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

2023

This Form is Open to Public Inspection

Part I Annual Report Identification Information

For calendar plan year 2023 or fiscal plan year beginning 01/01/2023 and ending 12/31/2023

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

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

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

D Check box if filing under:
- [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
PENSION PLAN OF CHILDREN'S HOSPITAL MEDICAL CENTER OF AKRON

1b Three-digit plan number (PN) ▶ 001

1c Effective date of plan 01/01/1961

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)
CHILDREN'S HOSPITAL MEDICAL CENTER OF AKRON
AKRON CHILDREN'S HOSPITAL

ONE PERKINS SQUARE
AKRON, OH 44308-1062

2b Employer Identification Number (EIN)
34-0714357

2c Plan Sponsor's telephone number
330-543-5019

2d Business code (see instructions)
622000

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.	11/04/2024	RHONDA LARIMORE
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE			
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE

3a Plan administrator's name and address [X] Same as Plan Sponsor

3b Administrator's EIN

3c Administrator's telephone number

4 If the name and/or EIN of the plan sponsor or the plan name has changed since the last return/report filed for this plan, enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report:

a Sponsor's name

4b EIN

c Plan Name

4d PN

5	Total number of participants at the beginning of the plan year	**5**	2090
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)**	897
a(2)	Total number of active participants at the end of the plan year	**6a(2)**	181
b	Retired or separated participants receiving benefits	**6b**	776
c	Other retired or separated participants entitled to future benefits	**6c**	221
d	Subtotal. Add lines **6a(2)**, **6b**, and **6c**.	**6d**	1178
e	Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	**6e**	84
f	Total. Add lines **6d** and **6e**.	**6f**	1262
g(1)	Number of participants with account balances as of the beginning of the plan year (only defined contribution plans complete this item)	**6g(1)**	
g(2)	Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)	**6g(2)**	
h	Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested	**6h**	
7	Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	**7**	

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

1A 1I

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)** [X] Trust
- **(4)** [ ] General assets of the sponsor

9b Plan benefit arrangement (check all that apply)

- **(1)** [X] Insurance
- **(2)** [ ] Code section 412(e)(3) insurance contracts
- **(3)** [X] 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)** [X] **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
- **(4)** [ ] **DCG** (Individual Plan Information) – Number Attached _____
- **(5)** [ ] **MEP** (Multiple-Employer Retirement Plan Information)

b General Schedules

- **(1)** [X] **H** (Financial Information)
- **(2)** [ ] **I** (Financial Information – Small Plan)
- **(3)** [ ] **A** (Insurance Information) – Number Attached _____
- **(4)** [X] **C** (Service Provider Information)
- **(5)** [ ] **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 2023 Form M-1 annual report. If the plan was not required to file the 2023 Form M-1 annual report, enter the Receipt Confirmation Code for the most recent Form M-1 that was required to be filed under the Form M-1 filing requirements. (Failure to enter a valid Receipt Confirmation Code will subject the Form 5500 filing to rejection as incomplete.)

Receipt Confirmation Code_____

SCHEDULE C (Form 5500)	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.**	**2023** **This Form is Open to Public Inspection.**

For calendar plan year 2023 or fiscal plan year beginning 01/01/2023 and ending 12/31/2023

A Name of plan
PENSION PLAN OF CHILDREN'S HOSPITAL MEDICAL CENTER OF AKRON

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
CHILDREN'S HOSPITAL MEDICAL CENTER OF AKRON

D Employer Identification Number (EIN)
34-0714357

Part I Service Provider Information (see instructions)

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

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

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

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

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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)

KEYBANK NATIONAL ASSOCIATION

34-0797057

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
13	CONTRACT ADMINISTRATOR	735525	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [X]

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

WILLIS TOWERS WATSON US LLC

53-0181291

(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	ACTUARIAL SERVICES	610868	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [X]

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

PACIFIC INVESTMENT MANAGEMENT CO

33-0629048

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	INVESTMENT MANAGEMENT	460292	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [X]

Part I Service Provider Information (continued)

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

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

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

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

Part II Service Providers Who Fail or Refuse to Provide Information

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

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

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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

2023

This Form is Open to Public Inspection

For calendar plan year 2023 or fiscal plan year beginning 01/01/2023 and ending 12/31/2023

A Name of plan
PENSION PLAN OF CHILDREN'S HOSPITAL MEDICAL CENTER OF AKRON

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
CHILDREN'S HOSPITAL MEDICAL CENTER OF AKRON

D Employer Identification Number (EIN)
34-0714357

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 reported 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		
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)		650022
(2) Participant contributions	1b(2)		
(3) Other	1b(3)	548156	3829
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	42221380	850017
(2) U.S. Government securities	1c(2)	20708086	
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)		
(B) All other	1c(3)(B)	17121514	
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)		
(B) Common	1c(4)(B)	120149385	
(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)	468593	

			(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		
f	Total assets (add all amounts in lines 1a through 1e)	1f	201217114	1503868
	Liabilities			
g	Benefit claims payable	1g		875497
h	Operating payables	1h		
i	Acquisition indebtedness	1i		
j	Other liabilities	1j		628371
k	Total liabilities (add all amounts in lines 1g through1j)	1k		1503868
	Net Assets			
l	Net assets (subtract line 1k from line 1f)	1l	201217114	

Part II Income and Expense Statement

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

			(a) Amount	(b) Total
	Income			
a	**Contributions:**			
	(1) Received or receivable in cash from: **(A)** Employers	2a(1)(A)	34213089	
	(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)		34213089
b	**Earnings on investments:**			
	(1) Interest:			
	(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)		
	(B) U.S. Government securities	2b(1)(B)		
	(C) Corporate debt instruments	2b(1)(C)		
	(D) Loans (other than to participants)	2b(1)(D)		
	(E) Participant loans	2b(1)(E)		
	(F) Other	2b(1)(F)	1814	
	(G) Total interest. Add lines **2b(1)(A)** through **(F)**	2b(1)(G)		1814
	(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)	6876580	
	(D) Total dividends. Add lines **2b(2)(A)**, **(B)**, and **(C)**	2b(2)(D)		6876580
	(3) Rents	2b(3)		
	(4) Net gain (loss) on sale of assets: **(A)** Aggregate proceeds	2b(4)(A)		
	(B) Aggregate carrying amount (see instructions)	2b(4)(B)		
	(C) Subtract line **2b(4)(B)** from line **2b(4)(A)** and enter result	2b(4)(C)		
	(5) Unrealized appreciation (depreciation) of assets: **(A)** Real estate	2b(5)(A)		
	(B) Other	2b(5)(B)	-7226597	
	(C) Total unrealized appreciation of assets. Add lines **2b(5)(A)** and **(B)**	2b(5)(C)		-7226597

		(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		33864886
Expenses			
e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	102932510	
(2) To insurance carriers for the provision of benefits	2e(2)	130340507	
(3) Other	2e(3)		
(4) Total benefit payments. Add lines **2e(1)** through **(3)**	2e(4)		233273017
f Corrective distributions (see instructions)	2f		
g Certain deemed distributions of participant loans (see instructions)	2g		
h Interest expense	2h		
i Administrative expenses:			
(1) Salaries and allowances	2i(1)		
(2) Contract administrator fees	2i(2)		
(3) Recordkeeping fees	2i(3)		
(4) IQPA audit fees	2i(4)		
(5) Investment advisory and investment management fees	2i(5)	462590	
(6) Bank or trust company trustee/custodial fees	2i(6)		
(7) Actuarial fees	2i(7)		
(8) Legal fees	2i(8)		
(9) Valuation/appraisal fees	2i(9)		
(10) Other trustee fees and expenses	2i(10)		
(11) Other expenses	2i(11)	1346393	
(12) Total administrative expenses. Add lines **2i(1)** through **(11)**	2i(12)		1808983
j Total expenses. Add all **expense** amounts in column (b) and enter total	2j		235082000
Net Income and Reconciliation			
k Net income (loss). Subtract line **2j** from line **2d**	2k		-201217114
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: BOBER, MARKEY, FEDOROVICH & CO **(2)** EIN: 34-1523030

d The opinion of an independent qualified public accountant is **not attached** as part of Schedule H because:

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

Part IV Compliance Questions

4 CCTs and PSAs do not complete Part IV. MTIAs, 103-12 IEs, and GIAs do not complete lines 4a, 4e, 4f, 4g, 4h, 4k, 4m, 4n, or 5. 103-12 IEs also do not complete lines 4j and 4l. MTIAs also do not complete line 4l. DCGs do not complete lines 4e, 4f, 4k, 4l, and 5, and DCGs generally complete the rest of Part IV collectively for all plans in the DCG, except as otherwise provided (see instructions).

