrants are covered by the Plan.
- Benefits are paid in the form assumed with valuation.

Schedule MB, Line 8b(1) - Schedule of Projection of Expected Benefit Payments

Plan Year	Active Participants	Terminated Vested Participants	Retired Participants and Beneficiaries	Total
2058	$846,635	$1,782,034	$969,136	$3,597,805
2059	795,158	1,676,571	820,643	3,292,372
2060	743,897	1,569,878	689,205	3,002,980
2061	693,069	1,464,161	573,994	2,731,224
2062	642,934	1,360,322	474,054	2,477,310
2063	593,823	1,258,877	388,299	2,240,999
2064	545,936	1,160,448	315,510	2,021,894
2065	499,461	1,065,490	254,395	1,819,346
2066	454,656	974,385	203,630	1,632,671
2067	411,702	887,401	161,908	1,461,011
2068	370,752	804,790	127,973	1,303,515
2069	331,947	726,729	100,611	1,159,287
2070	295,404	653,329	78,717	1,027,450
2071	261,229	584,655	61,313	907,197

This assumes the following:

- No additional benefits will be accrued.
- Experience is in line with valuation assumptions.
- No new entrants are covered by the Plan.
- Benefits are paid in the form assumed with valuation.

Schedule MB, Line 8b(3) - Schedule of Projection of Employer Contributions and Withdrawal Liability Payments

Plan Year	Employer Contributions	Withdrawal Liability Payments	Total
2022	$2,116,075	$812,415	$2,928,490
2023	$2,190,921	$812,415	$3,003,336
2024	$2,265,768	$812,415	$3,078,183
2025	$2,340,614	$812,415	$3,153,029
2026	$2,340,614	$812,415	$3,153,029
2027	$2,340,614	$812,415	$3,153,029
2028	$2,340,614	$812,415	$3,153,029
2029	$2,340,614	$812,415	$3,153,029
2030	$2,340,614	$812,415	$3,153,029
2031	$2,340,614	$812,415	$3,153,029

Attachment to 2022 Form 5500
Schedule R, Line 13e
Information on Contribution Rates and Base Units
Plan Name - Local 584 Pension Trust Fund
EIN - 51-6123679, Plan No. 001
Plan Sponsor Name - Board of Trustees of Local 584 Pension Trust Fund

Name of Employer	Contribution Rate	Base Unit Measure	CBA Expiration
Bartlett Distribution Services, LLC	$4.90	Hourly	8/31/2024
	$2.00	Hourly	8/31/2024
Bartlett Dairy	$4.90	Hourly	8/31/2023

Form 5500

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Annual Return/Report of Employee Benefit Plan

This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code).

▶ **Complete all entries in accordance with the instructions to the Form 5500.**

OMB Nos. 1210 - 0110
1210 - 0089

2022

This Form is Open to Public Inspection

Part I Annual Report Identification Information

For calendar plan year 2022 or fiscal plan year beginning 04/01/2022 and ending 03/31/2023

A This return/report is for: [X] a multiemployer plan [ ] a multiple-employer plan (Filers checking this box must attach a list of participating employer information in accordance with the form instr.)
[ ] a single-employer plan [ ] a DFE (specify) _____

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

C If the plan is a collectively-bargained plan, check here ▶ [X]

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

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

Part II Basic Plan Information - enter all requested information

1a Name of plan
LOCAL 584 PENSION TRUST FUND

1b Three-digit plan number (PN) ▶ 001

1c Effective date of plan 05/03/1950

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)
BOARD OF TRUSTEES OF LOCAL 584 PENSION TRUST FUND

655 3RD AVENUE, 12TH FLOOR

NEW YORK NY 10017

2b Employer Identification Number (EIN) 51-6123679

2c Plan Sponsor's telephone number (212) 308-4200

2d Business code (see instructions) 311500

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: 11/27/2023	Enter name of individual signing as plan administrator: DEMOS DEMOPOULOS
SIGN HERE	Signature of employer/plan sponsor: Robert Patrizio	Date: 11/27/2023	Enter name of individual signing as employer or plan sponsor: ROBERT PATRIZIO
SIGN HERE	Signature of DFE	Date	Enter name of individual signing as DFE

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

Form 5500 (2022)
v. 220413

218401 12-08-22

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	BEGINNING MARKET VALUE				**735,149.99**		
	COMPARATIVE VALUE (5%)				**36,757.49**		
CATEGORY 1 - SINGLE TRANSACTION EXCEEDS 5% OF VALUE							
Issue: 00206RCP5 - At T Inc 4.500% 5/15/35							
03/23/2023 001050998134	B	970,000.000	.9417		- 913,410 *	913,410	
Issue: 00206RCQ3 - At T Inc 4.750% 5/15/46							
03/23/2023 001050998134	B	55,000.000	.8981		- 49,396 *	49,396	
Issue: 00287YDB2 - Abbvie Inc 4.750% 3/15/45							
03/23/2023 001050998134	B	220,000.000	.9355		- 205,810 *	205,810	
Issue: 00751YAG1 - Advance Auto Parts 3.500% 3/15/32							
03/24/2023 001050998134	B	795,000.000	.8523		- 677,563 *	677,563	
Issue: 00774MAN5 - Aercap Ireland Cap 6.500% 7/15/25							
03/23/2023 001050998134	B	530,000.000	1.0145		- 537,706 *	537,706	
Issue: 00774MAW5 - Aercap Ireland L P 3.000% 10/29/28							
03/24/2023 001050998134	B	540,000.000	.8654		- 467,316 *	467,316	
Issue: 00774MAX3 - Aercap Ireland L P 3.300% 1/30/32							
03/24/2023 001050998134	B	1,065,000.000	.8305		- 884,451 *	884,451	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 00914AAK8 - Air Lease Corp Mtn 3.125% 12/01/30							
03/24/2023 001050998134	B	1,090,000.000	.8403		- 915,894 *	915,894	
Issue: 00914AAS1 - Air Lease Corp Mtn 2.875% 1/15/32							
03/24/2023 001050998134	B	405,000.000	.8151		- 330,124 *	330,124	
Issue: 012653AF8 - Albemarle Corp 5.650% 6/01/52							
03/23/2023 001050998134	B	175,000.000	.9444		- 165,263 *	165,263	
Issue: 015271AZ2 - Alexandria Real 3.550% 3/15/52							
03/23/2023 001050998134	B	175,000.000	.7077		- 123,851 *	123,851	
Issue: 020002BH3 - Allstate Corp 0.750% 12/15/25							
03/24/2023 001050998134	B	825,000.000	.9055		- 746,996 *	746,996	
Issue: 020002BK6 - Allstate Corp 5.250% 3/30/33							
03/29/2023 001050998134	B	180,000.000	.9983		- 179,696 *	179,696	
Issue: 02005NBR0 - Ally Finl Inc Sr Nt 7.100% 11/15/27							
03/23/2023 001050998134	B	135,000.000	1.0172		- 137,323 *	137,323	
03/24/2023 001050998134	B	670,000.000	1.0199		- 683,306 *	683,306	
Issue: 023135AQ9 - Amazon Com Inc 4.950% 12/05/44							
03/23/2023 001050998134	B	490,000.000	1.0342		- 506,758 *	506,758	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 023135CD6 - Amazon Com Inc 2.730% 4/13/24							
03/24/2023 001050998134	B	890,000.000	.9861		- 877,647 *	877,647	
Issue: 02344AAA6 - Amcor Flexibles 2.690% 5/25/31							
03/24/2023 001050998134	B	1,200,000.000	.8328		- 999,396 *	999,396	
Issue: 025537AX9 - American Elec Pwr 5.625% 3/01/33							
03/24/2023 001050998134	B	690,000.000	1.0394		- 717,179 *	717,179	
Issue: 02665WDS7 - American Honda Mtn 0.550% 7/12/24							
03/24/2023 001050998134	B	850,000.000	.9526		- 809,668 *	809,668	
Issue: 02665WDY4 - American Honda Mtn 0.750% 8/09/24							
03/24/2023 001050998134	B	910,000.000	.9520		- 866,338 *	866,338	
Issue: 02666TAE7 - American Homes 4 L P 3.625% 4/15/32							
03/24/2023 001050998134	B	1,530,000.000	.8692		- 1,329,907 *	1,329,907	
Issue: 026874DL8 - American Intl Group 4.750% 4/01/48							
03/23/2023 001050998134	B	85,000.000	.9010		- 76,584 *	76,584	
Issue: 03065WAE5 - Americr Atmbl Rec 4.810% 4/18/28							
03/28/2023 001050998134	B	370,000.000	.9916		- 366,878 *	366,878	
Issue: 03076CAK2 - Ameriprise Financial 3.000% 4/02/25							

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/24/2023 001050998134	B	1,705,000.000	.9583		- 1,633,867 *	1,633,867	
Issue: 03522AAH3 - Anheuser Busch Co 4.700% 2/01/36							
03/23/2023 001050998134	B	650,000.000	.9907		- 643,968 *	643,968	
Issue: 03522AAJ9 - Anheuser Busch Co 4.900% 2/01/46							
03/23/2023 001050998134	B	70,000.000	.9589		- 67,126 *	67,126	
Issue: 03740LAG7 - Aon Corp Aon Global 5.350% 2/28/33							
03/23/2023 001050998134	B	95,000.000	1.0331		- 98,144 *	98,144	
03/31/2023 001050998134	S	- 95,000.000	1.0282		97,674 *	98,144	- 469
Issue: 037735DA2 - Appalachian Pwr Co 4.500% 8/01/32							
03/24/2023 001050998134	B	655,000.000	.9646		- 631,787 *	631,787	
Issue: 037833CH1 - Apple Inc 4.250% 2/09/47							
03/23/2023 001050998134	B	645,000.000	.9524		- 614,266 *	614,266	
Issue: 03836WAC7 - Aqua America Inc 4.276% 5/01/49							
03/23/2023 001050998134	B	95,000.000	.8318		- 79,020 *	79,020	
Issue: 03938LBE3 - Arcelormittal Sa 6.550% 11/29/27							
03/23/2023 001050998134	B	250,000.000	1.0449		- 261,228 *	261,228	
Issue: 04010LAV5 - Ares Capital Corp 4.250% 3/01/25							

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/23/2023 001050998134	B	135,000.000	.9547		- 128,885 *	128,885	
Issue: 04010LAZ6 - Ares Capital 3.875% 1/15/26							
03/24/2023 001050998134	B	250,000.000	.9244		- 231,098 *	231,098	
Issue: 04010LBD4 - Ares Capital Corp 2.875% 6/15/27							
03/24/2023 001050998134	B	1,605,000.000	.8647		- 1,387,827 *	1,387,827	
Issue: 04316JAD1 - Gallagher Arthur 5.500% 3/02/33							
03/24/2023 001050998134	B	1,315,000.000	1.0208		- 1,342,299 *	1,342,299	
Issue: 046353AV0 - Asrazeneca Plc Sr 0.700% 4/06/26							
03/24/2023 001050998134	B	2,020,000.000	.9004		- 1,818,788 *	1,818,788	
Issue: 04686JAF8 - Athene Holding Ltd 6.650% 2/01/33							
03/24/2023 001050998134	B	1,300,000.000	1.0244		- 1,331,759 *	1,331,759	
Issue: 05329RAA1 - Autonation Inc 3.850% 3/01/32							
03/24/2023 001050998134	B	780,000.000	.8627		- 672,937 *	672,937	
Issue: 05329WAN2 - Autonation Inc 3.500% 11/15/24							
03/23/2023 001050998134	B	370,000.000	.9715		- 359,462 *	359,462	
Issue: 05377RGU2 - Avis Budget Rent Car 6.500% 2/20/28							
03/30/2023 001050998134	B	325,000.000	.9998		- 324,945 *	324,945	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 05526DBB0 - Bat Capital Corp 3.557% 8/15/27							
03/23/2023 001050998134	B	350,000.000	.9351		- 327,271 *	327,271	
Issue: 05724BAD1 - Baker Hughes L P 2.061% 12/15/26							
03/24/2023 001050998134	B	1,070,000.000	.9089		- 972,470 *	972,470	
Issue: 05946KAJ0 - Banco Bilbao Vizcaya 1.125% 9/18/25							
03/24/2023 001050998134	B	600,000.000	.9093		- 545,604 *	545,604	
Issue: 05964HAF2 - Banco Santander Sa 3.800% 2/23/28							
03/24/2023 001050998134	B	400,000.000	.9293		- 371,708 *	371,708	
Issue: 05964HAL9 - Banco Santander Cv 1.849% 3/25/26							
03/24/2023 001050998134	B	600,000.000	.8937		- 536,208 *	536,208	
Issue: 05964HAM7 - Banco Santander S A 2.958% 3/25/31							
03/24/2023 001050998134	B	1,800,000.000	.8217		- 1,479,132 *	1,479,132	
Issue: 06051GGF0 - Bank Of America Mtn 3.824% 1/20/28							
03/23/2023 001050998134	B	720,000.000	.9591		- 690,523 *	690,523	
Issue: 06051GJZ3 - Bk Of America Mtn 2.087% 6/14/29							
03/23/2023 001050998134	B	740,000.000	.8671		- 641,676 *	641,676	
Issue: 06051GKA6 - Bk Of America Mtn 2.299% 7/21/32							

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/23/2023 001050998134	B	540,000.000	.8064		- 435,456 *	435,456	
Issue: 0641594A1 - Bank Of Nova Sco 1.350% 6/24/26							
03/24/2023 001050998134	B	1,125,000.000	.8991		- 1,011,510 *	1,011,510	
Issue: 06738EBY0 - Barclays Plc 5.501% 8/09/28							
03/23/2023 001050998134	B	620,000.000	.9792		- 607,104 *	607,104	
Issue: 071813CH0 - Baxter Intl Inc 1.322% 11/29/24							
03/24/2023 001050998134	B	1,085,000.000	.9422		- 1,022,298 *	1,022,298	
Issue: 084659AF8 - Berkshire Hathaway 4.500% 2/01/45							
03/23/2023 001050998134	B	400,000.000	.8942		- 357,664 *	357,664	
Issue: 084664CR0 - Berkshire Hathaway 4.250% 1/15/49							
03/23/2023 001050998134	B	185,000.000	.9205		- 170,283 *	170,283	
Issue: 09261XAG7 - Blackstone Secd 2.850% 9/30/28							
03/23/2023 001050998134	B	95,000.000	.8194		- 77,843 *	77,843	
Issue: 096630AJ7 - Boardwalk L P 3.600% 9/01/32							
03/23/2023 001050998134	B	155,000.000	.8612		- 133,492 *	133,492	
03/24/2023 001050998134	B	1,560,000.000	.8633		- 1,346,795 *	1,346,795	
Issue: 097023CY9 - Boeing Co Sr Nt 5.150% 5/01/30							

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/23/2023 001050998134	B	895,000.000	1.0047		- 899,207 *	899,207	
Issue: 101137AU1 - Boston Scientific 4.700% 3/01/49							
03/23/2023 001050998134	B	185,000.000	.9417		- 174,213 *	174,213	
Issue: 10373QBN9 - Bp Cap Mkts Amer 2.772% 11/10/50							
03/23/2023 001050998134	B	225,000.000	.6648		- 149,576 *	149,576	
Issue: 10922NAG8 - Brighthouse Finl 5.625% 5/15/30							
03/23/2023 001050998134	B	345,000.000	.9763		- 336,830 *	336,830	
03/24/2023 001050998134	B	1,350,000.000	.9703		- 1,309,838 *	1,309,838	
Issue: 110122DB1 - Bristol Myers Squibb 3.625% 5/15/24							
03/24/2023 001050998134	B	2,005,000.000	.9914		- 1,987,837 *	1,987,837	
Issue: 11120VAJ2 - Brixmor Operating 4.050% 7/01/30							
03/24/2023 001050998134	B	1,475,000.000	.9058		- 1,336,114 *	1,336,114	
Issue: 11135FAL5 - Broadcom Inc Sr Glbl 4.110% 9/15/28							
03/24/2023 001050998134	B	1,400,000.000	.9664		- 1,353,016 *	1,353,016	
Issue: 11135FBA8 - Broadcom Inc Sr Glbl 4.750% 4/15/29							
03/23/2023 001050998134	B	665,000.000	.9969		- 662,912 *	662,912	
Issue: 117043AU3 - Brunswick Corp Sr 4.400% 9/15/32							

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/23/2023 001050998134	B	175,000.000	.8771		- 153,494 *	153,494	
Issue: 12189LAU5 - Burlington North 4.550% 9/01/44							
03/23/2023 001050998134	B	285,000.000	.9446		- 269,211 *	269,211	
Issue: 126408HU0 - Csx Corp Nt 4.100% 11/15/32							
03/23/2023 001050998134	B	390,000.000	.9645		- 376,151 *	376,151	
Issue: 126650CY4 - Cvs Health Corp 4.780% 3/25/38							
03/23/2023 001050998134	B	505,000.000	.9571		- 483,356 *	483,356	
Issue: 127055AM3 - Cabot Corp Sr Nt 5.000% 6/30/32							
03/23/2023 001050998134	B	250,000.000	.9811		- 245,263 *	245,263	
Issue: 127097AK9 - Coterra Energy Inc 4.375% 3/15/29							
03/24/2023 001050998134	B	1,745,000.000	.9586		- 1,672,687 *	1,672,687	
Issue: 13607GRR7 - Canadian Imp Bk 0.950% 10/23/25							
03/24/2023 001050998134	B	650,000.000	.9112		- 592,306 *	592,306	
Issue: 14040HCG8 - Capital One 2.359% 7/29/32							
03/23/2023 001050998134	B	155,000.000	.7199		- 111,589 *	111,589	
Issue: 149123CB5 - Caterpillar Inc 3.803% 8/15/42							
03/23/2023 001050998134	B	145,000.000	.8883		- 128,805 *	128,805	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 14913R2P1 - Caterpillar Finl Mtn 0.600% 9/13/24							
03/24/2023 001050998134	B	655,000.000	.9494		- 621,837 *	621,837	
Issue: 14913R2Y2 - Caterpillar Finl Mtn 4.900% 1/17/25							
03/24/2023 001050998134	B	800,000.000	1.0119		- 809,520 *	809,520	
Issue: 15089QAL8 - Celanese US Hldgs 6.050% 3/15/25							
03/23/2023 001050998134	B	505,000.000	1.0124		- 511,277 *	511,277	
Issue: 15135BAY7 - Centene Corp Del 2.450% 7/15/28							
03/23/2023 001050998134	B	335,000.000	.8725		- 292,274 *	292,274	
Issue: 15189XBB3 - Centerpoint Energy 4.950% 4/01/33							
03/23/2023 001050998134	B	55,000.000	1.0154		- 55,849 *	55,849	
Issue: 161175BN3 - Charter Comm Opt LLC 5.750% 4/01/48							
03/23/2023 001050998134	B	345,000.000	.8579		- 295,962 *	295,962	
Issue: 16876AAA2 - Cincinnati Childrens 4.268% 5/15/44							
03/23/2023 001050998134	B	110,000.000	.9432		- 103,756 *	103,756	
Issue: 169905AF3 - Choice Hotels Intl 3.700% 12/01/29							
03/23/2023 001050998134	B	250,000.000	.9142		- 228,553 *	228,553	
Issue: 171239AJ5 - Chubb Ina Hldgs Inc 3.050% 12/15/61							

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/23/2023 001050998134	B	75,000.000	.6840		- 51,299 *	51,299	
Issue: 17275RAD4 - Cisco Systems 5.900% 2/15/39							
03/23/2023 001050998134	B	135,000.000	1.1243		- 151,782 *	151,782	
Issue: 172967LP4 - Citigroup Inc 3.668% 7/24/28							
03/23/2023 001050998134	B	405,000.000	.9507		- 385,046 *	385,046	
Issue: 172967LS8 - Citigroup Inc 3.520% 10/27/28							
03/23/2023 001050998134	B	540,000.000	.9459		- 510,786 *	510,786	
Issue: 172967NN7 - Citigroup Inc 3.785% 3/17/33							
03/23/2023 001050998134	B	300,000.000	.8934		- 268,032 *	268,032	
Issue: 191216CX6 - Coca Cola Co Sr Nt 2.600% 6/01/50							
03/23/2023 001050998134	B	180,000.000	.7097		- 127,744 *	127,744	
Issue: 194162AM5 - Colgate Palmolive 3.100% 8/15/25							
03/24/2023 001050998134	B	915,000.000	.9793		- 896,069 *	896,069	
Issue: 20030NBT7 - Comcast Corp 3.200% 7/15/36							
03/23/2023 001050998134	B	120,000.000	.8432		- 101,185 *	101,185	
Issue: 20030NCC3 - Comcast Corp 3.969% 11/01/47							
03/23/2023 001050998134	B	615,000.000	.8383		- 515,536 *	515,536	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 20030NDK4 - Comcast Corporation 3.300% 4/01/27							
03/24/2023 001050998134	B	990,000.000	.9627		- 953,103 *	953,103	
Issue: 20268JAK9 - Commonspirit Health 6.073% 11/01/27							
03/24/2023 001050998134	B	740,000.000	1.0375		- 767,750 *	767,750	
Issue: 207597EP6 - Connecticut Lt 5.250% 1/15/53							
03/23/2023 001050998134	B	320,000.000	1.0229		- 327,328 *	327,328	
Issue: 20826FBD7 - Conocophillips 4.025% 3/15/62							
03/23/2023 001050998134	B	155,000.000	.8100		- 125,542 *	125,542	
Issue: 210385AC4 - Constellation L P 5.800% 3/01/33							
03/24/2023 001050998134	B	1,290,000.000	1.0390		- 1,340,271 *	1,340,271	
Issue: 212015AS0 - Continental 4.375% 1/15/28							
03/23/2023 001050998134	B	180,000.000	.9416		- 169,488 *	169,488	
Issue: 225433AR2 - Cred Suis Gp Fun Ltd 4.550% 4/17/26							
03/23/2023 001050998134	B	385,000.000	.9176		- 353,284 *	353,284	
Issue: 23311VAJ6 - Dcp Midstream 5.625% 7/15/27							
03/23/2023 001050998134	B	115,000.000	1.0115		- 116,324 *	116,324	
Issue: 23331ABQ1 - D R Horton Inc 1.300% 10/15/26							

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/24/2023 001050998134	B	1,905,000.000	.8853		- 1,686,554 *	1,686,554	
Issue: 23338VAN6 - Dte Elec Co 1.900% 4/01/28							
03/24/2023 001050998134	B	1,190,000.000	.8897		- 1,058,791 *	1,058,791	
Issue: 23355LAL0 - Dxc Technology Co 1.800% 9/15/26							
03/24/2023 001050998134	B	770,000.000	.8816		- 678,809 *	678,809	
Issue: 24422EVN6 - John Deere Mtn 0.450% 1/17/24							
03/24/2023 001050998134	B	850,000.000	.9674		- 822,324 *	822,324	
Issue: 24422EWB1 - Deere John Mtn 2.125% 3/07/25							
03/24/2023 001050998134	B	185,000.000	.9619		- 177,959 *	177,959	
Issue: 24422EWM7 - Deere John M T N 4.550% 10/11/24							
03/24/2023 001050998134	B	930,000.000	1.0075		- 936,938 *	936,938	
Issue: 24737BAA3 - Delta Air Lines 2019 3.204% 10/25/25							
03/23/2023 001050998134	B	260,000.000	.9786		- 254,431 *	254,431	
Issue: 25160PAH0 - Deusche Bank Ag N Y 2.552% 1/07/28							
03/23/2023 001050998134	B	415,000.000	.8502		- 352,829 *	352,829	
Issue: 25160PAM9 - Deutsche Bk Ag N Y 5.371% 9/09/27							
03/24/2023 001050998134	B	2,045,000.000	.9861		- 2,016,493 *	2,016,493	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 25179MBE2 - Devon Energy Corp 5.875% 6/15/28							
03/23/2023 001050998134	B	165,000.000	1.0136		- 167,237 *	167,237	
Issue: 25179MBF9 - Devon Energy Corp 4.500% 1/15/30							
03/23/2023 001050998134	B	385,000.000	.9475		- 364,776 *	364,776	
Issue: 25243YBF5 - Diageo Cap Plc 5.200% 10/24/25							
03/24/2023 001050998134	B	325,000.000	1.0237		- 332,686 *	332,686	
Issue: 25278XAV1 - Diamondback Energy 6.250% 3/15/33							
03/24/2023 001050998134	B	1,295,000.000	1.0514		- 1,361,602 *	1,361,602	
Issue: 253393AF9 - Dicks Sporting Goods 3.150% 1/15/32							
03/23/2023 001050998134	B	155,000.000	.8348		- 129,386 *	129,386	
Issue: 25389JAV8 - Digital Rlty Tr L P 5.500% 1/15/28							
03/24/2023 001050998134	B	245,000.000	1.0069		- 246,686 *	246,686	
Issue: 25470DBL2 - Discovery 4.000% 9/15/55							
03/23/2023 001050998134	B	115,000.000	.6649		- 76,468 *	76,468	
Issue: 254709AS7 - Discover Finl Svcs 6.700% 11/29/32							
03/24/2023 001050998134	B	645,000.000	1.0303		- 664,518 *	664,518	
Issue: 25746UDR7 - Dominion Energy Inc 5.375% 11/15/32							

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/23/2023 001050998134	B	95,000.000	1.0227		- 97,156 *	97,156	
Issue: 260543DG5 - Dow Chemical Co 6.300% 3/15/33							
03/24/2023 001050998134	B	1,240,000.000	1.0873		- 1,348,252 *	1,348,252	
Issue: 26442CAT1 - Duke Energy 3.700% 12/01/47							
03/23/2023 001050998134	B	325,000.000	.7956		- 258,564 *	258,564	
Issue: 26884LAQ2 - Eqt Corp 5.700% 4/01/28							
03/23/2023 001050998134	B	285,000.000	1.0027		- 285,761 *	285,761	
Issue: 26884UAG4 - Epr Pptys 3.600% 11/15/31							
03/23/2023 001050998134	B	115,000.000	.7584		- 87,210 *	87,210	
Issue: 277432AX8 - Eastman Chem Co 5.750% 3/08/33							
03/24/2023 001050998134	B	660,000.000	1.0185		- 672,177 *	672,177	
Issue: 278642BB8 - Ebay Inc 6.300% 11/22/32							
03/24/2023 001050998134	B	1,540,000.000	1.0845		- 1,670,130 *	1,670,130	
Issue: 278865BN9 - Ecolab Inc Nt 2.700% 12/15/51							
03/23/2023 001050998134	B	90,000.000	.6589		- 59,298 *	59,298	
Issue: 281020AW7 - Edison Intl Sr Nt 6.950% 11/15/29							
03/24/2023 001050998134	B	605,000.000	1.0957		- 662,917 *	662,917	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 29103DAM8 - Emera US Finance LP 4.750% 6/15/46							
03/23/2023 001050998134	B	85,000.000	.8069		- 68,583 *	68,583	
Issue: 292480AH3 - Enable Midstream 3.900% 5/15/24							
03/23/2023 001050998134	B	420,000.000	.9821		- 412,486 *	412,486	
Issue: 29250NBR5 - Enbridge Inc Mtn 5.700% 3/08/33							
03/23/2023 001050998134	B	115,000.000	1.0394		- 119,525 *	119,525	
Issue: 29273RAJ8 - Energy Transfer L P 7.500% 7/01/38							
03/23/2023 001050998134	B	220,000.000	1.1201		- 246,420 *	246,420	
Issue: 29273VAQ3 - Energy Transfer L P 5.750% 2/15/33							
03/24/2023 001050998134	B	1,310,000.000	1.0119		- 1,325,628 *	1,325,628	
Issue: 29379VBQ5 - Enterprise Products 4.250% 2/15/48							
03/23/2023 001050998134	B	270,000.000	.8387		- 226,457 *	226,457	
Issue: 294429AT2 - Equifax Inc 2.350% 9/15/31							
03/24/2023 001050998134	B	1,570,000.000	.8083		- 1,268,984 *	1,268,984	
Issue: 29452EAC5 - Equitable Hldgs Inc 5.594% 1/11/33							
03/24/2023 001050998134	B	1,330,000.000	1.0004		- 1,330,559 *	1,330,559	
Issue: 30161NBK6 - Exelon Corp 5.300% 3/15/33							

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/24/2023 001050998134	B	205,000.000	1.0192		- 208,930 *	208,930	
Issue: 30212PBH7 - Expedia Group Inc 2.950% 3/15/31							
03/24/2023 001050998134	B	820,000.000	.8302		- 680,772 *	680,772	
Issue: 30225VAH0 - Extra Space Mtn L P 3.900% 4/01/29							
03/24/2023 001050998134	B	1,420,000.000	.9331		- 1,324,974 *	1,324,974	
Issue: 30231GAZ5 - Exxon Mobil 3.095% 8/16/49							
03/23/2023 001050998134	B	225,000.000	.7409		- 166,703 *	166,703	
Issue: 302635AG2 - Fs Kkr Cap Corp 3.400% 1/15/26							
03/23/2023 001050998134	B	245,000.000	.9076		- 222,355 *	222,355	
Issue: 302635AH0 - Fs Kkr Cap Corp 2.625% 1/15/27							
03/24/2023 001050998134	B	810,000.000	.8553		- 692,793 *	692,793	
Issue: 31620MBY1 - Fidelity Natl 5.100% 7/15/32							
03/24/2023 001050998134	B	1,375,000.000	.9728		- 1,337,586 *	1,337,586	
Issue: 316773DA5 - Fifth Third Bancorp 2.550% 5/05/27							
03/24/2023 001050998134	B	1,930,000.000	.8782		- 1,694,945 *	1,694,945	
Issue: 316773DJ6 - Fifth Third Bancorp 6.361% 10/27/28							
03/23/2023 001050998134	B	50,000.000	1.0137		- 50,687 *	50,687	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 31846V567 - First Am Govt Ob Fd Cl Z							
04/01/2022 001050998130	S	- 702,709.170	1.0000		702,709 *	702,709	
04/13/2022 001050998130	B	224,587,112.610	1.0000		- 224,587,113 *	224,587,113	
05/02/2022 001050998130	S	- 671,998.740	1.0000		671,999 *	671,999	
06/01/2022 001050998130	S	- 1,170,884.580	1.0000		1,170,885 *	1,170,885	
06/02/2022 001050998130	B	104,352.430	1.0000		- 104,352 *	104,352	
06/10/2022 001050998130	S	- 5,463,676.470	1.0000		5,463,676 *	5,463,676	
07/01/2022 001050998130	S	- 1,215,745.540	1.0000		1,215,746 *	1,215,746	
07/05/2022 001050998130	B	167,600.640	1.0000		- 167,601 *	167,601	
08/01/2022 001050998130	S	- 1,177,523.740	1.0000		1,177,524 *	1,177,524	
08/02/2022 001050998130	B	252,347.020	1.0000		- 252,347 *	252,347	
09/01/2022 001050998130	S	- 1,177,977.070	1.0000		1,177,977 *	1,177,977	
09/02/2022 001050998130	B	358,993.670	1.0000		- 358,994 *	358,994	
10/03/2022 001050998130	S	- 1,167,166.460	1.0000		1,167,166 *	1,167,166	
10/04/2022 001050998130	B	397,747.940	1.0000		- 397,748 *	397,748	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
11/01/2022 001050998130	S	- 1,221,621.820	1.0000		1,221,622 *	1,221,622	
11/02/2022 001050998130	B	513,790.870	1.0000		- 513,791 *	513,791	
12/01/2022 001050998130	S	- 1,180,600.230	1.0000		1,180,600 *	1,180,600	
12/02/2022 001050998130	B	617,515.540	1.0000		- 617,516 *	617,516	
01/03/2023 001050998130	S	- 1,192,243.540	1.0000		1,192,244 *	1,192,244	
01/04/2023 001050998130	B	696,272.360	1.0000		- 696,272 *	696,272	
02/01/2023 001050998130	S	- 1,186,692.010	1.0000		1,186,692 *	1,186,692	
02/02/2023 001050998130	B	734,446.100	1.0000		- 734,446 *	734,446	
03/01/2023 001050998130	S	- 1,179,296.500	1.0000		1,179,297 *	1,179,297	
03/02/2023 001050998130	B	698,601.500	1.0000		- 698,602 *	698,602	
03/23/2023 001050998130	S	- 209,940,021.610	1.0000		209,940,022 *	209,940,022	
03/24/2023 001050998134	B	202,647,875.560	1.0000		- 202,647,876 *	202,647,876	
03/24/2023 001050998134	S	- 45,233,583.650	1.0000		45,233,584 *	45,233,584	
03/27/2023 001050998134	S	- 8,972,303.920	1.0000		8,972,304 *	8,972,304	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/28/2023 001050998134	S	- 128,443,913.440	1.0000		128,443,913 *	128,443,913	
03/29/2023 001050998134	B	788,280.870	1.0000		- 788,281 *	788,281	
03/30/2023 001050998134	S	- 802,279.310	1.0000		802,279 *	802,279	
03/31/2023 001050998134	S	- 1,793,805.560	1.0000		1,793,806 *	1,793,806	
03/31/2023 001050998134	S	- 51,232.500	1.0000		51,233 *	51,233	
Issue: 337738BE7 - Fiserv Inc 5.600% 3/02/33							
03/23/2023 001050998134	B	150,000.000	1.0441		- 156,608 *	156,608	
03/24/2023 001050998134	B	1,300,000.000	1.0471		- 1,361,204 *	1,361,204	
03/31/2023 001050998134	S	- 150,000.000	1.0342		155,135 *	157,015	- 1,880
Issue: 33938XAA3 - Flex Ltd 4.875% 6/15/29							
03/23/2023 001050998134	B	180,000.000	.9716		- 174,884 *	174,884	
Issue: 33938XAE5 - Flextronics Intl Ltd 6.000% 1/15/28							
03/24/2023 001050998134	B	740,000.000	1.0208		- 755,362 *	755,362	
Issue: 344928AD8 - Ford Cr Auto Owner 4.650% 2/15/28							
03/28/2023 001050998134	B	145,000.000	.9999		- 144,985 *	144,985	
Issue: 35137LAH8 - Fox Corp 4.709% 1/25/29							

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/24/2023 001050998134	B	1,065,000.000	.9923		- 1,056,831 *	1,056,831	
Issue: 35671DCC7 - Freeport McMoran Inc 5.000% 9/01/27							
03/23/2023 001050998134	B	220,000.000	.9852		- 216,735 *	216,735	
Issue: 35671DCE3 - Freeport McMoran Inc 4.125% 3/01/28							
03/23/2023 001050998134	B	240,000.000	.9470		- 227,273 *	227,273	
Issue: 361841AH2 - Glp Capital LP Fin 5.375% 4/15/26							
03/23/2023 001050998134	B	175,000.000	.9730		- 170,272 *	170,272	
Issue: 37045VAY6 - General Mtrs Co 5.400% 10/15/29							
03/23/2023 001050998134	B	75,000.000	.9929		- 74,464 *	74,464	
Issue: 37045XCY0 - General Mtrs Finl Co 3.600% 6/21/30							
03/23/2023 001050998134	B	90,000.000	.8728		- 78,548 *	78,548	
Issue: 37045XEB8 - General Mtrs Finl Co 6.000% 1/09/28							
03/23/2023 001050998134	B	490,000.000	1.0243		- 501,892 *	501,892	
Issue: 37045XED4 - General Mtrs Finl 6.400% 1/09/33							
03/24/2023 001050998134	B	1,305,000.000	1.0265		- 1,339,543 *	1,339,543	
Issue: 375558AX1 - Gilead Sciences Inc 4.800% 4/01/44							
03/23/2023 001050998134	B	255,000.000	.9671		- 246,608 *	246,608	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 37940XAN2 - Global Pmts Inc 5.300% 8/15/29							
03/24/2023 001050998134	B	705,000.000	.9930		- 700,086 *	700,086	
Issue: 38141GYJ7 - Goldman Sachs Group 2.383% 7/21/32							
03/23/2023 001050998134	B	285,000.000	.8149		- 232,235 *	232,235	
Issue: 38141GYN8 - Goldman Sachs Group 2.650% 10/21/32							
03/23/2023 001050998134	B	310,000.000	.8276		- 256,568 *	256,568	
Issue: 38141GZU1 - Goldman Sachs Group 4.482% 8/23/28							
03/23/2023 001050998134	B	260,000.000	.9856		- 256,256 *	256,256	
Issue: 38173MAB8 - Golub Cap Bdc Inc 2.500% 8/24/26							
03/27/2023 001050998134	B	115,000.000	.8619		- 99,116 *	99,116	
Issue: 403949AC4 - HF Sinclair Corp 4.500% 10/01/30							
03/24/2023 001050998134	B	725,000.000	.9104		- 660,062 *	660,062	
Issue: 404119BW8 - Hca Inc 5.875% 2/01/29							
03/23/2023 001050998134	B	615,000.000	1.0276		- 631,943 *	631,943	
Issue: 404280CF4 - Hsbc Holdings Plc 4.950% 3/31/30							
03/24/2023 001050998134	B	2,070,000.000	.9827		- 2,034,086 *	2,034,086	
Issue: 404280CH0 - Hsbc Hldgs Plc 2.848% 6/04/31							

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/23/2023 001050998134	B	720,000.000	.8346		- 600,941 *	600,941	
Issue: 416518AD0 - Hartford Finl Inc 2.900% 9/15/51							
03/23/2023 001050998134	B	155,000.000	.6711		- 104,027 *	104,027	
Issue: 423452AG6 - Helmerich Payne Inc 2.900% 9/29/31							
03/24/2023 001050998134	B	1,585,000.000	.8304		- 1,316,105 *	1,316,105	
Issue: 42824CAX7 - Hp Enterprise Co 6.200% 10/15/35							
03/23/2023 001050998134	B	50,000.000	1.0738		- 53,692 *	53,692	
Issue: 437076BX9 - Home Depot Inc 4.500% 12/06/48							
03/23/2023 001050998134	B	135,000.000	.9319		- 125,804 *	125,804	
Issue: 438127AA0 - Honda Motor Co Ltd 2.271% 3/10/25							
03/24/2023 001050998134	B	345,000.000	.9614		- 331,676 *	331,676	
Issue: 438516CH7 - Honeywell Intl Inc 4.850% 11/01/24							
03/24/2023 001050998134	B	955,000.000	1.0126		- 967,052 *	967,052	
Issue: 446150BB9 - Huntington 4.443% 8/04/28							
03/23/2023 001050998134	B	145,000.000	.9231		- 133,852 *	133,852	
Issue: 446413AZ9 - Huntington Ingalls 2.043% 8/16/28							
03/24/2023 001050998134	B	785,000.000	.8613		- 676,113 *	676,113	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 44644MAJ0 - Huntington National 5.650% 1/10/30							
03/24/2023 001050998134	B	2,035,000.000	.9822		- 1,998,675 *	1,998,675	
Issue: 448579AJ1 - Hyatt Hotels Corp 6.000% 4/23/30							
03/24/2023 001050998134	B	650,000.000	1.0214		- 663,884 *	663,884	
Issue: 458140BZ2 - Intel Corp 4.000% 8/05/29							
03/24/2023 001050998134	B	2,070,000.000	.9761		- 2,020,589 *	2,020,589	
Issue: 459200KC4 - IBM Corp 4.250% 5/15/49							
03/23/2023 001050998134	B	120,000.000	.8441		- 101,291 *	101,291	
Issue: 46188BAB8 - Invitation Homes L P 2.300% 11/15/28							
03/24/2023 001050998134	B	1,625,000.000	.8476		- 1,377,366 *	1,377,366	
Issue: 462613AP5 - Ipalco Enterprises 4.250% 5/01/30							
03/24/2023 001050998134	B	220,000.000	.9267		- 203,874 *	203,874	
Issue: 46647PBU9 - Jpmorgan Chase Co 1.764% 11/19/31							
03/23/2023 001050998134	B	755,000.000	.7985		- 602,837 *	602,837	
Issue: 46647PBW5 - Jpmorgan Chase Co 1.040% 2/04/27							
03/23/2023 001050998134	B	720,000.000	.8946		- 644,083 *	644,083	
Issue: 46647PCW4 - Jpmorgan Chase Co 2.947% 2/24/28							

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/23/2023 001050998134	B	565,000.000	.9317		- 526,394 *	526,394	
Issue: 46817MAL1 - Jackson Financial 1.05903% 11/23/31							
03/24/2023 001050998134	B	1,630,000.000	.8114		- 1,322,549 *	1,322,549	
Issue: 482480AN0 - Kla Corp 5.250% 7/15/62							
03/23/2023 001050998134	B	100,000.000	1.0094		- 100,939 *	100,939	
Issue: 49271VAR1 - Keurig Dr Pepper Inc 4.500% 4/15/52							
03/23/2023 001050998134	B	55,000.000	.8931		- 49,118 *	49,118	
Issue: 49327M3H5 - Keybank National Mtn 5.000% 1/26/33							
03/24/2023 001050998134	B	2,180,000.000	.9341		- 2,036,425 *	2,036,425	
Issue: 49446RBA6 - Kimco Realty Corp 4.600% 2/01/33							
03/24/2023 001050998134	B	1,780,000.000	.9432		- 1,678,878 *	1,678,878	
Issue: 49456BAX9 - Kinder Morgan Inc 5.200% 6/01/33							
03/23/2023 001050998134	B	250,000.000	.9800		- 244,995 *	244,995	
03/24/2023 001050998134	B	700,000.000	.9829		- 688,023 *	688,023	
Issue: 50076QAN6 - Kraft Foods Group 6.500% 2/09/40							
03/23/2023 001050998134	B	215,000.000	1.0868		- 233,658 *	233,658	
Issue: 501044DG3 - Kroger Co 4.450% 2/01/47							