During the plan year:

		Yes	No	Amount
a Was there a failure to transmit to the plan any participant contributions within the time period described in 29 CFR 2510.3-102? Continue to answer "Yes" for any prior year failures until fully corrected. (See instructions and DOL's Voluntary Fiduciary Correction Program.)	**4a**		X	
b Were any loans by the plan or fixed income obligations due the plan in default as of the close of the plan year or classified during the year as uncollectible? Disregard participant loans secured by participant's account balance. (Attach Schedule G (Form 5500) Part I if "Yes" is checked.)	**4b**		X	
c Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)	**4c**		X	
d Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.)	**4d**		X	
e Was this plan covered by a fidelity bond?	**4e**	X		3000000
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**			

5a Has a resolution to terminate the plan been adopted during the plan year or any prior plan year? [X] Yes [ ] No

If "Yes," enter the amount of any plan assets that reverted to the employer this year 0.

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

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

5c Was the plan a defined benefit plan covered under the PBGC insurance program at any time during this plan year? (See ERISA section 4021 and instructions.) ..... [X] Yes [ ] No [ ] Not determined

If "Yes" is checked, enter the My PAA confirmation number from the PBGC premium filing for this plan year 523980.

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

2023

This Form is Open to Public Inspection.

For calendar plan year 2023 or fiscal plan year beginning 01/01/2023 and ending 12/31/2023

A Name of plan
PENSION PLAN OF CHILDREN'S HOSPITAL MEDICAL CENTER OF AKRON

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
CHILDREN'S HOSPITAL MEDICAL CENTER OF AKRON

D Employer Identification Number (EIN)
34-0714357

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** | 871

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**	0
	b Enter the amount contributed by the employer to the plan for this plan year	**6b**	0
	c Subtract the amount in line 6b from the amount in line 6a. Enter the result (enter a minus sign to the left of a negative amount)	**6c**	

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

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

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

Part III Amendments

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

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

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

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

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

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

Part V Additional Information for Multiemployer Defined Benefit Pension Plans

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

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

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

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

---

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

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

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

---

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

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

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

---

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

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

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

---

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

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

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

---

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

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

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

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

a The current plan year. Check the box to indicate the counting method used to determine the number of inactive participants: ☐ last contributing employer ☐ alternative ☐ reasonable approximation (see instructions for required attachment)	**14a**	
b The plan year immediately preceding the current plan year. ☐ Check the box if the number reported is a change from what was previously reported (see instructions for required attachment)	**14b**	
c The second preceding plan year. ☐ Check the box if the number reported is a change from what was previously reported (see instructions for required attachment)	**14c**	0

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

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

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

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

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

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

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

19 If the total number of participants is 1,000 or more, complete lines (a) and (b):

a Enter the percentage of plan assets held as:

Public Equity: _____% Private Equity: _____% Investment-Grade Debt and Interest Rate Hedging Assets: _____%

High-Yield Debt: _____% Real Assets: _____% Cash or Cash Equivalents: 100.0 % Other: _____%

b Provide the average duration of the Investment-Grade Debt and Interest Rate Hedging Assets:

☐ 0-5 years ☐ 5-10 years ☐ 10-15 years ☐ 15 years or more

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

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

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

☐ Yes.

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

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

☐ No. Other. Provide explanation._____

Part VII IRS Compliance Questions

21a Does the plan satisfy the coverage and nondiscrimination tests of Code sections 410(b) and 401(a)(4) by combining this plan with any other plans under the permissive aggregation rules? ☐ Yes ☐ No

21b If this is a Code section 401(k) plan, check all boxes that apply to indicate how the plan is intended to satisfy the nondiscrimination requirements for employee deferrals and employer matching contributions (as applicable) under Code sections 401(k)(3) and 401(m)(2).

☐ Design-based safe harbor method

☐ "Prior year" ADP test

☐ "Current year" ADP test

☐ N/A

22 If the plan sponsor is an adopter of a pre-approved plan that received a favorable IRS Opinion Letter, enter the date of the Opinion Letter ___/___/_____ (MM/DD/YYYY) and the Opinion Letter serial number_____.

The Pension Plan of Children's Hospital Medical Center of Akron

Audited Financial Statements and Supplemental Schedules
With Independent Auditors' Report

December 31, 2023 and 2022

The Pension Plan of Children's Hospital Medical Center of Akron
Audited Financial Statements and Supplemental Schedule

December 31, 2023 and 2022

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Note: Certain schedules required by the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974 have been omitted because of the absence of the conditions under which they are required.

BOBER MARKEY FEDOROVICH
CERTIFIED PUBLIC ACCOUNTANTS/BUSINESS ADVISORS
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INDEPENDENT AUDITOR'S REPORT

To the Participants and Audit Committee of the Board of Directors
of Children's Hospital Medical Center of Akron
The Pension Plan of Children's Hospital Medical Center of Akron
Akron, Ohio

Opinion

We have audited the financial statements of The Pension Plan of Children's Hospital Medical Center of Akron (the "Plan"), an employee benefit plan subject to the Employee Retirement Income Security Act of 1974 (ERISA), which comprise the statement of net assets available for benefits as of December 31, 2023 (in liquidation), and the related statement of changes in net assets available for benefits for the year then ended (in liquidation), and the statement of net assets available for benefits as of December 31, 2022 (ongoing), and the related statement of changes in net assets available for benefits for the year then ended (ongoing), and the related notes to the financial statements.

In our opinion, the accompanying financial statements present fairly, in all material respects, the net assets available for benefits of The Pension Plan of Children's Hospital Medical Center of Akron as of December 31, 2023 (in liquidation) and 2022 (ongoing), and the changes in its net assets available for benefits for the years ended December 31, 2023 (in liquidation) and 2022 (ongoing), 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 Auditors' 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 – Basis of Accounting

As discussed in Note 2 to the financial statements, due to the termination of the plan, management has determined liquidation is imminent. As a result, the Plan changed its basis of accounting from the accrual basis used in presenting the 2022 financial statements to the liquidation basis used in presenting the 2023 financial statements. Our opinion is not modified with respect to that 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 that the financial statements are available to be issued.

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

Auditors' 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 controls. Misstatements are considered material if, individually or in the aggregate, they could reasonably be expected to influence the economic decisions of users made on the basis of these financial statements.

In performing an audit in accordance with GAAS, we:

- Exercise professional judgment and maintain professional skepticism throughout the audit.
- Identify and assess the risks of material misstatement of the financial statements, whether due to fraud or error, and design and perform audit procedures responsive to those risks.
- Such procedures include examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements.
- Obtain an understanding of internal controls 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.

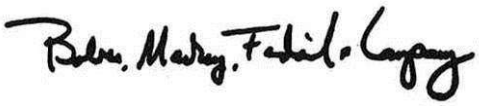
We are required to communicate with those charged with governance regarding, among other matters, the planned scope and timing of the audit, significant audit findings, and certain internal control-related matters that we identified during the audit.

Other Matter—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 Schedule H, Line 4i – Schedule of Assets (Held at End of Year) as of December 31, 2023, and Schedule H, Line 4j – Schedule of Reportable Transactions for the year then ended December 31, 2023, are presented for purposes of additional analysis and are not a required part of the financial statements but are supplementary information required by the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA. Such information is the responsibility of management and was derived from and relates directly to the underlying accounting and other records used to prepare the financial statements. The information has been subjected to the auditing procedures applied in the audits of the financial statements and certain additional procedures, including comparing and reconciling such information directly to the underlying accounting and other records used to prepare the financial statements or to the financial statements themselves, and other additional procedures in accordance with GAAS.

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.



BOBER, MARKEY, FEDOROVICH & COMPANY
Akron, Ohio

October 9, 2024

The Pension Plan of Children's Hospital Medical Center of Akron
Statements of Net Assets Available for Benefits
December 31, 2023 and 2022
(In Thousands)

	(In Liquidation) 2023	(Ongoing) 2022
Assets		
Investments, at fair value	$ 850	$ 200,669
Receivables:		
Contributions	650	-
Dividends	4	548
Total receivables	654	548
Total assets	1,504	201,217
Liabilities		
Payables:		
Plan administrative expenses	628	-
Benefits	876	-
Total payables	1,504	-
Total liabilities	1,504	-
Net assets available for benefits	$ -	$ 201,217

The accompanying notes are an integral part of these financial statements.

The Pension Plan of Children's Hospital Medical Center of Akron
Statements of Changes in Net Assets Available for Benefits
For the Years Ended December 31, 2023 and 2022
(In Thousands)

	(In Liquidation) 2023	(Ongoing) 2022
Additions:		
Investment income:		
Interest	$ 2	$ 379
Dividends	6,877	6,965
Total investment income	6,879	7,344
Employer contributions	34,213	-
Total additions	41,092	7,344
Deductions:		
Benefit payments to participants	102,932	40,275
Purchase of annuity contracts for participants	130,341	-
Administrative fees and expenses	1,809	1,039
Total deductions	235,082	41,314
Net decrease	(193,990)	(33,970)
Net depreciation in fair value of investments	(7,227)	(87,589)
Net assets available for benefits beginning of year	201,217	322,776
Net assets available for benefits end of year	$ -	$ 201,217

The accompanying notes are an integral part of these financial statements.

1. Description of the Plan

The Pension Plan of Children's Hospital Medical Center of Akron (the "Plan") is a defined benefit plan that covers substantially all employees who were employed before December 31, 2006 and provides for pension, disability, and death benefits. Participants become fully vested in the Plan after five years of credited service. Children's Hospital Medical Center of Akron ("Akron Children's" and "Plan Sponsor") has agreed to voluntarily contribute such amounts as are necessary to provide assets sufficient to meet the benefits to be paid to the Plan participants. The Plan has met the Employee Retirement Income Security Act of 1974 ("ERISA") minimum funding requirements. Akron Children's has the right under the Plan to discontinue such contributions at any time and to terminate the Plan. Akron Children's froze the plan to cease benefit payment accruals to active participants after December 31, 2020, resulting in a curtailment.

Upon termination, the Plan assets then remaining in the trust fund, subject to provisions for expenses of administration or liquidation, shall be allocated to the Plan participants in accordance with the provisions of the Plan and Trust Agreement. The assets shall first be allocated to provide benefits to all the Plan participants, their joint annuitants, and beneficiaries to whom benefits have been paid for at least three years prior to the date of the Plan termination and to whom benefits would have been paid had an eligible participant actually retired on a retirement date at least three years prior to the date of the Plan termination. Secondly, amounts then remaining shall be allocated to provide additional benefits to participants entitled to them to the extent such benefits are guaranteed by the Pension Benefit Guaranty Corporation ("PBGC"). Thirdly, amounts then remaining shall be allocated to provide benefits to other participants entitled to them as described in the Plan and not provided for in the allocation described above. See Note 8.

The Plan is subject to the provisions of ERISA.

Information about the Plan agreement, the vesting and benefit provisions, and the PBGC's guarantee is contained in the *Summary Plan Description ("SPD")*. Copies of the SPD are available from the Human Resources Department at Children's.

2. Significant Accounting Policies

Basis of Accounting

The financial statements of the Plan are prepared under the liquidation method of accounting for the year ended December 31, 2023 due to the termination of the plan in 2024. Financial statements are prepared using the liquidation basis of accounting to present relevant financial information about the Plan's expected resources in liquidation by measuring and presenting assets at the amount of the expected cash proceeds from liquidation. Additionally, the Plan recognizes and measures its liabilities in accordance with generally accepted accounting principles that otherwise applies to those liabilities. The Plan is also required to accrue and separately present the costs that is expects to incur and the income that is expects to earn during expected duration of the liquidation, including any costs associated with sale of settlement those assets and liabilities.

The financial statements of the Plan were prepared under the accrual method of accounting for the year ended December 31, 2022.

2. Significant Accounting Policies (continued)

Investment Valuation and Income Recognition

Investments in equity securities with readily determinable fair values and all investments in debt securities are measured at fair value in the December 31, 2023 and 2022 Statements of Net Assets Available for Benefits. Fair values of investments in debt and equity securities are based on quoted market prices.

Investment income or loss and net realized and unrealized gains and losses are reflected in the Statements of Changes in Net Assets Available for Benefits.

Dividend income is accrued on the ex-dividend date. Purchases and sales of securities are recorded on a trade-date basis. Realized gains and losses from security transactions are reported based on historical cost.

Fair Value of Financial Assets and Liabilities

Fair value estimates are made at a specific point in time based on relevant market information about the financial instrument. These estimates are subjective in nature and involve uncertainties and matters of significant judgment and, therefore, cannot be determined with precision. Changes in assumptions could significantly affect the estimates.

The framework for measuring fair value is comprised of a three-level hierarchy based upon the transparency of inputs to the valuation of an asset or liability as of the measurement date. The three levels are defined as follows:

- Level 1 – inputs to the valuation methodology are quoted prices (unadjusted) for identical assets or liabilities in active markets.
- Level 2 – inputs to the valuation methodology include quoted prices for similar assets or liabilities in active markets, and inputs that are observable for the asset or liability, either directly or indirectly, for substantially the full term of the financial instrument.
- Level 3 – inputs to the valuation methodology are unobservable and significant to the fair value measurement.

A financial instrument's categorization within the valuation hierarchy is based upon the lowest level of input that is significant to the fair value measurement.

The methods described above may produce a fair value calculation that may not be indicative of net realizable value or reflective of future fair values. Furthermore, while Children's 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 estimate of fair value at the reporting date.

2. Significant Accounting Policies (continued)

Actuarial Present Value of Accumulated Plan Benefits
Accumulated plan benefits are those estimated future periodic payments, including lump-sum distributions that are attributable under the Plan's provisions to services rendered by the employees to the valuation date. Accumulated plan benefits include benefits expected to be paid to (a) retired or terminated employees or their beneficiaries, and (b) present employees or their beneficiaries. Benefits for retired or terminated employees or their beneficiaries are based on employees' compensation for the highest consecutive five out of the last ten years of credited service. The accumulated plan benefits for active employees are based on their average compensation during the five years preceding the valuation date. Benefits payable under all circumstances – retirement, death, disability, and termination of employment – are included to the extent they are deemed attributable to employee service rendered to the valuation date.

Use of Estimates
The preparation of financial statements in conformity with accounting principles generally accepted in the United States requires management to make estimates and assumptions that affect the amounts reported in the financial statements and accompanying notes. Actual results could differ from those estimates.

Administrative Fees
Trustee fees, consulting fees and other administrative expenses are paid from Children's general assets. Individual investment management fees are paid from Plan assets.

Payment of Benefits
Benefits are recorded when paid.

Subsequent Events
The Plan has evaluated subsequent events through October 9, 2024, the date the financial statements were available to be issued.

3. Accumulated Plan Benefits

An actuary estimates the actuarial present value of accumulated plan benefits, which is the amount that results from applying actuarial assumptions to adjust the accumulated plan benefits earned by the participants to reflect the time value of money (through discounts for interest) and the probability of payment (by means of decrements such as for death, disability, withdrawal, or retirement) between the valuation date and the expected payment date.

The accumulated plan benefits information as of the beginning of each plan year is as follows:

	(In Liquidation) 2023	(Ongoing) 2022
Actuarial present value of accumulated plan benefits:		
Vested benefits:		
Participants currently receiving payments	$ 93,421	$ 94,933
Other participants	134,505	170,032
Total	227,926	264,965
Nonvested benefits:	-	1,738
Total	$ 227,926	$ 266,703

The changes in the actuarial present value of accumulated plan, are as follows:

	(In Liquidation) 2023	(Ongoing) 2022
Actuarial present value of accumulated plan benefits - beginning of year	$ 266,703	$ 262,355
Increase during the year attributable to:		
Actuarial (gain) loss	8,992	7,832
Decrease in the discount period	12,081	13,885
Assumption changes	(19,574)	20,170
Benefits paid	(40,276)	(37,539)
Actuarial present value of accumulated plan benefits - end of year (January 1)	$ 227,926	$ 266,703

3. Accumulated Plan Benefits (continued)

Significant assumptions underlying the actuarial computations are:

	2023	2022
Actuarial cost method	Projected Unit Credit Cost Method	Projected Unit Credit Cost Method
Discount rate	4.99%	4.90%
Mortality basis	Pri-2012 Employee and Annuitant Tables for males and females, projected with Scale MP-2021	Pri-2012 Employee and Annuitant Tables for males and females, projected with Scale MP-2021
Salary increases	N/A	N/A
Disability	Pri-2012 Employee and Annuitant Tables for males and females, projected with Scale MP-2021	Pri-2012 Employee and Annuitant Tables for males and females, projected with Scale MP-2021

Akron Children's froze the plan to cease benefit payment accruals to active participants after December 31, 2020, resulting in a curtailment in 2020. Children's funding policy was to contribute amounts to the plan sufficient to meet minimum funding requirements of the Employee Retirement Income Security Act of 1974 and the Pension Protection Act of 2006, and other such amounts as Children's may contribute.

On November 21, 2023, trust assets were distributed via an annuity purchase agreement to an insurance carrier, irrevocably settling the remainder of the plan's obligations. As a result, there is no remaining obligation as of December 31, 2023; therefore, all historical assumptions related to the development of prior obligations are no longer applicable.