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/23/2023 001050998134	B	135,000.000	.8684		- 117,239 *	117,239	
Issue: 50117KAD2 - Kubota Cr Owner Tr 5.400% 2/15/29							
03/28/2023 001050998134	B	365,000.000	.0000		- 364,987 *	364,987	
Issue: 50249AAA1 - Lyb Int Finance III 4.200% 10/15/49							
03/23/2023 001050998134	B	175,000.000	.7796		- 136,432 *	136,432	
Issue: 524660BA4 - Leggett Platt Inc 3.500% 11/15/51							
03/23/2023 001050998134	B	115,000.000	.7463		- 85,822 *	85,822	
Issue: 52532XAJ4 - Leidos Inc 5.750% 3/15/33							
03/24/2023 001050998134	B	655,000.000	1.0264		- 672,272 *	672,272	
Issue: 534187BK4 - Lincoln National 3.400% 1/15/31							
03/24/2023 001050998134	B	2,010,000.000	.8395		- 1,687,395 *	1,687,395	
Issue: 539439AX7 - Lloyds Banking 5.871% 3/06/29							
03/23/2023 001050998134	B	225,000.000	1.0073		- 226,647 *	226,647	
Issue: 539830BB4 - Lockheed Martin Corp 4.070% 12/15/42							
03/23/2023 001050998134	B	195,000.000	.9121		- 177,856 *	177,856	
Issue: 548661DZ7 - Lowes Cos Inc 3.000% 10/15/50							
03/23/2023 001050998134	B	310,000.000	.6631		- 205,555 *	205,555	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 548661EQ6 - Lowes Cos Inc 5.150% 7/01/33							
03/28/2023 001050998134	B	140,000.000	1.0000		- 140,000 *	140,000	
Issue: 552081AK7 - Lyondellbasell Ind 5.750% 4/15/24							
03/23/2023 001050998134	B	255,000.000	1.0030		- 255,760 *	255,760	
Issue: 55336VAJ9 - Mplx LP 4.875% 6/01/25							
03/23/2023 001050998134	B	470,000.000	1.0004		- 470,169 *	470,169	
Issue: 55336VAT7 - Mplx LP 5.500% 2/15/49							
03/23/2023 001050998134	B	60,000.000	.9166		- 54,998 *	54,998	
Issue: 55336VBT6 - Mplx LP L P 4.950% 3/14/52							
03/23/2023 001050998134	B	60,000.000	.8544		- 51,262 *	51,262	
Issue: 55336VBV1 - Mplx L P 5.000% 3/01/33							
03/24/2023 001050998134	B	1,390,000.000	.9716		- 1,350,552 *	1,350,552	
Issue: 56035LAE4 - Main Str Cap Corp 3.000% 7/14/26							
03/27/2023 001050998134	B	60,000.000	.8768		- 52,609 *	52,609	
Issue: 565849AE6 - Marathon Oil Corp 6.600% 10/01/37							
03/23/2023 001050998134	B	50,000.000	1.0133		- 50,667 *	50,667	
Issue: 571903BF9 - Marriott Intl Inc 3.500% 10/15/32							

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/24/2023 001050998134	B	465,000.000	.8778		- 408,172 *	408,172	
Issue: 573874AJ3 - Marvell Technology 2.950% 4/15/31							
03/24/2023 001050998134	B	805,000.000	.8248		- 663,996 *	663,996	
Issue: 574599BS4 - Masco Corp 1.500% 2/15/28							
03/24/2023 001050998134	B	1,985,000.000	.8590		- 1,705,095 *	1,705,095	
Issue: 58013MFC3 - McDonalds Corp Mtn 4.450% 3/01/47							
03/23/2023 001050998134	B	145,000.000	.9044		- 131,142 *	131,142	
Issue: 58933YBB0 - Merck Co Inc 2.450% 6/24/50							
03/23/2023 001050998134	B	330,000.000	.6713		- 221,529 *	221,529	
Issue: 594918CC6 - Microsoft Corp 2.525% 6/01/50							
03/23/2023 001050998134	B	525,000.000	.6990		- 366,996 *	366,996	
Issue: 595112BQ5 - Micron Technology 4.663% 2/15/30							
03/23/2023 001050998134	B	155,000.000	.9585		- 148,564 *	148,564	
Issue: 595112BZ5 - Micron Technology 5.875% 2/09/33							
03/24/2023 001050998134	B	665,000.000	1.0124		- 673,253 *	673,253	
Issue: 606822BM5 - Mitsubishi Ufj Finl 3.195% 7/18/29							
03/23/2023 001050998134	B	200,000.000	.9047		- 180,948 *	180,948	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 606822CN2 - Mitsubishi Ufj 5.354% 9/13/28							
03/23/2023 001050998134	B	200,000.000	1.0104		- 202,086 *	202,086	
Issue: 60687YCT4 - Mizuho Financial 5.754% 5/27/34							
03/23/2023 001050998134	B	200,000.000	1.0236		- 204,726 *	204,726	
Issue: 609207AW5 - Mondelez Intl Inc 2.625% 9/04/50							
03/23/2023 001050998134	B	110,000.000	.6657		- 73,225 *	73,225	
Issue: 6174468P7 - Morgan Stanley Mtn 3.622% 4/01/31							
03/23/2023 001050998134	B	500,000.000	.9140		- 457,005 *	457,005	
Issue: 61747YEC5 - Morgan Stanley Mtn 1.512% 7/20/27							
03/23/2023 001050998134	B	285,000.000	.8941		- 254,827 *	254,827	
Issue: 61747YEV3 - Morgan Stanley 6.296% 10/18/28							
03/23/2023 001050998134	B	475,000.000	1.0572		- 502,156 *	502,156	
Issue: 62954HAV0 - Nxp B V Nxp Fdg LLC 4.300% 6/18/29							
03/23/2023 001050998134	B	240,000.000	.9713		- 233,114 *	233,114	
Issue: 637417AR7 - National Retail 3.000% 4/15/52							
03/23/2023 001050998134	B	80,000.000	.6264		- 50,108 *	50,108	
Issue: 63743HEU2 - National Rural Mtn 0.350% 2/08/24							

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/24/2023 001050998134	B	915,000.000	.9603		- 878,656 *	878,656	
Issue: 63743HFC1 - National Rural Mtn 1.875% 2/07/25							
03/24/2023 001050998134	B	1,060,000.000	.9560		- 1,013,318 *	1,013,318	
Issue: 63743HFF4 - National Rural Mtn 5.450% 10/30/25							
03/24/2023 001050998134	B	195,000.000	1.0253		- 199,932 *	199,932	
Issue: 639057AF5 - Natwest Group Plc 5.516% 9/30/28							
03/23/2023 001050998134	B	335,000.000	.9966		- 333,864 *	333,864	
Issue: 651290AR9 - Newfield Exploration 5.375% 1/01/26							
03/23/2023 001050998134	B	330,000.000	1.0062		- 332,049 *	332,049	
Issue: 65535HBK4 - Nomura Hldgs Inc 6.181% 1/18/33							
03/24/2023 001050998134	B	1,305,000.000	1.0173		- 1,327,550 *	1,327,550	
Issue: 666807BH4 - Northrop Grumman COR 4.750% 6/01/43							
03/23/2023 001050998134	B	80,000.000	.9642		- 77,136 *	77,136	
Issue: 66989HAH1 - Novartis Capital 4.400% 5/06/44							
03/23/2023 001050998134	B	180,000.000	.9725		- 175,045 *	175,045	
Issue: 67066GAH7 - Nvidia Corp Sr Nt 3.500% 4/01/50							
03/23/2023 001050998134	B	65,000.000	.8122		- 52,793 *	52,793	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 682680BB8 - Oneok Inc 3.100% 3/15/30							
03/23/2023 001050998134	B	300,000.000	.8740		- 262,206 *	262,206	
Issue: 682680BG7 - Oneok Inc New Sr Nt 6.100% 11/15/32							
03/24/2023 001050998134	B	1,285,000.000	1.0348		- 1,329,654 *	1,329,654	
Issue: 68389XBE4 - Oracle Corp 3.900% 5/15/35							
03/23/2023 001050998134	B	640,000.000	.8764		- 560,896 *	560,896	
Issue: 68389XCH6 - Oracle Corp 6.150% 11/09/29							
03/24/2023 001050998134	B	1,235,000.000	1.0707		- 1,322,302 *	1,322,302	
Issue: 69121KAE4 - Owl Rock Capital 3.400% 7/15/26							
03/23/2023 001050998134	B	145,000.000	.8918		- 129,305 *	129,305	
03/24/2023 001050998134	B	775,000.000	.8906		- 690,184 *	690,184	
Issue: 69121KAF1 - Owl Rock Capital 2.625% 1/15/27							
03/23/2023 001050998134	B	95,000.000	.8554		- 81,263 *	81,263	
Issue: 693304BE6 - Peco Energy Co 4.375% 8/15/52							
03/23/2023 001050998134	B	465,000.000	.9050		- 420,802 *	420,802	
Issue: 693475BB0 - Pnc Financial 1.150% 8/13/26							
03/24/2023 001050998134	B	975,000.000	.8859		- 863,792 *	863,792	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 694308JT5 - Pacific Gas Elec Co 3.250% 6/01/31							
03/23/2023 001050998134	B	200,000.000	.8483		- 169,652 *	169,652	
Issue: 694308KK2 - Pacific Gas Elec Co 6.700% 4/01/53							
03/28/2023 001050998134	B	125,000.000	.9964		- 124,551 *	124,551	
Issue: 695114CZ9 - Pacificorp 5.350% 12/01/53							
03/23/2023 001050998134	B	75,000.000	1.0133		- 75,998 *	75,998	
Issue: 70450YAG8 - Paypal Holdings Inc 1.650% 6/01/25							
03/24/2023 001050998134	B	720,000.000	.9440		- 679,687 *	679,687	
Issue: 713448FB9 - Pepsico Inc 0.400% 10/07/23							
03/24/2023 001050998134	B	955,000.000	.9784		- 934,401 *	934,401	
Issue: 718172AP4 - Philip Morris Intl 4.500% 3/20/42							
03/23/2023 001050998134	B	125,000.000	.8598		- 107,479 *	107,479	
Issue: 718547AR3 - Phillips 66 Co Sr 5.300% 6/30/33							
03/27/2023 001050998134	B	180,000.000	.9953		- 179,152 *	179,152	
Issue: 723787AQ0 - Pioneer Nat Res Co 1.900% 8/15/30							
03/24/2023 001050998134	B	480,000.000	.8130		- 390,259 *	390,259	
Issue: 723787AT4 - Pioneer Nat Res Co 1.125% 1/15/26							

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/24/2023 001050998134	B	1,820,000.000	.9086		- 1,653,725 *	1,653,725	
Issue: 744320AY8 - Prudential Financial 3.905% 12/07/47							
03/23/2023 001050998134	B	135,000.000	.8108		- 109,462 *	109,462	
Issue: 744448CY5 - Public Service Co 5.250% 4/01/53							
03/27/2023 001050998134	B	100,000.000	.9930		- 99,298 *	99,298	
Issue: 749685AY9 - Rpm Intl Inc 2.950% 1/15/32							
03/23/2023 001050998134	B	130,000.000	.8094		- 105,216 *	105,216	
Issue: 750236AX9 - Radian Group Inc Sr 6.625% 3/15/25							
03/24/2023 001050998134	B	315,000.000	1.0015		- 315,479 *	315,479	
Issue: 75513ECL3 - Raytheon 2.820% 9/01/51							
03/23/2023 001050998134	B	75,000.000	.6875		- 51,565 *	51,565	
Issue: 75524KNH3 - Citizens Bk Na 2.250% 4/28/25							
03/24/2023 001050998134	B	1,535,000.000	.8953		- 1,374,255 *	1,374,255	
Issue: 756109BE3 - Realty Income Corp 4.625% 11/01/25							
03/24/2023 001050998134	B	1,065,000.000	.9967		- 1,061,496 *	1,061,496	
Issue: 756109BK9 - Realty Income Corp 3.100% 12/15/29							
03/24/2023 001050998134	B	330,000.000	.9116		- 300,838 *	300,838	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 756109BR4 - Realty Income Corp 4.850% 3/15/30							
03/24/2023 001050998134	B	640,000.000	.9914		- 634,515 *	634,515	
Issue: 75884RBA0 - Regency Centers L P 3.700% 6/15/30							
03/23/2023 001050998134	B	115,000.000	.9157		- 105,302 *	105,302	
Issue: 761713BA3 - Reynolds American 5.700% 8/15/35							
03/23/2023 001050998134	B	85,000.000	.9408		- 79,971 *	79,971	
Issue: 78016EZU4 - Royal Bk Cda Mtn 0.650% 7/29/24							
03/23/2023 001050998134	B	230,000.000	.9488		- 218,222 *	218,222	
Issue: 78016FZU1 - Royal Bk Cda Fr Mtn 6.000% 11/01/27							
03/23/2023 001050998134	B	220,000.000	1.0553		- 232,175 *	232,175	
Issue: 78355HKL2 - Ryder System Inc Mtn 3.650% 3/18/24							
03/24/2023 001050998134	B	215,000.000	.9849		- 211,762 *	211,762	
Issue: 80281LAQ8 - Santander Uk Group 1.673% 6/14/27							
03/23/2023 001050998134	B	245,000.000	.8799		- 215,585 *	215,585	
Issue: 80282KBE5 - Santander Holdings 5.807% 9/09/26							
03/23/2023 001050998134	B	435,000.000	.9934		- 432,112 *	432,112	
Issue: 808513BP9 - Schwab Charles Corp 2.000% 3/20/28							

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/24/2023 001050998134	B	2,350,000.000	.8639		- 2,030,118 *	2,030,118	
Issue: 816851BP3 - Sempra 3.700% 4/01/29							
03/24/2023 001050998134	B	1,425,000.000	.9336		- 1,330,394 *	1,330,394	
Issue: 822582AT9 - Shell International 3.625% 8/21/42							
03/23/2023 001050998134	B	470,000.000	.8373		- 393,522 *	393,522	
Issue: 824348AX4 - Sherwin Williams Co 4.500% 6/01/47							
03/23/2023 001050998134	B	175,000.000	.8751		- 153,137 *	153,137	
Issue: 826943AA0 - Sierra Time Share 6.540% 1/20/40							
03/29/2023 001050998134	B	365,000.000	.9999		- 364,977 *	364,977	
Issue: 828807DH7 - Simon Property L P 3.250% 9/13/49							
03/23/2023 001050998134	B	145,000.000	.6835		- 99,100 *	99,100	
Issue: 828807DL8 - Simon Ppty Group LP 1.750% 2/01/28							
03/24/2023 001050998134	B	260,000.000	.8682		- 225,740 *	225,740	
Issue: 828807DP9 - Simon Ppty Group LP 1.375% 1/15/27							
03/24/2023 001050998134	B	1,650,000.000	.8864		- 1,462,593 *	1,462,593	
Issue: 842400GT4 - Southern Cal Edison 3.650% 2/01/50							
03/23/2023 001050998134	B	305,000.000	.7679		- 234,216 *	234,216	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 842400HB2 - Southern Ca Edison 1.100% 4/01/24							
03/23/2023 001050998134	B	265,000.000	.9606		- 254,559 *	254,559	
Issue: 845437BT8 - Southwestern Elec 3.250% 11/01/51							
03/23/2023 001050998134	B	195,000.000	.6846		- 133,495 *	133,495	
Issue: 84861TAF5 - Spirit Realty LP 3.400% 1/15/30							
03/23/2023 001050998134	B	255,000.000	.8649		- 220,539 *	220,539	
Issue: 84861TAG3 - Spirit Realty LP 3.200% 2/15/31							
03/24/2023 001050998134	B	1,610,000.000	.8399		- 1,352,223 *	1,352,223	
Issue: 854502AT8 - Stanley Black 6.000% 3/06/28							
03/23/2023 001050998134	B	175,000.000	1.0399		- 181,977 *	181,977	
Issue: 86562MBP4 - Sumitomo Mitsui Finl 3.040% 7/16/29							
03/23/2023 001050998134	B	200,000.000	.8927		- 178,540 *	178,540	
Issue: 86562MCG3 - Sumitomo Mitsui Fin 1.902% 9/17/28							
03/24/2023 001050998134	B	325,000.000	.8531		- 277,241 *	277,241	
Issue: 86562MCS7 - Sumitomo Mitsui Fin 5.766% 1/13/33							
03/24/2023 001050998134	B	1,670,000.000	1.0409		- 1,738,270 *	1,738,270	
Issue: 86562MCW8 - Sumitomo Mitsui 5.710% 1/13/30							

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/23/2023 001050998134	B	200,000.000	1.0331		- 206,624 *	206,624	
Issue: 86964WAJ1 - Suzano Austria Gmbh 3.750% 1/15/31							
03/23/2023 001050998134	B	220,000.000	.8649		- 190,276 *	190,276	
Issue: 87165BAG8 - Synchrony Financial 4.500% 7/23/25							
03/24/2023 001050998134	B	125,000.000	.9058		- 113,220 *	113,220	
Issue: 87166FAE3 - Synchrony Bank Mtn 5.625% 8/23/27							
03/24/2023 001050998134	B	720,000.000	.9354		- 673,517 *	673,517	
Issue: 87264ABW4 - T Mobile USA Inc 3.500% 4/15/31							
03/23/2023 001050998134	B	840,000.000	.8982		- 754,513 *	754,513	
Issue: 876030AA5 - Tapestry Inc 3.050% 3/15/32							
03/23/2023 001050998134	B	55,000.000	.8142		- 44,782 *	44,782	
Issue: 87612BBU5 - Targa Res L P 4.000% 1/15/32							
03/23/2023 001050998134	B	295,000.000	.8723		- 257,337 *	257,337	
Issue: 87612EBN5 - Target Corp 2.950% 1/15/52							
03/23/2023 001050998134	B	265,000.000	.7150		- 189,464 *	189,464	
Issue: 87612GAC5 - Targa Res Corp 6.125% 3/15/33							
03/24/2023 001050998134	B	1,295,000.000	1.0322		- 1,336,647 *	1,336,647	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 87938WAC7 - Telefonica Emisiones 7.045% 6/20/36							
03/23/2023 001050998134	B	75,000.000	1.1097		- 83,225 *	83,225	
Issue: 88732JAN8 - Time Warner Cabl 7.300% 7/01/38							
03/23/2023 001050998134	B	220,000.000	1.0404		- 228,888 *	228,888	
Issue: 89236TJX4 - Toyota Motor Mtn 2.500% 3/22/24							
03/24/2023 001050998134	B	675,000.000	.9792		- 660,960 *	660,960	
Issue: 89352HBB4 - Transcanada Pipeline 1.000% 10/12/24							
03/23/2023 001050998134	B	275,000.000	.9401		- 258,522 *	258,522	
Issue: 896239AE0 - Trimble Inc 6.100% 3/15/33							
03/23/2023 001050998134	B	85,000.000	1.0105		- 85,894 *	85,894	
03/24/2023 001050998134	B	660,000.000	1.0143		- 669,458 *	669,458	
Issue: 904764AX5 - Unilever Cap Corp 2.600% 5/05/24							
03/23/2023 001050998134	B	260,000.000	.9804		- 254,904 *	254,904	
Issue: 904764BR7 - Unilever Cap Corp 2.625% 8/12/51							
03/23/2023 001050998134	B	295,000.000	.6834		- 201,600 *	201,600	
Issue: 906548CW0 - Union Elec Co 5.450% 3/15/53							
03/23/2023 001050998134	B	75,000.000	1.0339		- 77,544 *	77,544	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 907818EM6 - Union Pacific Corp 3.799% 10/01/51							
03/23/2023 001050998134	B	395,000.000	.8297		- 327,724 *	327,724	
Issue: 911312BN5 - United Parcel 3.750% 11/15/47							
03/23/2023 001050998134	B	175,000.000	.8548		- 149,583 *	149,583	
Issue: 912796CQ0 - U S Treasury Bill 9/14/23							
03/24/2023 001050998134	B	575,000.000	.9786		- 562,682 *	562,682	
Issue: 912796CR8 - U S Treasury Bill 9/21/23							
03/23/2023 001050998134	B	375,000.000	.9771		- 366,428 *	366,428	
Issue: 912796V48 - U S Treasury Bill 4/20/23							
03/24/2023 001050998134	B	885,000.000	.9975		- 882,757 *	882,757	
Issue: 912796YH6 - U S Treasury Bill 9/07/23							
03/23/2023 001050998134	B	480,000.000	.9787		- 469,796 *	469,796	
Issue: 912796ZZ5 - U S Treasury Bill 7/20/23							
03/24/2023 001050998134	B	825,000.000	.9854		- 812,989 *	812,989	
Issue: 912796Z36 - U S Treasury Bill 8/17/23							
03/23/2023 001050998134	B	375,000.000	.9813		- 368,002 *	368,002	
Issue: 912796Z44 - U S Treasury Bill 8/24/23							

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/23/2023 001050998134	B	375,000.000	.9805		- 367,705 *	367,705	
03/24/2023 001050998134	B	900,000.000	.9810		- 882,868 *	882,868	
Issue: 912796Z51 - U S Treasury Bill 8/31/23							
03/23/2023 001050998134	B	410,000.000	.9795		- 401,615 *	401,615	
Issue: 912797FF9 - U S Treasury Bill 5/23/23							
03/24/2023 001050998134	B	895,000.000	.9931		- 888,839 *	888,839	
03/29/2023 001050998134	B	1,535,000.000	.9937		- 1,525,390 *	1,525,390	
Issue: 912797FP7 - U S Treasury Bill 6/20/23							
03/24/2023 001050998134	B	1,125,000.000	.9894		- 1,113,131 *	1,113,131	
Issue: 912810ST6 - U S Treasury Bd 1.375% 11/15/40							
03/23/2023 001050998134	B	520,000.000	.6909		- 359,288 *	359,288	
Issue: 912810SW9 - U S Treasury Nt 1.875% 2/15/41							
03/23/2023 001050998134	B	525,000.000	.7483		- 392,848 *	392,848	
Issue: 912810SY5 - U S Treasury Bd 2.250% 5/15/41							
03/23/2023 001050998134	B	445,000.000	.7945		- 353,532 *	353,532	
Issue: 912810TA6 - U S Treasury Bd 1.750% 8/15/41							
03/23/2023 001050998134	B	475,000.000	.7239		- 343,855 *	343,855	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810TD0 - U S Treasury Bd 2.250% 2/15/52							
03/23/2023 001050998134	B	335,000.000	.7442		- 249,313 *	249,313	
Issue: 912810TG3 - U S Treasury Bd 2.875% 5/15/52							
03/23/2023 001050998134	B	85,000.000	.8545		- 72,635 *	72,635	
Issue: 912810TL2 - U S Treasury Bd 4.000% 11/15/52							
03/23/2023 001050998134	B	8,700,000.000	1.0582		- 9,206,707 *	9,206,707	
03/23/2023 001050998134	S	- 8,215,000.000	1.0622		8,726,191 *	8,693,460	32,732
03/24/2023 001050998134	S	- 235,000.000	1.0644		250,137 *	248,658	1,480
03/24/2023 001050998134	S	- 65,000.000	1.0661		69,296 *	68,778	518
03/27/2023 001050998134	S	- 95,000.000	1.0454		99,312 *	100,521	- 1,209
03/28/2023 001050998134	S	- 90,000.000	1.0414		93,730 *	95,231	- 1,501
03/30/2023 001050998134	B	55,000.000	1.0405		- 57,228 *	57,228	
03/31/2023 001050998134	B	225,000.000	1.0610		- 238,729 *	238,729	
Issue: 91282CAE1 - U S Treasury Nt 0.625% 8/15/30							
03/23/2023 001050998134	B	450,000.000	.8205		- 369,229 *	369,229	
Issue: 91282CAW1 - U S Treasury Nt 0.250% 11/15/23							

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/24/2023 001050998134	B	900,000.000	.9739		- 876,516 *	876,516	
Issue: 91282CBA8 - U S Treasury Nt 0.125% 12/15/23							
03/24/2023 001050998134	B	1,120,000.000	.9700		- 1,086,400 *	1,086,400	
Issue: 91282CCS8 - U S Treasury Nt 1.250% 8/15/31							
03/23/2023 001050998134	B	315,000.000	.8439		- 265,818 *	265,818	
Issue: 91282CCW9 - U S Treasury Nt 0.750% 8/31/26							
03/23/2023 001050998134	B	405,000.000	.9089		- 368,123 *	368,123	
Issue: 91282CDG3 - U S Treasury Nt 1.125% 10/31/26							
03/23/2023 001050998134	B	395,000.000	.9179		- 362,551 *	362,551	
Issue: 91282CDK4 - U S Treasury Nt 1.250% 11/30/26							
03/23/2023 001050998134	B	400,000.000	.9203		- 368,109 *	368,109	
Issue: 91282CDQ1 - U S Treasury Nt 1.250% 12/31/26							
03/23/2023 001050998134	B	400,000.000	.9192		- 367,688 *	367,688	
Issue: 91282CGM7 - U S Treasury Nt 3.500% 2/15/33							
03/23/2023 001050998134	B	12,405,000.000	1.0080		- 12,504,821 *	12,504,821	
03/23/2023 001050998134	S	- 12,035,000.000	1.0094		12,148,298 *	12,131,844	16,454
03/28/2023 001050998134	S	- 90,000.000	.9961		89,645 *	90,724	- 1,079

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/28/2023 001050998134	S	- 280,000.000	.9952		278,666 *	282,253	- 3,587
03/31/2023 001050998134	B	185,000.000	1.0020		- 185,376 *	185,376	
Issue: 91282CGN5 - U S Treasury Nt 4.625% 2/28/25							
03/24/2023 001050998134	B	630,000.000	1.0157		- 639,893 *	639,893	
03/29/2023 001050998134	S	- 140,000.000	1.0089		141,241 *	142,198	- 957
Issue: 91282CGP0 - U S Treasury Nt 4.000% 2/29/28							
03/23/2023 001050998134	B	22,690,000.000	1.0266		- 23,294,476 *	23,294,476	
03/23/2023 001050998134	S	- 21,905,000.000	1.0268		22,492,841 *	22,488,563	4,278
03/27/2023 001050998134	S	- 410,000.000	1.0179		417,319 *	420,923	- 3,604
03/28/2023 001050998134	S	- 95,000.000	1.0152		96,447 *	97,531	- 1,084
03/29/2023 001050998134	S	- 280,000.000	1.0145		284,047 *	287,459	- 3,413
Issue: 91282CGS4 - U S Treasury Nt 0.00001% 3/31/30							
03/31/2023 001050998134	B	165,000.000	1.0048		- 165,793 *	165,793	
Issue: 91282CGT2 - U S Treasury Nt 3.375% 3/31/28							
03/31/2023 001050998134	B	110,000.000	1.0015		- 110,168 *	110,168	
Issue: 912828ZE3 - U S Treasury Nt 0.625% 3/31/27							

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/23/2023 001050998134	B	415,000.000	.8914		- 369,917 *	369,917	
Issue: 912828ZN3 - U S Treasury Nt 0.500% 4/30/27							
03/23/2023 001050998134	B	415,000.000	.8846		- 367,097 *	367,097	
Issue: 912828ZQ6 - U S Treasury Nt 0.625% 5/15/30							
03/23/2023 001050998134	B	445,000.000	.8252		- 367,195 *	367,195	
Issue: 912828ZS2 - U S Treasury Nt 0.500% 5/31/27							
03/23/2023 001050998134	B	330,000.000	.8827		- 291,289 *	291,289	
Issue: 913017BT5 - United Technologies 4.500% 6/01/42							
03/23/2023 001050998134	B	325,000.000	.9453		- 307,232 *	307,232	
Issue: 91324PCR1 - Unitedhealth Group 4.750% 7/15/45							
03/23/2023 001050998134	B	165,000.000	.9780		- 161,368 *	161,368	
Issue: 91529YAR7 - Unum Group 4.125% 6/15/51							
03/23/2023 001050998134	B	90,000.000	.7200		- 64,801 *	64,801	
Issue: 918204BC1 - V F Corporation 2.950% 4/23/30							
03/24/2023 001050998134	B	1,585,000.000	.8424		- 1,335,125 *	1,335,125	
Issue: 92343VFT6 - Verizon 2.650% 11/20/40							
03/23/2023 001050998134	B	950,000.000	.7082		- 672,828 *	672,828	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 92556VAE6 - Viatris Inc 3.850% 6/22/40							
03/23/2023 001050998134	B	175,000.000	.6932		- 121,301 *	121,301	
Issue: 927804GK4 - Virginia Elec Pwr 5.000% 4/01/33							
03/28/2023 001050998134	B	180,000.000	.9972		- 179,496 *	179,496	
Issue: 928563AH8 - Vmware Inc 1.000% 8/15/24							
03/23/2023 001050998134	B	200,000.000	.9494		- 189,884 *	189,884	
Issue: 928563AL9 - Vmware Inc 2.200% 8/15/31							
03/23/2023 001050998134	B	335,000.000	.7892		- 264,389 *	264,389	
Issue: 94973VBB2 - Wellpoint Inc 4.650% 1/15/43							
03/23/2023 001050998134	B	175,000.000	.9291		- 162,584 *	162,584	
Issue: 95000U2G7 - Wells Fargo Mtn 2.879% 10/30/30							
03/23/2023 001050998134	B	290,000.000	.8772		- 254,391 *	254,391	
Issue: 95000U2J1 - Wells Fargo Mtn 2.572% 2/11/31							
03/23/2023 001050998134	B	210,000.000	.8522		- 178,958 *	178,958	
Issue: 95040QAN4 - Welltower Inc 2.050% 1/15/29							
03/24/2023 001050998134	B	800,000.000	.8456		- 676,472 *	676,472	
Issue: 95040QAP9 - Welltower Inc 2.750% 1/15/32							

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/23/2023 001050998134	B	65,000.000	.8262		- 53,703 *	53,703	
Issue: 95040QAR5 - Welltower Inc 3.850% 6/15/32							
03/24/2023 001050998134	B	1,115,000.000	.8917		- 994,201 *	994,201	
Issue: 960413AT9 - Westlake Chemical 3.600% 8/15/26							
03/24/2023 001050998134	B	130,000.000	.9679		- 125,822 *	125,822	
03/24/2023 001050998134	B	300,000.000	.9673		- 290,193 *	290,193	
Issue: 961214EY5 - Westpac Bkg Corp 3.133% 11/18/41							
03/23/2023 001050998134	B	220,000.000	.6858		- 150,880 *	150,880	
Issue: 963320BA3 - Whirlpool Corp 5.500% 3/01/33							
03/24/2023 001050998134	B	1,330,000.000	1.0073		- 1,339,669 *	1,339,669	
Issue: 970648AL5 - Willis North Amer 4.650% 6/15/27							
03/23/2023 001050998134	B	310,000.000	.9842		- 305,114 *	305,114	
Issue: 98138HAH4 - Workday Inc 3.700% 4/01/29							
03/24/2023 001050998134	B	250,000.000	.9428		- 235,698 *	235,698	
Issue: 98389BAX8 - Xcel Energy Inc 3.500% 12/01/49							
03/23/2023 001050998134	B	175,000.000	.7687		- 134,521 *	134,521	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
GRAND TOTAL				**0**	**1,128,582,658**	**1,128,545,981**	**36,679**

CATEGORY 2 - SERIES OF TRANSACTIONS WITH SAME BROKER EXCEEDS 5% OF VALUE

Broker: Amherst Pierpont Securities

Issue: 907818EM6 - Union Pacific Corp 3.799% 10/01/51

03/23/2023	B	395,000.000	.8297		- 327,724 *	327,724
001050998134						

Broker: Barclays Capital Inc. Fixed In

Issue: 15089QAL8 - Celanese US Hldgs 6.050% 3/15/25

03/23/2023	B	505,000.000	1.0124		- 511,277 *	511,277
001050998134						

Issue: 084664CR0 - Berkshire Hathaway 4.250% 1/15/49

03/23/2023	B	185,000.000	.9205		- 170,283 *	170,283
001050998134						

Issue: 03938LBE3 - Arcelormittal Sa 6.550% 11/29/27

03/23/2023	B	250,000.000	1.0449		- 261,228 *	261,228
001050998134						

Issue: 37045XCY0 - General Mtrs Finl Co 3.600% 6/21/30

03/23/2023	B	90,000.000	.8728		- 78,548 *	78,548
001050998134						

Issue: 91282CGP0 - U S Treasury Nt 4.000% 2/29/28

03/23/2023	S	- 21,905,000.000	1.0268		22,492,841 *	22,488,563	4,278
001050998134							

Issue: 960413AT9 - Westlake Chemical 3.600% 8/15/26

03/24/2023	B	300,000.000	.9673		- 290,193 *	290,193
001050998134						

Issue: 78355HKL2 - Ryder System Inc Mtn 3.650% 3/18/24

03/24/2023	B	215,000.000	.9849		- 211,762 *	211,762
001050998134						

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 826943AA0 - Sierra Time Share 6.540% 1/20/40							
03/29/2023 001050998134	B	365,000.000	.9999		- 364,977 *	364,977	
Issue: 912810TL2 - U S Treasury Bd 4.000% 11/15/52							
03/31/2023 001050998134	B	225,000.000	1.0610		- 238,729 *	238,729	
Total For Barclays Capital Inc. Fixed In				**0**	**24,619,838**	**24,615,560**	**4,278**
Broker: Bmo Capital Markets Corp.							
Issue: 912828ZS2 - U S Treasury Nt 0.500% 5/31/27							
03/23/2023 001050998134	B	330,000.000	.8827		- 291,289 *	291,289	
Issue: 91282CDK4 - U S Treasury Nt 1.250% 11/30/26							
03/23/2023 001050998134	B	400,000.000	.9203		- 368,109 *	368,109	
Issue: 912810TL2 - U S Treasury Bd 4.000% 11/15/52							
03/28/2023 001050998134	S	- 90,000.000	1.0414		93,730 *	95,231	- 1,501
Total For Bmo Capital Markets Corp.				**0**	**753,128**	**754,629**	**- 1,501**
Broker: Bnp Paribas Securities Bond							
Issue: 03522AAH3 - Anheuser Busch Co 4.700% 2/01/36							
03/23/2023 001050998134	B	650,000.000	.9907		- 643,968 *	643,968	
Issue: 03522AAJ9 - Anheuser Busch Co 4.900% 2/01/46							
03/23/2023 001050998134	B	70,000.000	.9589		- 67,126 *	67,126	
Issue: 912810TL2 - U S Treasury Bd 4.000% 11/15/52							
03/23/2023 001050998134	S	- 8,215,000.000	1.0622		8,726,191 *	8,693,460	32,732

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 38141GZU1 - Goldman Sachs Group 4.482% 8/23/28							
03/23/2023	B	260,000.000	.9856		- 256,256 *	256,256	
001050998134							
Issue: 91282CBH3 - U S Treasury Nt 0.375% 1/31/26							
03/23/2023	B	35,000.000	.9123		- 31,932	31,932	
001050998134							
Issue: 15135BAY7 - Centene Corp Del 2.450% 7/15/28							
03/23/2023	B	335,000.000	.8725		- 292,274 *	292,274	
001050998134							
Issue: 91282CGM7 - U S Treasury Nt 3.500% 2/15/33							
03/23/2023	S	- 12,035,000.000	1.0094		12,148,298 *	12,131,844	16,454
001050998134							
Issue: 91282CGN5 - U S Treasury Nt 4.625% 2/28/25							
03/24/2023	B	630,000.000	1.0157		- 639,893 *	639,893	
001050998134							
Issue: 344928AD8 - Ford Cr Auto Owner 4.650% 2/15/28							
03/28/2023	B	145,000.000	.9999		- 144,985 *	144,985	
001050998134							
Total For Bnp Paribas Securities Bond				**0**	**22,950,923**	**22,901,738**	**49,186**
Broker: BofA Securities, Inc./Fxd Inc							
Issue: 92343VFT6 - Verizon 2.650% 11/20/40							
03/23/2023	B	950,000.000	.7082		- 672,828 *	672,828	
001050998134							
Issue: 253393AF9 - Dicks Sporting Goods 3.150% 1/15/32							
03/23/2023	B	155,000.000	.8348		- 129,386 *	129,386	
001050998134							
Issue: 912810SW9 - U S Treasury Nt 1.875% 2/15/41							
03/23/2023	B	525,000.000	.7483		- 392,848 *	392,848	
001050998134							

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Total For BofA Securities, Inc./Fxd Inc				**0**	**1,195,062**	**1,195,062**	**0**
	Broker: Bradesco Securities						
	Issue: 86964WAJ1 - Suzano Austria Gmbh 3.750% 1/15/31						
03/23/2023 001050998134	B	220,000.000	.8649		- 190,276 *	190,276	
	Broker: Cantor Fitzgerald & Co.						
	Issue: 03065WAE5 - Americr Atmbl Rec 4.810% 4/18/28						
03/28/2023 001050998134	B	370,000.000	.9916		- 366,878 *	366,878	
	Broker: Citadel Securities LLC						
	Issue: 912810TG3 - U S Treasury Bd 2.875% 5/15/52						
03/23/2023 001050998134	B	85,000.000	.8545		- 72,635 *	72,635	
	Issue: 912810SY5 - U S Treasury Bd 2.250% 5/15/41						
03/23/2023 001050998134	B	445,000.000	.7945		- 353,532 *	353,532	
	Issue: 912810TA6 - U S Treasury Bd 1.750% 8/15/41						
03/23/2023 001050998134	B	475,000.000	.7239		- 343,855 *	343,855	
	Issue: 912810TD0 - U S Treasury Bd 2.250% 2/15/52						
03/23/2023 001050998134	B	335,000.000	.7442		- 249,313 *	249,313	
	Issue: 91282CGM7 - U S Treasury Nt 3.500% 2/15/33						
03/23/2023 001050998134	B	12,405,000.000	1.0080		- 12,504,821 *	12,504,821	
	Issue: 912796CR8 - U S Treasury Bill 9/21/23						
03/23/2023 001050998134	B	375,000.000	.9771		- 366,428 *	366,428	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912796V48 - U S Treasury Bill 4/20/23							
03/24/2023 001050998134	B	885,000.000	.9975		- 882,757 *	882,757	
Issue: 91282CGM7 - U S Treasury Nt 3.500% 2/15/33							
03/28/2023 001050998134	S	- 90,000.000	.9961		89,645 *	90,724	- 1,079
Issue: 91282CGP0 - U S Treasury Nt 4.000% 2/29/28							
03/28/2023 001050998134	S	- 95,000.000	1.0152		96,447 *	97,531	- 1,084
Total For Citadel Securities LLC				**0**	**14,959,433**	**14,961,596**	**- 2,163**
Broker: Citigroup Global Markets Inc.							
Issue: 49271VAR1 - Keurig Dr Pepper Inc 4.500% 4/15/52							
03/23/2023 001050998134	B	55,000.000	.8931		- 49,118 *	49,118	
Issue: 11135FBA8 - Broadcom Inc Sr Glbl 4.750% 4/15/29							
03/23/2023 001050998134	B	665,000.000	.9969		- 662,912 *	662,912	
Issue: 75513ECL3 - Raytheon 2.820% 9/01/51							
03/23/2023 001050998134	B	75,000.000	.6875		- 51,565 *	51,565	
Issue: 913017BT5 - United Technologies 4.500% 6/01/42							
03/23/2023 001050998134	B	325,000.000	.9453		- 307,232 *	307,232	
Issue: 212015AS0 - Continental 4.375% 1/15/28							
03/23/2023 001050998134	B	180,000.000	.9416		- 169,488 *	169,488	
Issue: 695114CZ9 - Pacificorp 5.350% 12/01/53							
03/23/2023 001050998134	B	75,000.000	1.0133		- 75,998 *	75,998	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 482480AN0 - Kla Corp 5.250% 7/15/62							
03/23/2023 001050998134	B	100,000.000	1.0094		- 100,939 *	100,939	
Issue: 35671DCE3 - Freeport McMoran Inc 4.125% 3/01/28							
03/23/2023 001050998134	B	240,000.000	.9470		- 227,273 *	227,273	
Issue: 906548CW0 - Union Elec Co 5.450% 3/15/53							
03/23/2023 001050998134	B	75,000.000	1.0339		- 77,544 *	77,544	
Issue: 912810TL2 - U S Treasury Bd 4.000% 11/15/52							
03/27/2023 001050998134	S	- 95,000.000	1.0454		99,312 *	100,521	- 1,209
Issue: 05377RGU2 - Avis Budget Rent Car 6.500% 2/20/28							
03/30/2023 001050998134	B	325,000.000	.9998		- 324,945 *	324,945	
Total For Citigroup Global Markets Inc.				**0**	**2,146,326**	**2,147,535**	**- 1,209**
Broker: Credit Suisse Securities (USA)							
Issue: 87612EBN5 - Target Corp 2.950% 1/15/52							
03/23/2023 001050998134	B	265,000.000	.7150		- 189,464 *	189,464	
Broker: Deutsche Bank Securities, Inc.							
Issue: 718172AP4 - Philip Morris Intl 4.500% 3/20/42							
03/23/2023 001050998134	B	125,000.000	.8598		- 107,479 *	107,479	
Issue: 91282CAE1 - U S Treasury Nt 0.625% 8/15/30							
03/23/2023 001050998134	B	450,000.000	.8205		- 369,229 *	369,229	
Issue: 58013MFC3 - McDonalds Corp Mtn 4.450% 3/01/47							
03/23/2023 001050998134	B	145,000.000	.9044		- 131,142 *	131,142	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 92556VAE6 - Viatris Inc 3.850% 6/22/40							
03/23/2023 001050998134	B	175,000.000	.6932		- 121,301 *	121,301	
Issue: 845437BT8 - Southwestern Elec 3.250% 11/01/51							
03/23/2023 001050998134	B	195,000.000	.6846		- 133,495 *	133,495	
Issue: 824348AX4 - Sherwin Williams Co 4.500% 6/01/47							
03/23/2023 001050998134	B	175,000.000	.8751		- 153,137 *	153,137	
Issue: 912828ZQ6 - U S Treasury Nt 0.625% 5/15/30							
03/23/2023 001050998134	B	445,000.000	.8252		- 367,195 *	367,195	
Issue: 91282CCS8 - U S Treasury Nt 1.250% 8/15/31							
03/23/2023 001050998134	B	315,000.000	.8439		- 265,818 *	265,818	
Issue: 91282CDQ1 - U S Treasury Nt 1.250% 12/31/26							
03/23/2023 001050998134	B	400,000.000	.9192		- 367,688 *	367,688	
Issue: 084659AF8 - Berkshire Hathaway 4.500% 2/01/45							
03/23/2023 001050998134	B	400,000.000	.8942		- 357,664 *	357,664	
Issue: 25179MBE2 - Devon Energy Corp 5.875% 6/15/28							
03/23/2023 001050998134	B	165,000.000	1.0136		- 167,237 *	167,237	
Issue: 67066GAH7 - Nvidia Corp Sr Nt 3.500% 4/01/50							
03/23/2023 001050998134	B	65,000.000	.8122		- 52,793 *	52,793	
Issue: 115236AF8 - Brown Brown Inc 4.950% 3/17/52							
03/23/2023 001050998134	B	20,000.000	.8550		- 17,099	17,099	
Issue: 91282CGP0 - U S Treasury Nt 4.000% 2/29/28							
03/23/2023 001050998134	B	22,690,000.000	1.0266		- 23,294,476 *	23,294,476	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CGP0 - U S Treasury Nt 4.000% 2/29/28							
03/27/2023	S	- 410,000.000	1.0179		417,319 *	420,923	- 3,604
001050998134							
Issue: 91282CGM7 - U S Treasury Nt 3.500% 2/15/33							
03/28/2023	S	- 280,000.000	.9952		278,666 *	282,253	- 3,587
001050998134							
Issue: 912797FF9 - U S Treasury Bill 5/23/23							
03/29/2023	B	1,535,000.000	.9937		- 1,525,390 *	1,525,390	
001050998134							
Issue: 912810TL2 - U S Treasury Bd 4.000% 11/15/52							
03/30/2023	B	55,000.000	1.0405		- 57,228 *	57,228	
001050998134							
Issue: 91282CGT2 - U S Treasury Nt 3.375% 3/31/28							
03/31/2023	B	110,000.000	1.0015		- 110,168 *	110,168	
001050998134							
Total For Deutsche Bank Securities, Inc.				**0**	**28,294,524**	**28,301,715**	**- 7,191**
Broker: Goldman Sachs & Co. LLC							
Issue: 78016EZU4 - Royal Bk Cda Mtn 0.650% 7/29/24							
03/23/2023	B	230,000.000	.9488		- 218,222 *	218,222	
001050998134							
Issue: 04010LAV5 - Ares Capital Corp 4.250% 3/01/25							
03/23/2023	B	135,000.000	.9547		- 128,885 *	128,885	
001050998134							
Issue: 91282CDG3 - U S Treasury Nt 1.125% 10/31/26							
03/23/2023	B	395,000.000	.9179		- 362,551 *	362,551	
001050998134							
Issue: 912828ZN3 - U S Treasury Nt 0.500% 4/30/27							
03/23/2023	B	415,000.000	.8846		- 367,097 *	367,097	
001050998134							