4. Assets and Liabilities Measured at Fair Value

The Plan's investments are held by KeyBank National Association. The following table summarizes Children's investments measured at fair value on a recurring basis as of December 31, 2023 and 2022, aggregated by the level in the fair value hierarchy within which those measurements are measured:

	2023			
	Level 1	Level 2	Level 3	Total
Money market funds	$ 850	$ -	$ -	$ 850
Total investment in hierarchy at fair value	$ 850	$ -	$ -	$ 850

	2022			
	Level 1	Level 2	Level 3	Total
Fixed Income:				
Corporate	$ -	$ 17,122	$ -	$ 17,122
Mutual funds	120,149	-	-	120,149
U.S. government	-	20,708	-	20,708
Other	-	469	-	469
Money market funds	42,221	-	-	42,221
Total investment in hierarchy at fair value	$ 162,370	$ 38,299	$ -	$ 200,669

Valuation methodologies used for assets and liabilities measured at fair value are as follows:

- Debt securities: Debt securities include U.S. government securities, U.S. government asset- backed securities, corporate debt-backed securities, corporate asset-backed securities, and corporate obligations. These securities are valued using evaluated prices provided by nationally recognized pricing services. Because the evaluated prices are based on observable inputs, such as available trade information, spreads, bids and offers, prepayment speeds, U.S. Treasury curves and interest rate movements, securities in this category are classified as Level 2.
- Money market funds: Money market funds are valued at net asset value ("NAV"). NAV is equal to the market value of each money market fund's investments and other assets, less liabilities, divided by the number of fund shares. These funds are valued at a daily close price as reported by the fund. The funds are required to publish their daily NAV and transact at that price. Additionally, money market funds are actively traded, and are classified as Level 1.

5. Income Tax Status

The Internal Revenue Service ("IRS") determined and informed the Plan by a letter dated April 22, 2014, that the Plan is qualified, under the appropriate sections of the Internal Revenue Code ("IRC"). Once qualified, the Plan is required to operate in conformity with the IRC to maintain its qualification. The Plan has been amended since receiving the determination letter. However, the Plan Administrator believes that the Plan is currently designed and being operated in compliance with the applicable requirements of the IRC.

The Plan subsequently received a determination letter from the IRS dated November 8, 2023 stating that the termination of the Plan does not affect the Plan's qualification for federal tax purposes (see Note 8).

Accounting principles generally accepted in the United States of America require the Plan Sponsor to evaluate tax positions taken by the Plan and recognize a tax liability if the organization has taken an uncertain position that more likely than not would not be sustained upon examination by taxing authorities. The Plan Sponsor has analyzed the tax positions taken by the Plan, and has concluded that as of December 31, 2022, and 2021 and for the years then ended, there are no uncertain positions taken or expected to be taken that would require recognition of a liability 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.

6. Transactions with Parties in Interest

Parties-in-interest transactions include the purchases and sales of investments and payments to the Plan trustee for services and expenses. There are also indirect fees deducted directly from investments earnings of the Plan.

7. 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, it is at least reasonably possible that changes in the values of investment securities will occur in the near term and that such change could materially affect the amounts reported in the Statements of Net Assets Available for Benefits.

Plan contributions and the actuarial present value of accumulated plan benefits are 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 estimation and assumption processes, it is at least reasonably possible that changes in these estimates and assumptions in the near term could materially affect the amounts reported and disclosed in the financial statements.

8. Termination of Plan

In 2022, Akron Children's began preparations to terminate the Plan with a plan termination amendment subject to the termination becoming effective in accordance with the applicable Pension Benefit Guaranty Corporation regulations signed August 17, 2022. In 2023, the Plan provided a one-time option for participants to take a lump sum distribution. For any participant not taking the lump sum distribution, the Plan transferred the obligation to an insurance company to administer the remaining benefits to the Plan participants. The transfer was completed in the fourth quarter of 2023. The final settlement of the transfer to the insurance company was completed in the third quarter of 2024 and the plan termination is complete.

The Pension Plan of Children's Hospital Medical Center of Akron
Schedule H, Line 4i - Schedule of Assets
Held at End of Year

December 31, 2023
EIN 34-0714357 Plan #001

(a)	(b)	(c)	(d)	(e)
	Identity of Issue, Borrower Lessor, or Similar Party	**Description of Investment Including Maturity Date, Rate of Interest, Par, or Maturity Value**	**Cost**	**Current Value**
	Money market funds			
	Federated Government Obligations Fund	850,017 units	$ 850,017	$ 850,017
	Total Money market funds		$ 850,017	$ 850,017
	Total assets held for investment purposes		$ 850,017	$ 850,017

The Pension Plan of Children's Hospital Medical Center of Akron
Schedule H, Line 4j - Schedule of Reportable Transactions

For the Year Ended December 31, 2023
EIN #34-0714357 Plan #001

(a)			(b)	(c)	(d)	(e)	(f)	(g)	(h)	(i)
Identity of Party Involved	DATE	SHARES	Description of Asset	Purchase Price	Sales Price	Lease Rental	Expense Incurred with Transaction	Cost of Asset	Current Value of Asset at Transaction Date	Net Gain (Loss)

See the attached report from Key Bank for Transactions in Excess of Five Percent of Plan Assets.

5% Report by Asset - Single Transaction

Valuation: $200,668,957.14 **Threshold:** $10,033,447.86 **Base Currency: USD**

Tran Type Settle Date	Asset Description	Asset Number Units/Par Portfolio Number	Purchase Cost/ Sale Proceeds	Broker Commission Other Expense	Book Value	Previous Annual Market	Net Gain/Loss on Market
Purchase 07/24/2023	UNITED STATES TREAS BDS DTD 5/31/2023 3.87500% DUE 5/15/2043	912810TS7 13,900,000.0000 5001201.6	13,597,841.66	0.00 0.00	13,597,841.66	13,597,841.66	0.00
Sale 07/19/2023	UNITED STATES TREAS BDS DTD 5/31/2023 3.87500% DUE 5/15/2043	912810TS7 -13,900,000.0000 5001201.6	13,595,937.50	0.00 0.00	-13,559,897.40	-13,559,897.40	36,040.10
Purchase 07/18/2023	PIMCO LONG DUR CRED BOND PORTFOLIO INST	72201P878 1,395,574.2890 5001201.6	13,244,000.00	0.00 0.00	13,244,000.00	13,244,000.00	0.00
Sale 07/19/2023	PIMCO PRV SHORT-TERM FLTII(776) NAV PORT	72201P613 -1,388,750.1250 5001201.6	13,900,000.00	0.00 0.00	-13,897,509.09	-13,895,210.97	4,789.03
Purchase 07/25/2023	UNITED STATES TREAS BDS DTD 5/31/2023 3.87500% DUE 5/15/2043	912810TS7 13,900,000.0000 5001201.6	13,535,403.97	0.00 0.00	13,535,403.97	13,535,403.97	0.00
Sale 07/24/2023	UNITED STATES TREAS BDS DTD 5/31/2023 3.87500% DUE 5/15/2043	912810TS7 -13,900,000.0000 5001201.6	13,535,125.00	0.00 0.00	-13,547,650.68	-13,547,650.68	-12,525.68
Purchase 07/27/2023	UNITED STATES TREAS BDS DTD 5/31/2023 3.87500% DUE 5/15/2043	912810TS7 13,900,000.0000 5001201.6	13,405,577.56	0.00 0.00	13,405,577.56	13,405,577.56	0.00
Sale 07/25/2023	UNITED STATES TREAS BDS DTD 5/31/2023 3.87500% DUE 5/15/2043	912810TS7 -13,900,000.0000 5001201.6	13,404,812.50	0.00 0.00	-13,476,614.12	-13,476,614.12	-71,801.62
Purchase 08/01/2023	UNITED STATES TREAS BDS DTD 5/31/2023 3.87500% DUE 5/15/2043	912810TS7 13,900,000.0000 5001201.6	13,406,858.58	0.00 0.00	13,406,858.58	13,406,858.58	0.00

5% Report by Asset - Single Transaction (Continued)