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 446150BB9 - Huntington 4.443% 8/04/28							
03/23/2023 001050998134	B	145,000.000	.9231		- 133,852 *	133,852	
Issue: 00774MAN5 - Aercap Ireland Cap 6.500% 7/15/25							
03/23/2023 001050998134	B	530,000.000	1.0145		- 537,706 *	537,706	
Issue: 60687YCT4 - Mizuho Financial 5.754% 5/27/34							
03/23/2023 001050998134	B	200,000.000	1.0236		- 204,726 *	204,726	
Issue: 454889AV8 - Indiana Michigan 5.625% 4/01/53							
03/23/2023 001050998134	B	30,000.000	1.0236		- 30,707	30,707	
Issue: 65473PAN5 - Nisource Inc 5.250% 3/30/28							
03/23/2023 001050998134	B	30,000.000	1.0186		- 30,557	30,557	
Issue: 750236AX9 - Radian Group Inc Sr 6.625% 3/15/25							
03/24/2023 001050998134	B	315,000.000	1.0015		- 315,479 *	315,479	
Issue: 38173MAB8 - Golub Cap Bdc Inc 2.500% 8/24/26							
03/27/2023 001050998134	B	115,000.000	.8619		- 99,116 *	99,116	
Total For Goldman Sachs & Co. LLC				**0**	**2,428,898**	**2,428,898**	**0**
Broker: Headlands Holdings LLC							
Issue: 501044DG3 - Kroger Co 4.450% 2/01/47							
03/23/2023 001050998134	B	135,000.000	.8684		- 117,239 *	117,239	
Issue: 00206RCQ3 - At T Inc 4.750% 5/15/46							
03/23/2023 001050998134	B	55,000.000	.8981		- 49,396 *	49,396	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Total For Headlands Holdings LLC				**0**	**166,635**	**166,635**	**0**
Broker: Hsbc Securities, Inc.							
Issue: 91282CGN5 - U S Treasury Nt 4.625% 2/28/25							
03/29/2023 001050998134	S	- 140,000.000	1.0089		141,241 *	142,198	- 957
Broker: J.P. Morgan Securities LLC							
Issue: 606822BM5 - Mitsubishi Ufj Finl 3.195% 7/18/29							
03/23/2023 001050998134	B	200,000.000	.9047		- 180,948 *	180,948	
Issue: 548661DZ7 - Lowes Cos Inc 3.000% 10/15/50							
03/23/2023 001050998134	B	310,000.000	.6631		- 205,555 *	205,555	
Issue: 38141GYN8 - Goldman Sachs Group 2.650% 10/21/32							
03/23/2023 001050998134	B	310,000.000	.8276		- 256,568 *	256,568	
Issue: 46647PBU9 - Jpmorgan Chase Co 1.764% 11/19/31							
03/23/2023 001050998134	B	755,000.000	.7985		- 602,837 *	602,837	
Issue: 904764BR7 - Unilever Cap Corp 2.625% 8/12/51							
03/23/2023 001050998134	B	295,000.000	.6834		- 201,600 *	201,600	
Issue: 970648AL5 - Willis North Amer 4.650% 6/15/27							
03/23/2023 001050998134	B	310,000.000	.9842		- 305,114 *	305,114	
Issue: 30231GAZ5 - Exxon Mobil 3.095% 8/16/49							
03/23/2023 001050998134	B	225,000.000	.7409		- 166,703 *	166,703	
Issue: 172967LP4 - Citigroup Inc 3.668% 7/24/28							
03/23/2023 001050998134	B	405,000.000	.9507		- 385,046 *	385,046	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810ST6 - U S Treasury Bd 1.375% 11/15/40							
03/23/2023 001050998134	B	520,000.000	.6909		- 359,288 *	359,288	
Issue: 828807DH7 - Simon Property L P 3.250% 9/13/49							
03/23/2023 001050998134	B	145,000.000	.6835		- 99,100 *	99,100	
Issue: 25746UDR7 - Dominion Energy Inc 5.375% 11/15/32							
03/23/2023 001050998134	B	95,000.000	1.0227		- 97,156 *	97,156	
Issue: 127055AM3 - Cabot Corp Sr Nt 5.000% 6/30/32							
03/23/2023 001050998134	B	250,000.000	.9811		- 245,263 *	245,263	
Issue: 50249AAA1 - Lyb Int Finance III 4.200% 10/15/49							
03/23/2023 001050998134	B	175,000.000	.7796		- 136,432 *	136,432	
Issue: 565849AE6 - Marathon Oil Corp 6.600% 10/01/37							
03/23/2023 001050998134	B	50,000.000	1.0133		- 50,667 *	50,667	
Issue: 694308JT5 - Pacific Gas Elec Co 3.250% 6/01/31							
03/23/2023 001050998134	B	200,000.000	.8483		- 169,652 *	169,652	
Issue: 87264ABW4 - T Mobile USA Inc 3.500% 4/15/31							
03/23/2023 001050998134	B	840,000.000	.8982		- 754,513 *	754,513	
Issue: 912828ZE3 - U S Treasury Nt 0.625% 3/31/27							
03/23/2023 001050998134	B	415,000.000	.8914		- 369,917 *	369,917	
Issue: 03740LAG7 - Aon Corp Aon Global 5.350% 2/28/33							
03/23/2023 001050998134	B	95,000.000	1.0331		- 98,144 *	98,144	
Issue: 539439AX7 - Lloyds Banking 5.871% 3/06/29							
03/23/2023 001050998134	B	225,000.000	1.0073		- 226,647 *	226,647	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 760759BC3 - Republic Svcs Inc Sr 5.000% 4/01/34							
03/23/2023	B	30,000.000	1.0170		- 30,511	30,511	
001050998134							
Issue: 91282CBA8 - U S Treasury Nt 0.125% 12/15/23							
03/24/2023	B	1,120,000.000	.9700		- 1,086,400 *	1,086,400	
001050998134							
Issue: 912810TL2 - U S Treasury Bd 4.000% 11/15/52							
03/24/2023	S	- 235,000.000	1.0644		250,137 *	248,658	1,480
001050998134							
Issue: 49456BAX9 - Kinder Morgan Inc 5.200% 6/01/33							
03/24/2023	B	700,000.000	.9829		- 688,023 *	688,023	
001050998134							
Issue: 744448CY5 - Public Service Co 5.250% 4/01/53							
03/27/2023	B	100,000.000	.9930		- 99,298 *	99,298	
001050998134							
Issue: 548661EQ6 - Lowes Cos Inc 5.150% 7/01/33							
03/28/2023	B	140,000.000	1.0000		- 140,000 *	140,000	
001050998134							
Total For J.P. Morgan Securities LLC				**0**	**7,205,519**	**7,204,040**	**1,480**
Broker: Jane Street Execution Services							
Issue: 29103DAM8 - Emera US Finance LP 4.750% 6/15/46							
03/23/2023	B	85,000.000	.8069		- 68,583 *	68,583	
001050998134							
Issue: 05526DBB0 - Bat Capital Corp 3.557% 8/15/27							
03/23/2023	B	350,000.000	.9351		- 327,271 *	327,271	
001050998134							
Issue: 05329WAN2 - Autonation Inc 3.500% 11/15/24							
03/23/2023	B	370,000.000	.9715		- 359,462 *	359,462	
001050998134							

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 10922NAG8 - Brighthouse Finl 5.625% 5/15/30							
03/23/2023 001050998134	B	345,000.000	.9763		- 336,830 *	336,830	
Issue: 822582AT9 - Shell International 3.625% 8/21/42							
03/23/2023 001050998134	B	470,000.000	.8373		- 393,522 *	393,522	
Issue: 842400GT4 - Southern Cal Edison 3.650% 2/01/50							
03/23/2023 001050998134	B	305,000.000	.7679		- 234,216 *	234,216	
Issue: 94973VBB2 - Wellpoint Inc 4.650% 1/15/43							
03/23/2023 001050998134	B	175,000.000	.9291		- 162,584 *	162,584	
Issue: 651290AR9 - Newfield Exploration 5.375% 1/01/26							
03/23/2023 001050998134	B	330,000.000	1.0062		- 332,049 *	332,049	
Issue: 126650CY4 - Cvs Health Corp 4.780% 3/25/38							
03/23/2023 001050998134	B	505,000.000	.9571		- 483,356 *	483,356	
Issue: 253393AG7 - Dicks Sporting Goods 4.100% 1/15/52							
03/23/2023 001050998134	B	35,000.000	.7144		- 25,003	25,003	
Issue: 761713BA3 - Reynolds American 5.700% 8/15/35							
03/23/2023 001050998134	B	85,000.000	.9408		- 79,971 *	79,971	
Issue: 101137AU1 - Boston Scientific 4.700% 3/01/49							
03/23/2023 001050998134	B	185,000.000	.9417		- 174,213 *	174,213	
Issue: 24737BAA3 - Delta Air Lines 2019 3.204% 10/25/25							
03/23/2023 001050998134	B	260,000.000	.9786		- 254,431 *	254,431	
Issue: 416518AD0 - Hartford Finl Inc 2.900% 9/15/51							
03/23/2023 001050998134	B	155,000.000	.6711		- 104,027 *	104,027	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 896239AE0 - Trimble Inc 6.100% 3/15/33							
03/23/2023	B	85,000.000	1.0105		- 85,894 *	85,894	
001050998134							
Issue: 29273RAJ8 - Energy Transfer L P 7.500% 7/01/38							
03/23/2023	B	220,000.000	1.1201		- 246,420 *	246,420	
001050998134							
Issue: 16876AAA2 - Cincinnati Childrens 4.268% 5/15/44							
03/23/2023	B	110,000.000	.9432		- 103,756 *	103,756	
001050998134							
Issue: 88732JAN8 - Time Warner Cabl 7.300% 7/01/38							
03/23/2023	B	220,000.000	1.0404		- 228,888 *	228,888	
001050998134							
Issue: 361841AH2 - Glp Capital LP Fin 5.375% 4/15/26							
03/23/2023	B	175,000.000	.9730		- 170,272 *	170,272	
001050998134							
Issue: 55336VAJ9 - Mplx LP 4.875% 6/01/25							
03/23/2023	B	470,000.000	1.0004		- 470,169 *	470,169	
001050998134							
Issue: 03740LAG7 - Aon Corp Aon Global 5.350% 2/28/33							
03/31/2023	S	- 95,000.000	1.0282		97,674 *	98,144	- 469
001050998134							
Total For Jane Street Execution Services				**0**	**4,738,591**	**4,739,061**	**- 469**
Broker: Jefferies LLC							
Issue: 595112BQ5 - Micron Technology 4.663% 2/15/30							
03/23/2023	B	155,000.000	.9585		- 148,564 *	148,564	
001050998134							
Issue: 149123CB5 - Caterpillar Inc 3.803% 8/15/42							
03/23/2023	B	145,000.000	.8883		- 128,805 *	128,805	
001050998134							

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 539830BB4 - Lockheed Martin Corp 4.070% 12/15/42							
03/23/2023 001050998134	B	195,000.000	.9121		- 177,856 *	177,856	
Total For Jefferies LLC				**0**	**455,225**	**455,225**	**0**
Broker: Marketaxess Corporation							
Issue: 225433AR2 - Cred Suis Gp Fun Ltd 4.550% 4/17/26							
03/23/2023 001050998134	B	385,000.000	.9176		- 353,284 *	353,284	
Issue: 38141GYJ7 - Goldman Sachs Group 2.383% 7/21/32							
03/23/2023 001050998134	B	285,000.000	.8149		- 232,235 *	232,235	
Issue: 126408HU0 - Csx Corp Nt 4.100% 11/15/32							
03/23/2023 001050998134	B	390,000.000	.9645		- 376,151 *	376,151	
Issue: 37045VAY6 - General Mtrs Co 5.400% 10/15/29							
03/23/2023 001050998134	B	75,000.000	.9929		- 74,464 *	74,464	
Issue: 097023CY9 - Boeing Co Sr Nt 5.150% 5/01/30							
03/23/2023 001050998134	B	895,000.000	1.0047		- 899,207 *	899,207	
Issue: 911312BN5 - United Parcel 3.750% 11/15/47							
03/23/2023 001050998134	B	175,000.000	.8548		- 149,583 *	149,583	
Issue: 02005NBR0 - Ally Finl Inc Sr Nt 7.100% 11/15/27							
03/23/2023 001050998134	B	135,000.000	1.0172		- 137,323 *	137,323	
Issue: 026874DL8 - American Intl Group 4.750% 4/01/48							
03/23/2023 001050998134	B	85,000.000	.9010		- 76,584 *	76,584	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 68389XBE4 - Oracle Corp 3.900% 5/15/35							
03/23/2023 001050998134	B	640,000.000	.8764		- 560,896 *	560,896	
Issue: 86562MCW8 - Sumitomo Mitsui 5.710% 1/13/30							
03/23/2023 001050998134	B	200,000.000	1.0331		- 206,624 *	206,624	
Issue: 55336VBT6 - Mplx LP L P 4.950% 3/14/52							
03/23/2023 001050998134	B	60,000.000	.8544		- 51,262 *	51,262	
Issue: 20826FBD7 - Conocophillips 4.025% 3/15/62							
03/23/2023 001050998134	B	155,000.000	.8100		- 125,542 *	125,542	
Issue: 337738BE7 - Fiserv Inc 5.600% 3/02/33							
03/23/2023 001050998134	B	150,000.000	1.0441		- 156,608 *	156,608	
Issue: 15189XBB3 - Centerpoint Energy 4.950% 4/01/33							
03/23/2023 001050998134	B	55,000.000	1.0154		- 55,849 *	55,849	
Total For Marketaxess Corporation				**0**	**3,455,612**	**3,455,612**	**0**
Broker: Millennium Advisors, LLC							
Issue: 278865BN9 - Ecolab Inc Nt 2.700% 12/15/51							
03/23/2023 001050998134	B	90,000.000	.6589		- 59,298 *	59,298	
Issue: 89352HBB4 - Transcanada Pipeline 1.000% 10/12/24							
03/23/2023 001050998134	B	275,000.000	.9401		- 258,522 *	258,522	
Issue: 42824CAX7 - Hp Enterprise Co 6.200% 10/15/35							
03/23/2023 001050998134	B	50,000.000	1.0738		- 53,692 *	53,692	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 928563AH8 - Vmware Inc 1.000% 8/15/24							
03/23/2023 001050998134	B	200,000.000	.9494		- 189,884 *	189,884	
Issue: 95000U2G7 - Wells Fargo Mtn 2.879% 10/30/30							
03/23/2023 001050998134	B	290,000.000	.8772		- 254,391 *	254,391	
Issue: 55336VAT7 - Mplx LP 5.500% 2/15/49							
03/23/2023 001050998134	B	60,000.000	.9166		- 54,998 *	54,998	
Issue: 35671DCC7 - Freeport McMoran Inc 5.000% 9/01/27							
03/23/2023 001050998134	B	220,000.000	.9852		- 216,735 *	216,735	
Issue: 169905AF3 - Choice Hotels Intl 3.700% 12/01/29							
03/23/2023 001050998134	B	250,000.000	.9142		- 228,553 *	228,553	
Issue: 03836WAC7 - Aqua America Inc 4.276% 5/01/49							
03/23/2023 001050998134	B	95,000.000	.8318		- 79,020 *	79,020	
Issue: 191216CX6 - Coca Cola Co Sr Nt 2.600% 6/01/50							
03/23/2023 001050998134	B	180,000.000	.7097		- 127,744 *	127,744	
Issue: 904764AX5 - Unilever Cap Corp 2.600% 5/05/24							
03/23/2023 001050998134	B	260,000.000	.9804		- 254,904 *	254,904	
Issue: 459200KC4 - IBM Corp 4.250% 5/15/49							
03/23/2023 001050998134	B	120,000.000	.8441		- 101,291 *	101,291	
Issue: 26442CAT1 - Duke Energy 3.700% 12/01/47							
03/23/2023 001050998134	B	325,000.000	.7956		- 258,564 *	258,564	
Issue: 75884RBA0 - Regency Centers L P 3.700% 6/15/30							
03/23/2023 001050998134	B	115,000.000	.9157		- 105,302 *	105,302	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 012653AF8 - Albemarle Corp 5.650% 6/01/52							
03/23/2023 001050998134	B	175,000.000	.9444		- 165,263 *	165,263	
Issue: 404280CH0 - Hsbc Hldgs Plc 2.848% 6/04/31							
03/23/2023 001050998134	B	720,000.000	.8346		- 600,941 *	600,941	
Issue: 33938XAA3 - Flex Ltd 4.875% 6/15/29							
03/23/2023 001050998134	B	180,000.000	.9716		- 174,884 *	174,884	
Issue: 609207AW5 - Mondelez Intl Inc 2.625% 9/04/50							
03/23/2023 001050998134	B	110,000.000	.6657		- 73,225 *	73,225	
Issue: 95040QAP9 - Welltower Inc 2.750% 1/15/32							
03/23/2023 001050998134	B	65,000.000	.8262		- 53,703 *	53,703	
Issue: 80281LAQ8 - Santander Uk Group 1.673% 6/14/27							
03/23/2023 001050998134	B	245,000.000	.8799		- 215,585 *	215,585	
Issue: 25179MBF9 - Devon Energy Corp 4.500% 1/15/30							
03/23/2023 001050998134	B	385,000.000	.9475		- 364,776 *	364,776	
Issue: 23311VAJ6 - Dcp Midstream 5.625% 7/15/27							
03/23/2023 001050998134	B	115,000.000	1.0115		- 116,324 *	116,324	
Issue: 25470DBL2 - Discovery 4.000% 9/15/55							
03/23/2023 001050998134	B	115,000.000	.6649		- 76,468 *	76,468	
Issue: 25160PAH0 - Deusche Bank Ag N Y 2.552% 1/07/28							
03/23/2023 001050998134	B	415,000.000	.8502		- 352,829 *	352,829	
Issue: 749685AY9 - Rpm Intl Inc 2.950% 1/15/32							
03/23/2023 001050998134	B	130,000.000	.8094		- 105,216 *	105,216	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 87612BBU5 - Targa Res L P 4.000% 1/15/32							
03/23/2023	B	295,000.000	.8723		- 257,337 *	257,337	
001050998134							
Issue: 639057AF5 - Natwest Group Plc 5.516% 9/30/28							
03/23/2023	B	335,000.000	.9966		- 333,864 *	333,864	
001050998134							
Issue: 26884LAQ2 - Eqt Corp 5.700% 4/01/28							
03/23/2023	B	285,000.000	1.0027		- 285,761 *	285,761	
001050998134							
Issue: 666807BH4 - Northrop Grumman COR 4.750% 6/01/43							
03/23/2023	B	80,000.000	.9642		- 77,136 *	77,136	
001050998134							
Issue: 66989HAH1 - Novartis Capital 4.400% 5/06/44							
03/23/2023	B	180,000.000	.9725		- 175,045 *	175,045	
001050998134							
Issue: 960413AT9 - Westlake Chemical 3.600% 8/15/26							
03/24/2023	B	130,000.000	.9679		- 125,822 *	125,822	
001050998134							
Issue: 462613AP5 - Ipalco Enterprises 4.250% 5/01/30							
03/24/2023	B	220,000.000	.9267		- 203,874 *	203,874	
001050998134							
Issue: 87165BAG8 - Synchrony Financial 4.500% 7/23/25							
03/24/2023	B	125,000.000	.9058		- 113,220 *	113,220	
001050998134							
Issue: 56035LAE4 - Main Str Cap Corp 3.000% 7/14/26							
03/27/2023	B	60,000.000	.8768		- 52,609 *	52,609	
001050998134							
Total For Millennium Advisors, LLC				**0**	**6,166,780**	**6,166,780**	**0**

Broker: Mitsubishi Ufj Securities (USA

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 842400HB2 - Southern Ca Edison 1.100% 4/01/24							
03/23/2023 001050998134	B	265,000.000	.9606		- 254,559 *	254,559	
Issue: 04010LAZ6 - Ares Capital 3.875% 1/15/26							
03/24/2023 001050998134	B	250,000.000	.9244		- 231,098 *	231,098	
Total For Mitsubishi Ufj Securities (USA				**0**	**485,657**	**485,657**	**0**
Broker: Mizuho Securities USA Inc.							
Issue: 718547AR3 - Phillips 66 Co Sr 5.300% 6/30/33							
03/27/2023 001050998134	B	180,000.000	.9953		- 179,152 *	179,152	
Issue: 50117KAD2 - Kubota Cr Owner Tr 5.400% 2/15/29							
03/28/2023 001050998134	B	365,000.000	.0000		- 364,987 *	364,987	
Total For Mizuho Securities USA Inc.				**0**	**544,139**	**544,139**	**0**
Broker: Ml Professional Clearing Corp							
Issue: 172967LS8 - Citigroup Inc 3.520% 10/27/28							
03/23/2023 001050998134	B	540,000.000	.9459		- 510,786 *	510,786	
Issue: 06051GGF0 - Bank Of America Mtn 3.824% 1/20/28							
03/23/2023 001050998134	B	720,000.000	.9591		- 690,523 *	690,523	
Issue: 78016FZU1 - Royal Bk Cda Fr Mtn 6.000% 11/01/27							
03/23/2023 001050998134	B	220,000.000	1.0553		- 232,175 *	232,175	
Issue: 14040HCG8 - Capital One 2.359% 7/29/32							
03/23/2023 001050998134	B	155,000.000	.7199		- 111,589 *	111,589	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 98389BAX8 - Xcel Energy Inc 3.500% 12/01/49							
03/23/2023 001050998134	B	175,000.000	.7687		- 134,521 *	134,521	
Issue: 744320AY8 - Prudential Financial 3.905% 12/07/47							
03/23/2023 001050998134	B	135,000.000	.8108		- 109,462 *	109,462	
Issue: 961214EY5 - Westpac Bkg Corp 3.133% 11/18/41							
03/23/2023 001050998134	B	220,000.000	.6858		- 150,880 *	150,880	
Issue: 62954HAV0 - Nxp B V Nxp Fdg LLC 4.300% 6/18/29							
03/23/2023 001050998134	B	240,000.000	.9713		- 233,114 *	233,114	
Issue: 404119BW8 - Hca Inc 5.875% 2/01/29							
03/23/2023 001050998134	B	615,000.000	1.0276		- 631,943 *	631,943	
Issue: 161175BN3 - Charter Comm Opt LLC 5.750% 4/01/48							
03/23/2023 001050998134	B	345,000.000	.8579		- 295,962 *	295,962	
Total For MI Professional Clearing Corp				**0**	**3,100,955**	**3,100,955**	**0**
Broker: Morgan Stanley & Co. LLC							
Issue: 86562MBP4 - Sumitomo Mitsui Finl 3.040% 7/16/29							
03/23/2023 001050998134	B	200,000.000	.8927		- 178,540 *	178,540	
Issue: 61747YEC5 - Morgan Stanley Mtn 1.512% 7/20/27							
03/23/2023 001050998134	B	285,000.000	.8941		- 254,827 *	254,827	
Issue: 26884UAG4 - Epr Pptys 3.600% 11/15/31							
03/23/2023 001050998134	B	115,000.000	.7584		- 87,210 *	87,210	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 928563AL9 - Vmware Inc 2.200% 8/15/31							
03/23/2023 001050998134	B	335,000.000	.7892		- 264,389 *	264,389	
Issue: 87938WAC7 - Telefonica Emisiones 7.045% 6/20/36							
03/23/2023 001050998134	B	75,000.000	1.1097		- 83,225 *	83,225	
Issue: 037833CH1 - Apple Inc 4.250% 2/09/47							
03/23/2023 001050998134	B	645,000.000	.9524		- 614,266 *	614,266	
Issue: 316773DJ6 - Fifth Third Bancorp 6.361% 10/27/28							
03/23/2023 001050998134	B	50,000.000	1.0137		- 50,687 *	50,687	
Issue: 552081AK7 - Lyondellbasell Ind 5.750% 4/15/24							
03/23/2023 001050998134	B	255,000.000	1.0030		- 255,760 *	255,760	
Issue: 171239AJ5 - Chubb Ina Hldgs Inc 3.050% 12/15/61							
03/23/2023 001050998134	B	75,000.000	.6840		- 51,299 *	51,299	
Issue: 876030AA5 - Tapestry Inc 3.050% 3/15/32							
03/23/2023 001050998134	B	55,000.000	.8142		- 44,782 *	44,782	
Issue: 84861TAF5 - Spirit Realty LP 3.400% 1/15/30							
03/23/2023 001050998134	B	255,000.000	.8649		- 220,539 *	220,539	
Issue: 91529YAR7 - Unum Group 4.125% 6/15/51							
03/23/2023 001050998134	B	90,000.000	.7200		- 64,801 *	64,801	
Issue: 693304BE6 - Peco Energy Co 4.375% 8/15/52							
03/23/2023 001050998134	B	465,000.000	.9050		- 420,802 *	420,802	
Issue: 58933YBB0 - Merck Co Inc 2.450% 6/24/50							
03/23/2023 001050998134	B	330,000.000	.6713		- 221,529 *	221,529	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 302635AG2 - Fs Kkr Cap Corp 3.400% 1/15/26							
03/23/2023 001050998134	B	245,000.000	.9076		- 222,355 *	222,355	
Issue: 00206RCP5 - At T Inc 4.500% 5/15/35							
03/23/2023 001050998134	B	970,000.000	.9417		- 913,410 *	913,410	
Issue: 207597EP6 - Connecticut Lt 5.250% 1/15/53							
03/23/2023 001050998134	B	320,000.000	1.0229		- 327,328 *	327,328	
Issue: 46647PBW5 - Jpmorgan Chase Co 1.040% 2/04/27							
03/23/2023 001050998134	B	720,000.000	.8946		- 644,083 *	644,083	
Issue: 015271AZ2 - Alexandria Real 3.550% 3/15/52							
03/23/2023 001050998134	B	175,000.000	.7077		- 123,851 *	123,851	
Issue: 50076QAN6 - Kraft Foods Group 6.500% 2/09/40							
03/23/2023 001050998134	B	215,000.000	1.0868		- 233,658 *	233,658	
Issue: 91324PCR1 - Unitedhealth Group 4.750% 7/15/45							
03/23/2023 001050998134	B	165,000.000	.9780		- 161,368 *	161,368	
Issue: 49456BAX9 - Kinder Morgan Inc 5.200% 6/01/33							
03/23/2023 001050998134	B	250,000.000	.9800		- 244,995 *	244,995	
Issue: 606822CN2 - Mitsubishi Ufj 5.354% 9/13/28							
03/23/2023 001050998134	B	200,000.000	1.0104		- 202,086 *	202,086	
Issue: 80282KBE5 - Santander Holdings 5.807% 9/09/26							
03/23/2023 001050998134	B	435,000.000	.9934		- 432,112 *	432,112	
Issue: 682680BB8 - Oneok Inc 3.100% 3/15/30							
03/23/2023 001050998134	B	300,000.000	.8740		- 262,206 *	262,206	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 46647PCW4 - Jpmorgan Chase Co 2.947% 2/24/28							
03/23/2023	B	565,000.000	.9317		- 526,394 *	526,394	
001050998134							
Issue: 637417AR7 - National Retail 3.000% 4/15/52							
03/23/2023	B	80,000.000	.6264		- 50,108 *	50,108	
001050998134							
Issue: 854502AT8 - Stanley Black 6.000% 3/06/28							
03/23/2023	B	175,000.000	1.0399		- 181,977 *	181,977	
001050998134							
Issue: 29250NBR5 - Enbridge Inc Mtn 5.700% 3/08/33							
03/23/2023	B	115,000.000	1.0394		- 119,525 *	119,525	
001050998134							
Issue: 375558AX1 - Gilead Sciences Inc 4.800% 4/01/44							
03/23/2023	B	255,000.000	.9671		- 246,608 *	246,608	
001050998134							
Issue: 17275RAD4 - Cisco Systems 5.900% 2/15/39							
03/23/2023	B	135,000.000	1.1243		- 151,782 *	151,782	
001050998134							
Issue: 05724BAD1 - Baker Hughes L P 2.061% 12/15/26							
03/24/2023	B	1,070,000.000	.9089		- 972,470 *	972,470	
001050998134							
Issue: 31620MBY1 - Fidelity Natl 5.100% 7/15/32							
03/24/2023	B	1,375,000.000	.9728		- 1,337,586 *	1,337,586	
001050998134							
Issue: 29273VAQ3 - Energy Transfer L P 5.750% 2/15/33							
03/24/2023	B	1,310,000.000	1.0119		- 1,325,628 *	1,325,628	
001050998134							
Issue: 023135CD6 - Amazon Com Inc 2.730% 4/13/24							
03/24/2023	B	890,000.000	.9861		- 877,647 *	877,647	
001050998134							
Issue: 110122DB1 - Bristol Myers Squibb 3.625% 5/15/24							
03/24/2023	B	2,005,000.000	.9914		- 1,987,837 *	1,987,837	
001050998134							

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 573874AJ3 - Marvell Technology 2.950% 4/15/31							
03/24/2023 001050998134	B	805,000.000	.8248		- 663,996 *	663,996	
Issue: 25278XAV1 - Diamondback Energy 6.250% 3/15/33							
03/24/2023 001050998134	B	1,295,000.000	1.0514		- 1,361,602 *	1,361,602	
Issue: 20268JAK9 - Commonspirit Health 6.073% 11/01/27							
03/24/2023 001050998134	B	740,000.000	1.0375		- 767,750 *	767,750	
Issue: 13607GRR7 - Canadian Imp Bk 0.950% 10/23/25							
03/24/2023 001050998134	B	650,000.000	.9112		- 592,306 *	592,306	
Issue: 25243YBF5 - Diageo Cap Plc 5.200% 10/24/25							
03/24/2023 001050998134	B	325,000.000	1.0237		- 332,686 *	332,686	
Issue: 63743HFF4 - National Rural Mtn 5.450% 10/30/25							
03/24/2023 001050998134	B	195,000.000	1.0253		- 199,932 *	199,932	
Issue: 84861TAG3 - Spirit Realty LP 3.200% 2/15/31							
03/24/2023 001050998134	B	1,610,000.000	.8399		- 1,352,223 *	1,352,223	
Issue: 046353AV0 - Asrazeneca Plc Sr 0.700% 4/06/26							
03/24/2023 001050998134	B	2,020,000.000	.9004		- 1,818,788 *	1,818,788	
Issue: 403949AC4 - HF Sinclair Corp 4.500% 10/01/30							
03/24/2023 001050998134	B	725,000.000	.9104		- 660,062 *	660,062	
Issue: 723787AQ0 - Pioneer Nat Res Co 1.900% 8/15/30							
03/24/2023 001050998134	B	480,000.000	.8130		- 390,259 *	390,259	
Issue: 23331ABQ1 - D R Horton Inc 1.300% 10/15/26							
03/24/2023 001050998134	B	1,905,000.000	.8853		- 1,686,554 *	1,686,554	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 918204BC1 - V F Corporation 2.950% 4/23/30							
03/24/2023	B	1,585,000.000	.8424		- 1,335,125 *	1,335,125	
001050998134							
Issue: 448579AJ1 - Hyatt Hotels Corp 6.000% 4/23/30							
03/24/2023	B	650,000.000	1.0214		- 663,884 *	663,884	
001050998134							
Issue: 260543DG5 - Dow Chemical Co 6.300% 3/15/33							
03/24/2023	B	1,240,000.000	1.0873		- 1,348,252 *	1,348,252	
001050998134							
Issue: 00774MAW5 - Aercap Ireland L P 3.000% 10/29/28							
03/24/2023	B	540,000.000	.8654		- 467,316 *	467,316	
001050998134							
Issue: 00774MAX3 - Aercap Ireland L P 3.300% 1/30/32							
03/24/2023	B	1,065,000.000	.8305		- 884,451 *	884,451	
001050998134							
Issue: 11135FAL5 - Broadcom Inc Sr Glbl 4.110% 9/15/28							
03/24/2023	B	1,400,000.000	.9664		- 1,353,016 *	1,353,016	
001050998134							
Issue: 037735DA2 - Appalachian Pwr Co 4.500% 8/01/32							
03/24/2023	B	655,000.000	.9646		- 631,787 *	631,787	
001050998134							
Issue: 571903BF9 - Marriott Intl Inc 3.500% 10/15/32							
03/24/2023	B	465,000.000	.8778		- 408,172 *	408,172	
001050998134							
Issue: 75524KNH3 - Citizens Bk Na 2.250% 4/28/25							
03/24/2023	B	1,535,000.000	.8953		- 1,374,255 *	1,374,255	
001050998134							
Issue: 438516CH7 - Honeywell Intl Inc 4.850% 11/01/24							
03/24/2023	B	955,000.000	1.0126		- 967,052 *	967,052	
001050998134							
Issue: 194162AM5 - Colgate Palmolive 3.100% 8/15/25							
03/24/2023	B	915,000.000	.9793		- 896,069 *	896,069	
001050998134							

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 316773DA5 - Fifth Third Bancorp 2.550% 5/05/27							
03/24/2023	B	1,930,000.000	.8782		- 1,694,945 *	1,694,945	
001050998134							
Issue: 458140BZ2 - Intel Corp 4.000% 8/05/29							
03/24/2023	B	2,070,000.000	.9761		- 2,020,589 *	2,020,589	
001050998134							
Issue: 46188BAB8 - Invitation Homes L P 2.300% 11/15/28							
03/24/2023	B	1,625,000.000	.8476		- 1,377,366 *	1,377,366	
001050998134							
Issue: 828807DP9 - Simon Ppty Group LP 1.375% 1/15/27							
03/24/2023	B	1,650,000.000	.8864		- 1,462,593 *	1,462,593	
001050998134							
Issue: 534187BK4 - Lincoln National 3.400% 1/15/31							
03/24/2023	B	2,010,000.000	.8395		- 1,687,395 *	1,687,395	
001050998134							
Issue: 70450YAG8 - Paypal Holdings Inc 1.650% 6/01/25							
03/24/2023	B	720,000.000	.9440		- 679,687 *	679,687	
001050998134							
Issue: 10922NAG8 - Brighthouse Finl 5.625% 5/15/30							
03/24/2023	B	1,350,000.000	.9703		- 1,309,838 *	1,309,838	
001050998134							
Issue: 912810TL2 - U S Treasury Bd 4.000% 11/15/52							
03/24/2023	S	- 65,000.000	1.0661		69,296 *	68,778	518
001050998134							
Issue: 693475BB0 - Pnc Financial 1.150% 8/13/26							
03/24/2023	B	975,000.000	.8859		- 863,792 *	863,792	
001050998134							
Issue: 756109BK9 - Realty Income Corp 3.100% 12/15/29							
03/24/2023	B	330,000.000	.9116		- 300,838 *	300,838	
001050998134							
Issue: 756109BE3 - Realty Income Corp 4.625% 11/01/25							
03/24/2023	B	1,065,000.000	.9967		- 1,061,496 *	1,061,496	
001050998134							