Valuation: $200,668,957.14 **Threshold:** $10,033,447.86 **Base Currency: USD**

Tran Type Settle Date	Asset Description	Asset Number Units/Par Portfolio Number	Purchase Cost/ Sale Proceeds	Broker Commission Other Expense	Book Value	Previous Annual Market	Net Gain/Loss on Market
Sale 07/27/2023	UNITED STATES TREAS BDS DTD 5/31/2023 3.87500% DUE 5/15/2043	912810TS7 -13,900,000.0000 5001201.6	13,404,812.50	0.00 0.00	-13,441,736.35	-13,441,736.35	-36,923.85
Purchase 08/08/2023	UNITED STATES TREAS BDS DTD 5/31/2023 3.87500% DUE 5/15/2043	912810TS7 13,900,000.0000 5001201.6	13,230,351.38	0.00 0.00	13,230,351.38	13,230,351.38	0.00
Sale 08/01/2023	UNITED STATES TREAS BDS DTD 5/31/2023 3.87500% DUE 5/15/2043	912810TS7 -13,900,000.0000 5001201.6	13,226,718.75	0.00 0.00	-13,336,043.87	-13,336,043.87	-109,325.12
Sale 08/08/2023	PIMCO PRV SHORT-TERM FLTII(776) NAV PORT	72201P613 -1,388,611.3890 5001201.6	13,900,000.00	0.00 0.00	-13,896,240.74	-13,894,037.01	5,962.99
Sale 11/14/2023	UNITED STATES TREAS BDS DTD 5/31/2023 3.87500% DUE 5/15/2043	912810TS7 -13,900,000.0000 5001201.6	12,014,269.53	0.00 0.00	-13,336,043.86	-13,336,043.86	-1,321,774.33
Purchase 11/14/2023	QUALIFIED FEDERATED GOVT OBLIGS FD (PRM) PREMIER SHARES	314074593 156,226,022.0400 5001201.6	156,226,022.04	0.00 0.00	156,226,022.04	156,226,022.04	0.00
Sale 11/13/2023	PIMCO LONG DUR CRED BOND PORTFOLIO INST	72201P878 -4,842,268.1000 5001201.6	42,369,845.88	0.00 0.00	-55,394,078.99	-44,754,243.62	-2,384,397.74
Sale 11/13/2023	PIMCO IG CRED BD PORT INST	722005873 -2,675,182.9270 5001201.6	23,006,573.17	0.00 0.00	-23,231,923.35	-22,639,004.31	367,568.86

5% Report by Asset - Single Transaction (Continued)

Valuation: $200,668,957.14 **Threshold:** $10,033,447.86 **Base Currency: USD**

Tran Type Settle Date	Asset Description	Asset Number Units/Par Portfolio Number	Purchase Cost/ Sale Proceeds	Broker Commission Other Expense	Book Value	Previous Annual Market	Net Gain/Loss on Market
Sale 11/13/2023	PIMCO PRV SHORT-TERM FLTII(776) NAV PORT	72201P613 -3,945,362.3620 5001201.6	39,493,077.24	0.00 0.00	-39,486,643.37	-39,483,251.37	9,825.87
Purchase 11/15/2023	QUALIFIED FEDERATED GOVT OBLIGS FD (PRM) PREMIER SHARES	314074593 55,158,535.6100 5001201.1	55,158,535.61	0.00 0.00	55,158,535.61	55,158,535.61	0.00
Sale 11/15/2023	QUALIFIED FEDERATED GOVT OBLIGS FD (PRM) PREMIER SHARES	314074593 -156,403,518.4400 5001201.6	156,403,518.44	0.00 0.00	-156,403,518.44	-156,403,518.44	0.00
Purchase 11/16/2023	QUALIFIED FEDERATED GOVT OBLIGS FD (PRM) PREMIER SHARES	314074593 14,029,438.3700 5001201.1	14,029,438.37	0.00 0.00	14,029,438.37	14,029,438.37	0.00
Purchase 11/17/2023	QUALIFIED FEDERATED GOVT OBLIGS FD (PRM) PREMIER SHARES	314074593 12,559,850.0200 5001201.1	12,559,850.02	0.00 0.00	12,559,850.02	12,559,850.02	0.00
Purchase 11/20/2023	QUALIFIED FEDERATED GOVT OBLIGS FD (PRM) PREMIER SHARES	314074593 17,439,077.6100 5001201.1	17,439,077.61	0.00 0.00	17,439,077.61	17,439,077.61	0.00
Sale 11/21/2023	QUALIFIED FEDERATED GOVT OBLIGS FD (PRM) PREMIER SHARES	314074593 -130,197,396.0000 5001201.1	130,197,396.00	0.00 0.00	-130,197,396.00	-130,197,396.00	0.00

End of Schedule

5% Report by Asset - Aggregate Transactions

Valuation: $200,668,957.14 **Threshold:** $10,033,447.86 **Base Currency: USD**

Asset Number / Tran Type	Settle Dt	Asset Description / Units/Par	Purchase Cost/ Sale Proceeds	Broker Commission	Other Expense	Book Value	Previous Annual Market	Net Gain/Loss on Market
01F040685		**FNMA SINGLE FAMILY 4.000% TBA 30 YR MATURITY**						
Purchase	08/14/2023	1,900,000.0000	1,796,093.75	0.00	0.00	1,796,093.75	1,796,093.75	0.00
Purchase	08/14/2023	25,000.0000	23,216.80	0.00	0.00	23,216.80	23,216.80	0.00
Purchase	08/14/2023	1,375,000.0000	1,273,701.17	0.00	0.00	1,273,701.17	1,273,701.17	0.00
Sale	08/14/2023	-25,000.0000	23,480.96	0.00	0.00	-23,431.91	-23,431.91	49.05
Sale	08/14/2023	-1,375,000.0000	1,291,452.64	0.00	0.00	-1,288,754.88	-1,288,754.88	2,697.76
Sale	08/14/2023	-1,900,000.0000	1,774,718.75	0.00	0.00	-1,780,824.93	-1,780,824.93	-6,106.18
Purchase	08/14/2023	1,900,000.0000	1,764,773.44	0.00	0.00	1,764,773.44	1,764,773.44	0.00
Purchase	08/14/2023	1,375,000.0000	1,277,138.67	0.00	0.00	1,277,138.67	1,277,138.67	0.00
Purchase	08/14/2023	25,000.0000	23,220.70	0.00	0.00	23,220.70	23,220.70	0.00
Sale	08/14/2023	-1,900,000.0000	1,764,773.44	0.00	0.00	-1,764,773.44	-1,764,773.44	0.00
Sale	08/14/2023	-1,375,000.0000	1,277,138.67	0.00	0.00	-1,277,138.67	-1,277,138.67	0.00
Sale	08/14/2023	-25,000.0000	23,220.70	0.00	0.00	-23,220.70	-23,220.70	0.00
6 Issue Sales								
6 Issue Purchases								

Valuation: $200,668,957.14 **Threshold:** $10,033,447.86 **Base Currency: USD**

Asset Number / Tran Type	Settle Dt	Asset Description / Units/Par	Purchase Cost/ Sale Proceeds	Broker Commission	Other Expense	Book Value	Previous Annual Market	Net Gain/Loss on Market
01F040693		**FNMA SINGLE FAMILY 4.000% TBA 30 YR MATURITY**						
Purchase	09/14/2023	1,400,000.0000	1,316,218.75	0.00	0.00	1,316,218.75	1,316,218.75	0.00
Purchase	09/14/2023	1,900,000.0000	1,776,425.78	0.00	0.00	1,776,425.78	1,776,425.78	0.00
Sale	09/14/2023	-3,300,000.0000	3,013,505.86	0.00	0.00	-3,092,644.53	-3,092,644.53	-79,138.67
Purchase	09/14/2023	3,300,000.0000	3,014,343.75	0.00	0.00	3,014,343.75	3,014,343.75	0.00
Sale	09/14/2023	-1,400,000.0000	1,278,812.50	0.00	0.00	-1,278,812.50	-1,278,812.50	0.00

5% Report by Asset - Aggregate Transactions (Continued)

Valuation: $200,668,957.14 **Threshold:** $10,033,447.86 **Base Currency: USD**

Asset Number / Tran Type	Settle Dt	Asset Description / Units/Par	Purchase Cost/ Sale Proceeds	Broker Commission	Other Expense	Book Value	Previous Annual Market	Net Gain/Loss on Market
01F040693		FNMA SINGLE FAMILY 4.000% TBA 30 YR MATURITY						
Sale	09/14/2023	-1,900,000.0000	1,735,531.25	0.00	0.00	-1,735,531.25	-1,735,531.25	0.00
3 Issue Sales								
3 Issue Purchases								