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 68389XCH6 - Oracle Corp 6.150% 11/09/29							
03/24/2023 001050998134	B	1,235,000.000	1.0707		- 1,322,302 *	1,322,302	
Issue: 278642BB8 - Ebay Inc 6.300% 11/22/32							
03/24/2023 001050998134	B	1,540,000.000	1.0845		- 1,670,130 *	1,670,130	
Issue: 37940XAN2 - Global Pmts Inc 5.300% 8/15/29							
03/24/2023 001050998134	B	705,000.000	.9930		- 700,086 *	700,086	
Issue: 281020AW7 - Edison Intl Sr Nt 6.950% 11/15/29							
03/24/2023 001050998134	B	605,000.000	1.0957		- 662,917 *	662,917	
Issue: 02005NBR0 - Ally Finl Inc Sr Nt 7.100% 11/15/27							
03/24/2023 001050998134	B	670,000.000	1.0199		- 683,306 *	683,306	
Issue: 294429AT2 - Equifax Inc 2.350% 9/15/31							
03/24/2023 001050998134	B	1,570,000.000	.8083		- 1,268,984 *	1,268,984	
Issue: 02344AAA6 - Amcor Flexibles 2.690% 5/25/31							
03/24/2023 001050998134	B	1,200,000.000	.8328		- 999,396 *	999,396	
Issue: 00914AAK8 - Air Lease Corp Mtn 3.125% 12/01/30							
03/24/2023 001050998134	B	1,090,000.000	.8403		- 915,894 *	915,894	
Issue: 49446RBA6 - Kimco Realty Corp 4.600% 2/01/33							
03/24/2023 001050998134	B	1,780,000.000	.9432		- 1,678,878 *	1,678,878	
Issue: 44644MAJ0 - Huntington National 5.650% 1/10/30							
03/24/2023 001050998134	B	2,035,000.000	.9822		- 1,998,675 *	1,998,675	
Issue: 14913R2Y2 - Caterpillar Finl Mtn 4.900% 1/17/25							
03/24/2023 001050998134	B	800,000.000	1.0119		- 809,520 *	809,520	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 11120VAJ2 - Brixmor Operating 4.050% 7/01/30							
03/24/2023 001050998134	B	1,475,000.000	.9058		- 1,336,114 *	1,336,114	
Issue: 682680BG7 - Oneok Inc New Sr Nt 6.100% 11/15/32							
03/24/2023 001050998134	B	1,285,000.000	1.0348		- 1,329,654 *	1,329,654	
Issue: 020002BH3 - Allstate Corp 0.750% 12/15/25							
03/24/2023 001050998134	B	825,000.000	.9055		- 746,996 *	746,996	
Issue: 04686JAF8 - Athene Holding Ltd 6.650% 2/01/33							
03/24/2023 001050998134	B	1,300,000.000	1.0244		- 1,331,759 *	1,331,759	
Issue: 302635AH0 - Fs Kkr Cap Corp 2.625% 1/15/27							
03/24/2023 001050998134	B	810,000.000	.8553		- 692,793 *	692,793	
Issue: 05946KAJ0 - Banco Bilbao Vizcaya 1.125% 9/18/25							
03/24/2023 001050998134	B	600,000.000	.9093		- 545,604 *	545,604	
Issue: 254709AS7 - Discover Finl Svcs 6.700% 11/29/32							
03/24/2023 001050998134	B	645,000.000	1.0303		- 664,518 *	664,518	
Issue: 87166FAE3 - Synchrony Bank Mtn 5.625% 8/23/27							
03/24/2023 001050998134	B	720,000.000	.9354		- 673,517 *	673,517	
Issue: 127097AK9 - Coterra Energy Inc 4.375% 3/15/29							
03/24/2023 001050998134	B	1,745,000.000	.9586		- 1,672,687 *	1,672,687	
Issue: 828807DL8 - Simon Ppty Group LP 1.750% 2/01/28							
03/24/2023 001050998134	B	260,000.000	.8682		- 225,740 *	225,740	
Issue: 69121KAE4 - Owl Rock Capital 3.400% 7/15/26							
03/24/2023 001050998134	B	775,000.000	.8906		- 690,184 *	690,184	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 02665WDS7 - American Honda Mtn 0.550% 7/12/24							
03/24/2023 001050998134	B	850,000.000	.9526		- 809,668 *	809,668	
Issue: 423452AG6 - Helmerich Payne Inc 2.900% 9/29/31							
03/24/2023 001050998134	B	1,585,000.000	.8304		- 1,316,105 *	1,316,105	
Issue: 723787AT4 - Pioneer Nat Res Co 1.125% 1/15/26							
03/24/2023 001050998134	B	1,820,000.000	.9086		- 1,653,725 *	1,653,725	
Issue: 071813CH0 - Baxter Intl Inc 1.322% 11/29/24							
03/24/2023 001050998134	B	1,085,000.000	.9422		- 1,022,298 *	1,022,298	
Issue: 00914AAS1 - Air Lease Corp Mtn 2.875% 1/15/32							
03/24/2023 001050998134	B	405,000.000	.8151		- 330,124 *	330,124	
Issue: 33938XAE5 - Flextronics Intl Ltd 6.000% 1/15/28							
03/24/2023 001050998134	B	740,000.000	1.0208		- 755,362 *	755,362	
Issue: 04010LBD4 - Ares Capital Corp 2.875% 6/15/27							
03/24/2023 001050998134	B	1,605,000.000	.8647		- 1,387,827 *	1,387,827	
Issue: 30212PBH7 - Expedia Group Inc 2.950% 3/15/31							
03/24/2023 001050998134	B	820,000.000	.8302		- 680,772 *	680,772	
Issue: 0641594A1 - Bank Of Nova Sco 1.350% 6/24/26							
03/24/2023 001050998134	B	1,125,000.000	.8991		- 1,011,510 *	1,011,510	
Issue: 95040QAN4 - Welltower Inc 2.050% 1/15/29							
03/24/2023 001050998134	B	800,000.000	.8456		- 676,472 *	676,472	
Issue: 87612GAC5 - Targa Res Corp 6.125% 3/15/33							
03/24/2023 001050998134	B	1,295,000.000	1.0322		- 1,336,647 *	1,336,647	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 86562MCS7 - Sumitomo Mitsui Fin 5.766% 1/13/33							
03/24/2023	B	1,670,000.000	1.0409		- 1,738,270 *	1,738,270	
001050998134							
Issue: 29452EAC5 - Equitable Hldgs Inc 5.594% 1/11/33							
03/24/2023	B	1,330,000.000	1.0004		- 1,330,559 *	1,330,559	
001050998134							
Issue: 37045XED4 - General Mtrs Finl 6.400% 1/09/33							
03/24/2023	B	1,305,000.000	1.0265		- 1,339,543 *	1,339,543	
001050998134							
Issue: 63743HEU2 - National Rural Mtn 0.350% 2/08/24							
03/24/2023	B	915,000.000	.9603		- 878,656 *	878,656	
001050998134							
Issue: 756109BR4 - Realty Income Corp 4.850% 3/15/30							
03/24/2023	B	640,000.000	.9914		- 634,515 *	634,515	
001050998134							
Issue: 65535HBK4 - Nomura Hldgs Inc 6.181% 1/18/33							
03/24/2023	B	1,305,000.000	1.0173		- 1,327,550 *	1,327,550	
001050998134							
Issue: 713448FB9 - Pepsico Inc 0.400% 10/07/23							
03/24/2023	B	955,000.000	.9784		- 934,401 *	934,401	
001050998134							
Issue: 63743HFC1 - National Rural Mtn 1.875% 2/07/25							
03/24/2023	B	1,060,000.000	.9560		- 1,013,318 *	1,013,318	
001050998134							
Issue: 912797FF9 - U S Treasury Bill 5/23/23							
03/24/2023	B	895,000.000	.9931		- 888,839 *	888,839	
001050998134							
Issue: 574599BS4 - Masco Corp 1.500% 2/15/28							
03/24/2023	B	1,985,000.000	.8590		- 1,705,095 *	1,705,095	
001050998134							
Issue: 49327M3H5 - Keybank National Mtn 5.000% 1/26/33							
03/24/2023	B	2,180,000.000	.9341		- 2,036,425 *	2,036,425	
001050998134							

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 24422EVN6 - John Deere Mtn 0.450% 1/17/24							
03/24/2023 001050998134	B	850,000.000	.9674		- 822,324 *	822,324	
Issue: 446413AZ9 - Huntington Ingalls 2.043% 8/16/28							
03/24/2023 001050998134	B	785,000.000	.8613		- 676,113 *	676,113	
Issue: 808513BP9 - Schwab Charles Corp 2.000% 3/20/28							
03/24/2023 001050998134	B	2,350,000.000	.8639		- 2,030,118 *	2,030,118	
Issue: 25160PAM9 - Deutsche Bk Ag N Y 5.371% 9/09/27							
03/24/2023 001050998134	B	2,045,000.000	.9861		- 2,016,493 *	2,016,493	
Issue: 23338VAN6 - Dte Elec Co 1.900% 4/01/28							
03/24/2023 001050998134	B	1,190,000.000	.8897		- 1,058,791 *	1,058,791	
Issue: 05964HAM7 - Banco Santander S A 2.958% 3/25/31							
03/24/2023 001050998134	B	1,800,000.000	.8217		- 1,479,132 *	1,479,132	
Issue: 05964HAL9 - Banco Santander Cv 1.849% 3/25/26							
03/24/2023 001050998134	B	600,000.000	.8937		- 536,208 *	536,208	
Issue: 096630AJ7 - Boardwalk L P 3.600% 9/01/32							
03/24/2023 001050998134	B	1,560,000.000	.8633		- 1,346,795 *	1,346,795	
Issue: 55336VBV1 - Mplx L P 5.000% 3/01/33							
03/24/2023 001050998134	B	1,390,000.000	.9716		- 1,350,552 *	1,350,552	
Issue: 14913R2P1 - Caterpillar Finl Mtn 0.600% 9/13/24							
03/24/2023 001050998134	B	655,000.000	.9494		- 621,837 *	621,837	
Issue: 02665WDY4 - American Honda Mtn 0.750% 8/09/24							
03/24/2023 001050998134	B	910,000.000	.9520		- 866,338 *	866,338	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 23355LAL0 - Dxc Technology Co 1.800% 9/15/26							
03/24/2023 001050998134	B	770,000.000	.8816		- 678,809 *	678,809	
Issue: 595112BZ5 - Micron Technology 5.875% 2/09/33							
03/24/2023 001050998134	B	665,000.000	1.0124		- 673,253 *	673,253	
Issue: 05329RAA1 - Autonation Inc 3.850% 3/01/32							
03/24/2023 001050998134	B	780,000.000	.8627		- 672,937 *	672,937	
Issue: 86562MCG3 - Sumitomo Mitsui Fin 1.902% 9/17/28							
03/24/2023 001050998134	B	325,000.000	.8531		- 277,241 *	277,241	
Issue: 20030NDK4 - Comcast Corporation 3.300% 4/01/27							
03/24/2023 001050998134	B	990,000.000	.9627		- 953,103 *	953,103	
Issue: 404280CF4 - Hsbc Holdings Plc 4.950% 3/31/30							
03/24/2023 001050998134	B	2,070,000.000	.9827		- 2,034,086 *	2,034,086	
Issue: 03076CAK2 - Ameriprise Financial 3.000% 4/02/25							
03/24/2023 001050998134	B	1,705,000.000	.9583		- 1,633,867 *	1,633,867	
Issue: 35137LAH8 - Fox Corp 4.709% 1/25/29							
03/24/2023 001050998134	B	1,065,000.000	.9923		- 1,056,831 *	1,056,831	
Issue: 25389JAV8 - Digital Rlty Tr L P 5.500% 1/15/28							
03/24/2023 001050998134	B	245,000.000	1.0069		- 246,686 *	246,686	
Issue: 46817MAL1 - Jackson Financial 1.05903% 11/23/31							
03/24/2023 001050998134	B	1,630,000.000	.8114		- 1,322,549 *	1,322,549	
Issue: 963320BA3 - Whirlpool Corp 5.500% 3/01/33							
03/24/2023 001050998134	B	1,330,000.000	1.0073		- 1,339,669 *	1,339,669	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 00751YAG1 - Advance Auto Parts 3.500% 3/15/32							
03/24/2023 001050998134	B	795,000.000	.8523		- 677,563 *	677,563	
Issue: 24422EWB1 - Deere John Mtn 2.125% 3/07/25							
03/24/2023 001050998134	B	185,000.000	.9619		- 177,959 *	177,959	
Issue: 438127AA0 - Honda Motor Co Ltd 2.271% 3/10/25							
03/24/2023 001050998134	B	345,000.000	.9614		- 331,676 *	331,676	
Issue: 89236TJX4 - Toyota Motor Mtn 2.500% 3/22/24							
03/24/2023 001050998134	B	675,000.000	.9792		- 660,960 *	660,960	
Issue: 816851BP3 - Sempra 3.700% 4/01/29							
03/24/2023 001050998134	B	1,425,000.000	.9336		- 1,330,394 *	1,330,394	
Issue: 30225VAH0 - Extra Space Mtn L P 3.900% 4/01/29							
03/24/2023 001050998134	B	1,420,000.000	.9331		- 1,324,974 *	1,324,974	
Issue: 95040QAR5 - Welltower Inc 3.850% 6/15/32							
03/24/2023 001050998134	B	1,115,000.000	.8917		- 994,201 *	994,201	
Issue: 98138HAH4 - Workday Inc 3.700% 4/01/29							
03/24/2023 001050998134	B	250,000.000	.9428		- 235,698 *	235,698	
Issue: 02666TAE7 - American Homes 4 L P 3.625% 4/15/32							
03/24/2023 001050998134	B	1,530,000.000	.8692		- 1,329,907 *	1,329,907	
Issue: 24422EWM7 - Deere John M T N 4.550% 10/11/24							
03/24/2023 001050998134	B	930,000.000	1.0075		- 936,938 *	936,938	
Issue: 30161NBK6 - Exelon Corp 5.300% 3/15/33							
03/24/2023 001050998134	B	205,000.000	1.0192		- 208,930 *	208,930	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 52532XAJ4 - Leidos Inc 5.750% 3/15/33							
03/24/2023 001050998134	B	655,000.000	1.0264		- 672,272 *	672,272	
Issue: 210385AC4 - Constellation L P 5.800% 3/01/33							
03/24/2023 001050998134	B	1,290,000.000	1.0390		- 1,340,271 *	1,340,271	
Issue: 277432AX8 - Eastman Chem Co 5.750% 3/08/33							
03/24/2023 001050998134	B	660,000.000	1.0185		- 672,177 *	672,177	
Issue: 896239AE0 - Trimble Inc 6.100% 3/15/33							
03/24/2023 001050998134	B	660,000.000	1.0143		- 669,458 *	669,458	
Issue: 025537AX9 - American Elec Pwr 5.625% 3/01/33							
03/24/2023 001050998134	B	690,000.000	1.0394		- 717,179 *	717,179	
Issue: 337738BE7 - Fiserv Inc 5.600% 3/02/33							
03/24/2023 001050998134	B	1,300,000.000	1.0471		- 1,361,204 *	1,361,204	
Issue: 04316JAD1 - Gallagher Arthur 5.500% 3/02/33							
03/24/2023 001050998134	B	1,315,000.000	1.0208		- 1,342,299 *	1,342,299	
Issue: 91282CGP0 - U S Treasury Nt 4.000% 2/29/28							
03/29/2023 001050998134	S	- 280,000.000	1.0145		284,047 *	287,459	- 3,413
Issue: 020002BK6 - Allstate Corp 5.250% 3/30/33							
03/29/2023 001050998134	B	180,000.000	.9983		- 179,696 *	179,696	
Issue: 91282CGM7 - U S Treasury Nt 3.500% 2/15/33							
03/31/2023 001050998134	B	185,000.000	1.0020		- 185,376 *	185,376	
Issue: 337738BE7 - Fiserv Inc 5.600% 3/02/33							
03/31/2023 001050998134	S	- 150,000.000	1.0342		155,135 *	157,015	- 1,880

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CGS4 - U S Treasury Nt 0.00001% 3/31/30							
03/31/2023 001050998134	B	165,000.000	1.0048		- 165,793 *	165,793	
Total For Morgan Stanley & Co. LLC				**0**	**134,116,216**	**134,120,990**	**- 4,775**
Broker: Nomura Securities Intl., Fixed							
Issue: 912810TL2 - U S Treasury Bd 4.000% 11/15/52							
03/23/2023 001050998134	B	8,700,000.000	1.0582		- 9,206,707 *	9,206,707	
Issue: 91282CCW9 - U S Treasury Nt 0.750% 8/31/26							
03/23/2023 001050998134	B	405,000.000	.9089		- 368,123 *	368,123	
Issue: 912796YH6 - U S Treasury Bill 9/07/23							
03/23/2023 001050998134	B	480,000.000	.9787		- 469,796 *	469,796	
Issue: 912796Z36 - U S Treasury Bill 8/17/23							
03/23/2023 001050998134	B	375,000.000	.9813		- 368,002 *	368,002	
Issue: 912796Z44 - U S Treasury Bill 8/24/23							
03/23/2023 001050998134	B	375,000.000	.9805		- 367,705 *	367,705	
Issue: 912796Z51 - U S Treasury Bill 8/31/23							
03/23/2023 001050998134	B	410,000.000	.9795		- 401,615 *	401,615	
Issue: 91282CAW1 - U S Treasury Nt 0.250% 11/15/23							
03/24/2023 001050998134	B	900,000.000	.9739		- 876,516 *	876,516	
Issue: 912796ZZ5 - U S Treasury Bill 7/20/23							
03/24/2023 001050998134	B	825,000.000	.9854		- 812,989 *	812,989	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912797FP7 - U S Treasury Bill 6/20/23							
03/24/2023 001050998134	B	1,125,000.000	.9894		- 1,113,131 *	1,113,131	
Issue: 912796Z44 - U S Treasury Bill 8/24/23							
03/24/2023 001050998134	B	900,000.000	.9810		- 882,868 *	882,868	
Issue: 912796CQ0 - U S Treasury Bill 9/14/23							
03/24/2023 001050998134	B	575,000.000	.9786		- 562,682 *	562,682	
Issue: 912810TL2 - U S Treasury Bd 4.000% 11/15/52							
03/27/2023 001050998134	S	- 15,000.000	1.0437		15,656	15,872	- 216
Total For Nomura Securities Intl., Fixed				**0**	**15,445,790**	**15,446,006**	**- 216**
Broker: Rbc Capital Markets, LLC							
Issue: 023135AQ9 - Amazon Com Inc 4.950% 12/05/44							
03/23/2023 001050998134	B	490,000.000	1.0342		- 506,758 *	506,758	
Issue: 594918CC6 - Microsoft Corp 2.525% 6/01/50							
03/23/2023 001050998134	B	525,000.000	.6990		- 366,996 *	366,996	
Issue: 20030NBT7 - Comcast Corp 3.200% 7/15/36							
03/23/2023 001050998134	B	120,000.000	.8432		- 101,185 *	101,185	
Total For Rbc Capital Markets, LLC				**0**	**974,939**	**974,939**	**0**
Broker: Scotia Capital (USA) Inc.							
Issue: 927804GK4 - Virginia Elec Pwr 5.000% 4/01/33							
03/28/2023 001050998134	B	180,000.000	.9972		- 179,496 *	179,496	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Broker: Smbc Nikko Securities America							
Issue: 69121KAF1 - Owl Rock Capital 2.625% 1/15/27							
03/23/2023 001050998134	B	95,000.000	.8554		- 81,263 *	81,263	
Issue: 69121KAE4 - Owl Rock Capital 3.400% 7/15/26							
03/23/2023 001050998134	B	145,000.000	.8918		- 129,305 *	129,305	
Issue: 09261XAG7 - Blackstone Secd 2.850% 9/30/28							
03/23/2023 001050998134	B	95,000.000	.8194		- 77,843 *	77,843	
Issue: 05964HAF2 - Banco Santander Sa 3.800% 2/23/28							
03/24/2023 001050998134	B	400,000.000	.9293		- 371,708 *	371,708	
Total For Smbc Nikko Securities America				**0**	**660,119**	**660,119**	**0**
Broker: Sumridge Partners LLC							
Issue: 06738EBY0 - Barclays Plc 5.501% 8/09/28							
03/23/2023 001050998134	B	620,000.000	.9792		- 607,104 *	607,104	
Issue: 524660BA4 - Leggett Platt Inc 3.500% 11/15/51							
03/23/2023 001050998134	B	115,000.000	.7463		- 85,822 *	85,822	
Issue: 117043AU3 - Brunswick Corp Sr 4.400% 9/15/32							
03/23/2023 001050998134	B	175,000.000	.8771		- 153,494 *	153,494	
Total For Sumridge Partners LLC				**0**	**846,420**	**846,420**	**0**
Broker: Toronto Dominion Securities (U							

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 37045XEB8 - General Mtrs Finl Co 6.000% 1/09/28							
03/23/2023	B	490,000.000	1.0243		- 501,892 *	501,892	
001050998134							
Issue: 958667AE7 - Western L P 6.150% 4/01/33							
03/30/2023	B	20,000.000	.9973		- 19,946	19,946	
001050998134							
Total For Toronto Dominion Securities (U				**0**	**521,838**	**521,838**	**0**
Broker: Truist Securities Inc.							
Issue: 06051GKA6 - Bk Of America Mtn 2.299% 7/21/32							
03/23/2023	B	540,000.000	.8064		- 435,456 *	435,456	
001050998134							
Issue: 6174468P7 - Morgan Stanley Mtn 3.622% 4/01/31							
03/23/2023	B	500,000.000	.9140		- 457,005 *	457,005	
001050998134							
Issue: 172967NN7 - Citigroup Inc 3.785% 3/17/33							
03/23/2023	B	300,000.000	.8934		- 268,032 *	268,032	
001050998134							
Total For Truist Securities Inc.				**0**	**1,160,493**	**1,160,493**	**0**
Broker: US Bancorp Investments Inc.							
Issue: 20030NCC3 - Comcast Corp 3.969% 11/01/47							
03/23/2023	B	615,000.000	.8383		- 515,536 *	515,536	
001050998134							
Issue: 12189LAU5 - Burlington North 4.550% 9/01/44							
03/23/2023	B	285,000.000	.9446		- 269,211 *	269,211	
001050998134							
Issue: 00287YDB2 - Abbvie Inc 4.750% 3/15/45							
03/23/2023	B	220,000.000	.9355		- 205,810 *	205,810	
001050998134							

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 096630AJ7 - Boardwalk L P 3.600% 9/01/32							
03/23/2023 001050998134	B	155,000.000	.8612		- 133,492 *	133,492	
Issue: 292480AH3 - Enable Midstream 3.900% 5/15/24							
03/23/2023 001050998134	B	420,000.000	.9821		- 412,486 *	412,486	
Total For US Bancorp Investments Inc.				**0**	**1,536,535**	**1,536,535**	**0**
Broker: Wells Fargo Securities, LLC							
Issue: 61747YEV3 - Morgan Stanley 6.296% 10/18/28							
03/23/2023 001050998134	B	475,000.000	1.0572		- 502,156 *	502,156	
Issue: 10373QBN9 - Bp Cap Mkts Amer 2.772% 11/10/50							
03/23/2023 001050998134	B	225,000.000	.6648		- 149,576 *	149,576	
Issue: 437076BX9 - Home Depot Inc 4.500% 12/06/48							
03/23/2023 001050998134	B	135,000.000	.9319		- 125,804 *	125,804	
Issue: 06051GJZ3 - Bk Of America Mtn 2.087% 6/14/29							
03/23/2023 001050998134	B	740,000.000	.8671		- 641,676 *	641,676	
Issue: 29379VBQ5 - Enterprise Products 4.250% 2/15/48							
03/23/2023 001050998134	B	270,000.000	.8387		- 226,457 *	226,457	
Issue: 95000U2J1 - Wells Fargo Mtn 2.572% 2/11/31							
03/23/2023 001050998134	B	210,000.000	.8522		- 178,958 *	178,958	
Issue: 694308KK2 - Pacific Gas Elec Co 6.700% 4/01/53							
03/28/2023 001050998134	B	125,000.000	.9964		- 124,551 *	124,551	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Total For Wells Fargo Securities, LLC				**0**	**1,949,178**	**1,949,178**	**0**
GRAND TOTAL				**0**	**282,273,852**	**282,237,391**	**36,463**

CATEGORY 3 - SERIES OF TRANSACTIONS IN SAME SECURITY EXCEEDS 5% OF VALUE

Issue: 00206RCP5 - At T Inc 4.500% 5/15/35

03/23/2023 001050998134	B	970,000.000	.9417		- 913,410 *	913,410	
Total For Buys				**0**	**913,410**	**913,410**	**0**

Issue: 00206RCQ3 - At T Inc 4.750% 5/15/46

03/23/2023 001050998134	B	55,000.000	.8981		- 49,396 *	49,396	
Total For Buys				**0**	**49,396**	**49,396**	**0**

Issue: 00287YDB2 - Abbvie Inc 4.750% 3/15/45

03/23/2023 001050998134	B	220,000.000	.9355		- 205,810 *	205,810	
Total For Buys				**0**	**205,810**	**205,810**	**0**

Issue: 00751YAG1 - Advance Auto Parts 3.500% 3/15/32

03/24/2023 001050998134	B	795,000.000	.8523		- 677,563 *	677,563	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Total For Buys				**0**	**677,563**	**677,563**	**0**
Issue: 00774MAN5 - Aercap Ireland Cap 6.500% 7/15/25							
03/23/2023 001050998134	B	530,000.000	1.0145		- 537,706 *	537,706	
Total For Buys				**0**	**537,706**	**537,706**	**0**
Issue: 00774MAW5 - Aercap Ireland L P 3.000% 10/29/28							
03/24/2023 001050998134	B	540,000.000	.8654		- 467,316 *	467,316	
Total For Buys				**0**	**467,316**	**467,316**	**0**
Issue: 00774MAX3 - Aercap Ireland L P 3.300% 1/30/32							
03/24/2023 001050998134	B	1,065,000.000	.8305		- 884,451 *	884,451	
Total For Buys				**0**	**884,451**	**884,451**	**0**
Issue: 00914AAK8 - Air Lease Corp Mtn 3.125% 12/01/30							
03/24/2023 001050998134	B	1,090,000.000	.8403		- 915,894 *	915,894	
Total For Buys				**0**	**915,894**	**915,894**	**0**
Issue: 00914AAS1 - Air Lease Corp Mtn 2.875% 1/15/32							

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/24/2023 001050998134	B	405,000.000	.8151		- 330,124 *	330,124	
Total For Buys				**0**	**330,124**	**330,124**	**0**
Issue: 012653AF8 - Albemarle Corp 5.650% 6/01/52							
03/23/2023 001050998134	B	175,000.000	.9444		- 165,263 *	165,263	
Total For Buys				**0**	**165,263**	**165,263**	**0**
Issue: 015271AZ2 - Alexandria Real 3.550% 3/15/52							
03/23/2023 001050998134	B	175,000.000	.7077		- 123,851 *	123,851	
Total For Buys				**0**	**123,851**	**123,851**	**0**
Issue: 020002BH3 - Allstate Corp 0.750% 12/15/25							
03/24/2023 001050998134	B	825,000.000	.9055		- 746,996 *	746,996	
Total For Buys				**0**	**746,996**	**746,996**	**0**
Issue: 020002BK6 - Allstate Corp 5.250% 3/30/33							
03/29/2023 001050998134	B	180,000.000	.9983		- 179,696 *	179,696	
Total For Buys				**0**	**179,696**	**179,696**	**0**

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 02005NBR0 - Ally Finl Inc Sr Nt 7.100% 11/15/27							
03/23/2023 001050998134	B	135,000.000	1.0172		- 137,323 *	137,323	
03/24/2023 001050998134	B	670,000.000	1.0199		- 683,306 *	683,306	
Total For Buys				**0**	**820,629**	**820,629**	**0**
Total Ally Finl Inc Sr Nt 7.100% 11/15/27				**0**	**820,629**	**820,629**	**0**
Issue: 023135AQ9 - Amazon Com Inc 4.950% 12/05/44							
03/23/2023 001050998134	B	490,000.000	1.0342		- 506,758 *	506,758	
Total For Buys				**0**	**506,758**	**506,758**	**0**
Issue: 023135CD6 - Amazon Com Inc 2.730% 4/13/24							
03/24/2023 001050998134	B	890,000.000	.9861		- 877,647 *	877,647	
Total For Buys				**0**	**877,647**	**877,647**	**0**
Issue: 02344AAA6 - Amcor Flexibles 2.690% 5/25/31							
03/24/2023 001050998134	B	1,200,000.000	.8328		- 999,396 *	999,396	
Total For Buys				**0**	**999,396**	**999,396**	**0**

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 025537AX9 - American Elec Pwr 5.625% 3/01/33							
03/24/2023 001050998134	B	690,000.000	1.0394		- 717,179 *	717,179	
Total For Buys				**0**	**717,179**	**717,179**	**0**
Issue: 02665WDS7 - American Honda Mtn 0.550% 7/12/24							
03/24/2023 001050998134	B	850,000.000	.9526		- 809,668 *	809,668	
Total For Buys				**0**	**809,668**	**809,668**	**0**
Issue: 02665WDY4 - American Honda Mtn 0.750% 8/09/24							
03/24/2023 001050998134	B	910,000.000	.9520		- 866,338 *	866,338	
Total For Buys				**0**	**866,338**	**866,338**	**0**
Issue: 02666TAE7 - American Homes 4 L P 3.625% 4/15/32							
03/24/2023 001050998134	B	1,530,000.000	.8692		- 1,329,907 *	1,329,907	
Total For Buys				**0**	**1,329,907**	**1,329,907**	**0**
Issue: 026874DL8 - American Intl Group 4.750% 4/01/48							
03/23/2023 001050998134	B	85,000.000	.9010		- 76,584 *	76,584	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Total For Buys				**0**	**76,584**	**76,584**	**0**
Issue: 03065WAE5 - Americr Atmbl Rec 4.810% 4/18/28							
03/28/2023 001050998134	B	370,000.000	.9916		- 366,878 *	366,878	
Total For Buys				**0**	**366,878**	**366,878**	**0**
Issue: 03076CAK2 - Ameriprise Financial 3.000% 4/02/25							
03/24/2023 001050998134	B	1,705,000.000	.9583		- 1,633,867 *	1,633,867	
Total For Buys				**0**	**1,633,867**	**1,633,867**	**0**
Issue: 03522AAH3 - Anheuser Busch Co 4.700% 2/01/36							
03/23/2023 001050998134	B	650,000.000	.9907		- 643,968 *	643,968	
Total For Buys				**0**	**643,968**	**643,968**	**0**
Issue: 03522AAJ9 - Anheuser Busch Co 4.900% 2/01/46							
03/23/2023 001050998134	B	70,000.000	.9589		- 67,126 *	67,126	
Total For Buys				**0**	**67,126**	**67,126**	**0**
Issue: 03740LAG7 - Aon Corp Aon Global 5.350% 2/28/33							

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/23/2023 001050998134	B	95,000.000	1.0331		- 98,144 *	98,144	
Total For Buys				**0**	**98,144**	**98,144**	**0**
03/31/2023 001050998134	S	- 95,000.000	1.0282		97,674 *	98,144	- 469
Total For Sells				**0**	**97,674**	**98,144**	**- 469**
Total Aon Corp Aon Global 5.350% 2/28/33				**0**	**195,818**	**196,288**	**- 469**
Issue: 037735DA2 - Appalachian Pwr Co 4.500% 8/01/32							
03/24/2023 001050998134	B	655,000.000	.9646		- 631,787 *	631,787	
Total For Buys				**0**	**631,787**	**631,787**	**0**
Issue: 037833CH1 - Apple Inc 4.250% 2/09/47							
03/23/2023 001050998134	B	645,000.000	.9524		- 614,266 *	614,266	
Total For Buys				**0**	**614,266**	**614,266**	**0**
Issue: 03836WAC7 - Aqua America Inc 4.276% 5/01/49							
03/23/2023 001050998134	B	95,000.000	.8318		- 79,020 *	79,020	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Total For Buys				**0**	**79,020**	**79,020**	**0**
Issue: 03938LBE3 - Arcelormittal Sa 6.550% 11/29/27							
03/23/2023 001050998134	B	250,000.000	1.0449		- 261,228 *	261,228	
Total For Buys				**0**	**261,228**	**261,228**	**0**
Issue: 04010LAV5 - Ares Capital Corp 4.250% 3/01/25							
03/23/2023 001050998134	B	135,000.000	.9547		- 128,885 *	128,885	
Total For Buys				**0**	**128,885**	**128,885**	**0**
Issue: 04010LAZ6 - Ares Capital 3.875% 1/15/26							
03/24/2023 001050998134	B	250,000.000	.9244		- 231,098 *	231,098	
Total For Buys				**0**	**231,098**	**231,098**	**0**
Issue: 04010LBD4 - Ares Capital Corp 2.875% 6/15/27							
03/24/2023 001050998134	B	1,605,000.000	.8647		- 1,387,827 *	1,387,827	
Total For Buys				**0**	**1,387,827**	**1,387,827**	**0**
Issue: 04316JAD1 - Gallagher Arthur 5.500% 3/02/33							

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/24/2023 001050998134	B	1,315,000.000	1.0208		- 1,342,299 *	1,342,299	
Total For Buys				**0**	**1,342,299**	**1,342,299**	**0**
Issue: 046353AV0 - Asrazeneca Plc Sr 0.700% 4/06/26							
03/24/2023 001050998134	B	2,020,000.000	.9004		- 1,818,788 *	1,818,788	
Total For Buys				**0**	**1,818,788**	**1,818,788**	**0**
Issue: 04686JAF8 - Athene Holding Ltd 6.650% 2/01/33							
03/24/2023 001050998134	B	1,300,000.000	1.0244		- 1,331,759 *	1,331,759	
Total For Buys				**0**	**1,331,759**	**1,331,759**	**0**
Issue: 05329RAA1 - Autonation Inc 3.850% 3/01/32							
03/24/2023 001050998134	B	780,000.000	.8627		- 672,937 *	672,937	
Total For Buys				**0**	**672,937**	**672,937**	**0**
Issue: 05329WAN2 - Autonation Inc 3.500% 11/15/24							
03/23/2023 001050998134	B	370,000.000	.9715		- 359,462 *	359,462	
Total For Buys				**0**	**359,462**	**359,462**	**0**

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 05377RGU2 - Avis Budget Rent Car 6.500% 2/20/28							
03/30/2023 001050998134	B	325,000.000	.9998		- 324,945 *	324,945	
Total For Buys				**0**	**324,945**	**324,945**	**0**
Issue: 05526DBB0 - Bat Capital Corp 3.557% 8/15/27							
03/23/2023 001050998134	B	350,000.000	.9351		- 327,271 *	327,271	
Total For Buys				**0**	**327,271**	**327,271**	**0**
Issue: 05724BAD1 - Baker Hughes L P 2.061% 12/15/26							
03/24/2023 001050998134	B	1,070,000.000	.9089		- 972,470 *	972,470	
Total For Buys				**0**	**972,470**	**972,470**	**0**
Issue: 05946KAJ0 - Banco Bilbao Vizcaya 1.125% 9/18/25							
03/24/2023 001050998134	B	600,000.000	.9093		- 545,604 *	545,604	
Total For Buys				**0**	**545,604**	**545,604**	**0**
Issue: 05964HAF2 - Banco Santander Sa 3.800% 2/23/28							
03/24/2023 001050998134	B	400,000.000	.9293		- 371,708 *	371,708	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Total For Buys				**0**	**371,708**	**371,708**	**0**
Issue: 05964HAL9 - Banco Santander Cv 1.849% 3/25/26							
03/24/2023 001050998134	B	600,000.000	.8937		- 536,208 *	536,208	
Total For Buys				**0**	**536,208**	**536,208**	**0**
Issue: 05964HAM7 - Banco Santander S A 2.958% 3/25/31							
03/24/2023 001050998134	B	1,800,000.000	.8217		- 1,479,132 *	1,479,132	
Total For Buys				**0**	**1,479,132**	**1,479,132**	**0**
Issue: 06051GGF0 - Bank Of America Mtn 3.824% 1/20/28							
03/23/2023 001050998134	B	720,000.000	.9591		- 690,523 *	690,523	
Total For Buys				**0**	**690,523**	**690,523**	**0**
Issue: 06051GJZ3 - Bk Of America Mtn 2.087% 6/14/29							
03/23/2023 001050998134	B	740,000.000	.8671		- 641,676 *	641,676	
Total For Buys				**0**	**641,676**	**641,676**	**0**
Issue: 06051GKA6 - Bk Of America Mtn 2.299% 7/21/32							

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/23/2023 001050998134	B	540,000.000	.8064		- 435,456 *	435,456	
Total For Buys				**0**	**435,456**	**435,456**	**0**
Issue: 0641594A1 - Bank Of Nova Sco 1.350% 6/24/26							
03/24/2023 001050998134	B	1,125,000.000	.8991		- 1,011,510 *	1,011,510	
Total For Buys				**0**	**1,011,510**	**1,011,510**	**0**
Issue: 06738EBY0 - Barclays Plc 5.501% 8/09/28							
03/23/2023 001050998134	B	620,000.000	.9792		- 607,104 *	607,104	
Total For Buys				**0**	**607,104**	**607,104**	**0**
Issue: 071813CH0 - Baxter Intl Inc 1.322% 11/29/24							
03/24/2023 001050998134	B	1,085,000.000	.9422		- 1,022,298 *	1,022,298	
Total For Buys				**0**	**1,022,298**	**1,022,298**	**0**
Issue: 084659AF8 - Berkshire Hathaway 4.500% 2/01/45							
03/23/2023 001050998134	B	400,000.000	.8942		- 357,664 *	357,664	
Total For Buys				**0**	**357,664**	**357,664**	**0**

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 084664CR0 - Berkshire Hathaway 4.250% 1/15/49							
03/23/2023 001050998134	B	185,000.000	.9205		- 170,283 *	170,283	
Total For Buys				**0**	**170,283**	**170,283**	**0**
Issue: 09261XAG7 - Blackstone Secd 2.850% 9/30/28							
03/23/2023 001050998134	B	95,000.000	.8194		- 77,843 *	77,843	
Total For Buys				**0**	**77,843**	**77,843**	**0**
Issue: 096630AJ7 - Boardwalk L P 3.600% 9/01/32							
03/23/2023 001050998134	B	155,000.000	.8612		- 133,492 *	133,492	
03/24/2023 001050998134	B	1,560,000.000	.8633		- 1,346,795 *	1,346,795	
Total For Buys				**0**	**1,480,287**	**1,480,287**	**0**
Total Boardwalk L P	**3.600% 9/01/32**			**0**	**1,480,287**	**1,480,287**	**0**
Issue: 097023CY9 - Boeing Co Sr Nt 5.150% 5/01/30							
03/23/2023 001050998134	B	895,000.000	1.0047		- 899,207 *	899,207	
Total For Buys				**0**	**899,207**	**899,207**	**0**

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 101137AU1 - Boston Scientific 4.700% 3/01/49							
03/23/2023 001050998134	B	185,000.000	.9417		- 174,213 *	174,213	
Total For Buys				**0**	**174,213**	**174,213**	**0**
Issue: 10373QBN9 - Bp Cap Mkts Amer 2.772% 11/10/50							
03/23/2023 001050998134	B	225,000.000	.6648		- 149,576 *	149,576	
Total For Buys				**0**	**149,576**	**149,576**	**0**
Issue: 10922NAG8 - Brighthouse Finl 5.625% 5/15/30							
03/23/2023 001050998134	B	345,000.000	.9763		- 336,830 *	336,830	
03/24/2023 001050998134	B	1,350,000.000	.9703		- 1,309,838 *	1,309,838	
Total For Buys				**0**	**1,646,668**	**1,646,668**	**0**
Total Brighthouse Finl 5.625% 5/15/30				**0**	**1,646,668**	**1,646,668**	**0**
Issue: 110122DB1 - Bristol Myers Squibb 3.625% 5/15/24							
03/24/2023 001050998134	B	2,005,000.000	.9914		- 1,987,837 *	1,987,837	
Total For Buys				**0**	**1,987,837**	**1,987,837**	**0**

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 11120VAJ2 - Brixmor Operating 4.050% 7/01/30							
03/24/2023 001050998134	B	1,475,000.000	.9058		- 1,336,114 *	1,336,114	
Total For Buys				**0**	**1,336,114**	**1,336,114**	**0**
Issue: 11135FAL5 - Broadcom Inc Sr Glbl 4.110% 9/15/28							
03/24/2023 001050998134	B	1,400,000.000	.9664		- 1,353,016 *	1,353,016	
Total For Buys				**0**	**1,353,016**	**1,353,016**	**0**
Issue: 11135FBA8 - Broadcom Inc Sr Glbl 4.750% 4/15/29							
03/23/2023 001050998134	B	665,000.000	.9969		- 662,912 *	662,912	
Total For Buys				**0**	**662,912**	**662,912**	**0**
Issue: 117043AU3 - Brunswick Corp Sr 4.400% 9/15/32							
03/23/2023 001050998134	B	175,000.000	.8771		- 153,494 *	153,494	
Total For Buys				**0**	**153,494**	**153,494**	**0**
Issue: 12189LAU5 - Burlington North 4.550% 9/01/44							
03/23/2023 001050998134	B	285,000.000	.9446		- 269,211 *	269,211	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Total For Buys				**0**	**269,211**	**269,211**	**0**
Issue: 126408HU0 - Csx Corp Nt 4.100% 11/15/32							
03/23/2023 001050998134	B	390,000.000	.9645		- 376,151 *	376,151	
Total For Buys				**0**	**376,151**	**376,151**	**0**
Issue: 126650CY4 - Cvs Health Corp 4.780% 3/25/38							
03/23/2023 001050998134	B	505,000.000	.9571		- 483,356 *	483,356	
Total For Buys				**0**	**483,356**	**483,356**	**0**
Issue: 127055AM3 - Cabot Corp Sr Nt 5.000% 6/30/32							
03/23/2023 001050998134	B	250,000.000	.9811		- 245,263 *	245,263	
Total For Buys				**0**	**245,263**	**245,263**	**0**
Issue: 127097AK9 - Coterra Energy Inc 4.375% 3/15/29							
03/24/2023 001050998134	B	1,745,000.000	.9586		- 1,672,687 *	1,672,687	
Total For Buys				**0**	**1,672,687**	**1,672,687**	**0**
Issue: 13607GRR7 - Canadian Imp Bk 0.950% 10/23/25							

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/24/2023 001050998134	B	650,000.000	.9112		- 592,306 *	592,306	
Total For Buys				**0**	**592,306**	**592,306**	**0**
Issue: 14040HCG8 - Capital One 2.359% 7/29/32							
03/23/2023 001050998134	B	155,000.000	.7199		- 111,589 *	111,589	
Total For Buys				**0**	**111,589**	**111,589**	**0**
Issue: 149123CB5 - Caterpillar Inc 3.803% 8/15/42							
03/23/2023 001050998134	B	145,000.000	.8883		- 128,805 *	128,805	
Total For Buys				**0**	**128,805**	**128,805**	**0**
Issue: 14913R2P1 - Caterpillar Finl Mtn 0.600% 9/13/24							
03/24/2023 001050998134	B	655,000.000	.9494		- 621,837 *	621,837	
Total For Buys				**0**	**621,837**	**621,837**	**0**
Issue: 14913R2Y2 - Caterpillar Finl Mtn 4.900% 1/17/25							
03/24/2023 001050998134	B	800,000.000	1.0119		- 809,520 *	809,520	
Total For Buys				**0**	**809,520**	**809,520**	**0**