Valuation: $200,668,957.14 **Threshold:** $10,033,447.86 **Base Currency: USD**

Asset Number / Tran Type	Settle Dt	Asset Description / Units/Par	Purchase Cost/ Sale Proceeds	Broker Commission	Other Expense	Book Value	Previous Annual Market	Net Gain/Loss on Market
01F0406B8		FNMA SINGLE FAMILY 4.000% TBA 30 YR MATURITY						
Purchase	11/13/2023	100,000.0000	91,066.41	0.00	0.00	91,066.41	91,066.41	0.00
Purchase	11/13/2023	2,600,000.0000	2,333,500.00	0.00	0.00	2,333,500.00	2,333,500.00	0.00
Purchase	11/13/2023	3,300,000.0000	2,914,183.59	0.00	0.00	2,914,183.59	2,914,183.59	0.00
Sale	11/13/2023	-2,600,000.0000	2,281,500.00	0.00	0.00	-2,313,458.33	-2,313,458.33	-31,958.33
Sale	11/13/2023	-3,300,000.0000	2,935,453.13	0.00	0.00	-2,936,312.50	-2,936,312.50	-859.37
Sale	11/13/2023	-100,000.0000	89,078.13	0.00	0.00	-88,979.17	-88,979.17	98.96
3 Issue Sales								
3 Issue Purchases								

5% Report by Asset - Aggregate Transactions (Continued)

Valuation: $200,668,957.14 **Threshold:** $10,033,447.86 **Base Currency: USD**

Asset Number / Tran Type	Settle Dt	Asset Description / Units/Par	Purchase Cost/ Sale Proceeds	Broker Commission	Other Expense	Book Value	Previous Annual Market	Net Gain/Loss on Market
01F0406A0		FNMA SINGLE FAMILY 4.0000% TBA 30 YR MATURITY						
Purchase	10/12/2023	3,300,000.0000	3,015,117.19	0.00	0.00	3,015,117.19	3,015,117.19	0.00
Purchase	10/12/2023	100,000.0000	91,843.75	0.00	0.00	91,843.75	91,843.75	0.00
Purchase	10/12/2023	2,600,000.0000	2,387,531.25	0.00	0.00	2,387,531.25	2,387,531.25	0.00
Sale	10/12/2023	-100,000.0000	90,986.33	0.00	0.00	-91,574.87	-91,574.87	-588.54
Sale	10/12/2023	-2,600,000.0000	2,331,570.31	0.00	0.00	-2,380,946.62	-2,380,946.62	-49,376.31
Purchase	10/12/2023	3,300,000.0000	2,918,953.13	0.00	0.00	2,918,953.13	2,918,953.13	0.00
Sale	10/12/2023	-3,300,000.0000	2,918,953.13	0.00	0.00	-2,970,461.92	-2,970,461.92	-51,508.79
Sale	10/12/2023	-3,300,000.0000	2,912,250.00	0.00	0.00	-2,970,461.91	-2,970,461.91	-58,211.91
4 Issue Sales								
4 Issue Purchases								

Valuation: $200,668,957.14 **Threshold:** $10,033,447.86 **Base Currency: USD**

Asset Number / Tran Type	Settle Dt	Asset Description / Units/Par	Purchase Cost/ Sale Proceeds	Broker Commission	Other Expense	Book Value	Previous Annual Market	Net Gain/Loss on Market
722005873		PIMCO IG CRED BD PORT INST						
Purchase	03/09/2023	6,687.6930	57,246.65	0.00	0.00	57,246.65	57,246.65	0.00
Purchase	06/08/2023	15,183.1330	131,182.27	0.00	0.00	131,182.27	131,182.27	0.00
Purchase	09/07/2023	23,700.1300	204,058.12	0.00	0.00	204,058.12	204,058.12	0.00
Sale	11/13/2023	-2,675,182.9270	23,006,573.17	0.00	0.00	-23,231,923.35	-22,639,004.31	367,568.86
1 Issue Sales								
3 Issue Purchases								

5% Report by Asset - Aggregate Transactions (Continued)

Valuation: $200,668,957.14 **Threshold:** $10,033,447.86 **Base Currency: USD**

Asset Number / Tran Type	Settle Dt	Asset Description / Units/Par	Purchase Cost/ Sale Proceeds	Broker Commission	Other Expense	Book Value	Previous Annual Market	Net Gain/Loss on Market
72201P878		PIMCO LONG DUR CRED BOND PORTFOLIO INST						
Purchase	03/09/2023	40,775.1750	377,578.12	0.00	0.00	377,578.12	377,578.12	0.00
Purchase	06/08/2023	29,021.9490	271,645.44	0.00	0.00	271,645.44	271,645.44	0.00
Purchase	07/18/2023	1,395,574.2890	13,244,000.00	0.00	0.00	13,244,000.00	13,244,000.00	0.00
Purchase	09/07/2023	38,156.5500	344,935.21	0.00	0.00	344,935.21	344,935.21	0.00
Sale	11/13/2023	-4,842,268.1000	42,369,845.88	0.00	0.00	-55,394,078.99	-44,754,243.62	-2,384,397.74
1 Issue Sales								
4 Issue Purchases								

Valuation: $200,668,957.14 **Threshold:** $10,033,447.86 **Base Currency: USD**

Asset Number / Tran Type	Settle Dt	Asset Description / Units/Par	Purchase Cost/ Sale Proceeds	Broker Commission	Other Expense	Book Value	Previous Annual Market	Net Gain/Loss on Market
72201P613		PIMCO PRV SHORT-TERM FLTII(776) NAV PORT						
Sale	01/05/2023	-129,922.0470	1,300,000.00	0.00	0.00	-1,300,129.44	-1,299,870.08	129.92
Purchase	01/06/2023	69,958.0250	700,000.00	0.00	0.00	700,000.00	700,000.00	0.00
Sale	01/06/2023	-469,718.1690	4,700,000.00	0.00	0.00	-4,700,467.96	-4,699,530.28	469.72
Sale	01/10/2023	-279,804.1370	2,800,000.00	0.00	0.00	-2,799,995.81	-2,799,443.54	556.46
Sale	01/13/2023	-89,937.0440	900,000.00	0.00	0.00	-899,998.65	-899,821.14	178.86
Sale	01/19/2023	-69,944.0450	700,000.00	0.00	0.00	-699,929.01	-699,790.96	209.04
Purchase	01/20/2023	9,992.0060	100,000.00	0.00	0.00	100,000.00	100,000.00	0.00
Sale	01/26/2023	-59,946.0490	600,000.00	0.00	0.00	-599,879.32	-599,761.21	238.79
Purchase	01/31/2023	23,554.7110	235,759.10	0.00	0.00	235,759.10	235,759.10	0.00
Sale	01/30/2023	-59,946.0490	600,000.00	0.00	0.00	-599,879.32	-599,761.21	238.79
Sale	02/03/2023	-119,892.0970	1,200,000.00	0.00	0.00	-1,199,758.63	-1,199,524.38	475.62
Purchase	02/08/2023	79,928.0650	800,000.00	0.00	0.00	800,000.00	800,000.00	0.00
Purchase	02/10/2023	39,964.0320	400,000.00	0.00	0.00	400,000.00	400,000.00	0.00

5% Report by Asset - Aggregate Transactions (Continued)

Valuation: $200,668,957.14 **Threshold:** $10,033,447.86 **Base Currency: USD**

Asset Number / Tran Type	Settle Dt	Asset Description / Units/Par	Purchase Cost/ Sale Proceeds	Broker Commission	Other Expense	Book Value	Previous Annual Market	Net Gain/Loss on Market
72201P613		PIMCO PRV SHORT-TERM FLTII(776) NAV PORT						
Purchase	02/14/2023	29,973.0240	300,000.00	0.00	0.00	300,000.00	300,000.00	0.00
Purchase	02/17/2023	19,982.0160	200,000.00	0.00	0.00	200,000.00	200,000.00	0.00
Sale	02/23/2023	-109,901.0890	1,100,000.00	0.00	0.00	-1,099,786.22	-1,099,576.94	423.06
Purchase	02/28/2023	19,852.5050	198,703.72	0.00	0.00	198,703.72	198,703.72	0.00
Sale	02/28/2023	-59,946.0490	600,000.00	0.00	0.00	-599,883.39	-599,769.25	230.75
Sale	03/01/2023	-79,928.0650	800,000.00	0.00	0.00	-799,844.52	-799,693.42	306.58
Purchase	03/03/2023	29,973.0240	300,000.00	0.00	0.00	300,000.00	300,000.00	0.00
Sale	03/03/2023	-79,928.0650	800,000.00	0.00	0.00	-799,844.52	-799,693.42	306.58
Purchase	03/08/2023	9,992.0060	100,000.00	0.00	0.00	100,000.00	100,000.00	0.00
Purchase	03/13/2023	69,923.0850	700,000.00	0.00	0.00	700,000.00	700,000.00	0.00
Purchase	03/14/2023	9,991.0080	100,000.00	0.00	0.00	100,000.00	100,000.00	0.00
Purchase	03/15/2023	19,988.0070	200,000.00	0.00	0.00	200,000.00	200,000.00	0.00
Purchase	03/17/2023	19,988.0070	200,000.00	0.00	0.00	200,000.00	200,000.00	0.00
Purchase	03/20/2023	109,934.0400	1,100,000.00	0.00	0.00	1,100,000.00	1,100,000.00	0.00
Sale	03/23/2023	-99,930.0490	1,000,000.00	0.00	0.00	-1,000,009.75	-999,829.11	170.89
Purchase	03/24/2023	19,986.0100	200,000.00	0.00	0.00	200,000.00	200,000.00	0.00
Purchase	03/28/2023	29,982.0110	300,000.00	0.00	0.00	300,000.00	300,000.00	0.00
Sale	03/28/2023	-59,964.0220	600,000.00	0.00	0.00	-600,065.80	-599,957.79	42.21
Purchase	03/30/2023	19,986.0100	200,000.00	0.00	0.00	200,000.00	200,000.00	0.00
Purchase	03/31/2023	23,463.3770	234,798.01	0.00	0.00	234,798.01	234,798.01	0.00
Purchase	04/04/2023	9,993.0050	100,000.00	0.00	0.00	100,000.00	100,000.00	0.00
Purchase	04/05/2023	49,960.0320	500,000.00	0.00	0.00	500,000.00	500,000.00	0.00
Sale	04/12/2023	-59,952.0380	600,000.00	0.00	0.00	-599,945.95	-599,840.50	159.50
Purchase	04/17/2023	19,984.0130	200,000.00	0.00	0.00	200,000.00	200,000.00	0.00
Purchase	04/14/2023	9,992.0060	100,000.00	0.00	0.00	100,000.00	100,000.00	0.00
Purchase	04/21/2023	19,982.0160	200,000.00	0.00	0.00	200,000.00	200,000.00	0.00

5% Report by Asset - Aggregate Transactions (Continued)

Valuation: $200,668,957.14 **Threshold:** $10,033,447.86 **Base Currency: USD**

Asset Number / Tran Type	Settle Dt	Asset Description / Units/Par	Purchase Cost/ Sale Proceeds	Broker Commission	Other Expense	Book Value	Previous Annual Market	Net Gain/Loss on Market
72201P613		PIMCO PRV SHORT-TERM FLTII(776) NAV PORT						
Purchase	04/25/2023	29,973.0240	300,000.00	0.00	0.00	300,000.00	300,000.00	0.00
Purchase	04/28/2023	21,173.0680	211,921.24	0.00	0.00	211,921.24	211,921.24	0.00
Sale	05/16/2023	-79,928.0650	800,000.00	0.00	0.00	-799,850.28	-799,712.18	287.82
Purchase	05/19/2023	39,964.0320	400,000.00	0.00	0.00	400,000.00	400,000.00	0.00
Purchase	05/31/2023	24,711.5440	247,337.84	0.00	0.00	247,337.84	247,337.84	0.00
Sale	06/02/2023	-129,883.1050	1,300,000.00	0.00	0.00	-1,299,758.41	-1,299,537.58	462.42
Sale	06/06/2023	-69,937.0570	700,000.00	0.00	0.00	-699,870.49	-699,751.01	248.99
Sale	06/13/2023	-79,928.0650	800,000.00	0.00	0.00	-799,851.99	-799,715.44	284.56
Purchase	06/15/2023	9,991.0080	100,000.00	0.00	0.00	100,000.00	100,000.00	0.00
Purchase	06/20/2023	9,991.0080	100,000.00	0.00	0.00	100,000.00	100,000.00	0.00
Purchase	06/21/2023	29,973.0240	300,000.00	0.00	0.00	300,000.00	300,000.00	0.00
Purchase	06/30/2023	25,062.4220	250,849.78	0.00	0.00	250,849.78	250,849.78	0.00
Purchase	07/03/2023	9,991.0080	100,000.00	0.00	0.00	100,000.00	100,000.00	0.00
Purchase	07/05/2023	29,973.0240	300,000.00	0.00	0.00	300,000.00	300,000.00	0.00
Sale	07/07/2023	-69,937.0570	700,000.00	0.00	0.00	-699,873.18	-699,756.17	243.83
Purchase	07/11/2023	29,973.0240	300,000.00	0.00	0.00	300,000.00	300,000.00	0.00
Sale	07/13/2023	-59,940.0600	600,000.00	0.00	0.00	-599,831.96	-599,732.22	267.78
Purchase	07/17/2023	29,973.0240	300,000.00	0.00	0.00	300,000.00	300,000.00	0.00
Purchase	07/19/2023	39,964.0320	400,000.00	0.00	0.00	400,000.00	400,000.00	0.00
Sale	07/19/2023	-1,388,750.1250	13,900,000.00	0.00	0.00	-13,897,509.09	-13,895,210.97	4,789.03
Sale	07/24/2023	-99,910.0810	1,000,000.00	0.00	0.00	-999,822.53	-999,658.80	341.20
Purchase	07/25/2023	29,973.0240	300,000.00	0.00	0.00	300,000.00	300,000.00	0.00
Purchase	07/27/2023	39,964.0320	400,000.00	0.00	0.00	400,000.00	400,000.00	0.00
Sale	07/27/2023	-59,946.0490	600,000.00	0.00	0.00	-599,894.31	-599,796.80	203.20
Purchase	07/28/2023	9,991.0080	100,000.00	0.00	0.00	100,000.00	100,000.00	0.00
Purchase	07/31/2023	20,047.1020	200,671.49	0.00	0.00	200,671.49	200,671.49	0.00

5% Report by Asset - Aggregate Transactions (Continued)

Valuation: $200,668,957.14 **Threshold:** $10,033,447.86 **Base Currency: USD**

Asset Number / Tran Type	Settle Dt	Asset Description / Units/Par	Purchase Cost/ Sale Proceeds	Broker Commission	Other Expense	Book Value	Previous Annual Market	Net Gain/Loss on Market
72201P613		PIMCO PRV SHORT-TERM FLTII(776) NAV PORT						
Sale	08/01/2023	-79,920.0800	800,000.00	0.00	0.00	-799,780.91	-799,654.23	345.77
Purchase	08/03/2023	29,970.0300	300,000.00	0.00	0.00	300,000.00	300,000.00	0.00
Sale	08/08/2023	-1,388,611.3890	13,900,000.00	0.00	0.00	-13,896,240.74	-13,894,037.01	5,962.99
Purchase	08/09/2023	79,920.0800	800,000.00	0.00	0.00	800,000.00	800,000.00	0.00
Purchase	08/10/2023	29,970.0300	300,000.00	0.00	0.00	300,000.00	300,000.00	0.00
Purchase	08/14/2023	69,937.0570	700,000.00	0.00	0.00	700,000.00	700,000.00	0.00
Purchase	08/22/2023	9,991.0080	100,000.00	0.00	0.00	100,000.00	100,000.00	0.00
Purchase	08/25/2023	29,973.0240	300,000.00	0.00	0.00	300,000.00	300,000.00	0.00
Sale	08/25/2023	-69,937.0570	700,000.00	0.00	0.00	-699,891.38	-699,787.87	212.13
Purchase	08/28/2023	19,982.0160	200,000.00	0.00	0.00	200,000.00	200,000.00	0.00
Purchase	08/31/2023	13,968.1370	139,821.05	0.00	0.00	139,821.05	139,821.05	0.00
Purchase	09/05/2023	9,991.0080	100,000.00	0.00	0.00	100,000.00	100,000.00	0.00
Purchase	09/06/2023	9,991.0080	100,000.00	0.00	0.00	100,000.00	100,000.00	0.00
Sale	09/21/2023	-59,940.0600	600,000.00	0.00	0.00	-599,850.02	-599,763.93	236.07
Sale	09/25/2023	-59,940.0600	600,000.00	0.00	0.00	-599,850.02	-599,763.93	236.07
Sale	09/27/2023	-69,937.0570	700,000.00	0.00	0.00	-699,894.95	-699,794.50	205.50
Purchase	09/28/2023	9,991.0080	100,000.00	0.00	0.00	100,000.00	100,000.00	0.00
Purchase	09/29/2023	29,973.0240	300,000.00	0.00	0.00	300,000.00	300,000.00	0.00
Purchase	09/29/2023	12,896.1820	129,077.89	0.00	0.00	129,077.89	129,077.89	0.00
Purchase	10/06/2023	29,976.0190	300,000.00	0.00	0.00	300,000.00	300,000.00	0.00
Sale	10/06/2023	-79,936.0510	800,000.00	0.00	0.00	-799,961.65	-799,849.66	150.34
Sale	10/11/2023	-79,928.0650	800,000.00	0.00	0.00	-799,882.74	-799,771.46	228.54
Sale	10/12/2023	-99,910.0810	1,000,000.00	0.00	0.00	-999,853.42	-999,714.32	285.68
Purchase	10/13/2023	49,955.0410	500,000.00	0.00	0.00	500,000.00	500,000.00	0.00
Purchase	10/18/2023	19,982.0160	200,000.00	0.00	0.00	200,000.00	200,000.00	0.00
Purchase	10/19/2023	399,640.3240	4,000,000.00	0.00	0.00	4,000,000.00	4,000,000.00	0.00