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 15089QAL8 - Celanese US Hldgs 6.050% 3/15/25							
03/23/2023 001050998134	B	505,000.000	1.0124		- 511,277 *	511,277	
Total For Buys				**0**	**511,277**	**511,277**	**0**
Issue: 15135BAY7 - Centene Corp Del 2.450% 7/15/28							
03/23/2023 001050998134	B	335,000.000	.8725		- 292,274 *	292,274	
Total For Buys				**0**	**292,274**	**292,274**	**0**
Issue: 15189XBB3 - Centerpoint Energy 4.950% 4/01/33							
03/23/2023 001050998134	B	55,000.000	1.0154		- 55,849 *	55,849	
Total For Buys				**0**	**55,849**	**55,849**	**0**
Issue: 161175BN3 - Charter Comm Opt LLC 5.750% 4/01/48							
03/23/2023 001050998134	B	345,000.000	.8579		- 295,962 *	295,962	
Total For Buys				**0**	**295,962**	**295,962**	**0**
Issue: 16876AAA2 - Cincinnati Childrens 4.268% 5/15/44							
03/23/2023 001050998134	B	110,000.000	.9432		- 103,756 *	103,756	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Total For Buys				**0**	**103,756**	**103,756**	**0**
Issue: 169905AF3 - Choice Hotels Intl 3.700% 12/01/29							
03/23/2023 001050998134	B	250,000.000	.9142		- 228,553 *	228,553	
Total For Buys				**0**	**228,553**	**228,553**	**0**
Issue: 171239AJ5 - Chubb Ina Hldgs Inc 3.050% 12/15/61							
03/23/2023 001050998134	B	75,000.000	.6840		- 51,299 *	51,299	
Total For Buys				**0**	**51,299**	**51,299**	**0**
Issue: 17275RAD4 - Cisco Systems 5.900% 2/15/39							
03/23/2023 001050998134	B	135,000.000	1.1243		- 151,782 *	151,782	
Total For Buys				**0**	**151,782**	**151,782**	**0**
Issue: 172967LP4 - Citigroup Inc 3.668% 7/24/28							
03/23/2023 001050998134	B	405,000.000	.9507		- 385,046 *	385,046	
Total For Buys				**0**	**385,046**	**385,046**	**0**
Issue: 172967LS8 - Citigroup Inc 3.520% 10/27/28							

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/23/2023 001050998134	B	540,000.000	.9459		- 510,786 *	510,786	
Total For Buys				**0**	**510,786**	**510,786**	**0**
Issue: 172967NN7 - Citigroup Inc 3.785% 3/17/33							
03/23/2023 001050998134	B	300,000.000	.8934		- 268,032 *	268,032	
Total For Buys				**0**	**268,032**	**268,032**	**0**
Issue: 191216CX6 - Coca Cola Co Sr Nt 2.600% 6/01/50							
03/23/2023 001050998134	B	180,000.000	.7097		- 127,744 *	127,744	
Total For Buys				**0**	**127,744**	**127,744**	**0**
Issue: 194162AM5 - Colgate Palmolive 3.100% 8/15/25							
03/24/2023 001050998134	B	915,000.000	.9793		- 896,069 *	896,069	
Total For Buys				**0**	**896,069**	**896,069**	**0**
Issue: 20030NBT7 - Comcast Corp 3.200% 7/15/36							
03/23/2023 001050998134	B	120,000.000	.8432		- 101,185 *	101,185	
Total For Buys				**0**	**101,185**	**101,185**	**0**

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 20030NCC3 - Comcast Corp 3.969% 11/01/47							
03/23/2023 001050998134	B	615,000.000	.8383		- 515,536 *	515,536	
Total For Buys				**0**	**515,536**	**515,536**	**0**
Issue: 20030NDK4 - Comcast Corporation 3.300% 4/01/27							
03/24/2023 001050998134	B	990,000.000	.9627		- 953,103 *	953,103	
Total For Buys				**0**	**953,103**	**953,103**	**0**
Issue: 20268JAK9 - Commonspirit Health 6.073% 11/01/27							
03/24/2023 001050998134	B	740,000.000	1.0375		- 767,750 *	767,750	
Total For Buys				**0**	**767,750**	**767,750**	**0**
Issue: 207597EP6 - Connecticut Lt 5.250% 1/15/53							
03/23/2023 001050998134	B	320,000.000	1.0229		- 327,328 *	327,328	
Total For Buys				**0**	**327,328**	**327,328**	**0**
Issue: 20826FBD7 - Conocophillips 4.025% 3/15/62							
03/23/2023 001050998134	B	155,000.000	.8100		- 125,542 *	125,542	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Total For Buys				**0**	**125,542**	**125,542**	**0**
Issue: 210385AC4 - Constellation L P 5.800% 3/01/33							
03/24/2023 001050998134	B	1,290,000.000	1.0390		- 1,340,271 *	1,340,271	
Total For Buys				**0**	**1,340,271**	**1,340,271**	**0**
Issue: 212015AS0 - Continental 4.375% 1/15/28							
03/23/2023 001050998134	B	180,000.000	.9416		- 169,488 *	169,488	
Total For Buys				**0**	**169,488**	**169,488**	**0**
Issue: 225433AR2 - Cred Suis Gp Fun Ltd 4.550% 4/17/26							
03/23/2023 001050998134	B	385,000.000	.9176		- 353,284 *	353,284	
Total For Buys				**0**	**353,284**	**353,284**	**0**
Issue: 23311VAJ6 - Dcp Midstream 5.625% 7/15/27							
03/23/2023 001050998134	B	115,000.000	1.0115		- 116,324 *	116,324	
Total For Buys				**0**	**116,324**	**116,324**	**0**
Issue: 23331ABQ1 - D R Horton Inc 1.300% 10/15/26							

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/24/2023 001050998134	B	1,905,000.000	.8853		- 1,686,554 *	1,686,554	
Total For Buys				**0**	**1,686,554**	**1,686,554**	**0**
Issue: 23338VAN6 - Dte Elec Co 1.900% 4/01/28							
03/24/2023 001050998134	B	1,190,000.000	.8897		- 1,058,791 *	1,058,791	
Total For Buys				**0**	**1,058,791**	**1,058,791**	**0**
Issue: 23355LAL0 - Dxc Technology Co 1.800% 9/15/26							
03/24/2023 001050998134	B	770,000.000	.8816		- 678,809 *	678,809	
Total For Buys				**0**	**678,809**	**678,809**	**0**
Issue: 24422EVN6 - John Deere Mtn 0.450% 1/17/24							
03/24/2023 001050998134	B	850,000.000	.9674		- 822,324 *	822,324	
Total For Buys				**0**	**822,324**	**822,324**	**0**
Issue: 24422EWB1 - Deere John Mtn 2.125% 3/07/25							
03/24/2023 001050998134	B	185,000.000	.9619		- 177,959 *	177,959	
Total For Buys				**0**	**177,959**	**177,959**	**0**

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 24422EWM7 - Deere John M T N 4.550% 10/11/24							
03/24/2023 001050998134	B	930,000.000	1.0075		- 936,938 *	936,938	
Total For Buys				**0**	**936,938**	**936,938**	**0**
Issue: 24737BAA3 - Delta Air Lines 2019 3.204% 10/25/25							
03/23/2023 001050998134	B	260,000.000	.9786		- 254,431 *	254,431	
Total For Buys				**0**	**254,431**	**254,431**	**0**
Issue: 25160PAH0 - Deusche Bank Ag N Y 2.552% 1/07/28							
03/23/2023 001050998134	B	415,000.000	.8502		- 352,829 *	352,829	
Total For Buys				**0**	**352,829**	**352,829**	**0**
Issue: 25160PAM9 - Deutsche Bk Ag N Y 5.371% 9/09/27							
03/24/2023 001050998134	B	2,045,000.000	.9861		- 2,016,493 *	2,016,493	
Total For Buys				**0**	**2,016,493**	**2,016,493**	**0**
Issue: 25179MBE2 - Devon Energy Corp 5.875% 6/15/28							
03/23/2023 001050998134	B	165,000.000	1.0136		- 167,237 *	167,237	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Total For Buys				**0**	**167,237**	**167,237**	**0**
Issue: 25179MBF9 - Devon Energy Corp 4.500% 1/15/30							
03/23/2023 001050998134	B	385,000.000	.9475		- 364,776 *	364,776	
Total For Buys				**0**	**364,776**	**364,776**	**0**
Issue: 25243YBF5 - Diageo Cap Plc 5.200% 10/24/25							
03/24/2023 001050998134	B	325,000.000	1.0237		- 332,686 *	332,686	
Total For Buys				**0**	**332,686**	**332,686**	**0**
Issue: 25278XAV1 - Diamondback Energy 6.250% 3/15/33							
03/24/2023 001050998134	B	1,295,000.000	1.0514		- 1,361,602 *	1,361,602	
Total For Buys				**0**	**1,361,602**	**1,361,602**	**0**
Issue: 253393AF9 - Dicks Sporting Goods 3.150% 1/15/32							
03/23/2023 001050998134	B	155,000.000	.8348		- 129,386 *	129,386	
Total For Buys				**0**	**129,386**	**129,386**	**0**
Issue: 25389JAV8 - Digital Rlty Tr L P 5.500% 1/15/28							

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/24/2023 001050998134	B	245,000.000	1.0069		- 246,686 *	246,686	
Total For Buys				**0**	**246,686**	**246,686**	**0**
Issue: 25470DBL2 - Discovery 4.000% 9/15/55							
03/23/2023 001050998134	B	115,000.000	.6649		- 76,468 *	76,468	
Total For Buys				**0**	**76,468**	**76,468**	**0**
Issue: 254709AS7 - Discover Finl Svcs 6.700% 11/29/32							
03/24/2023 001050998134	B	645,000.000	1.0303		- 664,518 *	664,518	
Total For Buys				**0**	**664,518**	**664,518**	**0**
Issue: 25746UDR7 - Dominion Energy Inc 5.375% 11/15/32							
03/23/2023 001050998134	B	95,000.000	1.0227		- 97,156 *	97,156	
Total For Buys				**0**	**97,156**	**97,156**	**0**
Issue: 260543DG5 - Dow Chemical Co 6.300% 3/15/33							
03/24/2023 001050998134	B	1,240,000.000	1.0873		- 1,348,252 *	1,348,252	
Total For Buys				**0**	**1,348,252**	**1,348,252**	**0**

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 26442CAT1 - Duke Energy 3.700% 12/01/47							
03/23/2023 001050998134	B	325,000.000	.7956		- 258,564 *	258,564	
Total For Buys				**0**	**258,564**	**258,564**	**0**
Issue: 26884LAQ2 - Eqt Corp 5.700% 4/01/28							
03/23/2023 001050998134	B	285,000.000	1.0027		- 285,761 *	285,761	
Total For Buys				**0**	**285,761**	**285,761**	**0**
Issue: 26884UAG4 - Epr Pptys 3.600% 11/15/31							
03/23/2023 001050998134	B	115,000.000	.7584		- 87,210 *	87,210	
Total For Buys				**0**	**87,210**	**87,210**	**0**
Issue: 277432AX8 - Eastman Chem Co 5.750% 3/08/33							
03/24/2023 001050998134	B	660,000.000	1.0185		- 672,177 *	672,177	
Total For Buys				**0**	**672,177**	**672,177**	**0**
Issue: 278642BB8 - Ebay Inc 6.300% 11/22/32							
03/24/2023 001050998134	B	1,540,000.000	1.0845		- 1,670,130 *	1,670,130	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Total For Buys				**0**	**1,670,130**	**1,670,130**	**0**
Issue: 278865BN9 - Ecolab Inc Nt 2.700% 12/15/51							
03/23/2023 001050998134	B	90,000.000	.6589		- 59,298 *	59,298	
Total For Buys				**0**	**59,298**	**59,298**	**0**
Issue: 281020AW7 - Edison Intl Sr Nt 6.950% 11/15/29							
03/24/2023 001050998134	B	605,000.000	1.0957		- 662,917 *	662,917	
Total For Buys				**0**	**662,917**	**662,917**	**0**
Issue: 29103DAM8 - Emera US Finance LP 4.750% 6/15/46							
03/23/2023 001050998134	B	85,000.000	.8069		- 68,583 *	68,583	
Total For Buys				**0**	**68,583**	**68,583**	**0**
Issue: 292480AH3 - Enable Midstream 3.900% 5/15/24							
03/23/2023 001050998134	B	420,000.000	.9821		- 412,486 *	412,486	
Total For Buys				**0**	**412,486**	**412,486**	**0**
Issue: 29250NBR5 - Enbridge Inc Mtn 5.700% 3/08/33							

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/23/2023 001050998134	B	115,000.000	1.0394		- 119,525 *	119,525	
Total For Buys				**0**	**119,525**	**119,525**	**0**
Issue: 29273RAJ8 - Energy Transfer L P 7.500% 7/01/38							
03/23/2023 001050998134	B	220,000.000	1.1201		- 246,420 *	246,420	
Total For Buys				**0**	**246,420**	**246,420**	**0**
Issue: 29273VAQ3 - Energy Transfer L P 5.750% 2/15/33							
03/24/2023 001050998134	B	1,310,000.000	1.0119		- 1,325,628 *	1,325,628	
Total For Buys				**0**	**1,325,628**	**1,325,628**	**0**
Issue: 29379VBQ5 - Enterprise Products 4.250% 2/15/48							
03/23/2023 001050998134	B	270,000.000	.8387		- 226,457 *	226,457	
Total For Buys				**0**	**226,457**	**226,457**	**0**
Issue: 294429AT2 - Equifax Inc 2.350% 9/15/31							
03/24/2023 001050998134	B	1,570,000.000	.8083		- 1,268,984 *	1,268,984	
Total For Buys				**0**	**1,268,984**	**1,268,984**	**0**

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 29452EAC5 - Equitable Hldgs Inc 5.594% 1/11/33							
03/24/2023 001050998134	B	1,330,000.000	1.0004		- 1,330,559 *	1,330,559	
Total For Buys				**0**	**1,330,559**	**1,330,559**	**0**
Issue: 30161NBK6 - Exelon Corp 5.300% 3/15/33							
03/24/2023 001050998134	B	205,000.000	1.0192		- 208,930 *	208,930	
Total For Buys				**0**	**208,930**	**208,930**	**0**
Issue: 30212PBH7 - Expedia Group Inc 2.950% 3/15/31							
03/24/2023 001050998134	B	820,000.000	.8302		- 680,772 *	680,772	
Total For Buys				**0**	**680,772**	**680,772**	**0**
Issue: 30225VAH0 - Extra Space Mtn L P 3.900% 4/01/29							
03/24/2023 001050998134	B	1,420,000.000	.9331		- 1,324,974 *	1,324,974	
Total For Buys				**0**	**1,324,974**	**1,324,974**	**0**
Issue: 30231GAZ5 - Exxon Mobil 3.095% 8/16/49							
03/23/2023 001050998134	B	225,000.000	.7409		- 166,703 *	166,703	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Total For Buys				**0**	**166,703**	**166,703**	**0**
Issue: 302635AG2 - Fs Kkr Cap Corp 3.400% 1/15/26							
03/23/2023 001050998134	B	245,000.000	.9076		- 222,355 *	222,355	
Total For Buys				**0**	**222,355**	**222,355**	**0**
Issue: 302635AH0 - Fs Kkr Cap Corp 2.625% 1/15/27							
03/24/2023 001050998134	B	810,000.000	.8553		- 692,793 *	692,793	
Total For Buys				**0**	**692,793**	**692,793**	**0**
Issue: 31620MBY1 - Fidelity Natl 5.100% 7/15/32							
03/24/2023 001050998134	B	1,375,000.000	.9728		- 1,337,586 *	1,337,586	
Total For Buys				**0**	**1,337,586**	**1,337,586**	**0**
Issue: 316773DA5 - Fifth Third Bancorp 2.550% 5/05/27							
03/24/2023 001050998134	B	1,930,000.000	.8782		- 1,694,945 *	1,694,945	
Total For Buys				**0**	**1,694,945**	**1,694,945**	**0**
Issue: 316773DJ6 - Fifth Third Bancorp 6.361% 10/27/28							

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/23/2023 001050998134	B	50,000.000	1.0137		- 50,687 *	50,687	
Total For Buys				**0**	**50,687**	**50,687**	**0**
Issue: 31846V567 - First Am Govt Ob Fd Cl Z							
04/01/2022 001050998130	B	1,920.320	1.0000		- 1,920	1,920	
04/04/2022 001050998130	B	43.600	1.0000		- 44	44	
04/13/2022 001050998130	B	224,587,112.610	1.0000		- 224,587,113 *	224,587,113	
04/18/2022 001050998130	B	556.490	1.0000		- 556	556	
04/22/2022 001050998130	B	175.380	1.0000		- 175	175	
04/25/2022 001050998130	B	401.880	1.0000		- 402	402	
04/29/2022 001050998130	B	1,343.990	1.0000		- 1,344	1,344	
05/02/2022 001050998130	B	1,588.440	1.0000		- 1,588	1,588	
05/03/2022 001050998130	B	18,797.930	1.0000		- 18,798	18,798	
05/03/2022 001050998130	B	271.700	1.0000		- 272	272	
05/31/2022 001050998130	B	741.660	1.0000		- 742	742	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
06/01/2022 001050998130	B	233.320	1.0000		- 233	233	
06/02/2022 001050998130	B	104,352.430	1.0000		- 104,352 *	104,352	
06/06/2022 001050998130	B	2,487.690	1.0000		- 2,488	2,488	
06/13/2022 001050998130	B	12,081.440	1.0000		- 12,081	12,081	
06/15/2022 001050998130	B	3,286.180	1.0000		- 3,286	3,286	
06/28/2022 001050998130	B	19,731.250	1.0000		- 19,731	19,731	
06/29/2022 001050998130	B	8,071.250	1.0000		- 8,071	8,071	
06/30/2022 001050998130	B	24,288.670	1.0000		- 24,289	24,289	
07/01/2022 001050998130	B	11,055.000	1.0000		- 11,055	11,055	
07/05/2022 001050998130	B	167,600.640	1.0000		- 167,601 *	167,601	
07/05/2022 001050998130	B	1,506.630	1.0000		- 1,507	1,507	
07/12/2022 001050998130	B	454.340	1.0000		- 454	454	
07/14/2022 001050998130	B	8,889.460	1.0000		- 8,889	8,889	
07/15/2022 001050998130	B	160.000	1.0000		- 160	160	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
08/02/2022 001050998130	B	252,347.020	1.0000		- 252,347 *	252,347	
08/16/2022 001050998130	B	200.250	1.0000		- 200	200	
08/26/2022 001050998130	B	1,793.000	1.0000		- 1,793	1,793	
09/01/2022 001050998130	B	3,045.000	1.0000		- 3,045	3,045	
09/02/2022 001050998130	B	358,993.670	1.0000		- 358,994 *	358,994	
09/09/2022 001050998130	B	2,254.500	1.0000		- 2,255	2,255	
09/12/2022 001050998130	B	3,045.000	1.0000		- 3,045	3,045	
09/30/2022 001050998130	B	1,125.510	1.0000		- 1,126	1,126	
10/04/2022 001050998130	B	397,747.940	1.0000		- 397,748 *	397,748	
10/04/2022 001050998130	B	537.600	1.0000		- 538	538	
10/06/2022 001050998130	B	357.500	1.0000		- 358	358	
10/14/2022 001050998130	B	482.500	1.0000		- 483	483	
10/31/2022 001050998130	B	407.500	1.0000		- 408	408	
11/02/2022 001050998130	B	513,790.870	1.0000		- 513,791 *	513,791	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
11/17/2022 001050998130	B	2,379.000	1.0000		- 2,379	2,379	
11/30/2022 001050998130	B	584.960	1.0000		- 585	585	
12/01/2022 001050998130	B	2,610.000	1.0000		- 2,610	2,610	
12/02/2022 001050998130	B	617,515.540	1.0000		- 617,516 *	617,516	
12/07/2022 001050998130	B	100.880	1.0000		- 101	101	
12/08/2022 001050998130	B	1,067.730	1.0000		- 1,068	1,068	
12/16/2022 001050998130	B	128.560	1.0000		- 129	129	
12/21/2022 001050998130	B	38.260	1.0000		- 38	38	
12/22/2022 001050998130	B	223.210	1.0000		- 223	223	
12/30/2022 001050998130	B	853.170	1.0000		- 853	853	
01/03/2023 001050998130	B	238.880	1.0000		- 239	239	
01/04/2023 001050998130	B	696,272.360	1.0000		- 696,272 *	696,272	
01/11/2023 001050998130	B	978.500	1.0000		- 979	979	
01/13/2023 001050998130	B	230.150	1.0000		- 230	230	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
01/18/2023 001050998130	B	485.240	1.0000		- 485	485	
01/31/2023 001050998130	B	473.900	1.0000		- 474	474	
02/01/2023 001050998130	B	580.000	1.0000		- 580	580	
02/02/2023 001050998130	B	734,446.100	1.0000		- 734,446 *	734,446	
02/08/2023 001050998130	B	990.000	1.0000		- 990	990	
02/28/2023 001050998130	B	407.500	1.0000		- 408	408	
03/02/2023 001050998130	B	698,601.500	1.0000		- 698,602 *	698,602	
03/15/2023 001050998130	B	1,566.000	1.0000		- 1,566	1,566	
03/17/2023 001050998130	B	225.000	1.0000		- 225	225	
03/24/2023 001050998134	B	202,647,875.560	1.0000		- 202,647,876 *	202,647,876	
03/29/2023 001050998134	B	788,280.870	1.0000		- 788,281 *	788,281	
Total For Buys				**0**	**432,710,437**	**432,710,437**	**0**
04/01/2022 001050998130	S	- 702,709.170	1.0000		702,709 *	702,709	
04/18/2022 001050998130	S	- 556.490	1.0000		556	556	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
04/25/2022 001050998130	S	- 401.880	1.0000		402	402	
04/26/2022 001050998130	S	- 2,592.750	1.0000		2,593	2,593	
04/29/2022 001050998130	S	- 652.500	1.0000		653	653	
05/02/2022 001050998130	S	- 671,998.740	1.0000		671,999 *	671,999	
05/25/2022 001050998130	S	- 4,413.520	1.0000		4,414	4,414	
06/01/2022 001050998130	S	- 1,170,884.580	1.0000		1,170,885 *	1,170,885	
06/06/2022 001050998130	S	- 2,487.690	1.0000		2,488	2,488	
06/10/2022 001050998130	S	- 5,463,676.470	1.0000		5,463,676 *	5,463,676	
06/14/2022 001050998130	S	- 12,081.440	1.0000		12,081	12,081	
06/15/2022 001050998130	S	- 3,286.180	1.0000		3,286	3,286	
06/27/2022 001050998130	S	- 5,884.470	1.0000		5,884	5,884	
06/28/2022 001050998130	S	- 19,731.250	1.0000		19,731	19,731	
06/29/2022 001050998130	S	- 8,071.250	1.0000		8,071	8,071	
06/30/2022 001050998130	S	- 10,525.600	1.0000		10,526	10,526	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
07/01/2022 001050998130	S	- 1,215,745.540	1.0000		1,215,746 *	1,215,746	
07/06/2022 001050998130	S	- 13,110.570	1.0000		13,111	13,111	
07/14/2022 001050998130	S	- 8,889.460	1.0000		8,889	8,889	
07/15/2022 001050998130	S	- 160.000	1.0000		160	160	
07/26/2022 001050998130	S	- 23,012.760	1.0000		23,013	23,013	
08/01/2022 001050998130	S	- 1,177,523.740	1.0000		1,177,524 *	1,177,524	
08/16/2022 001050998130	S	- 200.250	1.0000		200	200	
08/25/2022 001050998130	S	- 5,832.000	1.0000		5,832	5,832	
08/26/2022 001050998130	S	- 1,793.000	1.0000		1,793	1,793	
09/01/2022 001050998130	S	- 1,177,977.070	1.0000		1,177,977 *	1,177,977	
09/26/2022 001050998130	S	- 5,754.200	1.0000		5,754	5,754	
10/03/2022 001050998130	S	- 1,167,166.460	1.0000		1,167,166 *	1,167,166	
10/14/2022 001050998130	S	- 482.500	1.0000		483	483	
10/25/2022 001050998130	S	- 5,737.260	1.0000		5,737	5,737	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
11/01/2022 001050998130	S	- 1,221,621.820	1.0000		1,221,622 *	1,221,622	
11/28/2022 001050998130	S	- 5,718.200	1.0000		5,718	5,718	
12/01/2022 001050998130	S	- 1,180,600.230	1.0000		1,180,600 *	1,180,600	
12/07/2022 001050998130	S	- 100.880	1.0000		101	101	
12/27/2022 001050998130	S	- 5,719.950	1.0000		5,720	5,720	
01/03/2023 001050998130	S	- 1,192,243.540	1.0000		1,192,244 *	1,192,244	
01/10/2023 001050998130	S	- 445.670	1.0000		446	446	
01/25/2023 001050998130	S	- 5,708.260	1.0000		5,708	5,708	
02/01/2023 001050998130	S	- 1,186,692.010	1.0000		1,186,692 *	1,186,692	
02/27/2023 001050998130	S	- 5,685.920	1.0000		5,686	5,686	
03/01/2023 001050998130	S	- 1,179,296.500	1.0000		1,179,297 *	1,179,297	
03/15/2023 001050998130	S	- 1,566.000	1.0000		1,566	1,566	
03/17/2023 001050998130	S	- 225.000	1.0000		225	225	
03/23/2023 001050998130	S	- 209,940,021.610	1.0000		209,940,022 *	209,940,022	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/24/2023 001050998134	S	- 45,233,583.650	1.0000		45,233,584 *	45,233,584	
03/27/2023 001050998130	S	- 5,680.250	1.0000		5,680	5,680	
03/27/2023 001050998134	S	- 8,972,303.920	1.0000		8,972,304 *	8,972,304	
03/28/2023 001050998134	S	- 128,443,913.440	1.0000		128,443,913 *	128,443,913	
03/30/2023 001050998134	S	- 802,279.310	1.0000		802,279 *	802,279	
03/31/2023 001050998134	S	- 1,793,805.560	1.0000		1,793,806 *	1,793,806	
03/31/2023 001050998134	S	- 51,232.500	1.0000		51,233 *	51,233	
Total For Sells				**0**	**414,111,785**	**414,111,785**	**0**
Total First Am Govt Ob Fd Cl Z				**0**	**846,822,222**	**846,822,222**	**0**
Issue: 337738BE7 - Fiserv Inc 5.600% 3/02/33							
03/23/2023 001050998134	B	150,000.000	1.0441		- 156,608 *	156,608	
03/24/2023 001050998134	B	1,300,000.000	1.0471		- 1,361,204 *	1,361,204	
Total For Buys				**0**	**1,517,812**	**1,517,812**	**0**
03/31/2023 001050998134	S	- 150,000.000	1.0342		155,135 *	157,015	- 1,880

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Total For Sells				**0**	**155,135**	**157,015**	**- 1,880**
Total Fiserv Inc	**5.600% 3/02/33**			**0**	**1,672,947**	**1,674,827**	**- 1,880**
Issue: 33938XAA3 - Flex Ltd	4.875% 6/15/29						
03/23/2023 001050998134	B	180,000.000	.9716		- 174,884 *	174,884	
Total For Buys				**0**	**174,884**	**174,884**	**0**
Issue: 33938XAE5 - Flextronics Intl Ltd	6.000% 1/15/28						
03/24/2023 001050998134	B	740,000.000	1.0208		- 755,362 *	755,362	
Total For Buys				**0**	**755,362**	**755,362**	**0**
Issue: 344928AD8 - Ford Cr Auto Owner	4.650% 2/15/28						
03/28/2023 001050998134	B	145,000.000	.9999		- 144,985 *	144,985	
Total For Buys				**0**	**144,985**	**144,985**	**0**
Issue: 35137LAH8 - Fox Corp	4.709% 1/25/29						
03/24/2023 001050998134	B	1,065,000.000	.9923		- 1,056,831 *	1,056,831	
Total For Buys				**0**	**1,056,831**	**1,056,831**	**0**

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 35671DCC7 - Freeport McMoran Inc 5.000% 9/01/27							
03/23/2023 001050998134	B	220,000.000	.9852		- 216,735 *	216,735	
Total For Buys				**0**	**216,735**	**216,735**	**0**
Issue: 35671DCE3 - Freeport McMoran Inc 4.125% 3/01/28							
03/23/2023 001050998134	B	240,000.000	.9470		- 227,273 *	227,273	
Total For Buys				**0**	**227,273**	**227,273**	**0**
Issue: 361841AH2 - Glp Capital LP Fin 5.375% 4/15/26							
03/23/2023 001050998134	B	175,000.000	.9730		- 170,272 *	170,272	
Total For Buys				**0**	**170,272**	**170,272**	**0**
Issue: 37045VAY6 - General Mtrs Co 5.400% 10/15/29							
03/23/2023 001050998134	B	75,000.000	.9929		- 74,464 *	74,464	
Total For Buys				**0**	**74,464**	**74,464**	**0**
Issue: 37045XCY0 - General Mtrs Finl Co 3.600% 6/21/30							
03/23/2023 001050998134	B	90,000.000	.8728		- 78,548 *	78,548	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Total For Buys				**0**	**78,548**	**78,548**	**0**
Issue: 37045XEB8 - General Mtrs Finl Co 6.000% 1/09/28							
03/23/2023 001050998134	B	490,000.000	1.0243		- 501,892 *	501,892	
Total For Buys				**0**	**501,892**	**501,892**	**0**
Issue: 37045XED4 - General Mtrs Finl 6.400% 1/09/33							
03/24/2023 001050998134	B	1,305,000.000	1.0265		- 1,339,543 *	1,339,543	
Total For Buys				**0**	**1,339,543**	**1,339,543**	**0**
Issue: 375558AX1 - Gilead Sciences Inc 4.800% 4/01/44							
03/23/2023 001050998134	B	255,000.000	.9671		- 246,608 *	246,608	
Total For Buys				**0**	**246,608**	**246,608**	**0**
Issue: 37940XAN2 - Global Pmts Inc 5.300% 8/15/29							
03/24/2023 001050998134	B	705,000.000	.9930		- 700,086 *	700,086	
Total For Buys				**0**	**700,086**	**700,086**	**0**
Issue: 38141GYJ7 - Goldman Sachs Group 2.383% 7/21/32							

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/23/2023 001050998134	B	285,000.000	.8149		- 232,235 *	232,235	
Total For Buys				**0**	**232,235**	**232,235**	**0**
Issue: 38141GYN8 - Goldman Sachs Group 2.650% 10/21/32							
03/23/2023 001050998134	B	310,000.000	.8276		- 256,568 *	256,568	
Total For Buys				**0**	**256,568**	**256,568**	**0**
Issue: 38141GZU1 - Goldman Sachs Group 4.482% 8/23/28							
03/23/2023 001050998134	B	260,000.000	.9856		- 256,256 *	256,256	
Total For Buys				**0**	**256,256**	**256,256**	**0**
Issue: 38173MAB8 - Golub Cap Bdc Inc 2.500% 8/24/26							
03/27/2023 001050998134	B	115,000.000	.8619		- 99,116 *	99,116	
Total For Buys				**0**	**99,116**	**99,116**	**0**
Issue: 403949AC4 - HF Sinclair Corp 4.500% 10/01/30							
03/24/2023 001050998134	B	725,000.000	.9104		- 660,062 *	660,062	
Total For Buys				**0**	**660,062**	**660,062**	**0**

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 404119BW8 - Hca Inc 5.875% 2/01/29							
03/23/2023 001050998134	B	615,000.000	1.0276		- 631,943 *	631,943	
Total For Buys				**0**	**631,943**	**631,943**	**0**
Issue: 404280CF4 - Hsbc Holdings Plc 4.950% 3/31/30							
03/24/2023 001050998134	B	2,070,000.000	.9827		- 2,034,086 *	2,034,086	
Total For Buys				**0**	**2,034,086**	**2,034,086**	**0**
Issue: 404280CH0 - Hsbc Hldgs Plc 2.848% 6/04/31							
03/23/2023 001050998134	B	720,000.000	.8346		- 600,941 *	600,941	
Total For Buys				**0**	**600,941**	**600,941**	**0**
Issue: 416518AD0 - Hartford Finl Inc 2.900% 9/15/51							
03/23/2023 001050998134	B	155,000.000	.6711		- 104,027 *	104,027	
Total For Buys				**0**	**104,027**	**104,027**	**0**
Issue: 423452AG6 - Helmerich Payne Inc 2.900% 9/29/31							
03/24/2023 001050998134	B	1,585,000.000	.8304		- 1,316,105 *	1,316,105	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Total For Buys				**0**	**1,316,105**	**1,316,105**	**0**
Issue: 42824CAX7 - Hp Enterprise Co 6.200% 10/15/35							
03/23/2023 001050998134	B	50,000.000	1.0738		- 53,692 *	53,692	
Total For Buys				**0**	**53,692**	**53,692**	**0**
Issue: 437076BX9 - Home Depot Inc 4.500% 12/06/48							
03/23/2023 001050998134	B	135,000.000	.9319		- 125,804 *	125,804	
Total For Buys				**0**	**125,804**	**125,804**	**0**
Issue: 438127AA0 - Honda Motor Co Ltd 2.271% 3/10/25							
03/24/2023 001050998134	B	345,000.000	.9614		- 331,676 *	331,676	
Total For Buys				**0**	**331,676**	**331,676**	**0**
Issue: 438516CH7 - Honeywell Intl Inc 4.850% 11/01/24							
03/24/2023 001050998134	B	955,000.000	1.0126		- 967,052 *	967,052	
Total For Buys				**0**	**967,052**	**967,052**	**0**
Issue: 446150BB9 - Huntington 4.443% 8/04/28							

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/23/2023 001050998134	B	145,000.000	.9231		- 133,852 *	133,852	
Total For Buys				**0**	**133,852**	**133,852**	**0**
Issue: 446413AZ9 - Huntington Ingalls 2.043% 8/16/28							
03/24/2023 001050998134	B	785,000.000	.8613		- 676,113 *	676,113	
Total For Buys				**0**	**676,113**	**676,113**	**0**
Issue: 44644MAJ0 - Huntington National 5.650% 1/10/30							
03/24/2023 001050998134	B	2,035,000.000	.9822		- 1,998,675 *	1,998,675	
Total For Buys				**0**	**1,998,675**	**1,998,675**	**0**
Issue: 448579AJ1 - Hyatt Hotels Corp 6.000% 4/23/30							
03/24/2023 001050998134	B	650,000.000	1.0214		- 663,884 *	663,884	
Total For Buys				**0**	**663,884**	**663,884**	**0**
Issue: 458140BZ2 - Intel Corp 4.000% 8/05/29							
03/24/2023 001050998134	B	2,070,000.000	.9761		- 2,020,589 *	2,020,589	
Total For Buys				**0**	**2,020,589**	**2,020,589**	**0**

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 459200KC4 - IBM Corp 4.250% 5/15/49							
03/23/2023 001050998134	B	120,000.000	.8441		- 101,291 *	101,291	
Total For Buys				**0**	**101,291**	**101,291**	**0**
Issue: 46188BAB8 - Invitation Homes L P 2.300% 11/15/28							
03/24/2023 001050998134	B	1,625,000.000	.8476		- 1,377,366 *	1,377,366	
Total For Buys				**0**	**1,377,366**	**1,377,366**	**0**
Issue: 462613AP5 - Ipalco Enterprises 4.250% 5/01/30							
03/24/2023 001050998134	B	220,000.000	.9267		- 203,874 *	203,874	
Total For Buys				**0**	**203,874**	**203,874**	**0**
Issue: 46647PBU9 - Jpmorgan Chase Co 1.764% 11/19/31							
03/23/2023 001050998134	B	755,000.000	.7985		- 602,837 *	602,837	
Total For Buys				**0**	**602,837**	**602,837**	**0**
Issue: 46647PBW5 - Jpmorgan Chase Co 1.040% 2/04/27							
03/23/2023 001050998134	B	720,000.000	.8946		- 644,083 *	644,083	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Total For Buys				**0**	**644,083**	**644,083**	**0**
Issue: 46647PCW4 - Jpmorgan Chase Co 2.947% 2/24/28							
03/23/2023 001050998134	B	565,000.000	.9317		- 526,394 *	526,394	
Total For Buys				**0**	**526,394**	**526,394**	**0**
Issue: 46817MAL1 - Jackson Financial 1.05903% 11/23/31							
03/24/2023 001050998134	B	1,630,000.000	.8114		- 1,322,549 *	1,322,549	
Total For Buys				**0**	**1,322,549**	**1,322,549**	**0**
Issue: 482480AN0 - Kla Corp 5.250% 7/15/62							
03/23/2023 001050998134	B	100,000.000	1.0094		- 100,939 *	100,939	
Total For Buys				**0**	**100,939**	**100,939**	**0**
Issue: 49271VAR1 - Keurig Dr Pepper Inc 4.500% 4/15/52							
03/23/2023 001050998134	B	55,000.000	.8931		- 49,118 *	49,118	
Total For Buys				**0**	**49,118**	**49,118**	**0**
Issue: 49327M3H5 - Keybank National Mtn 5.000% 1/26/33							

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/24/2023 001050998134	B	2,180,000.000	.9341		- 2,036,425 *	2,036,425	
Total For Buys				**0**	**2,036,425**	**2,036,425**	**0**
Issue: 49446RBA6 - Kimco Realty Corp 4.600% 2/01/33							
03/24/2023 001050998134	B	1,780,000.000	.9432		- 1,678,878 *	1,678,878	
Total For Buys				**0**	**1,678,878**	**1,678,878**	**0**
Issue: 49456BAX9 - Kinder Morgan Inc 5.200% 6/01/33							
03/23/2023 001050998134	B	250,000.000	.9800		- 244,995 *	244,995	
03/24/2023 001050998134	B	700,000.000	.9829		- 688,023 *	688,023	
Total For Buys				**0**	**933,018**	**933,018**	**0**
Total Kinder Morgan Inc 5.200% 6/01/33				**0**	**933,018**	**933,018**	**0**
Issue: 50076QAN6 - Kraft Foods Group 6.500% 2/09/40							
03/23/2023 001050998134	B	215,000.000	1.0868		- 233,658 *	233,658	
Total For Buys				**0**	**233,658**	**233,658**	**0**
Issue: 501044DG3 - Kroger Co 4.450% 2/01/47							

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/23/2023 001050998134	B	135,000.000	.8684		- 117,239 *	117,239	
Total For Buys				**0**	**117,239**	**117,239**	**0**
Issue: 50117KAD2 - Kubota Cr Owner Tr 5.400% 2/15/29							
03/28/2023 001050998134	B	365,000.000	.0000		- 364,987 *	364,987	
Total For Buys				**0**	**364,987**	**364,987**	**0**
Issue: 50249AAA1 - Lyb Int Finance III 4.200% 10/15/49							
03/23/2023 001050998134	B	175,000.000	.7796		- 136,432 *	136,432	
Total For Buys				**0**	**136,432**	**136,432**	**0**
Issue: 524660BA4 - Leggett Platt Inc 3.500% 11/15/51							
03/23/2023 001050998134	B	115,000.000	.7463		- 85,822 *	85,822	
Total For Buys				**0**	**85,822**	**85,822**	**0**
Issue: 52532XAJ4 - Leidos Inc 5.750% 3/15/33							
03/24/2023 001050998134	B	655,000.000	1.0264		- 672,272 *	672,272	
Total For Buys				**0**	**672,272**	**672,272**	**0**

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 534187BK4 - Lincoln National 3.400% 1/15/31							
03/24/2023 001050998134	B	2,010,000.000	.8395		- 1,687,395 *	1,687,395	
Total For Buys				**0**	**1,687,395**	**1,687,395**	**0**
Issue: 539439AX7 - Lloyds Banking 5.871% 3/06/29							
03/23/2023 001050998134	B	225,000.000	1.0073		- 226,647 *	226,647	
Total For Buys				**0**	**226,647**	**226,647**	**0**
Issue: 539830BB4 - Lockheed Martin Corp 4.070% 12/15/42							
03/23/2023 001050998134	B	195,000.000	.9121		- 177,856 *	177,856	
Total For Buys				**0**	**177,856**	**177,856**	**0**
Issue: 548661DZ7 - Lowes Cos Inc 3.000% 10/15/50							
03/23/2023 001050998134	B	310,000.000	.6631		- 205,555 *	205,555	
Total For Buys				**0**	**205,555**	**205,555**	**0**
Issue: 548661EQ6 - Lowes Cos Inc 5.150% 7/01/33							
03/28/2023 001050998134	B	140,000.000	1.0000		- 140,000 *	140,000	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Total For Buys				**0**	**140,000**	**140,000**	**0**
Issue: 552081AK7 - Lyondellbasell Ind 5.750% 4/15/24							
03/23/2023 001050998134	B	255,000.000	1.0030		- 255,760 *	255,760	
Total For Buys				**0**	**255,760**	**255,760**	**0**
Issue: 55336VAJ9 - Mplx LP 4.875% 6/01/25							
03/23/2023 001050998134	B	470,000.000	1.0004		- 470,169 *	470,169	
Total For Buys				**0**	**470,169**	**470,169**	**0**
Issue: 55336VAT7 - Mplx LP 5.500% 2/15/49							
03/23/2023 001050998134	B	60,000.000	.9166		- 54,998 *	54,998	
Total For Buys				**0**	**54,998**	**54,998**	**0**
Issue: 55336VBT6 - Mplx LP L P 4.950% 3/14/52							
03/23/2023 001050998134	B	60,000.000	.8544		- 51,262 *	51,262	
Total For Buys				**0**	**51,262**	**51,262**	**0**
Issue: 55336VBV1 - Mplx L P 5.000% 3/01/33							

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/24/2023 001050998134	B	1,390,000.000	.9716		- 1,350,552 *	1,350,552	
Total For Buys				**0**	**1,350,552**	**1,350,552**	**0**
Issue: 56035LAE4 - Main Str Cap Corp 3.000% 7/14/26							
03/27/2023 001050998134	B	60,000.000	.8768		- 52,609 *	52,609	
Total For Buys				**0**	**52,609**	**52,609**	**0**
Issue: 565849AE6 - Marathon Oil Corp 6.600% 10/01/37							
03/23/2023 001050998134	B	50,000.000	1.0133		- 50,667 *	50,667	
Total For Buys				**0**	**50,667**	**50,667**	**0**
Issue: 571903BF9 - Marriott Intl Inc 3.500% 10/15/32							
03/24/2023 001050998134	B	465,000.000	.8778		- 408,172 *	408,172	
Total For Buys				**0**	**408,172**	**408,172**	**0**
Issue: 573874AJ3 - Marvell Technology 2.950% 4/15/31							
03/24/2023 001050998134	B	805,000.000	.8248		- 663,996 *	663,996	
Total For Buys				**0**	**663,996**	**663,996**	**0**

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 574599BS4 - Masco Corp 1.500% 2/15/28							
03/24/2023 001050998134	B	1,985,000.000	.8590		- 1,705,095 *	1,705,095	
Total For Buys				**0**	**1,705,095**	**1,705,095**	**0**
Issue: 58013MFC3 - McDonalds Corp Mtn 4.450% 3/01/47							
03/23/2023 001050998134	B	145,000.000	.9044		- 131,142 *	131,142	
Total For Buys				**0**	**131,142**	**131,142**	**0**
Issue: 58933YBB0 - Merck Co Inc 2.450% 6/24/50							
03/23/2023 001050998134	B	330,000.000	.6713		- 221,529 *	221,529	
Total For Buys				**0**	**221,529**	**221,529**	**0**
Issue: 594918CC6 - Microsoft Corp 2.525% 6/01/50							
03/23/2023 001050998134	B	525,000.000	.6990		- 366,996 *	366,996	
Total For Buys				**0**	**366,996**	**366,996**	**0**
Issue: 595112BQ5 - Micron Technology 4.663% 2/15/30							
03/23/2023 001050998134	B	155,000.000	.9585		- 148,564 *	148,564	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Total For Buys				**0**	**148,564**	**148,564**	**0**
Issue: 595112BZ5 - Micron Technology 5.875% 2/09/33							
03/24/2023 001050998134	B	665,000.000	1.0124		- 673,253 *	673,253	
Total For Buys				**0**	**673,253**	**673,253**	**0**
Issue: 606822BM5 - Mitsubishi Ufj Finl 3.195% 7/18/29							
03/23/2023 001050998134	B	200,000.000	.9047		- 180,948 *	180,948	
Total For Buys				**0**	**180,948**	**180,948**	**0**
Issue: 606822CN2 - Mitsubishi Ufj 5.354% 9/13/28							
03/23/2023 001050998134	B	200,000.000	1.0104		- 202,086 *	202,086	
Total For Buys				**0**	**202,086**	**202,086**	**0**
Issue: 60687YCT4 - Mizuho Financial 5.754% 5/27/34							
03/23/2023 001050998134	B	200,000.000	1.0236		- 204,726 *	204,726	
Total For Buys				**0**	**204,726**	**204,726**	**0**
Issue: 609207AW5 - Mondelez Intl Inc 2.625% 9/04/50							

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/23/2023 001050998134	B	110,000.000	.6657		- 73,225 *	73,225	
Total For Buys				**0**	**73,225**	**73,225**	**0**
Issue: 6174468P7 - Morgan Stanley Mtn 3.622% 4/01/31							
03/23/2023 001050998134	B	500,000.000	.9140		- 457,005 *	457,005	
Total For Buys				**0**	**457,005**	**457,005**	**0**
Issue: 61747YEC5 - Morgan Stanley Mtn 1.512% 7/20/27							
03/23/2023 001050998134	B	285,000.000	.8941		- 254,827 *	254,827	
Total For Buys				**0**	**254,827**	**254,827**	**0**
Issue: 61747YEV3 - Morgan Stanley 6.296% 10/18/28							
03/23/2023 001050998134	B	475,000.000	1.0572		- 502,156 *	502,156	
Total For Buys				**0**	**502,156**	**502,156**	**0**
Issue: 62954HAV0 - Nxp B V Nxp Fdg LLC 4.300% 6/18/29							
03/23/2023 001050998134	B	240,000.000	.9713		- 233,114 *	233,114	
Total For Buys				**0**	**233,114**	**233,114**	**0**

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 637417AR7 - National Retail 3.000% 4/15/52							
03/23/2023 001050998134	B	80,000.000	.6264		- 50,108 *	50,108	
Total For Buys				**0**	**50,108**	**50,108**	**0**
Issue: 63743HEU2 - National Rural Mtn 0.350% 2/08/24							
03/24/2023 001050998134	B	915,000.000	.9603		- 878,656 *	878,656	
Total For Buys				**0**	**878,656**	**878,656**	**0**
Issue: 63743HFC1 - National Rural Mtn 1.875% 2/07/25							
03/24/2023 001050998134	B	1,060,000.000	.9560		- 1,013,318 *	1,013,318	
Total For Buys				**0**	**1,013,318**	**1,013,318**	**0**
Issue: 63743HFF4 - National Rural Mtn 5.450% 10/30/25							
03/24/2023 001050998134	B	195,000.000	1.0253		- 199,932 *	199,932	
Total For Buys				**0**	**199,932**	**199,932**	**0**
Issue: 639057AF5 - Natwest Group Plc 5.516% 9/30/28							
03/23/2023 001050998134	B	335,000.000	.9966		- 333,864 *	333,864	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Total For Buys				**0**	**333,864**	**333,864**	**0**
Issue: 651290AR9 - Newfield Exploration 5.375% 1/01/26							
03/23/2023 001050998134	B	330,000.000	1.0062		- 332,049 *	332,049	
Total For Buys				**0**	**332,049**	**332,049**	**0**
Issue: 65535HBK4 - Nomura Hldgs Inc 6.181% 1/18/33							
03/24/2023 001050998134	B	1,305,000.000	1.0173		- 1,327,550 *	1,327,550	
Total For Buys				**0**	**1,327,550**	**1,327,550**	**0**
Issue: 666807BH4 - Northrop Grumman COR 4.750% 6/01/43							
03/23/2023 001050998134	B	80,000.000	.9642		- 77,136 *	77,136	
Total For Buys				**0**	**77,136**	**77,136**	**0**
Issue: 66989HAH1 - Novartis Capital 4.400% 5/06/44							
03/23/2023 001050998134	B	180,000.000	.9725		- 175,045 *	175,045	
Total For Buys				**0**	**175,045**	**175,045**	**0**
Issue: 67066GAH7 - Nvidia Corp Sr Nt 3.500% 4/01/50							

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/23/2023 001050998134	B	65,000.000	.8122		- 52,793 *	52,793	
Total For Buys				**0**	**52,793**	**52,793**	**0**
Issue: 682680BB8 - Oneok Inc 3.100% 3/15/30							
03/23/2023 001050998134	B	300,000.000	.8740		- 262,206 *	262,206	
Total For Buys				**0**	**262,206**	**262,206**	**0**
Issue: 682680BG7 - Oneok Inc New Sr Nt 6.100% 11/15/32							
03/24/2023 001050998134	B	1,285,000.000	1.0348		- 1,329,654 *	1,329,654	
Total For Buys				**0**	**1,329,654**	**1,329,654**	**0**
Issue: 68389XBE4 - Oracle Corp 3.900% 5/15/35							
03/23/2023 001050998134	B	640,000.000	.8764		- 560,896 *	560,896	
Total For Buys				**0**	**560,896**	**560,896**	**0**
Issue: 68389XCH6 - Oracle Corp 6.150% 11/09/29							
03/24/2023 001050998134	B	1,235,000.000	1.0707		- 1,322,302 *	1,322,302	
Total For Buys				**0**	**1,322,302**	**1,322,302**	**0**

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 69121KAE4 - Owl Rock Capital 3.400% 7/15/26							
03/23/2023 001050998134	B	145,000.000	.8918		- 129,305 *	129,305	
03/24/2023 001050998134	B	775,000.000	.8906		- 690,184 *	690,184	
Total For Buys				**0**	**819,489**	**819,489**	**0**
Total Owl Rock Capital 3.400% 7/15/26				**0**	**819,489**	**819,489**	**0**
Issue: 69121KAF1 - Owl Rock Capital 2.625% 1/15/27							
03/23/2023 001050998134	B	95,000.000	.8554		- 81,263 *	81,263	
Total For Buys				**0**	**81,263**	**81,263**	**0**
Issue: 693304BE6 - Peco Energy Co 4.375% 8/15/52							
03/23/2023 001050998134	B	465,000.000	.9050		- 420,802 *	420,802	
Total For Buys				**0**	**420,802**	**420,802**	**0**
Issue: 693475BB0 - Pnc Financial 1.150% 8/13/26							
03/24/2023 001050998134	B	975,000.000	.8859		- 863,792 *	863,792	
Total For Buys				**0**	**863,792**	**863,792**	**0**

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 694308JT5 - Pacific Gas Elec Co 3.250% 6/01/31							
03/23/2023 001050998134	B	200,000.000	.8483		- 169,652 *	169,652	
Total For Buys				**0**	**169,652**	**169,652**	**0**
Issue: 694308KK2 - Pacific Gas Elec Co 6.700% 4/01/53							
03/28/2023 001050998134	B	125,000.000	.9964		- 124,551 *	124,551	
Total For Buys				**0**	**124,551**	**124,551**	**0**
Issue: 695114CZ9 - Pacificorp 5.350% 12/01/53							
03/23/2023 001050998134	B	75,000.000	1.0133		- 75,998 *	75,998	
Total For Buys				**0**	**75,998**	**75,998**	**0**
Issue: 70450YAG8 - Paypal Holdings Inc 1.650% 6/01/25							
03/24/2023 001050998134	B	720,000.000	.9440		- 679,687 *	679,687	
Total For Buys				**0**	**679,687**	**679,687**	**0**
Issue: 713448FB9 - Pepsico Inc 0.400% 10/07/23							
03/24/2023 001050998134	B	955,000.000	.9784		- 934,401 *	934,401	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Total For Buys				**0**	**934,401**	**934,401**	**0**
Issue: 718172AP4 - Philip Morris Intl 4.500% 3/20/42							
03/23/2023 001050998134	B	125,000.000	.8598		- 107,479 *	107,479	
Total For Buys				**0**	**107,479**	**107,479**	**0**
Issue: 718547AR3 - Phillips 66 Co Sr 5.300% 6/30/33							
03/27/2023 001050998134	B	180,000.000	.9953		- 179,152 *	179,152	
Total For Buys				**0**	**179,152**	**179,152**	**0**
Issue: 723787AQ0 - Pioneer Nat Res Co 1.900% 8/15/30							
03/24/2023 001050998134	B	480,000.000	.8130		- 390,259 *	390,259	
Total For Buys				**0**	**390,259**	**390,259**	**0**
Issue: 723787AT4 - Pioneer Nat Res Co 1.125% 1/15/26							
03/24/2023 001050998134	B	1,820,000.000	.9086		- 1,653,725 *	1,653,725	
Total For Buys				**0**	**1,653,725**	**1,653,725**	**0**
Issue: 744320AY8 - Prudential Financial 3.905% 12/07/47							

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/23/2023 001050998134	B	135,000.000	.8108		- 109,462 *	109,462	
Total For Buys				**0**	**109,462**	**109,462**	**0**
Issue: 744448CY5 - Public Service Co 5.250% 4/01/53							
03/27/2023 001050998134	B	100,000.000	.9930		- 99,298 *	99,298	
Total For Buys				**0**	**99,298**	**99,298**	**0**
Issue: 749685AY9 - Rpm Intl Inc 2.950% 1/15/32							
03/23/2023 001050998134	B	130,000.000	.8094		- 105,216 *	105,216	
Total For Buys				**0**	**105,216**	**105,216**	**0**
Issue: 750236AX9 - Radian Group Inc Sr 6.625% 3/15/25							
03/24/2023 001050998134	B	315,000.000	1.0015		- 315,479 *	315,479	
Total For Buys				**0**	**315,479**	**315,479**	**0**
Issue: 75513ECL3 - Raytheon 2.820% 9/01/51							
03/23/2023 001050998134	B	75,000.000	.6875		- 51,565 *	51,565	
Total For Buys				**0**	**51,565**	**51,565**	**0**

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 75524KNH3 - Citizens Bk Na 2.250% 4/28/25							
03/24/2023 001050998134	B	1,535,000.000	.8953		- 1,374,255 *	1,374,255	
Total For Buys				**0**	**1,374,255**	**1,374,255**	**0**
Issue: 756109BE3 - Realty Income Corp 4.625% 11/01/25							
03/24/2023 001050998134	B	1,065,000.000	.9967		- 1,061,496 *	1,061,496	
Total For Buys				**0**	**1,061,496**	**1,061,496**	**0**
Issue: 756109BK9 - Realty Income Corp 3.100% 12/15/29							
03/24/2023 001050998134	B	330,000.000	.9116		- 300,838 *	300,838	
Total For Buys				**0**	**300,838**	**300,838**	**0**
Issue: 756109BR4 - Realty Income Corp 4.850% 3/15/30							
03/24/2023 001050998134	B	640,000.000	.9914		- 634,515 *	634,515	
Total For Buys				**0**	**634,515**	**634,515**	**0**
Issue: 75884RBA0 - Regency Centers L P 3.700% 6/15/30							
03/23/2023 001050998134	B	115,000.000	.9157		- 105,302 *	105,302	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Total For Buys				**0**	**105,302**	**105,302**	**0**
Issue: 761713BA3 - Reynolds American 5.700% 8/15/35							
03/23/2023 001050998134	B	85,000.000	.9408		- 79,971 *	79,971	
Total For Buys				**0**	**79,971**	**79,971**	**0**
Issue: 78016EZU4 - Royal Bk Cda Mtn 0.650% 7/29/24							
03/23/2023 001050998134	B	230,000.000	.9488		- 218,222 *	218,222	
Total For Buys				**0**	**218,222**	**218,222**	**0**
Issue: 78016FZU1 - Royal Bk Cda Fr Mtn 6.000% 11/01/27							
03/23/2023 001050998134	B	220,000.000	1.0553		- 232,175 *	232,175	
Total For Buys				**0**	**232,175**	**232,175**	**0**
Issue: 78355HKL2 - Ryder System Inc Mtn 3.650% 3/18/24							
03/24/2023 001050998134	B	215,000.000	.9849		- 211,762 *	211,762	
Total For Buys				**0**	**211,762**	**211,762**	**0**
Issue: 80281LAQ8 - Santander Uk Group 1.673% 6/14/27							

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/23/2023 001050998134	B	245,000.000	.8799		- 215,585 *	215,585	
Total For Buys				**0**	**215,585**	**215,585**	**0**
Issue: 80282KBE5 - Santander Holdings 5.807% 9/09/26							
03/23/2023 001050998134	B	435,000.000	.9934		- 432,112 *	432,112	
Total For Buys				**0**	**432,112**	**432,112**	**0**
Issue: 808513BP9 - Schwab Charles Corp 2.000% 3/20/28							
03/24/2023 001050998134	B	2,350,000.000	.8639		- 2,030,118 *	2,030,118	
Total For Buys				**0**	**2,030,118**	**2,030,118**	**0**
Issue: 816851BP3 - Sempra 3.700% 4/01/29							
03/24/2023 001050998134	B	1,425,000.000	.9336		- 1,330,394 *	1,330,394	
Total For Buys				**0**	**1,330,394**	**1,330,394**	**0**
Issue: 822582AT9 - Shell International 3.625% 8/21/42							
03/23/2023 001050998134	B	470,000.000	.8373		- 393,522 *	393,522	
Total For Buys				**0**	**393,522**	**393,522**	**0**

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 824348AX4 - Sherwin Williams Co 4.500% 6/01/47							
03/23/2023 001050998134	B	175,000.000	.8751		- 153,137 *	153,137	
Total For Buys				**0**	**153,137**	**153,137**	**0**
Issue: 826943AA0 - Sierra Time Share 6.540% 1/20/40							
03/29/2023 001050998134	B	365,000.000	.9999		- 364,977 *	364,977	
Total For Buys				**0**	**364,977**	**364,977**	**0**
Issue: 828807DH7 - Simon Property L P 3.250% 9/13/49							
03/23/2023 001050998134	B	145,000.000	.6835		- 99,100 *	99,100	
Total For Buys				**0**	**99,100**	**99,100**	**0**
Issue: 828807DL8 - Simon Ppty Group LP 1.750% 2/01/28							
03/24/2023 001050998134	B	260,000.000	.8682		- 225,740 *	225,740	
Total For Buys				**0**	**225,740**	**225,740**	**0**
Issue: 828807DP9 - Simon Ppty Group LP 1.375% 1/15/27							
03/24/2023 001050998134	B	1,650,000.000	.8864		- 1,462,593 *	1,462,593	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Total For Buys				**0**	**1,462,593**	**1,462,593**	**0**
Issue: 842400GT4 - Southern Cal Edison 3.650% 2/01/50							
03/23/2023 001050998134	B	305,000.000	.7679		- 234,216 *	234,216	
Total For Buys				**0**	**234,216**	**234,216**	**0**
Issue: 842400HB2 - Southern Ca Edison 1.100% 4/01/24							
03/23/2023 001050998134	B	265,000.000	.9606		- 254,559 *	254,559	
Total For Buys				**0**	**254,559**	**254,559**	**0**
Issue: 845437BT8 - Southwestern Elec 3.250% 11/01/51							
03/23/2023 001050998134	B	195,000.000	.6846		- 133,495 *	133,495	
Total For Buys				**0**	**133,495**	**133,495**	**0**
Issue: 84861TAF5 - Spirit Realty LP 3.400% 1/15/30							
03/23/2023 001050998134	B	255,000.000	.8649		- 220,539 *	220,539	
Total For Buys				**0**	**220,539**	**220,539**	**0**
Issue: 84861TAG3 - Spirit Realty LP 3.200% 2/15/31							

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/24/2023 001050998134	B	1,610,000.000	.8399		- 1,352,223 *	1,352,223	
Total For Buys				**0**	**1,352,223**	**1,352,223**	**0**
Issue: 854502AT8 - Stanley Black 6.000% 3/06/28							
03/23/2023 001050998134	B	175,000.000	1.0399		- 181,977 *	181,977	
Total For Buys				**0**	**181,977**	**181,977**	**0**
Issue: 86562MBP4 - Sumitomo Mitsui Finl 3.040% 7/16/29							
03/23/2023 001050998134	B	200,000.000	.8927		- 178,540 *	178,540	
Total For Buys				**0**	**178,540**	**178,540**	**0**
Issue: 86562MCG3 - Sumitomo Mitsui Fin 1.902% 9/17/28							
03/24/2023 001050998134	B	325,000.000	.8531		- 277,241 *	277,241	
Total For Buys				**0**	**277,241**	**277,241**	**0**
Issue: 86562MCS7 - Sumitomo Mitsui Fin 5.766% 1/13/33							
03/24/2023 001050998134	B	1,670,000.000	1.0409		- 1,738,270 *	1,738,270	
Total For Buys				**0**	**1,738,270**	**1,738,270**	**0**

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 86562MCW8 - Sumitomo Mitsui 5.710% 1/13/30							
03/23/2023 001050998134	B	200,000.000	1.0331		- 206,624 *	206,624	
Total For Buys				**0**	**206,624**	**206,624**	**0**
Issue: 86964WAJ1 - Suzano Austria Gmbh 3.750% 1/15/31							
03/23/2023 001050998134	B	220,000.000	.8649		- 190,276 *	190,276	
Total For Buys				**0**	**190,276**	**190,276**	**0**
Issue: 87165BAG8 - Synchrony Financial 4.500% 7/23/25							
03/24/2023 001050998134	B	125,000.000	.9058		- 113,220 *	113,220	
Total For Buys				**0**	**113,220**	**113,220**	**0**
Issue: 87166FAE3 - Synchrony Bank Mtn 5.625% 8/23/27							
03/24/2023 001050998134	B	720,000.000	.9354		- 673,517 *	673,517	
Total For Buys				**0**	**673,517**	**673,517**	**0**
Issue: 87264ABW4 - T Mobile USA Inc 3.500% 4/15/31							
03/23/2023 001050998134	B	840,000.000	.8982		- 754,513 *	754,513	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Total For Buys				**0**	**754,513**	**754,513**	**0**
Issue: 876030AA5 - Tapestry Inc 3.050% 3/15/32							
03/23/2023 001050998134	B	55,000.000	.8142		- 44,782 *	44,782	
Total For Buys				**0**	**44,782**	**44,782**	**0**
Issue: 87612BBU5 - Targa Res L P 4.000% 1/15/32							
03/23/2023 001050998134	B	295,000.000	.8723		- 257,337 *	257,337	
Total For Buys				**0**	**257,337**	**257,337**	**0**
Issue: 87612EBN5 - Target Corp 2.950% 1/15/52							
03/23/2023 001050998134	B	265,000.000	.7150		- 189,464 *	189,464	
Total For Buys				**0**	**189,464**	**189,464**	**0**
Issue: 87612GAC5 - Targa Res Corp 6.125% 3/15/33							
03/24/2023 001050998134	B	1,295,000.000	1.0322		- 1,336,647 *	1,336,647	
Total For Buys				**0**	**1,336,647**	**1,336,647**	**0**
Issue: 87938WAC7 - Telefonica Emisiones 7.045% 6/20/36							

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/23/2023 001050998134	B	75,000.000	1.1097		- 83,225 *	83,225	
Total For Buys				**0**	**83,225**	**83,225**	**0**
Issue: 88732JAN8 - Time Warner Cabl 7.300% 7/01/38							
03/23/2023 001050998134	B	220,000.000	1.0404		- 228,888 *	228,888	
Total For Buys				**0**	**228,888**	**228,888**	**0**
Issue: 89236TJX4 - Toyota Motor Mtn 2.500% 3/22/24							
03/24/2023 001050998134	B	675,000.000	.9792		- 660,960 *	660,960	
Total For Buys				**0**	**660,960**	**660,960**	**0**
Issue: 89352HBB4 - Transcanada Pipeline 1.000% 10/12/24							
03/23/2023 001050998134	B	275,000.000	.9401		- 258,522 *	258,522	
Total For Buys				**0**	**258,522**	**258,522**	**0**
Issue: 896239AE0 - Trimble Inc 6.100% 3/15/33							
03/23/2023 001050998134	B	85,000.000	1.0105		- 85,894 *	85,894	
03/24/2023 001050998134	B	660,000.000	1.0143		- 669,458 *	669,458	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Total For Buys				**0**	**755,352**	**755,352**	**0**
Total Trimble Inc	**6.100% 3/15/33**			**0**	**755,352**	**755,352**	**0**
Issue: 904764AX5 - Unilever Cap Corp 2.600% 5/05/24							
03/23/2023 001050998134	B	260,000.000	.9804		- 254,904 *	254,904	
Total For Buys				**0**	**254,904**	**254,904**	**0**
Issue: 904764BR7 - Unilever Cap Corp 2.625% 8/12/51							
03/23/2023 001050998134	B	295,000.000	.6834		- 201,600 *	201,600	
Total For Buys				**0**	**201,600**	**201,600**	**0**
Issue: 906548CW0 - Union Elec Co 5.450% 3/15/53							
03/23/2023 001050998134	B	75,000.000	1.0339		- 77,544 *	77,544	
Total For Buys				**0**	**77,544**	**77,544**	**0**
Issue: 907818EM6 - Union Pacific Corp 3.799% 10/01/51							
03/23/2023 001050998134	B	395,000.000	.8297		- 327,724 *	327,724	
Total For Buys				**0**	**327,724**	**327,724**	**0**

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 911312BN5 - United Parcel 3.750% 11/15/47							
03/23/2023 001050998134	B	175,000.000	.8548		- 149,583 *	149,583	
Total For Buys				**0**	**149,583**	**149,583**	**0**
Issue: 912796CQ0 - U S Treasury Bill 9/14/23							
03/24/2023 001050998134	B	575,000.000	.9786		- 562,682 *	562,682	
Total For Buys				**0**	**562,682**	**562,682**	**0**
Issue: 912796CR8 - U S Treasury Bill 9/21/23							
03/23/2023 001050998134	B	375,000.000	.9771		- 366,428 *	366,428	
Total For Buys				**0**	**366,428**	**366,428**	**0**
Issue: 912796V48 - U S Treasury Bill 4/20/23							
03/24/2023 001050998134	B	885,000.000	.9975		- 882,757 *	882,757	
Total For Buys				**0**	**882,757**	**882,757**	**0**
Issue: 912796YH6 - U S Treasury Bill 9/07/23							
03/23/2023 001050998134	B	480,000.000	.9787		- 469,796 *	469,796	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Total For Buys				**0**	**469,796**	**469,796**	**0**
Issue: 912796ZZ5 - U S Treasury Bill 7/20/23							
03/24/2023 001050998134	B	825,000.000	.9854		- 812,989 *	812,989	
Total For Buys				**0**	**812,989**	**812,989**	**0**
Issue: 912796Z36 - U S Treasury Bill 8/17/23							
03/23/2023 001050998134	B	375,000.000	.9813		- 368,002 *	368,002	
Total For Buys				**0**	**368,002**	**368,002**	**0**
Issue: 912796Z44 - U S Treasury Bill 8/24/23							
03/23/2023 001050998134	B	375,000.000	.9805		- 367,705 *	367,705	
03/24/2023 001050998134	B	900,000.000	.9810		- 882,868 *	882,868	
Total For Buys				**0**	**1,250,573**	**1,250,573**	**0**
Total U S Treasury Bill 8/24/23				**0**	**1,250,573**	**1,250,573**	**0**
Issue: 912796Z51 - U S Treasury Bill 8/31/23							
03/23/2023 001050998134	B	410,000.000	.9795		- 401,615 *	401,615	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Total For Buys				**0**	**401,615**	**401,615**	**0**
Issue: 912797FF9 - U S Treasury Bill 5/23/23							
03/24/2023 001050998134	B	895,000.000	.9931		- 888,839 *	888,839	
03/29/2023 001050998134	B	1,535,000.000	.9937		- 1,525,390 *	1,525,390	
Total For Buys				**0**	**2,414,229**	**2,414,229**	**0**
Total U S Treasury Bill 5/23/23				**0**	**2,414,229**	**2,414,229**	**0**
Issue: 912797FP7 - U S Treasury Bill 6/20/23							
03/24/2023 001050998134	B	1,125,000.000	.9894		- 1,113,131 *	1,113,131	
Total For Buys				**0**	**1,113,131**	**1,113,131**	**0**
Issue: 912810ST6 - U S Treasury Bd 1.375% 11/15/40							
03/23/2023 001050998134	B	520,000.000	.6909		- 359,288 *	359,288	
Total For Buys				**0**	**359,288**	**359,288**	**0**
Issue: 912810SW9 - U S Treasury Nt 1.875% 2/15/41							
03/23/2023 001050998134	B	525,000.000	.7483		- 392,848 *	392,848	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Total For Buys				**0**	**392,848**	**392,848**	**0**
Issue: 912810SY5 - U S Treasury Bd 2.250% 5/15/41							
03/23/2023 001050998134	B	445,000.000	.7945		- 353,532 *	353,532	
Total For Buys				**0**	**353,532**	**353,532**	**0**
Issue: 912810TA6 - U S Treasury Bd 1.750% 8/15/41							
03/23/2023 001050998134	B	475,000.000	.7239		- 343,855 *	343,855	
Total For Buys				**0**	**343,855**	**343,855**	**0**
Issue: 912810TD0 - U S Treasury Bd 2.250% 2/15/52							
03/23/2023 001050998134	B	335,000.000	.7442		- 249,313 *	249,313	
Total For Buys				**0**	**249,313**	**249,313**	**0**
Issue: 912810TG3 - U S Treasury Bd 2.875% 5/15/52							
03/23/2023 001050998134	B	85,000.000	.8545		- 72,635 *	72,635	
Total For Buys				**0**	**72,635**	**72,635**	**0**
Issue: 912810TL2 - U S Treasury Bd 4.000% 11/15/52							

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/23/2023 001050998134	B	8,700,000.000	1.0582		- 9,206,707 *	9,206,707	
03/27/2023 001050998134	B	15,000.000	1.0541		- 15,812	15,812	
03/30/2023 001050998134	B	55,000.000	1.0405		- 57,228 *	57,228	
03/31/2023 001050998134	B	225,000.000	1.0610		- 238,729 *	238,729	
Total For Buys				**0**	**9,518,476**	**9,518,476**	**0**
03/23/2023 001050998134	S	- 8,215,000.000	1.0622		8,726,191 *	8,693,460	32,732
03/24/2023 001050998134	S	- 235,000.000	1.0644		250,137 *	248,658	1,480
03/24/2023 001050998134	S	- 65,000.000	1.0661		69,296 *	68,778	518
03/27/2023 001050998134	S	- 95,000.000	1.0454		99,312 *	100,521	- 1,209
03/27/2023 001050998134	S	- 15,000.000	1.0437		15,656	15,872	- 216
03/28/2023 001050998134	S	- 90,000.000	1.0414		93,730 *	95,231	- 1,501
Total For Sells				**0**	**9,254,322**	**9,222,520**	**31,804**
Total U S Treasury Bd	**4.000% 11/15/52**			**0**	**18,772,798**	**18,740,996**	**31,804**

Issue: 91282CAE1 - U S Treasury Nt 0.625% 8/15/30

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/23/2023 001050998134	B	450,000.000	.8205		- 369,229 *	369,229	
Total For Buys				**0**	**369,229**	**369,229**	**0**
Issue: 91282CAW1 - U S Treasury Nt 0.250% 11/15/23							
03/24/2023 001050998134	B	900,000.000	.9739		- 876,516 *	876,516	
Total For Buys				**0**	**876,516**	**876,516**	**0**
Issue: 91282CBA8 - U S Treasury Nt 0.125% 12/15/23							
03/24/2023 001050998134	B	1,120,000.000	.9700		- 1,086,400 *	1,086,400	
Total For Buys				**0**	**1,086,400**	**1,086,400**	**0**
Issue: 91282CCS8 - U S Treasury Nt 1.250% 8/15/31							
03/23/2023 001050998134	B	315,000.000	.8439		- 265,818 *	265,818	
Total For Buys				**0**	**265,818**	**265,818**	**0**
Issue: 91282CCW9 - U S Treasury Nt 0.750% 8/31/26							
03/23/2023 001050998134	B	405,000.000	.9089		- 368,123 *	368,123	
Total For Buys				**0**	**368,123**	**368,123**	**0**

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CDG3 - U S Treasury Nt 1.125% 10/31/26							
03/23/2023 001050998134	B	395,000.000	.9179		- 362,551 *	362,551	
Total For Buys				**0**	**362,551**	**362,551**	**0**
Issue: 91282CDK4 - U S Treasury Nt 1.250% 11/30/26							
03/23/2023 001050998134	B	400,000.000	.9203		- 368,109 *	368,109	
Total For Buys				**0**	**368,109**	**368,109**	**0**
Issue: 91282CDQ1 - U S Treasury Nt 1.250% 12/31/26							
03/23/2023 001050998134	B	400,000.000	.9192		- 367,688 *	367,688	
Total For Buys				**0**	**367,688**	**367,688**	**0**
Issue: 91282CGM7 - U S Treasury Nt 3.500% 2/15/33							
03/23/2023 001050998134	B	12,405,000.000	1.0080		- 12,504,821 *	12,504,821	
03/31/2023 001050998134	B	185,000.000	1.0020		- 185,376 *	185,376	
Total For Buys				**0**	**12,690,197**	**12,690,197**	**0**
03/23/2023 001050998134	S	- 12,035,000.000	1.0094		12,148,298 *	12,131,844	16,454

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/28/2023 001050998134	S	- 90,000.000	.9961		89,645 *	90,724	- 1,079
03/28/2023 001050998134	S	- 280,000.000	.9952		278,666 *	282,253	- 3,587
Total For Sells				**0**	**12,516,609**	**12,504,821**	**11,788**
Total U S Treasury Nt 3.500% 2/15/33				**0**	**25,206,806**	**25,195,018**	**11,788**
Issue: 91282CGN5 - U S Treasury Nt 4.625% 2/28/25							
03/24/2023 001050998134	B	630,000.000	1.0157		- 639,893 *	639,893	
Total For Buys				**0**	**639,893**	**639,893**	**0**
03/29/2023 001050998134	S	- 140,000.000	1.0089		141,241 *	142,198	- 957
Total For Sells				**0**	**141,241**	**142,198**	**- 957**
Total U S Treasury Nt 4.625% 2/28/25				**0**	**781,134**	**782,091**	**- 957**
Issue: 91282CGP0 - U S Treasury Nt 4.000% 2/29/28							
03/23/2023 001050998134	B	22,690,000.000	1.0266		- 23,294,476 *	23,294,476	
Total For Buys				**0**	**23,294,476**	**23,294,476**	**0**

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/23/2023 001050998134	S	- 21,905,000.000	1.0268		22,492,841 *	22,488,563	4,278
03/27/2023 001050998134	S	- 410,000.000	1.0179		417,319 *	420,923	- 3,604
03/28/2023 001050998134	S	- 95,000.000	1.0152		96,447 *	97,531	- 1,084
03/29/2023 001050998134	S	- 280,000.000	1.0145		284,047 *	287,459	- 3,413
Total For Sells				**0**	**23,290,654**	**23,294,476**	**- 3,823**
Total U S Treasury Nt 4.000% 2/29/28				**0**	**46,585,130**	**46,588,952**	**- 3,823**
Issue: 91282CGS4 - U S Treasury Nt 0.00001% 3/31/30							
03/31/2023 001050998134	B	165,000.000	1.0048		- 165,793 *	165,793	
Total For Buys				**0**	**165,793**	**165,793**	**0**
Issue: 91282CGT2 - U S Treasury Nt 3.375% 3/31/28							
03/31/2023 001050998134	B	110,000.000	1.0015		- 110,168 *	110,168	
Total For Buys				**0**	**110,168**	**110,168**	**0**
Issue: 912828ZE3 - U S Treasury Nt 0.625% 3/31/27							
03/23/2023 001050998134	B	415,000.000	.8914		- 369,917 *	369,917	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Total For Buys				**0**	**369,917**	**369,917**	**0**
Issue: 912828ZN3 - U S Treasury Nt 0.500% 4/30/27							
03/23/2023 001050998134	B	415,000.000	.8846		- 367,097 *	367,097	
Total For Buys				**0**	**367,097**	**367,097**	**0**
Issue: 912828ZQ6 - U S Treasury Nt 0.625% 5/15/30							
03/23/2023 001050998134	B	445,000.000	.8252		- 367,195 *	367,195	
Total For Buys				**0**	**367,195**	**367,195**	**0**
Issue: 912828ZS2 - U S Treasury Nt 0.500% 5/31/27							
03/23/2023 001050998134	B	330,000.000	.8827		- 291,289 *	291,289	
Total For Buys				**0**	**291,289**	**291,289**	**0**
Issue: 913017BT5 - United Technologies 4.500% 6/01/42							
03/23/2023 001050998134	B	325,000.000	.9453		- 307,232 *	307,232	
Total For Buys				**0**	**307,232**	**307,232**	**0**
Issue: 91324PCR1 - Unitedhealth Group 4.750% 7/15/45							

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/23/2023 001050998134	B	165,000.000	.9780		- 161,368 *	161,368	
Total For Buys				**0**	**161,368**	**161,368**	**0**
Issue: 91529YAR7 - Unum Group 4.125% 6/15/51							
03/23/2023 001050998134	B	90,000.000	.7200		- 64,801 *	64,801	
Total For Buys				**0**	**64,801**	**64,801**	**0**
Issue: 918204BC1 - V F Corporation 2.950% 4/23/30							
03/24/2023 001050998134	B	1,585,000.000	.8424		- 1,335,125 *	1,335,125	
Total For Buys				**0**	**1,335,125**	**1,335,125**	**0**
Issue: 92343VFT6 - Verizon 2.650% 11/20/40							
03/23/2023 001050998134	B	950,000.000	.7082		- 672,828 *	672,828	
Total For Buys				**0**	**672,828**	**672,828**	**0**
Issue: 92556VAE6 - Viatris Inc 3.850% 6/22/40							
03/23/2023 001050998134	B	175,000.000	.6932		- 121,301 *	121,301	
Total For Buys				**0**	**121,301**	**121,301**	**0**

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 927804GK4 - Virginia Elec Pwr 5.000% 4/01/33							
03/28/2023 001050998134	B	180,000.000	.9972		- 179,496 *	179,496	
Total For Buys				**0**	**179,496**	**179,496**	**0**
Issue: 928563AH8 - Vmware Inc 1.000% 8/15/24							
03/23/2023 001050998134	B	200,000.000	.9494		- 189,884 *	189,884	
Total For Buys				**0**	**189,884**	**189,884**	**0**
Issue: 928563AL9 - Vmware Inc 2.200% 8/15/31							
03/23/2023 001050998134	B	335,000.000	.7892		- 264,389 *	264,389	
Total For Buys				**0**	**264,389**	**264,389**	**0**
Issue: 94973VBB2 - Wellpoint Inc 4.650% 1/15/43							
03/23/2023 001050998134	B	175,000.000	.9291		- 162,584 *	162,584	
Total For Buys				**0**	**162,584**	**162,584**	**0**
Issue: 95000U2G7 - Wells Fargo Mtn 2.879% 10/30/30							
03/23/2023 001050998134	B	290,000.000	.8772		- 254,391 *	254,391	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Total For Buys				**0**	**254,391**	**254,391**	**0**
Issue: 95000U2J1 - Wells Fargo Mtn 2.572% 2/11/31							
03/23/2023 001050998134	B	210,000.000	.8522		- 178,958 *	178,958	
Total For Buys				**0**	**178,958**	**178,958**	**0**
Issue: 95040QAN4 - Welltower Inc 2.050% 1/15/29							
03/24/2023 001050998134	B	800,000.000	.8456		- 676,472 *	676,472	
Total For Buys				**0**	**676,472**	**676,472**	**0**
Issue: 95040QAP9 - Welltower Inc 2.750% 1/15/32							
03/23/2023 001050998134	B	65,000.000	.8262		- 53,703 *	53,703	
Total For Buys				**0**	**53,703**	**53,703**	**0**
Issue: 95040QAR5 - Welltower Inc 3.850% 6/15/32							
03/24/2023 001050998134	B	1,115,000.000	.8917		- 994,201 *	994,201	
Total For Buys				**0**	**994,201**	**994,201**	**0**
Issue: 960413AT9 - Westlake Chemical 3.600% 8/15/26							

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/24/2023 001050998134	B	130,000.000	.9679		- 125,822 *	125,822	
03/24/2023 001050998134	B	300,000.000	.9673		- 290,193 *	290,193	
Total For Buys				**0**	**416,015**	**416,015**	**0**
Total Westlake Chemical 3.600% 8/15/26				**0**	**416,015**	**416,015**	**0**
Issue: 961214EY5 - Westpac Bkg Corp 3.133% 11/18/41							
03/23/2023 001050998134	B	220,000.000	.6858		- 150,880 *	150,880	
Total For Buys				**0**	**150,880**	**150,880**	**0**
Issue: 963320BA3 - Whirlpool Corp 5.500% 3/01/33							
03/24/2023 001050998134	B	1,330,000.000	1.0073		- 1,339,669 *	1,339,669	
Total For Buys				**0**	**1,339,669**	**1,339,669**	**0**
Issue: 970648AL5 - Willis North Amer 4.650% 6/15/27							
03/23/2023 001050998134	B	310,000.000	.9842		- 305,114 *	305,114	
Total For Buys				**0**	**305,114**	**305,114**	**0**
Issue: 98138HAH4 - Workday Inc 3.700% 4/01/29							

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
03/24/2023 001050998134	B	250,000.000	.9428		- 235,698 *	235,698	
Total For Buys				**0**	**235,698**	**235,698**	**0**
Issue: 98389BAX8 - Xcel Energy Inc 3.500% 12/01/49							
03/23/2023 001050998134	B	175,000.000	.7687		- 134,521 *	134,521	
Total For Buys				**0**	**134,521**	**134,521**	**0**
GRAND TOTAL				**0**	**1,128,926,131**	**1,128,889,670**	**36,463**

CATEGORY 4 - SINGLE TRANSACTION WITH ONE BROKER EXCEEDS 5% OF VALUE

Broker: Amherst Pierpont Securities

Issue: 907818EM6 - Union Pacific Corp 3.799% 10/01/51							
03/23/2023 001050998134	B	395,000.000	.8297		- 327,724 *	327,724	

Broker: Barclays Capital Inc. Fixed In

Issue: 15089QAL8 - Celanese US Hldgs 6.050% 3/15/25							
03/23/2023 001050998134	B	505,000.000	1.0124		- 511,277 *	511,277	
Issue: 084664CR0 - Berkshire Hathaway 4.250% 1/15/49							
03/23/2023 001050998134	B	185,000.000	.9205		- 170,283 *	170,283	
Issue: 03938LBE3 - Arcelormittal Sa 6.550% 11/29/27							
03/23/2023 001050998134	B	250,000.000	1.0449		- 261,228 *	261,228	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 37045XCY0 - General Mtrs Finl Co 3.600% 6/21/30							
03/23/2023	B	90,000.000	.8728		- 78,548 *	78,548	
001050998134							
Issue: 91282CGP0 - U S Treasury Nt 4.000% 2/29/28							
03/23/2023	S	- 21,905,000.000	1.0268		22,492,841 *	22,488,563	4,278
001050998134							
Issue: 960413AT9 - Westlake Chemical 3.600% 8/15/26							
03/24/2023	B	300,000.000	.9673		- 290,193 *	290,193	
001050998134							
Issue: 78355HKL2 - Ryder System Inc Mtn 3.650% 3/18/24							
03/24/2023	B	215,000.000	.9849		- 211,762 *	211,762	
001050998134							
Issue: 826943AA0 - Sierra Time Share 6.540% 1/20/40							
03/29/2023	B	365,000.000	.9999		- 364,977 *	364,977	
001050998134							
Issue: 912810TL2 - U S Treasury Bd 4.000% 11/15/52							
03/31/2023	B	225,000.000	1.0610		- 238,729 *	238,729	
001050998134							
Total For Barclays Capital Inc. Fixed In				**0**	**24,619,838**	**24,615,560**	**4,278**
Broker: Bmo Capital Markets Corp.							
Issue: 912828ZS2 - U S Treasury Nt 0.500% 5/31/27							
03/23/2023	B	330,000.000	.8827		- 291,289 *	291,289	
001050998134							
Issue: 91282CDK4 - U S Treasury Nt 1.250% 11/30/26							
03/23/2023	B	400,000.000	.9203		- 368,109 *	368,109	
001050998134							
Issue: 912810TL2 - U S Treasury Bd 4.000% 11/15/52							
03/28/2023	S	- 90,000.000	1.0414		93,730 *	95,231	- 1,501
001050998134							

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Total For Bmo Capital Markets Corp.				**0**	**753,128**	**754,629**	**- 1,501**
Broker: Bnp Paribas Securities Bond							
Issue: 03522AAH3 - Anheuser Busch Co 4.700% 2/01/36							
03/23/2023 001050998134	B	650,000.000	.9907		- 643,968 *	643,968	
Issue: 03522AAJ9 - Anheuser Busch Co 4.900% 2/01/46							
03/23/2023 001050998134	B	70,000.000	.9589		- 67,126 *	67,126	
Issue: 912810TL2 - U S Treasury Bd 4.000% 11/15/52							
03/23/2023 001050998134	S	- 8,215,000.000	1.0622		8,726,191 *	8,693,460	32,732
Issue: 38141GZU1 - Goldman Sachs Group 4.482% 8/23/28							
03/23/2023 001050998134	B	260,000.000	.9856		- 256,256 *	256,256	
Issue: 91282CBH3 - U S Treasury Nt 0.375% 1/31/26							
03/23/2023 001050998134	B	35,000.000	.9123		- 31,932	31,932	
Issue: 15135BAY7 - Centene Corp Del 2.450% 7/15/28							
03/23/2023 001050998134	B	335,000.000	.8725		- 292,274 *	292,274	
Issue: 91282CGM7 - U S Treasury Nt 3.500% 2/15/33							
03/23/2023 001050998134	S	- 12,035,000.000	1.0094		12,148,298 *	12,131,844	16,454
Issue: 91282CGN5 - U S Treasury Nt 4.625% 2/28/25							
03/24/2023 001050998134	B	630,000.000	1.0157		- 639,893 *	639,893	
Issue: 344928AD8 - Ford Cr Auto Owner 4.650% 2/15/28							
03/28/2023 001050998134	B	145,000.000	.9999		- 144,985 *	144,985	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Total For Bnp Paribas Securities Bond				**0**	**22,950,923**	**22,901,738**	**49,186**
Broker: BofA Securities, Inc./Fxd Inc							
Issue: 92343VFT6 - Verizon 2.650% 11/20/40							
03/23/2023 001050998134	B	950,000.000	.7082		- 672,828 *	672,828	
Issue: 253393AF9 - Dicks Sporting Goods 3.150% 1/15/32							
03/23/2023 001050998134	B	155,000.000	.8348		- 129,386 *	129,386	
Issue: 912810SW9 - U S Treasury Nt 1.875% 2/15/41							
03/23/2023 001050998134	B	525,000.000	.7483		- 392,848 *	392,848	
Total For BofA Securities, Inc./Fxd Inc				**0**	**1,195,062**	**1,195,062**	**0**
Broker: Bradesco Securities							
Issue: 86964WAJ1 - Suzano Austria Gmbh 3.750% 1/15/31							
03/23/2023 001050998134	B	220,000.000	.8649		- 190,276 *	190,276	
Broker: Cantor Fitzgerald & Co.							
Issue: 03065WAE5 - Americr Atmbl Rec 4.810% 4/18/28							
03/28/2023 001050998134	B	370,000.000	.9916		- 366,878 *	366,878	
Broker: Citadel Securities LLC							
Issue: 912810TG3 - U S Treasury Bd 2.875% 5/15/52							
03/23/2023 001050998134	B	85,000.000	.8545		- 72,635 *	72,635	
Issue: 912810SY5 - U S Treasury Bd 2.250% 5/15/41							
03/23/2023 001050998134	B	445,000.000	.7945		- 353,532 *	353,532	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 912810TA6 - U S Treasury Bd 1.750% 8/15/41							
03/23/2023	B	475,000.000	.7239		- 343,855 *	343,855	
001050998134							
Issue: 912810TD0 - U S Treasury Bd 2.250% 2/15/52							
03/23/2023	B	335,000.000	.7442		- 249,313 *	249,313	
001050998134							
Issue: 91282CGM7 - U S Treasury Nt 3.500% 2/15/33							
03/23/2023	B	12,405,000.000	1.0080		- 12,504,821 *	12,504,821	
001050998134							
Issue: 912796CR8 - U S Treasury Bill 9/21/23							
03/23/2023	B	375,000.000	.9771		- 366,428 *	366,428	
001050998134							
Issue: 912796V48 - U S Treasury Bill 4/20/23							
03/24/2023	B	885,000.000	.9975		- 882,757 *	882,757	
001050998134							
Issue: 91282CGM7 - U S Treasury Nt 3.500% 2/15/33							
03/28/2023	S	- 90,000.000	.9961		89,645 *	90,724	- 1,079
001050998134							
Issue: 91282CGP0 - U S Treasury Nt 4.000% 2/29/28							
03/28/2023	S	- 95,000.000	1.0152		96,447 *	97,531	- 1,084
001050998134							
Total For Citadel Securities LLC				**0**	**14,959,433**	**14,961,596**	**- 2,163**
Broker: Citigroup Global Markets Inc.							
Issue: 49271VAR1 - Keurig Dr Pepper Inc 4.500% 4/15/52							
03/23/2023	B	55,000.000	.8931		- 49,118 *	49,118	
001050998134							
Issue: 11135FBA8 - Broadcom Inc Sr Glbl 4.750% 4/15/29							
03/23/2023	B	665,000.000	.9969		- 662,912 *	662,912	
001050998134							

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 75513ECL3 - Raytheon 2.820% 9/01/51							
03/23/2023	B	75,000.000	.6875		- 51,565 *	51,565	
001050998134							
Issue: 913017BT5 - United Technologies 4.500% 6/01/42							
03/23/2023	B	325,000.000	.9453		- 307,232 *	307,232	
001050998134							
Issue: 212015AS0 - Continental 4.375% 1/15/28							
03/23/2023	B	180,000.000	.9416		- 169,488 *	169,488	
001050998134							
Issue: 695114CZ9 - Pacificorp 5.350% 12/01/53							
03/23/2023	B	75,000.000	1.0133		- 75,998 *	75,998	
001050998134							
Issue: 482480AN0 - Kla Corp 5.250% 7/15/62							
03/23/2023	B	100,000.000	1.0094		- 100,939 *	100,939	
001050998134							
Issue: 35671DCE3 - Freeport McMoran Inc 4.125% 3/01/28							
03/23/2023	B	240,000.000	.9470		- 227,273 *	227,273	
001050998134							
Issue: 906548CW0 - Union Elec Co 5.450% 3/15/53							
03/23/2023	B	75,000.000	1.0339		- 77,544 *	77,544	
001050998134							
Issue: 912810TL2 - U S Treasury Bd 4.000% 11/15/52							
03/27/2023	S	- 95,000.000	1.0454		99,312 *	100,521	- 1,209
001050998134							
Issue: 05377RGU2 - Avis Budget Rent Car 6.500% 2/20/28							
03/30/2023	B	325,000.000	.9998		- 324,945 *	324,945	
001050998134							
Total For Citigroup Global Markets Inc.				**0**	**2,146,326**	**2,147,535**	**- 1,209**

Broker: Credit Suisse Securities (USA)

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 87612EBN5 - Target Corp 2.950% 1/15/52							
03/23/2023 001050998134	B	265,000.000	.7150		- 189,464 *	189,464	
Broker: Deutsche Bank Securities, Inc.							
Issue: 718172AP4 - Philip Morris Intl 4.500% 3/20/42							
03/23/2023 001050998134	B	125,000.000	.8598		- 107,479 *	107,479	
Issue: 91282CAE1 - U S Treasury Nt 0.625% 8/15/30							
03/23/2023 001050998134	B	450,000.000	.8205		- 369,229 *	369,229	
Issue: 58013MFC3 - McDonalds Corp Mtn 4.450% 3/01/47							
03/23/2023 001050998134	B	145,000.000	.9044		- 131,142 *	131,142	
Issue: 92556VAE6 - Viatris Inc 3.850% 6/22/40							
03/23/2023 001050998134	B	175,000.000	.6932		- 121,301 *	121,301	
Issue: 845437BT8 - Southwestern Elec 3.250% 11/01/51							
03/23/2023 001050998134	B	195,000.000	.6846		- 133,495 *	133,495	
Issue: 824348AX4 - Sherwin Williams Co 4.500% 6/01/47							
03/23/2023 001050998134	B	175,000.000	.8751		- 153,137 *	153,137	
Issue: 912828ZQ6 - U S Treasury Nt 0.625% 5/15/30							
03/23/2023 001050998134	B	445,000.000	.8252		- 367,195 *	367,195	
Issue: 91282CCS8 - U S Treasury Nt 1.250% 8/15/31							
03/23/2023 001050998134	B	315,000.000	.8439		- 265,818 *	265,818	
Issue: 91282CDQ1 - U S Treasury Nt 1.250% 12/31/26							
03/23/2023 001050998134	B	400,000.000	.9192		- 367,688 *	367,688	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 084659AF8 - Berkshire Hathaway 4.500% 2/01/45							
03/23/2023 001050998134	B	400,000.000	.8942		- 357,664 *	357,664	
Issue: 25179MBE2 - Devon Energy Corp 5.875% 6/15/28							
03/23/2023 001050998134	B	165,000.000	1.0136		- 167,237 *	167,237	
Issue: 67066GAH7 - Nvidia Corp Sr Nt 3.500% 4/01/50							
03/23/2023 001050998134	B	65,000.000	.8122		- 52,793 *	52,793	
Issue: 115236AF8 - Brown Brown Inc 4.950% 3/17/52							
03/23/2023 001050998134	B	20,000.000	.8550		- 17,099	17,099	
Issue: 91282CGP0 - U S Treasury Nt 4.000% 2/29/28							
03/23/2023 001050998134	B	22,690,000.000	1.0266		- 23,294,476 *	23,294,476	
Issue: 91282CGP0 - U S Treasury Nt 4.000% 2/29/28							
03/27/2023 001050998134	S	- 410,000.000	1.0179		417,319 *	420,923	- 3,604
Issue: 91282CGM7 - U S Treasury Nt 3.500% 2/15/33							
03/28/2023 001050998134	S	- 280,000.000	.9952		278,666 *	282,253	- 3,587
Issue: 912797FF9 - U S Treasury Bill 5/23/23							
03/29/2023 001050998134	B	1,535,000.000	.9937		- 1,525,390 *	1,525,390	
Issue: 912810TL2 - U S Treasury Bd 4.000% 11/15/52							
03/30/2023 001050998134	B	55,000.000	1.0405		- 57,228 *	57,228	
Issue: 91282CGT2 - U S Treasury Nt 3.375% 3/31/28							
03/31/2023 001050998134	B	110,000.000	1.0015		- 110,168 *	110,168	
Total For Deutsche Bank Securities, Inc.				**0**	**28,294,524**	**28,301,715**	**- 7,191**

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Broker: Goldman Sachs & Co. LLC							
Issue: 78016EZU4 - Royal Bk Cda Mtn 0.650% 7/29/24							
03/23/2023 001050998134	B	230,000.000	.9488		- 218,222 *	218,222	
Issue: 04010LAV5 - Ares Capital Corp 4.250% 3/01/25							
03/23/2023 001050998134	B	135,000.000	.9547		- 128,885 *	128,885	
Issue: 91282CDG3 - U S Treasury Nt 1.125% 10/31/26							
03/23/2023 001050998134	B	395,000.000	.9179		- 362,551 *	362,551	
Issue: 912828ZN3 - U S Treasury Nt 0.500% 4/30/27							
03/23/2023 001050998134	B	415,000.000	.8846		- 367,097 *	367,097	
Issue: 446150BB9 - Huntington 4.443% 8/04/28							
03/23/2023 001050998134	B	145,000.000	.9231		- 133,852 *	133,852	
Issue: 00774MAN5 - Aercap Ireland Cap 6.500% 7/15/25							
03/23/2023 001050998134	B	530,000.000	1.0145		- 537,706 *	537,706	
Issue: 60687YCT4 - Mizuho Financial 5.754% 5/27/34							
03/23/2023 001050998134	B	200,000.000	1.0236		- 204,726 *	204,726	
Issue: 750236AX9 - Radian Group Inc Sr 6.625% 3/15/25							
03/24/2023 001050998134	B	315,000.000	1.0015		- 315,479 *	315,479	
Issue: 38173MAB8 - Golub Cap Bdc Inc 2.500% 8/24/26							
03/27/2023 001050998134	B	115,000.000	.8619		- 99,116 *	99,116	
Total For Goldman Sachs & Co. LLC				**0**	**2,428,898**	**2,428,898**	**0**

Broker: Headlands Holdings LLC

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 501044DG3 - Kroger Co 4.450% 2/01/47							
03/23/2023	B	135,000.000	.8684		- 117,239 *	117,239	
001050998134							
Issue: 00206RCQ3 - At T Inc 4.750% 5/15/46							
03/23/2023	B	55,000.000	.8981		- 49,396 *	49,396	
001050998134							
Total For Headlands Holdings LLC				**0**	**166,635**	**166,635**	**0**
Broker: Hsbc Securities, Inc.							
Issue: 91282CGN5 - U S Treasury Nt 4.625% 2/28/25							
03/29/2023	S	- 140,000.000	1.0089		141,241 *	142,198	- 957
001050998134							
Broker: J.P. Morgan Securities LLC							
Issue: 606822BM5 - Mitsubishi Ufj Finl 3.195% 7/18/29							
03/23/2023	B	200,000.000	.9047		- 180,948 *	180,948	
001050998134							
Issue: 548661DZ7 - Lowes Cos Inc 3.000% 10/15/50							
03/23/2023	B	310,000.000	.6631		- 205,555 *	205,555	
001050998134							
Issue: 38141GYN8 - Goldman Sachs Group 2.650% 10/21/32							
03/23/2023	B	310,000.000	.8276		- 256,568 *	256,568	
001050998134							
Issue: 46647PBU9 - Jpmorgan Chase Co 1.764% 11/19/31							
03/23/2023	B	755,000.000	.7985		- 602,837 *	602,837	
001050998134							
Issue: 904764BR7 - Unilever Cap Corp 2.625% 8/12/51							
03/23/2023	B	295,000.000	.6834		- 201,600 *	201,600	
001050998134							
Issue: 970648AL5 - Willis North Amer 4.650% 6/15/27							
03/23/2023	B	310,000.000	.9842		- 305,114 *	305,114	
001050998134							

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 30231GAZ5 - Exxon Mobil 3.095% 8/16/49							
03/23/2023 001050998134	B	225,000.000	.7409		- 166,703 *	166,703	
Issue: 172967LP4 - Citigroup Inc 3.668% 7/24/28							
03/23/2023 001050998134	B	405,000.000	.9507		- 385,046 *	385,046	
Issue: 912810ST6 - U S Treasury Bd 1.375% 11/15/40							
03/23/2023 001050998134	B	520,000.000	.6909		- 359,288 *	359,288	
Issue: 828807DH7 - Simon Property L P 3.250% 9/13/49							
03/23/2023 001050998134	B	145,000.000	.6835		- 99,100 *	99,100	
Issue: 25746UDR7 - Dominion Energy Inc 5.375% 11/15/32							
03/23/2023 001050998134	B	95,000.000	1.0227		- 97,156 *	97,156	
Issue: 127055AM3 - Cabot Corp Sr Nt 5.000% 6/30/32							
03/23/2023 001050998134	B	250,000.000	.9811		- 245,263 *	245,263	
Issue: 50249AAA1 - Lyb Int Finance III 4.200% 10/15/49							
03/23/2023 001050998134	B	175,000.000	.7796		- 136,432 *	136,432	
Issue: 565849AE6 - Marathon Oil Corp 6.600% 10/01/37							
03/23/2023 001050998134	B	50,000.000	1.0133		- 50,667 *	50,667	
Issue: 694308JT5 - Pacific Gas Elec Co 3.250% 6/01/31							
03/23/2023 001050998134	B	200,000.000	.8483		- 169,652 *	169,652	
Issue: 87264ABW4 - T Mobile USA Inc 3.500% 4/15/31							
03/23/2023 001050998134	B	840,000.000	.8982		- 754,513 *	754,513	
Issue: 912828ZE3 - U S Treasury Nt 0.625% 3/31/27							
03/23/2023 001050998134	B	415,000.000	.8914		- 369,917 *	369,917	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 03740LAG7 - Aon Corp Aon Global 5.350% 2/28/33							
03/23/2023	B	95,000.000	1.0331		- 98,144 *	98,144	
001050998134							
Issue: 539439AX7 - Lloyds Banking 5.871% 3/06/29							
03/23/2023	B	225,000.000	1.0073		- 226,647 *	226,647	
001050998134							
Issue: 760759BC3 - Republic Svcs Inc Sr 5.000% 4/01/34							
03/23/2023	B	30,000.000	1.0170		- 30,511	30,511	
001050998134							
Issue: 91282CBA8 - U S Treasury Nt 0.125% 12/15/23							
03/24/2023	B	1,120,000.000	.9700		- 1,086,400 *	1,086,400	
001050998134							
Issue: 912810TL2 - U S Treasury Bd 4.000% 11/15/52							
03/24/2023	S	- 235,000.000	1.0644		250,137 *	248,658	1,480
001050998134							
Issue: 49456BAX9 - Kinder Morgan Inc 5.200% 6/01/33							
03/24/2023	B	700,000.000	.9829		- 688,023 *	688,023	
001050998134							
Issue: 744448CY5 - Public Service Co 5.250% 4/01/53							
03/27/2023	B	100,000.000	.9930		- 99,298 *	99,298	
001050998134							
Issue: 548661EQ6 - Lowes Cos Inc 5.150% 7/01/33							
03/28/2023	B	140,000.000	1.0000		- 140,000 *	140,000	
001050998134							
Total For J.P. Morgan Securities LLC				**0**	**7,205,519**	**7,204,040**	**1,480**
Broker: Jane Street Execution Services							
Issue: 29103DAM8 - Emera US Finance LP 4.750% 6/15/46							
03/23/2023	B	85,000.000	.8069		- 68,583 *	68,583	
001050998134							

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 05526DBB0 - Bat Capital Corp 3.557% 8/15/27							
03/23/2023 001050998134	B	350,000.000	.9351		- 327,271 *	327,271	
Issue: 05329WAN2 - Autonation Inc 3.500% 11/15/24							
03/23/2023 001050998134	B	370,000.000	.9715		- 359,462 *	359,462	
Issue: 10922NAG8 - Brighthouse Finl 5.625% 5/15/30							
03/23/2023 001050998134	B	345,000.000	.9763		- 336,830 *	336,830	
Issue: 822582AT9 - Shell International 3.625% 8/21/42							
03/23/2023 001050998134	B	470,000.000	.8373		- 393,522 *	393,522	
Issue: 842400GT4 - Southern Cal Edison 3.650% 2/01/50							
03/23/2023 001050998134	B	305,000.000	.7679		- 234,216 *	234,216	
Issue: 94973VBB2 - Wellpoint Inc 4.650% 1/15/43							
03/23/2023 001050998134	B	175,000.000	.9291		- 162,584 *	162,584	
Issue: 651290AR9 - Newfield Exploration 5.375% 1/01/26							
03/23/2023 001050998134	B	330,000.000	1.0062		- 332,049 *	332,049	
Issue: 126650CY4 - Cvs Health Corp 4.780% 3/25/38							
03/23/2023 001050998134	B	505,000.000	.9571		- 483,356 *	483,356	
Issue: 253393AG7 - Dicks Sporting Goods 4.100% 1/15/52							
03/23/2023 001050998134	B	35,000.000	.7144		- 25,003	25,003	
Issue: 761713BA3 - Reynolds American 5.700% 8/15/35							
03/23/2023 001050998134	B	85,000.000	.9408		- 79,971 *	79,971	
Issue: 101137AU1 - Boston Scientific 4.700% 3/01/49							
03/23/2023 001050998134	B	185,000.000	.9417		- 174,213 *	174,213	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 24737BAA3 - Delta Air Lines 2019 3.204% 10/25/25							
03/23/2023	B	260,000.000	.9786		- 254,431 *	254,431	
001050998134							
Issue: 416518AD0 - Hartford Finl Inc 2.900% 9/15/51							
03/23/2023	B	155,000.000	.6711		- 104,027 *	104,027	
001050998134							
Issue: 896239AE0 - Trimble Inc 6.100% 3/15/33							
03/23/2023	B	85,000.000	1.0105		- 85,894 *	85,894	
001050998134							
Issue: 29273RAJ8 - Energy Transfer L P 7.500% 7/01/38							
03/23/2023	B	220,000.000	1.1201		- 246,420 *	246,420	
001050998134							
Issue: 16876AAA2 - Cincinnati Childrens 4.268% 5/15/44							
03/23/2023	B	110,000.000	.9432		- 103,756 *	103,756	
001050998134							
Issue: 88732JAN8 - Time Warner Cabl 7.300% 7/01/38							
03/23/2023	B	220,000.000	1.0404		- 228,888 *	228,888	
001050998134							
Issue: 361841AH2 - Glp Capital LP Fin 5.375% 4/15/26							
03/23/2023	B	175,000.000	.9730		- 170,272 *	170,272	
001050998134							
Issue: 55336VAJ9 - Mplx LP 4.875% 6/01/25							
03/23/2023	B	470,000.000	1.0004		- 470,169 *	470,169	
001050998134							
Issue: 03740LAG7 - Aon Corp Aon Global 5.350% 2/28/33							
03/31/2023	S	- 95,000.000	1.0282		97,674 *	98,144	- 469
001050998134							
Total For Jane Street Execution Services				**0**	**4,738,591**	**4,739,061**	**- 469**

Broker: Jefferies LLC

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 595112BQ5 - Micron Technology 4.663% 2/15/30							
03/23/2023 001050998134	B	155,000.000	.9585		- 148,564 *	148,564	
Issue: 149123CB5 - Caterpillar Inc 3.803% 8/15/42							
03/23/2023 001050998134	B	145,000.000	.8883		- 128,805 *	128,805	
Issue: 539830BB4 - Lockheed Martin Corp 4.070% 12/15/42							
03/23/2023 001050998134	B	195,000.000	.9121		- 177,856 *	177,856	
Total For Jefferies LLC				**0**	**455,225**	**455,225**	**0**
Broker: Marketaxess Corporation							
Issue: 225433AR2 - Cred Suis Gp Fun Ltd 4.550% 4/17/26							
03/23/2023 001050998134	B	385,000.000	.9176		- 353,284 *	353,284	
Issue: 38141GYJ7 - Goldman Sachs Group 2.383% 7/21/32							
03/23/2023 001050998134	B	285,000.000	.8149		- 232,235 *	232,235	
Issue: 126408HU0 - Csx Corp Nt 4.100% 11/15/32							
03/23/2023 001050998134	B	390,000.000	.9645		- 376,151 *	376,151	
Issue: 37045VAY6 - General Mtrs Co 5.400% 10/15/29							
03/23/2023 001050998134	B	75,000.000	.9929		- 74,464 *	74,464	
Issue: 097023CY9 - Boeing Co Sr Nt 5.150% 5/01/30							
03/23/2023 001050998134	B	895,000.000	1.0047		- 899,207 *	899,207	
Issue: 911312BN5 - United Parcel 3.750% 11/15/47							
03/23/2023 001050998134	B	175,000.000	.8548		- 149,583 *	149,583	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 02005NBR0 - Ally Finl Inc Sr Nt 7.100% 11/15/27							
03/23/2023 001050998134	B	135,000.000	1.0172		- 137,323 *	137,323	
Issue: 026874DL8 - American Intl Group 4.750% 4/01/48							
03/23/2023 001050998134	B	85,000.000	.9010		- 76,584 *	76,584	
Issue: 68389XBE4 - Oracle Corp 3.900% 5/15/35							
03/23/2023 001050998134	B	640,000.000	.8764		- 560,896 *	560,896	
Issue: 86562MCW8 - Sumitomo Mitsui 5.710% 1/13/30							
03/23/2023 001050998134	B	200,000.000	1.0331		- 206,624 *	206,624	
Issue: 55336VBT6 - Mplx LP L P 4.950% 3/14/52							
03/23/2023 001050998134	B	60,000.000	.8544		- 51,262 *	51,262	
Issue: 20826FBD7 - Conocophillips 4.025% 3/15/62							
03/23/2023 001050998134	B	155,000.000	.8100		- 125,542 *	125,542	
Issue: 337738BE7 - Fiserv Inc 5.600% 3/02/33							
03/23/2023 001050998134	B	150,000.000	1.0441		- 156,608 *	156,608	
Issue: 15189XBB3 - Centerpoint Energy 4.950% 4/01/33							
03/23/2023 001050998134	B	55,000.000	1.0154		- 55,849 *	55,849	
Total For Marketaxess Corporation				**0**	**3,455,612**	**3,455,612**	**0**
Broker: Millennium Advisors, LLC							
Issue: 278865BN9 - Ecolab Inc Nt 2.700% 12/15/51							
03/23/2023 001050998134	B	90,000.000	.6589		- 59,298 *	59,298	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 89352HBB4 - Transcanada Pipeline 1.000% 10/12/24							
03/23/2023	B	275,000.000	.9401		- 258,522 *	258,522	
001050998134							
Issue: 42824CAX7 - Hp Enterprise Co 6.200% 10/15/35							
03/23/2023	B	50,000.000	1.0738		- 53,692 *	53,692	
001050998134							
Issue: 928563AH8 - Vmware Inc 1.000% 8/15/24							
03/23/2023	B	200,000.000	.9494		- 189,884 *	189,884	
001050998134							
Issue: 95000U2G7 - Wells Fargo Mtn 2.879% 10/30/30							
03/23/2023	B	290,000.000	.8772		- 254,391 *	254,391	
001050998134							
Issue: 55336VAT7 - Mplx LP 5.500% 2/15/49							
03/23/2023	B	60,000.000	.9166		- 54,998 *	54,998	
001050998134							
Issue: 35671DCC7 - Freeport McMoran Inc 5.000% 9/01/27							
03/23/2023	B	220,000.000	.9852		- 216,735 *	216,735	
001050998134							
Issue: 169905AF3 - Choice Hotels Intl 3.700% 12/01/29							
03/23/2023	B	250,000.000	.9142		- 228,553 *	228,553	
001050998134							
Issue: 03836WAC7 - Aqua America Inc 4.276% 5/01/49							
03/23/2023	B	95,000.000	.8318		- 79,020 *	79,020	
001050998134							
Issue: 191216CX6 - Coca Cola Co Sr Nt 2.600% 6/01/50							
03/23/2023	B	180,000.000	.7097		- 127,744 *	127,744	
001050998134							
Issue: 904764AX5 - Unilever Cap Corp 2.600% 5/05/24							
03/23/2023	B	260,000.000	.9804		- 254,904 *	254,904	
001050998134							
Issue: 459200KC4 - IBM Corp 4.250% 5/15/49							
03/23/2023	B	120,000.000	.8441		- 101,291 *	101,291	
001050998134							

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 26442CAT1 - Duke Energy 3.700% 12/01/47							
03/23/2023 001050998134	B	325,000.000	.7956		- 258,564 *	258,564	
Issue: 75884RBA0 - Regency Centers L P 3.700% 6/15/30							
03/23/2023 001050998134	B	115,000.000	.9157		- 105,302 *	105,302	
Issue: 012653AF8 - Albemarle Corp 5.650% 6/01/52							
03/23/2023 001050998134	B	175,000.000	.9444		- 165,263 *	165,263	
Issue: 404280CH0 - Hsbc Hldgs Plc 2.848% 6/04/31							
03/23/2023 001050998134	B	720,000.000	.8346		- 600,941 *	600,941	
Issue: 33938XAA3 - Flex Ltd 4.875% 6/15/29							
03/23/2023 001050998134	B	180,000.000	.9716		- 174,884 *	174,884	
Issue: 609207AW5 - Mondelez Intl Inc 2.625% 9/04/50							
03/23/2023 001050998134	B	110,000.000	.6657		- 73,225 *	73,225	
Issue: 95040QAP9 - Welltower Inc 2.750% 1/15/32							
03/23/2023 001050998134	B	65,000.000	.8262		- 53,703 *	53,703	
Issue: 80281LAQ8 - Santander Uk Group 1.673% 6/14/27							
03/23/2023 001050998134	B	245,000.000	.8799		- 215,585 *	215,585	
Issue: 25179MBF9 - Devon Energy Corp 4.500% 1/15/30							
03/23/2023 001050998134	B	385,000.000	.9475		- 364,776 *	364,776	
Issue: 23311VAJ6 - Dcp Midstream 5.625% 7/15/27							
03/23/2023 001050998134	B	115,000.000	1.0115		- 116,324 *	116,324	
Issue: 25470DBL2 - Discovery 4.000% 9/15/55							
03/23/2023 001050998134	B	115,000.000	.6649		- 76,468 *	76,468	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 25160PAH0 - Deusche Bank Ag N Y 2.552% 1/07/28							
03/23/2023	B	415,000.000	.8502		- 352,829 *	352,829	
001050998134							
Issue: 749685AY9 - Rpm Intl Inc 2.950% 1/15/32							
03/23/2023	B	130,000.000	.8094		- 105,216 *	105,216	
001050998134							
Issue: 87612BBU5 - Targa Res L P 4.000% 1/15/32							
03/23/2023	B	295,000.000	.8723		- 257,337 *	257,337	
001050998134							
Issue: 639057AF5 - Natwest Group Plc 5.516% 9/30/28							
03/23/2023	B	335,000.000	.9966		- 333,864 *	333,864	
001050998134							
Issue: 26884LAQ2 - Eqt Corp 5.700% 4/01/28							
03/23/2023	B	285,000.000	1.0027		- 285,761 *	285,761	
001050998134							
Issue: 666807BH4 - Northrop Grumman COR 4.750% 6/01/43							
03/23/2023	B	80,000.000	.9642		- 77,136 *	77,136	
001050998134							
Issue: 66989HAH1 - Novartis Capital 4.400% 5/06/44							
03/23/2023	B	180,000.000	.9725		- 175,045 *	175,045	
001050998134							
Issue: 960413AT9 - Westlake Chemical 3.600% 8/15/26							
03/24/2023	B	130,000.000	.9679		- 125,822 *	125,822	
001050998134							
Issue: 462613AP5 - Ipalco Enterprises 4.250% 5/01/30							
03/24/2023	B	220,000.000	.9267		- 203,874 *	203,874	
001050998134							
Issue: 87165BAG8 - Synchrony Financial 4.500% 7/23/25							
03/24/2023	B	125,000.000	.9058		- 113,220 *	113,220	
001050998134							
Issue: 56035LAE4 - Main Str Cap Corp 3.000% 7/14/26							
03/27/2023	B	60,000.000	.8768		- 52,609 *	52,609	
001050998134							

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Total For Millennium Advisors, LLC				**0**	**6,166,780**	**6,166,780**	**0**
Broker: Mitsubishi Ufj Securities (USA							
Issue: 842400HB2 - Southern Ca Edison 1.100% 4/01/24							
03/23/2023 001050998134	B	265,000.000	.9606		- 254,559 *	254,559	
Issue: 04010LAZ6 - Ares Capital 3.875% 1/15/26							
03/24/2023 001050998134	B	250,000.000	.9244		- 231,098 *	231,098	
Total For Mitsubishi Ufj Securities (USA				**0**	**485,657**	**485,657**	**0**
Broker: Mizuho Securities USA Inc.							
Issue: 718547AR3 - Phillips 66 Co Sr 5.300% 6/30/33							
03/27/2023 001050998134	B	180,000.000	.9953		- 179,152 *	179,152	
Issue: 50117KAD2 - Kubota Cr Owner Tr 5.400% 2/15/29							
03/28/2023 001050998134	B	365,000.000	.0000		- 364,987 *	364,987	
Total For Mizuho Securities USA Inc.				**0**	**544,139**	**544,139**	**0**
Broker: Ml Professional Clearing Corp							
Issue: 172967LS8 - Citigroup Inc 3.520% 10/27/28							
03/23/2023 001050998134	B	540,000.000	.9459		- 510,786 *	510,786	
Issue: 06051GGF0 - Bank Of America Mtn 3.824% 1/20/28							
03/23/2023 001050998134	B	720,000.000	.9591		- 690,523 *	690,523	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 78016FZU1 - Royal Bk Cda Fr Mtn 6.000% 11/01/27							
03/23/2023 001050998134	B	220,000.000	1.0553		- 232,175 *	232,175	
Issue: 14040HCG8 - Capital One 2.359% 7/29/32							
03/23/2023 001050998134	B	155,000.000	.7199		- 111,589 *	111,589	
Issue: 98389BAX8 - Xcel Energy Inc 3.500% 12/01/49							
03/23/2023 001050998134	B	175,000.000	.7687		- 134,521 *	134,521	
Issue: 744320AY8 - Prudential Financial 3.905% 12/07/47							
03/23/2023 001050998134	B	135,000.000	.8108		- 109,462 *	109,462	
Issue: 961214EY5 - Westpac Bkg Corp 3.133% 11/18/41							
03/23/2023 001050998134	B	220,000.000	.6858		- 150,880 *	150,880	
Issue: 62954HAV0 - Nxp B V Nxp Fdg LLC 4.300% 6/18/29							
03/23/2023 001050998134	B	240,000.000	.9713		- 233,114 *	233,114	
Issue: 404119BW8 - Hca Inc 5.875% 2/01/29							
03/23/2023 001050998134	B	615,000.000	1.0276		- 631,943 *	631,943	
Issue: 161175BN3 - Charter Comm Opt LLC 5.750% 4/01/48							
03/23/2023 001050998134	B	345,000.000	.8579		- 295,962 *	295,962	
Total For MI Professional Clearing Corp				**0**	**3,100,955**	**3,100,955**	**0**
Broker: Morgan Stanley & Co. LLC							
Issue: 86562MBP4 - Sumitomo Mitsui Finl 3.040% 7/16/29							
03/23/2023 001050998134	B	200,000.000	.8927		- 178,540 *	178,540	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 61747YEC5 - Morgan Stanley Mtn 1.512% 7/20/27							
03/23/2023 001050998134	B	285,000.000	.8941		- 254,827 *	254,827	
Issue: 26884UAG4 - Epr Pptys 3.600% 11/15/31							
03/23/2023 001050998134	B	115,000.000	.7584		- 87,210 *	87,210	
Issue: 928563AL9 - Vmware Inc 2.200% 8/15/31							
03/23/2023 001050998134	B	335,000.000	.7892		- 264,389 *	264,389	
Issue: 87938WAC7 - Telefonica Emisiones 7.045% 6/20/36							
03/23/2023 001050998134	B	75,000.000	1.1097		- 83,225 *	83,225	
Issue: 037833CH1 - Apple Inc 4.250% 2/09/47							
03/23/2023 001050998134	B	645,000.000	.9524		- 614,266 *	614,266	
Issue: 316773DJ6 - Fifth Third Bancorp 6.361% 10/27/28							
03/23/2023 001050998134	B	50,000.000	1.0137		- 50,687 *	50,687	
Issue: 552081AK7 - Lyondellbasell Ind 5.750% 4/15/24							
03/23/2023 001050998134	B	255,000.000	1.0030		- 255,760 *	255,760	
Issue: 171239AJ5 - Chubb Ina Hldgs Inc 3.050% 12/15/61							
03/23/2023 001050998134	B	75,000.000	.6840		- 51,299 *	51,299	
Issue: 876030AA5 - Tapestry Inc 3.050% 3/15/32							
03/23/2023 001050998134	B	55,000.000	.8142		- 44,782 *	44,782	
Issue: 84861TAF5 - Spirit Realty LP 3.400% 1/15/30							
03/23/2023 001050998134	B	255,000.000	.8649		- 220,539 *	220,539	
Issue: 91529YAR7 - Unum Group 4.125% 6/15/51							
03/23/2023 001050998134	B	90,000.000	.7200		- 64,801 *	64,801	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 693304BE6 - Peco Energy Co 4.375% 8/15/52							
03/23/2023 001050998134	B	465,000.000	.9050		- 420,802 *	420,802	
Issue: 58933YBB0 - Merck Co Inc 2.450% 6/24/50							
03/23/2023 001050998134	B	330,000.000	.6713		- 221,529 *	221,529	
Issue: 302635AG2 - Fs Kkr Cap Corp 3.400% 1/15/26							
03/23/2023 001050998134	B	245,000.000	.9076		- 222,355 *	222,355	
Issue: 00206RCP5 - At T Inc 4.500% 5/15/35							
03/23/2023 001050998134	B	970,000.000	.9417		- 913,410 *	913,410	
Issue: 207597EP6 - Connecticut Lt 5.250% 1/15/53							
03/23/2023 001050998134	B	320,000.000	1.0229		- 327,328 *	327,328	
Issue: 46647PBW5 - Jpmorgan Chase Co 1.040% 2/04/27							
03/23/2023 001050998134	B	720,000.000	.8946		- 644,083 *	644,083	
Issue: 015271AZ2 - Alexandria Real 3.550% 3/15/52							
03/23/2023 001050998134	B	175,000.000	.7077		- 123,851 *	123,851	
Issue: 50076QAN6 - Kraft Foods Group 6.500% 2/09/40							
03/23/2023 001050998134	B	215,000.000	1.0868		- 233,658 *	233,658	
Issue: 91324PCR1 - Unitedhealth Group 4.750% 7/15/45							
03/23/2023 001050998134	B	165,000.000	.9780		- 161,368 *	161,368	
Issue: 49456BAX9 - Kinder Morgan Inc 5.200% 6/01/33							
03/23/2023 001050998134	B	250,000.000	.9800		- 244,995 *	244,995	
Issue: 606822CN2 - Mitsubishi Ufj 5.354% 9/13/28							
03/23/2023 001050998134	B	200,000.000	1.0104		- 202,086 *	202,086	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 80282KBE5 - Santander Holdings 5.807% 9/09/26							
03/23/2023	B	435,000.000	.9934		- 432,112 *	432,112	
001050998134							
Issue: 682680BB8 - Oneok Inc 3.100% 3/15/30							
03/23/2023	B	300,000.000	.8740		- 262,206 *	262,206	
001050998134							
Issue: 46647PCW4 - Jpmorgan Chase Co 2.947% 2/24/28							
03/23/2023	B	565,000.000	.9317		- 526,394 *	526,394	
001050998134							
Issue: 637417AR7 - National Retail 3.000% 4/15/52							
03/23/2023	B	80,000.000	.6264		- 50,108 *	50,108	
001050998134							
Issue: 854502AT8 - Stanley Black 6.000% 3/06/28							
03/23/2023	B	175,000.000	1.0399		- 181,977 *	181,977	
001050998134							
Issue: 29250NBR5 - Enbridge Inc Mtn 5.700% 3/08/33							
03/23/2023	B	115,000.000	1.0394		- 119,525 *	119,525	
001050998134							
Issue: 375558AX1 - Gilead Sciences Inc 4.800% 4/01/44							
03/23/2023	B	255,000.000	.9671		- 246,608 *	246,608	
001050998134							
Issue: 17275RAD4 - Cisco Systems 5.900% 2/15/39							
03/23/2023	B	135,000.000	1.1243		- 151,782 *	151,782	
001050998134							
Issue: 05724BAD1 - Baker Hughes L P 2.061% 12/15/26							
03/24/2023	B	1,070,000.000	.9089		- 972,470 *	972,470	
001050998134							
Issue: 31620MBY1 - Fidelity Natl 5.100% 7/15/32							
03/24/2023	B	1,375,000.000	.9728		- 1,337,586 *	1,337,586	
001050998134							
Issue: 29273VAQ3 - Energy Transfer L P 5.750% 2/15/33							
03/24/2023	B	1,310,000.000	1.0119		- 1,325,628 *	1,325,628	
001050998134							

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 023135CD6 - Amazon Com Inc 2.730% 4/13/24							
03/24/2023 001050998134	B	890,000.000	.9861		- 877,647 *	877,647	
Issue: 110122DB1 - Bristol Myers Squibb 3.625% 5/15/24							
03/24/2023 001050998134	B	2,005,000.000	.9914		- 1,987,837 *	1,987,837	
Issue: 573874AJ3 - Marvell Technology 2.950% 4/15/31							
03/24/2023 001050998134	B	805,000.000	.8248		- 663,996 *	663,996	
Issue: 25278XAV1 - Diamondback Energy 6.250% 3/15/33							
03/24/2023 001050998134	B	1,295,000.000	1.0514		- 1,361,602 *	1,361,602	
Issue: 20268JAK9 - Commonspirit Health 6.073% 11/01/27							
03/24/2023 001050998134	B	740,000.000	1.0375		- 767,750 *	767,750	
Issue: 13607GRR7 - Canadian Imp Bk 0.950% 10/23/25							
03/24/2023 001050998134	B	650,000.000	.9112		- 592,306 *	592,306	
Issue: 25243YBF5 - Diageo Cap Plc 5.200% 10/24/25							
03/24/2023 001050998134	B	325,000.000	1.0237		- 332,686 *	332,686	
Issue: 63743HFF4 - National Rural Mtn 5.450% 10/30/25							
03/24/2023 001050998134	B	195,000.000	1.0253		- 199,932 *	199,932	
Issue: 84861TAG3 - Spirit Realty LP 3.200% 2/15/31							
03/24/2023 001050998134	B	1,610,000.000	.8399		- 1,352,223 *	1,352,223	
Issue: 046353AV0 - Asrazeneca Plc Sr 0.700% 4/06/26							
03/24/2023 001050998134	B	2,020,000.000	.9004		- 1,818,788 *	1,818,788	
Issue: 403949AC4 - HF Sinclair Corp 4.500% 10/01/30							
03/24/2023 001050998134	B	725,000.000	.9104		- 660,062 *	660,062	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 723787AQ0 - Pioneer Nat Res Co 1.900% 8/15/30							
03/24/2023	B	480,000.000	.8130		- 390,259 *	390,259	
001050998134							
Issue: 23331ABQ1 - D R Horton Inc 1.300% 10/15/26							
03/24/2023	B	1,905,000.000	.8853		- 1,686,554 *	1,686,554	
001050998134							
Issue: 918204BC1 - V F Corporation 2.950% 4/23/30							
03/24/2023	B	1,585,000.000	.8424		- 1,335,125 *	1,335,125	
001050998134							
Issue: 448579AJ1 - Hyatt Hotels Corp 6.000% 4/23/30							
03/24/2023	B	650,000.000	1.0214		- 663,884 *	663,884	
001050998134							
Issue: 260543DG5 - Dow Chemical Co 6.300% 3/15/33							
03/24/2023	B	1,240,000.000	1.0873		- 1,348,252 *	1,348,252	
001050998134							
Issue: 00774MAW5 - Aercap Ireland L P 3.000% 10/29/28							
03/24/2023	B	540,000.000	.8654		- 467,316 *	467,316	
001050998134							
Issue: 00774MAX3 - Aercap Ireland L P 3.300% 1/30/32							
03/24/2023	B	1,065,000.000	.8305		- 884,451 *	884,451	
001050998134							
Issue: 11135FAL5 - Broadcom Inc Sr Glbl 4.110% 9/15/28							
03/24/2023	B	1,400,000.000	.9664		- 1,353,016 *	1,353,016	
001050998134							
Issue: 037735DA2 - Appalachian Pwr Co 4.500% 8/01/32							
03/24/2023	B	655,000.000	.9646		- 631,787 *	631,787	
001050998134							
Issue: 571903BF9 - Marriott Intl Inc 3.500% 10/15/32							
03/24/2023	B	465,000.000	.8778		- 408,172 *	408,172	
001050998134							
Issue: 75524KNH3 - Citizens Bk Na 2.250% 4/28/25							
03/24/2023	B	1,535,000.000	.8953		- 1,374,255 *	1,374,255	
001050998134							

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 438516CH7 - Honeywell Intl Inc 4.850% 11/01/24							
03/24/2023	B	955,000.000	1.0126		- 967,052 *	967,052	
001050998134							
Issue: 194162AM5 - Colgate Palmolive 3.100% 8/15/25							
03/24/2023	B	915,000.000	.9793		- 896,069 *	896,069	
001050998134							
Issue: 316773DA5 - Fifth Third Bancorp 2.550% 5/05/27							
03/24/2023	B	1,930,000.000	.8782		- 1,694,945 *	1,694,945	
001050998134							
Issue: 458140BZ2 - Intel Corp 4.000% 8/05/29							
03/24/2023	B	2,070,000.000	.9761		- 2,020,589 *	2,020,589	
001050998134							
Issue: 46188BAB8 - Invitation Homes L P 2.300% 11/15/28							
03/24/2023	B	1,625,000.000	.8476		- 1,377,366 *	1,377,366	
001050998134							
Issue: 828807DP9 - Simon Ppty Group LP 1.375% 1/15/27							
03/24/2023	B	1,650,000.000	.8864		- 1,462,593 *	1,462,593	
001050998134							
Issue: 534187BK4 - Lincoln National 3.400% 1/15/31							
03/24/2023	B	2,010,000.000	.8395		- 1,687,395 *	1,687,395	
001050998134							
Issue: 70450YAG8 - Paypal Holdings Inc 1.650% 6/01/25							
03/24/2023	B	720,000.000	.9440		- 679,687 *	679,687	
001050998134							
Issue: 10922NAG8 - Brighthouse Finl 5.625% 5/15/30							
03/24/2023	B	1,350,000.000	.9703		- 1,309,838 *	1,309,838	
001050998134							
Issue: 912810TL2 - U S Treasury Bd 4.000% 11/15/52							
03/24/2023	S	- 65,000.000	1.0661		69,296 *	68,778	518
001050998134							
Issue: 693475BB0 - Pnc Financial 1.150% 8/13/26							
03/24/2023	B	975,000.000	.8859		- 863,792 *	863,792	
001050998134							

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 756109BK9 - Realty Income Corp 3.100% 12/15/29							
03/24/2023	B	330,000.000	.9116		- 300,838 *	300,838	
001050998134							
Issue: 756109BE3 - Realty Income Corp 4.625% 11/01/25							
03/24/2023	B	1,065,000.000	.9967		- 1,061,496 *	1,061,496	
001050998134							
Issue: 68389XCH6 - Oracle Corp 6.150% 11/09/29							
03/24/2023	B	1,235,000.000	1.0707		- 1,322,302 *	1,322,302	
001050998134							
Issue: 278642BB8 - Ebay Inc 6.300% 11/22/32							
03/24/2023	B	1,540,000.000	1.0845		- 1,670,130 *	1,670,130	
001050998134							
Issue: 37940XAN2 - Global Pmts Inc 5.300% 8/15/29							
03/24/2023	B	705,000.000	.9930		- 700,086 *	700,086	
001050998134							
Issue: 281020AW7 - Edison Intl Sr Nt 6.950% 11/15/29							
03/24/2023	B	605,000.000	1.0957		- 662,917 *	662,917	
001050998134							
Issue: 02005NBR0 - Ally Finl Inc Sr Nt 7.100% 11/15/27							
03/24/2023	B	670,000.000	1.0199		- 683,306 *	683,306	
001050998134							
Issue: 294429AT2 - Equifax Inc 2.350% 9/15/31							
03/24/2023	B	1,570,000.000	.8083		- 1,268,984 *	1,268,984	
001050998134							
Issue: 02344AAA6 - Amcor Flexibles 2.690% 5/25/31							
03/24/2023	B	1,200,000.000	.8328		- 999,396 *	999,396	
001050998134							
Issue: 00914AAK8 - Air Lease Corp Mtn 3.125% 12/01/30							
03/24/2023	B	1,090,000.000	.8403		- 915,894 *	915,894	
001050998134							
Issue: 49446RBA6 - Kimco Realty Corp 4.600% 2/01/33							
03/24/2023	B	1,780,000.000	.9432		- 1,678,878 *	1,678,878	
001050998134							

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 44644MAJ0 - Huntington National 5.650% 1/10/30							
03/24/2023 001050998134	B	2,035,000.000	.9822		- 1,998,675 *	1,998,675	
Issue: 14913R2Y2 - Caterpillar Finl Mtn 4.900% 1/17/25							
03/24/2023 001050998134	B	800,000.000	1.0119		- 809,520 *	809,520	
Issue: 11120VAJ2 - Brixmor Operating 4.050% 7/01/30							
03/24/2023 001050998134	B	1,475,000.000	.9058		- 1,336,114 *	1,336,114	
Issue: 682680BG7 - Oneok Inc New Sr Nt 6.100% 11/15/32							
03/24/2023 001050998134	B	1,285,000.000	1.0348		- 1,329,654 *	1,329,654	
Issue: 020002BH3 - Allstate Corp 0.750% 12/15/25							
03/24/2023 001050998134	B	825,000.000	.9055		- 746,996 *	746,996	
Issue: 04686JAF8 - Athene Holding Ltd 6.650% 2/01/33							
03/24/2023 001050998134	B	1,300,000.000	1.0244		- 1,331,759 *	1,331,759	
Issue: 302635AH0 - Fs Kkr Cap Corp 2.625% 1/15/27							
03/24/2023 001050998134	B	810,000.000	.8553		- 692,793 *	692,793	
Issue: 05946KAJ0 - Banco Bilbao Vizcaya 1.125% 9/18/25							
03/24/2023 001050998134	B	600,000.000	.9093		- 545,604 *	545,604	
Issue: 254709AS7 - Discover Finl Svcs 6.700% 11/29/32							
03/24/2023 001050998134	B	645,000.000	1.0303		- 664,518 *	664,518	
Issue: 87166FAE3 - Synchrony Bank Mtn 5.625% 8/23/27							
03/24/2023 001050998134	B	720,000.000	.9354		- 673,517 *	673,517	
Issue: 127097AK9 - Coterra Energy Inc 4.375% 3/15/29							
03/24/2023 001050998134	B	1,745,000.000	.9586		- 1,672,687 *	1,672,687	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 828807DL8 - Simon Ppty Group LP 1.750% 2/01/28							
03/24/2023	B	260,000.000	.8682		- 225,740 *	225,740	
001050998134							
Issue: 69121KAE4 - Owl Rock Capital 3.400% 7/15/26							
03/24/2023	B	775,000.000	.8906		- 690,184 *	690,184	
001050998134							
Issue: 02665WDS7 - American Honda Mtn 0.550% 7/12/24							
03/24/2023	B	850,000.000	.9526		- 809,668 *	809,668	
001050998134							
Issue: 423452AG6 - Helmerich Payne Inc 2.900% 9/29/31							
03/24/2023	B	1,585,000.000	.8304		- 1,316,105 *	1,316,105	
001050998134							
Issue: 723787AT4 - Pioneer Nat Res Co 1.125% 1/15/26							
03/24/2023	B	1,820,000.000	.9086		- 1,653,725 *	1,653,725	
001050998134							
Issue: 071813CH0 - Baxter Intl Inc 1.322% 11/29/24							
03/24/2023	B	1,085,000.000	.9422		- 1,022,298 *	1,022,298	
001050998134							
Issue: 00914AAS1 - Air Lease Corp Mtn 2.875% 1/15/32							
03/24/2023	B	405,000.000	.8151		- 330,124 *	330,124	
001050998134							
Issue: 33938XAE5 - Flextronics Intl Ltd 6.000% 1/15/28							
03/24/2023	B	740,000.000	1.0208		- 755,362 *	755,362	
001050998134							
Issue: 04010LBD4 - Ares Capital Corp 2.875% 6/15/27							
03/24/2023	B	1,605,000.000	.8647		- 1,387,827 *	1,387,827	
001050998134							
Issue: 30212PBH7 - Expedia Group Inc 2.950% 3/15/31							
03/24/2023	B	820,000.000	.8302		- 680,772 *	680,772	
001050998134							
Issue: 0641594A1 - Bank Of Nova Sco 1.350% 6/24/26							
03/24/2023	B	1,125,000.000	.8991		- 1,011,510 *	1,011,510	
001050998134							

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 95040QAN4 - Welltower Inc 2.050% 1/15/29							
03/24/2023 001050998134	B	800,000.000	.8456		- 676,472 *	676,472	
Issue: 87612GAC5 - Targa Res Corp 6.125% 3/15/33							
03/24/2023 001050998134	B	1,295,000.000	1.0322		- 1,336,647 *	1,336,647	
Issue: 86562MCS7 - Sumitomo Mitsui Fin 5.766% 1/13/33							
03/24/2023 001050998134	B	1,670,000.000	1.0409		- 1,738,270 *	1,738,270	
Issue: 29452EAC5 - Equitable Hldgs Inc 5.594% 1/11/33							
03/24/2023 001050998134	B	1,330,000.000	1.0004		- 1,330,559 *	1,330,559	
Issue: 37045XED4 - General Mtrs Finl 6.400% 1/09/33							
03/24/2023 001050998134	B	1,305,000.000	1.0265		- 1,339,543 *	1,339,543	
Issue: 63743HEU2 - National Rural Mtn 0.350% 2/08/24							
03/24/2023 001050998134	B	915,000.000	.9603		- 878,656 *	878,656	
Issue: 756109BR4 - Realty Income Corp 4.850% 3/15/30							
03/24/2023 001050998134	B	640,000.000	.9914		- 634,515 *	634,515	
Issue: 65535HBK4 - Nomura Hldgs Inc 6.181% 1/18/33							
03/24/2023 001050998134	B	1,305,000.000	1.0173		- 1,327,550 *	1,327,550	
Issue: 713448FB9 - Pepsico Inc 0.400% 10/07/23							
03/24/2023 001050998134	B	955,000.000	.9784		- 934,401 *	934,401	
Issue: 63743HFC1 - National Rural Mtn 1.875% 2/07/25							
03/24/2023 001050998134	B	1,060,000.000	.9560		- 1,013,318 *	1,013,318	
Issue: 912797FF9 - U S Treasury Bill 5/23/23							
03/24/2023 001050998134	B	895,000.000	.9931		- 888,839 *	888,839	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 574599BS4 - Masco Corp 1.500% 2/15/28							
03/24/2023 001050998134	B	1,985,000.000	.8590		- 1,705,095 *	1,705,095	
Issue: 49327M3H5 - Keybank National Mtn 5.000% 1/26/33							
03/24/2023 001050998134	B	2,180,000.000	.9341		- 2,036,425 *	2,036,425	
Issue: 24422EVN6 - John Deere Mtn 0.450% 1/17/24							
03/24/2023 001050998134	B	850,000.000	.9674		- 822,324 *	822,324	
Issue: 446413AZ9 - Huntington Ingalls 2.043% 8/16/28							
03/24/2023 001050998134	B	785,000.000	.8613		- 676,113 *	676,113	
Issue: 808513BP9 - Schwab Charles Corp 2.000% 3/20/28							
03/24/2023 001050998134	B	2,350,000.000	.8639		- 2,030,118 *	2,030,118	
Issue: 25160PAM9 - Deutsche Bk Ag N Y 5.371% 9/09/27							
03/24/2023 001050998134	B	2,045,000.000	.9861		- 2,016,493 *	2,016,493	
Issue: 23338VAN6 - Dte Elec Co 1.900% 4/01/28							
03/24/2023 001050998134	B	1,190,000.000	.8897		- 1,058,791 *	1,058,791	
Issue: 05964HAM7 - Banco Santander S A 2.958% 3/25/31							
03/24/2023 001050998134	B	1,800,000.000	.8217		- 1,479,132 *	1,479,132	
Issue: 05964HAL9 - Banco Santander Cv 1.849% 3/25/26							
03/24/2023 001050998134	B	600,000.000	.8937		- 536,208 *	536,208	
Issue: 096630AJ7 - Boardwalk L P 3.600% 9/01/32							
03/24/2023 001050998134	B	1,560,000.000	.8633		- 1,346,795 *	1,346,795	
Issue: 55336VBV1 - Mplx L P 5.000% 3/01/33							
03/24/2023 001050998134	B	1,390,000.000	.9716		- 1,350,552 *	1,350,552	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 14913R2P1 - Caterpillar Finl Mtn 0.600% 9/13/24							
03/24/2023	B	655,000.000	.9494		- 621,837 *	621,837	
001050998134							
Issue: 02665WDY4 - American Honda Mtn 0.750% 8/09/24							
03/24/2023	B	910,000.000	.9520		- 866,338 *	866,338	
001050998134							
Issue: 23355LAL0 - Dxc Technology Co 1.800% 9/15/26							
03/24/2023	B	770,000.000	.8816		- 678,809 *	678,809	
001050998134							
Issue: 595112BZ5 - Micron Technology 5.875% 2/09/33							
03/24/2023	B	665,000.000	1.0124		- 673,253 *	673,253	
001050998134							
Issue: 05329RAA1 - Autonation Inc 3.850% 3/01/32							
03/24/2023	B	780,000.000	.8627		- 672,937 *	672,937	
001050998134							
Issue: 86562MCG3 - Sumitomo Mitsui Fin 1.902% 9/17/28							
03/24/2023	B	325,000.000	.8531		- 277,241 *	277,241	
001050998134							
Issue: 20030NDK4 - Comcast Corporation 3.300% 4/01/27							
03/24/2023	B	990,000.000	.9627		- 953,103 *	953,103	
001050998134							
Issue: 404280CF4 - Hsbc Holdings Plc 4.950% 3/31/30							
03/24/2023	B	2,070,000.000	.9827		- 2,034,086 *	2,034,086	
001050998134							
Issue: 03076CAK2 - Ameriprise Financial 3.000% 4/02/25							
03/24/2023	B	1,705,000.000	.9583		- 1,633,867 *	1,633,867	
001050998134							
Issue: 35137LAH8 - Fox Corp 4.709% 1/25/29							
03/24/2023	B	1,065,000.000	.9923		- 1,056,831 *	1,056,831	
001050998134							
Issue: 25389JAV8 - Digital Rlty Tr L P 5.500% 1/15/28							
03/24/2023	B	245,000.000	1.0069		- 246,686 *	246,686	
001050998134							

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 46817MAL1 - Jackson Financial 1.05903% 11/23/31							
03/24/2023 001050998134	B	1,630,000.000	.8114		- 1,322,549 *	1,322,549	
Issue: 963320BA3 - Whirlpool Corp 5.500% 3/01/33							
03/24/2023 001050998134	B	1,330,000.000	1.0073		- 1,339,669 *	1,339,669	
Issue: 00751YAG1 - Advance Auto Parts 3.500% 3/15/32							
03/24/2023 001050998134	B	795,000.000	.8523		- 677,563 *	677,563	
Issue: 24422EWB1 - Deere John Mtn 2.125% 3/07/25							
03/24/2023 001050998134	B	185,000.000	.9619		- 177,959 *	177,959	
Issue: 438127AA0 - Honda Motor Co Ltd 2.271% 3/10/25							
03/24/2023 001050998134	B	345,000.000	.9614		- 331,676 *	331,676	
Issue: 89236TJX4 - Toyota Motor Mtn 2.500% 3/22/24							
03/24/2023 001050998134	B	675,000.000	.9792		- 660,960 *	660,960	
Issue: 816851BP3 - Sempra 3.700% 4/01/29							
03/24/2023 001050998134	B	1,425,000.000	.9336		- 1,330,394 *	1,330,394	
Issue: 30225VAH0 - Extra Space Mtn L P 3.900% 4/01/29							
03/24/2023 001050998134	B	1,420,000.000	.9331		- 1,324,974 *	1,324,974	
Issue: 95040QAR5 - Welltower Inc 3.850% 6/15/32							
03/24/2023 001050998134	B	1,115,000.000	.8917		- 994,201 *	994,201	
Issue: 98138HAH4 - Workday Inc 3.700% 4/01/29							
03/24/2023 001050998134	B	250,000.000	.9428		- 235,698 *	235,698	
Issue: 02666TAE7 - American Homes 4 L P 3.625% 4/15/32							
03/24/2023 001050998134	B	1,530,000.000	.8692		- 1,329,907 *	1,329,907	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 24422EWM7 - Deere John M T N 4.550% 10/11/24							
03/24/2023	B	930,000.000	1.0075		- 936,938 *	936,938	
001050998134							
Issue: 30161NBK6 - Exelon Corp 5.300% 3/15/33							
03/24/2023	B	205,000.000	1.0192		- 208,930 *	208,930	
001050998134							
Issue: 52532XAJ4 - Leidos Inc 5.750% 3/15/33							
03/24/2023	B	655,000.000	1.0264		- 672,272 *	672,272	
001050998134							
Issue: 210385AC4 - Constellation L P 5.800% 3/01/33							
03/24/2023	B	1,290,000.000	1.0390		- 1,340,271 *	1,340,271	
001050998134							
Issue: 277432AX8 - Eastman Chem Co 5.750% 3/08/33							
03/24/2023	B	660,000.000	1.0185		- 672,177 *	672,177	
001050998134							
Issue: 896239AE0 - Trimble Inc 6.100% 3/15/33							
03/24/2023	B	660,000.000	1.0143		- 669,458 *	669,458	
001050998134							
Issue: 025537AX9 - American Elec Pwr 5.625% 3/01/33							
03/24/2023	B	690,000.000	1.0394		- 717,179 *	717,179	
001050998134							
Issue: 337738BE7 - Fiserv Inc 5.600% 3/02/33							
03/24/2023	B	1,300,000.000	1.0471		- 1,361,204 *	1,361,204	
001050998134							
Issue: 04316JAD1 - Gallagher Arthur 5.500% 3/02/33							
03/24/2023	B	1,315,000.000	1.0208		- 1,342,299 *	1,342,299	
001050998134							
Issue: 91282CGP0 - U S Treasury Nt 4.000% 2/29/28							
03/29/2023	S	- 280,000.000	1.0145		284,047 *	287,459	- 3,413
001050998134							
Issue: 020002BK6 - Allstate Corp 5.250% 3/30/33							
03/29/2023	B	180,000.000	.9983		- 179,696 *	179,696	
001050998134							

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CGM7 - U S Treasury Nt 3.500% 2/15/33							
03/31/2023	B	185,000.000	1.0020		- 185,376 *	185,376	
001050998134							
Issue: 337738BE7 - Fiserv Inc 5.600% 3/02/33							
03/31/2023	S	- 150,000.000	1.0342		155,135 *	157,015	- 1,880
001050998134							
Issue: 91282CGS4 - U S Treasury Nt 0.00001% 3/31/30							
03/31/2023	B	165,000.000	1.0048		- 165,793 *	165,793	
001050998134							
Total For Morgan Stanley & Co. LLC				**0**	**134,116,216**	**134,120,990**	**- 4,775**
Broker: Nomura Securities Intl., Fixed							
Issue: 912810TL2 - U S Treasury Bd 4.000% 11/15/52							
03/23/2023	B	8,700,000.000	1.0582		- 9,206,707 *	9,206,707	
001050998134							
Issue: 91282CCW9 - U S Treasury Nt 0.750% 8/31/26							
03/23/2023	B	405,000.000	.9089		- 368,123 *	368,123	
001050998134							
Issue: 912796YH6 - U S Treasury Bill 9/07/23							
03/23/2023	B	480,000.000	.9787		- 469,796 *	469,796	
001050998134							
Issue: 912796Z36 - U S Treasury Bill 8/17/23							
03/23/2023	B	375,000.000	.9813		- 368,002 *	368,002	
001050998134							
Issue: 912796Z44 - U S Treasury Bill 8/24/23							
03/23/2023	B	375,000.000	.9805		- 367,705 *	367,705	
001050998134							
Issue: 912796Z51 - U S Treasury Bill 8/31/23							
03/23/2023	B	410,000.000	.9795		- 401,615 *	401,615	
001050998134							

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 91282CAW1 - U S Treasury Nt 0.250% 11/15/23							
03/24/2023 001050998134	B	900,000.000	.9739		- 876,516 *	876,516	
Issue: 912796ZZ5 - U S Treasury Bill 7/20/23							
03/24/2023 001050998134	B	825,000.000	.9854		- 812,989 *	812,989	
Issue: 912797FP7 - U S Treasury Bill 6/20/23							
03/24/2023 001050998134	B	1,125,000.000	.9894		- 1,113,131 *	1,113,131	
Issue: 912796Z44 - U S Treasury Bill 8/24/23							
03/24/2023 001050998134	B	900,000.000	.9810		- 882,868 *	882,868	
Issue: 912796CQ0 - U S Treasury Bill 9/14/23							
03/24/2023 001050998134	B	575,000.000	.9786		- 562,682 *	562,682	
Total For Nomura Securities Intl., Fixed				**0**	**15,445,790**	**15,446,006**	**- 216**
Broker: Rbc Capital Markets, LLC							
Issue: 023135AQ9 - Amazon Com Inc 4.950% 12/05/44							
03/23/2023 001050998134	B	490,000.000	1.0342		- 506,758 *	506,758	
Issue: 594918CC6 - Microsoft Corp 2.525% 6/01/50							
03/23/2023 001050998134	B	525,000.000	.6990		- 366,996 *	366,996	
Issue: 20030NBT7 - Comcast Corp 3.200% 7/15/36							
03/23/2023 001050998134	B	120,000.000	.8432		- 101,185 *	101,185	
Total For Rbc Capital Markets, LLC				**0**	**974,939**	**974,939**	**0**
Broker: Scotia Capital (USA) Inc.							

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 927804GK4 - Virginia Elec Pwr 5.000% 4/01/33							
03/28/2023 001050998134	B	180,000.000	.9972		- 179,496 *	179,496	
Broker: Smbc Nikko Securities America							
Issue: 69121KAF1 - Owl Rock Capital 2.625% 1/15/27							
03/23/2023 001050998134	B	95,000.000	.8554		- 81,263 *	81,263	
Issue: 69121KAE4 - Owl Rock Capital 3.400% 7/15/26							
03/23/2023 001050998134	B	145,000.000	.8918		- 129,305 *	129,305	
Issue: 09261XAG7 - Blackstone Secd 2.850% 9/30/28							
03/23/2023 001050998134	B	95,000.000	.8194		- 77,843 *	77,843	
Issue: 05964HAF2 - Banco Santander Sa 3.800% 2/23/28							
03/24/2023 001050998134	B	400,000.000	.9293		- 371,708 *	371,708	
Total For Smbc Nikko Securities America				**0**	**660,119**	**660,119**	**0**
Broker: Sumridge Partners LLC							
Issue: 06738EBY0 - Barclays Plc 5.501% 8/09/28							
03/23/2023 001050998134	B	620,000.000	.9792		- 607,104 *	607,104	
Issue: 524660BA4 - Leggett Platt Inc 3.500% 11/15/51							
03/23/2023 001050998134	B	115,000.000	.7463		- 85,822 *	85,822	
Issue: 117043AU3 - Brunswick Corp Sr 4.400% 9/15/32							
03/23/2023 001050998134	B	175,000.000	.8771		- 153,494 *	153,494	
Total For Sumridge Partners LLC				**0**	**846,420**	**846,420**	**0**

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Broker: Toronto Dominion Securities (U							
Issue: 37045XEB8 - General Mtrs Finl Co 6.000% 1/09/28							
03/23/2023 001050998134	B	490,000.000	1.0243		- 501,892 *	501,892	
Total For Toronto Dominion Securities (U				**0**	**521,838**	**521,838**	**0**
Broker: Truist Securities Inc.							
Issue: 06051GKA6 - Bk Of America Mtn 2.299% 7/21/32							
03/23/2023 001050998134	B	540,000.000	.8064		- 435,456 *	435,456	
Issue: 6174468P7 - Morgan Stanley Mtn 3.622% 4/01/31							
03/23/2023 001050998134	B	500,000.000	.9140		- 457,005 *	457,005	
Issue: 172967NN7 - Citigroup Inc 3.785% 3/17/33							
03/23/2023 001050998134	B	300,000.000	.8934		- 268,032 *	268,032	
Total For Truist Securities Inc.				**0**	**1,160,493**	**1,160,493**	**0**
Broker: US Bancorp Investments Inc.							
Issue: 20030NCC3 - Comcast Corp 3.969% 11/01/47							
03/23/2023 001050998134	B	615,000.000	.8383		- 515,536 *	515,536	
Issue: 12189LAU5 - Burlington North 4.550% 9/01/44							
03/23/2023 001050998134	B	285,000.000	.9446		- 269,211 *	269,211	
Issue: 00287YDB2 - Abbvie Inc 4.750% 3/15/45							
03/23/2023 001050998134	B	220,000.000	.9355		- 205,810 *	205,810	

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
Issue: 096630AJ7 - Boardwalk L P 3.600% 9/01/32							
03/23/2023	B	155,000.000	.8612		- 133,492 *	133,492	
001050998134							
Issue: 292480AH3 - Enable Midstream 3.900% 5/15/24							
03/23/2023	B	420,000.000	.9821		- 412,486 *	412,486	
001050998134							
Total For US Bancorp Investments Inc.				**0**	**1,536,535**	**1,536,535**	**0**
Broker: Wells Fargo Securities, LLC							
Issue: 61747YEV3 - Morgan Stanley 6.296% 10/18/28							
03/23/2023	B	475,000.000	1.0572		- 502,156 *	502,156	
001050998134							
Issue: 10373QBN9 - Bp Cap Mkts Amer 2.772% 11/10/50							
03/23/2023	B	225,000.000	.6648		- 149,576 *	149,576	
001050998134							
Issue: 437076BX9 - Home Depot Inc 4.500% 12/06/48							
03/23/2023	B	135,000.000	.9319		- 125,804 *	125,804	
001050998134							
Issue: 06051GJZ3 - Bk Of America Mtn 2.087% 6/14/29							
03/23/2023	B	740,000.000	.8671		- 641,676 *	641,676	
001050998134							
Issue: 29379VBQ5 - Enterprise Products 4.250% 2/15/48							
03/23/2023	B	270,000.000	.8387		- 226,457 *	226,457	
001050998134							
Issue: 95000U2J1 - Wells Fargo Mtn 2.572% 2/11/31							
03/23/2023	B	210,000.000	.8522		- 178,958 *	178,958	
001050998134							
Issue: 694308KK2 - Pacific Gas Elec Co 6.700% 4/01/53							
03/28/2023	B	125,000.000	.9964		- 124,551 *	124,551	
001050998134							

FORM 5500 - REPORTABLE TRANSACTION SCHEDULE (continued)

DATE	BOUGHT/ SOLD	SHARES/ PAR VALUE	UNIT PRICE	EXPENSE INCURRED	PRINCIPAL CASH	TRANSACTION COST	REALIZED GAIN/LOSS
	Total For Wells Fargo Securities, LLC			**0**	**1,949,178**	**1,949,178**	**0**
	GRAND TOTAL			**0**	**282,176,986**	**282,140,309**	**36,679**

SCHEDULE MB (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code).

▶ **File as an attachment to Form 5500 or 5500-SF.**

OMB No. 1210-0110

2022

This Form is Open to Public Inspection

For calendar plan year 2022 or fiscal plan year beginning 04/01/2022 and ending 03/31/2023

▶ **Round off amounts to nearest dollar.**

▶ **Caution:** A penalty of $1,000 will be assessed for late filing of this report unless reasonable cause is established.

A Name of plan
LOCAL 584 PENSION TRUST FUND

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF
BOARD OF TRUSTEES OF LOCAL 584 PENSION TRUST FUND

D Employer Identification Number (EIN)
51-6123679

E Type of plan: **(1)** [X] Multiemployer Defined Benefit **(2)** [ ] Money Purchase (see instructions)

1a Enter the valuation date: Month 04 Day 01 Year 2022

b	Assets		
(1)	Current value of assets	**1b(1)**	1,338,416
(2)	Actuarial value of assets for funding standard account	**1b(2)**	1,338,416
c (1)	Accrued liability for plan using immediate gain methods	**1c(1)**	290,261,559
(2)	Information for plans using spread gain methods:		
(a)	Unfunded liability for methods with bases	**1c(2)(a)**	
(b)	Accrued liability under entry age normal method	**1c(2)(b)**	
(c)	Normal cost under entry age normal method	**1c(2)(c)**	
(3)	Accrued liability under unit credit cost method	**1c(3)**	290,261,559
d	Information on current liabilities of the plan:		
(1)	Amount excluded from current liability attributable to pre-participation service (see instructions)	**1d(1)**	
(2)	"RPA '94" information:		
(a)	Current liability	**1d(2)(a)**	287,626,928
(b)	Expected increase in current liability due to benefits accruing during the plan year	**1d(2)(b)**	1,452,717
(c)	Expected release from "RPA '94" current liability for the plan year	**1d(2)(c)**	14,300,467
(3)	Expected plan disbursements for the plan year	**1d(3)**	15,300,467

Statement by Enrolled Actuary

To the best of my knowledge, the information supplied in this schedule and accompanying schedules, statements and attachments, if any, is complete and accurate. Each prescribed assumption was applied in accordance with applicable law and regulations. In my opinion, each other assumption is reasonable (taking into account the experience of the plan and reasonable expectations) and such other assumptions, in combination, offer my best estimate of anticipated experience under the plan.

SIGN HERE Michael Carroll M.C. — 10/31/2023

Signature of actuary — Date

MICHAEL CARROLL, ASA, FCA, MAAA — 2308547

Type or print name of actuary — Most recent enrollment number

SEGAL — 212-251-5000

Firm name — Telephone number (including area code)

333 WEST 34TH STREET
NEW YORK NY 10001-2402

Address of the firm

If the actuary has not fully reflected any regulation or ruling promulgated under the statute in completing this schedule, check the box and see instructions [ ]

2 Operational information as of beginning of this plan year:

a Current value of assets (see instructions) **2a** 1,744,624

b "RPA '94" current liability/participant count breakdown:

	(1) Number of participants	(2) Current liability
(1) For retired participants and beneficiaries receiving payment	1,078	201,693,569
(2) For terminated vested participants	577	54,424,070
(3) For active participants:		
(a) Non-vested benefits		5,020,170
(b) Vested benefits		26,489,119
(c) Total active	311	31,509,289
(4) Total	1,966	287,626,928

c If the percentage resulting from dividing line 2a by line 2b(4), column (2), is less than 70%, enter such percentage ..... **2c** 0.61 %

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

(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	c) Amount paid by employees
10/15/2022	3,572,505				
			Totals ► 3(b)	3,572,505	3(c) 0

(d) Total withdrawal liability amounts included in line 3(b) total ..... **3(d)** 1,504,732

4 Information on plan status:

a Funded percentage for monitoring plan's status (line 1b(2) divided by line 1c(3)) ..... **4a** 0.5 %

b Enter code to indicate plan's status (see instructions for attachment of supporting evidence of plan's status). If entered code is "N," go to line 5 ..... **4b** C

c Is the plan making the scheduled progress under any applicable funding improvement or rehabilitation plan? ..... ☒ Yes ☐ No

d If the plan is in critical status or critical and declining status, were any benefits reduced (see instructions)? ..... ☐ Yes ☒ No

e If line d is "Yes," enter the reduction in liability resulting from the reduction in benefits (see instructions), measured as of the valuation date **4e**

f If the plan is in critical status or critical and declining status, and is:
- Projected to emerge from critical status within 30 years, enter the plan year in which it is projected to emerge;
- Projected to become insolvent within 30 years, enter the plan year in which insolvency is expected and check here ..... ☒
- Neither projected to emerge from critical status nor become insolvent within 30 years, enter "9999."

4f 2048

5 Actuarial cost method used as the basis for this plan year's funding standard account computations (check all that apply):

a ☐ Attained age normal **b** ☐ Entry age normal **c** ☒ Accrued benefit (unit credit) **d** ☐ Aggregate

e ☐ Frozen initial liability **f** ☐ Individual level premium **g** ☐ Individual aggregate **h** ☐ Shortfall

i ☐ Other (specify):

j If box h is checked, enter period of use of shortfall method **5j**

k Has a change been made in funding method for this plan year? ..... [X] Yes [ ] No

l If line k is "Yes," was the change made pursuant to Revenue Procedure 2000-40 or other automatic approval? ..... [X] Yes [ ] No

m If line k is "Yes," and line l is "No," enter the date (MM-DD-YYYY) of the ruling letter (individual or class) approving the change in funding method **5m**

6 Checklist of certain actuarial assumptions:

a Interest rate for "RPA '94" current liability ..... **6a** 2.20 %

		Pre-retirement	Post-retirement
b Rates specified in insurance or annuity contracts		[ ] Yes [ ] No [X] N/A	[ ] Yes [ ] No [X] N/A
c Mortality table code for valuation purposes:			
(1) Males	**6c(1)**	A	A
(2) Females	**6c(2)**	A	A
d Valuation liability interest rate	**6d**	2.00 %	2.00 %
e Salary scale	**6e**	% [X] N/A	
f Withdrawal liability interest rate:			
(1) Type of interest rate	**6f(1)**	[ ] Single rate [ ] ERISA 4044 [X] Other [ ] N/A	

(2) If "Single rate" is checked in (1), enter applicable single rate	**6f(2)**	%
g Estimated investment return on actuarial value of assets for year ending on the valuation date	**6g**	0.1 %
h Estimated investment return on current value of assets for year ending on the valuation date	**6h**	0.1 %
i Expense load included in normal cost reported in line 9b	**6i**	[ ] N/A
(1) If expense load is described as a percentage of normal cost, enter the assumed percentage	**6i(1)**	%
(2) If expense load is a dollar amount that varies from year to year, enter the dollar amount included in line 9b	**6i(2)**	989,347
(3) If neither (1) nor (2) describes the expense load, check the box	**6i(3)**	[ ]

7 New amortization bases established in the current plan year:

(1) Type of base	**(2)** Initial balance	**(3)** Amortization Charge/Credit
1	-12,633,684	-963,944

8 Miscellaneous information:

a If a waiver of a funding deficiency has been approved for this plan year, enter the date (MM-DD-YYYY) of the ruling letter granting the approval **8a**

b Demographic, benefit, and contribution information

(1) Is the plan required to provide a projection of expected benefit payments? (See instructions) If "Yes," see instructions for required attachment. ..... [X] Yes [ ] No

(2) Is the plan required to provide a Schedule of Active Participant Data? (See instructions). ..... [X] Yes [ ] No

(3) Is the plan required to provide a projection of employer contributions and withdrawal liability payments? (See instructions) If "Yes," attach a schedule. [X] Yes [ ] No

c Are any of the plan's amortization bases operating under an extension of time under section 412(e) (as in effect prior to 2008) or section 431(d) of the Code? ..... [ ] Yes [X] No

d If line c is "Yes," provide the following additional information:

(1) Was an extension granted automatic approval under section 431(d)(1) of the Code? ..... [ ] Yes [ ] No

(2) If line 8d(1) is "Yes," enter the number of years by which the amortization period was extended .. **8d(2)**

(3) Was an extension approved by the Internal Revenue Service under section 412(e) (as in effect prior to 2008) or 431(d)(2) of the Code? ..... [ ] Yes [ ] No

(4) If line 8d(3) is "Yes," enter number of years by which the amortization period was extended (not including the number of years in line (2)) ..... **8d(4)**

(5) If line 8d(3) is "Yes," enter the date of the ruling letter approving the extension ..... **8d(5)**

(6) If line 8d(3) is "Yes," is the amortization base eligible for amortization using interest rates applicable under section 6621(b) of the Code for years beginning after 2007? ..... [ ] Yes [ ] No

e If box 5h is checked or line 8c is "Yes," enter the difference between the minimum required contribution for the year and the minimum that would have been required without using the shortfall method or extending the amortization base(s)		**8e**	
9 Funding standard account statement for this plan year:			
Charges to funding standard account:			
a Prior year funding deficiency, if any		**9a**	175,077,260
b Employer's normal cost for plan year as of valuation date		**9b**	2,471,438
c Amortization charges as of valuation date:		Outstanding balance	
(1) All bases except funding waivers and certain bases for which the amortization period has been extended	**9c(1)**	171,388,851	22,702,519
(2) Funding waivers	**9c(2)**	0	0
(3) Certain bases for which the amortization period has been extended	**9c(3)**	0	0
d Interest as applicable on lines 9a, 9b, and 9c		**9d**	4,005,024
e Total charges. Add lines 9a through 9d		**9e**	204,256,241
Credits to funding standard account:			
f Prior year credit balance, if any		**9f**	0
g Employer contributions. Total from column (b) of line 3		**9g**	3,572,505
		Outstanding balance	
h Amortization credits as of valuation date	**9h**	57,542,968	8,098,636
i Interest as applicable to end of plan year on lines 9f, 9g, and 9h		**9i**	194,721
j Full funding limitation (FFL) and credits:			
(1) ERISA FFL (accrued liability FFL)	**9j(1)**	297,222,473	
(2) "RPA '94" override (90% current liability FFL)	**9j(2)**	266,971,003	
(3) FFL credit		**9j(3)**	0
k (1) Waived funding deficiency		**9k(1)**	0
(2) Other credits		**9k(2)**	0
l Total credits. Add lines 9f through 9i, 9j(3), 9k(1), and 9k(2)		**9l**	11,865,862
m Credit balance: If line 9l is greater than line 9e, enter the difference		**9m**	
n Funding deficiency: If line 9e is greater than line 9l, enter the difference		**9n**	192,390,379
o Current year's accumulated reconciliation account:			
(1) Due to waived funding deficiency accumulated prior to the 2022 plan year		**9o(1)**	0
(2) Due to amortization bases extended and amortized using the interest rate under section 6621(b) of the Code:			
(a) Reconciliation outstanding balance as of valuation date		**9o(2)(a)**	0
(b) Reconciliation amount (line 9c(3) balance minus line 9o(2)(a))		**9o(2)(b)**	0
(3) Total as of valuation date		**9o(3)**	0
10 Contribution necessary to avoid an accumulated funding deficiency. (see instructions.)		**10**	192,390,379
11 Has a change been made in the actuarial assumptions for the current plan year? If "Yes," see instructions			[X] Yes [ ] No