5% Report by Asset - Aggregate Transactions (Continued)

Valuation: $200,668,957.14 **Threshold:** $10,033,447.86 **Base Currency: USD**

Asset Number / Tran Type	Settle Dt	Asset Description / Units/Par	Purchase Cost/ Sale Proceeds	Broker Commission	Other Expense	Book Value	Previous Annual Market	Net Gain/Loss on Market
72201P613		**PIMCO PRV SHORT-TERM FLTII(776) NAV PORT**						
Purchase	10/20/2023	369,667.2990	3,700,000.00	0.00	0.00	3,700,000.00	3,700,000.00	0.00
Purchase	10/23/2023	49,955.0410	500,000.00	0.00	0.00	500,000.00	500,000.00	0.00
Purchase	10/24/2023	29,973.0240	300,000.00	0.00	0.00	300,000.00	300,000.00	0.00
Purchase	10/25/2023	39,964.0320	400,000.00	0.00	0.00	400,000.00	400,000.00	0.00
Purchase	10/26/2023	9,990.0100	100,000.00	0.00	0.00	100,000.00	100,000.00	0.00
Purchase	10/31/2023	12,817.8350	128,293.71	0.00	0.00	128,293.71	128,293.71	0.00
Sale	11/01/2023	-9,991.0080	100,000.00	0.00	0.00	-99,989.55	-99,979.60	20.40
Sale	11/02/2023	-9,990.0100	100,000.00	0.00	0.00	-99,979.56	-99,969.61	30.39
Sale	11/03/2023	-9,990.0100	100,000.00	0.00	0.00	-99,979.56	-99,969.61	30.39
Purchase	11/06/2023	449,505.5440	4,500,000.00	0.00	0.00	4,500,000.00	4,500,000.00	0.00
Purchase	11/07/2023	9,989.0120	100,000.00	0.00	0.00	100,000.00	100,000.00	0.00
Purchase	11/08/2023	49,945.0600	500,000.00	0.00	0.00	500,000.00	500,000.00	0.00
Purchase	11/09/2023	29,967.0360	300,000.00	0.00	0.00	300,000.00	300,000.00	0.00
Sale	11/10/2023	-9,990.0100	100,000.00	0.00	0.00	-99,983.71	-99,975.12	24.88
Sale	11/13/2023	-3,945,362.3620	39,493,077.24	0.00	0.00	-39,486,643.37	-39,483,251.37	9,825.87
38 Issue Sales								
68 Issue Purchases								

Valuation: $200,668,957.14 **Threshold:** $10,033,447.86 **Base Currency: USD**

Asset Number / Tran Type	Settle Dt	Asset Description / Units/Par	Purchase Cost/ Sale Proceeds	Broker Commission	Other Expense	Book Value	Previous Annual Market	Net Gain/Loss on Market
314074593		**QUALIFIED FEDERATED GOVT OBLIGS FD (PRM) PREMIER SHARES**						
Purchase	01/03/2023	1,492.5700	1,492.57	0.00	0.00	1,492.57	1,492.57	0.00
Purchase	01/03/2023	928.1200	928.12	0.00	0.00	928.12	928.12	0.00
Purchase	01/03/2023	147.3400	147.34	0.00	0.00	147.34	147.34	0.00

5% Report by Asset - Aggregate Transactions (Continued)

Valuation: $200,668,957.14 **Threshold:** $10,033,447.86 **Base Currency: USD**

Asset Number / Tran Type	Settle Dt	Asset Description / Units/Par	Purchase Cost/ Sale Proceeds	Broker Commission	Other Expense	Book Value	Previous Annual Market	Net Gain/Loss on Market
314074593		QUALIFIED FEDERATED GOVT OBLIGS FD (PRM) PREMIER SHARES						
Sale	01/03/2023	-628,741.8000	628,741.80	0.00	0.00	-628,741.80	-628,741.80	0.00
Sale	01/03/2023	-236,877.2100	236,877.21	0.00	0.00	-236,877.21	-236,877.21	0.00
Sale	01/04/2023	-174,735.6000	174,735.60	0.00	0.00	-174,735.60	-174,735.60	0.00
Purchase	01/05/2023	313.7000	313.70	0.00	0.00	313.70	313.70	0.00
Purchase	01/09/2023	336,299.3800	336,299.38	0.00	0.00	336,299.38	336,299.38	0.00
Sale	01/10/2023	-336,299.3800	336,299.38	0.00	0.00	-336,299.38	-336,299.38	0.00
Purchase	01/11/2023	67,832.4600	67,832.46	0.00	0.00	67,832.46	67,832.46	0.00
Purchase	01/12/2023	36,784.2900	36,784.29	0.00	0.00	36,784.29	36,784.29	0.00
Sale	01/13/2023	-104,616.7500	104,616.75	0.00	0.00	-104,616.75	-104,616.75	0.00
Purchase	01/17/2023	84,117.7500	84,117.75	0.00	0.00	84,117.75	84,117.75	0.00
Purchase	01/18/2023	1,194.5500	1,194.55	0.00	0.00	1,194.55	1,194.55	0.00
Sale	01/19/2023	-250.0000	250.00	0.00	0.00	-250.00	-250.00	0.00
Sale	01/19/2023	-84,117.7500	84,117.75	0.00	0.00	-84,117.75	-84,117.75	0.00
Purchase	01/20/2023	337,386.8400	337,386.84	0.00	0.00	337,386.84	337,386.84	0.00
Sale	01/23/2023	-102,991.0900	102,991.09	0.00	0.00	-102,991.09	-102,991.09	0.00
Sale	01/24/2023	-56,323.2300	56,323.23	0.00	0.00	-56,323.23	-56,323.23	0.00
Sale	01/24/2023	-5,655.0800	5,655.08	0.00	0.00	-5,655.08	-5,655.08	0.00
Sale	01/24/2023	-1,137.6900	1,137.69	0.00	0.00	-1,137.69	-1,137.69	0.00
Sale	01/24/2023	-234,395.7500	234,395.75	0.00	0.00	-234,395.75	-234,395.75	0.00
Purchase	01/27/2023	437,648.8700	437,648.87	0.00	0.00	437,648.87	437,648.87	0.00
Sale	01/27/2023	-360,250.0500	360,250.05	0.00	0.00	-360,250.05	-360,250.05	0.00
Sale	01/30/2023	-437,648.8700	437,648.87	0.00	0.00	-437,648.87	-437,648.87	0.00
Purchase	01/31/2023	818,301.9600	818,301.96	0.00	0.00	818,301.96	818,301.96	0.00
Purchase	02/01/2023	239.1200	239.12	0.00	0.00	239.12	239.12	0.00
Sale	02/01/2023	-601,266.2500	601,266.25	0.00	0.00	-601,266.25	-601,266.25	0.00

5% Report by Asset - Aggregate Transactions (Continued)

Valuation: $200,668,957.14 **Threshold:** $10,033,447.86 **Base Currency: USD**

Asset Number / Tran Type	Settle Dt	Asset Description / Units/Par	Purchase Cost/ Sale Proceeds	Broker Commission	Other Expense	Book Value	Previous Annual Market	Net Gain/Loss on Market
314074593		QUALIFIED FEDERATED GOVT OBLIGS FD (PRM) PREMIER SHARES						
Sale	02/01/2023	-365,481.0300	365,481.03	0.00	0.00	-365,481.03	-365,481.03	0.00
Sale	02/02/2023	-695.4000	695.40	0.00	0.00	-695.40	-695.40	0.00
Sale	02/02/2023	-386,508.9500	386,508.95	0.00	0.00	-386,508.95	-386,508.95	0.00
Purchase	02/03/2023	182.0900	182.09	0.00	0.00	182.09	182.09	0.00
Sale	02/03/2023	-66,311.9800	66,311.98	0.00	0.00	-66,311.98	-66,311.98	0.00
Purchase	02/06/2023	285,804.1500	285,804.15	0.00	0.00	285,804.15	285,804.15	0.00
Sale	02/06/2023	-79,921.1100	79,921.11	0.00	0.00	-79,921.11	-79,921.11	0.00
Sale	02/07/2023	-195,400.0000	195,400.00	0.00	0.00	-195,400.00	-195,400.00	0.00
Purchase	02/08/2023	1,001,804.6300	1,001,804.63	0.00	0.00	1,001,804.63	1,001,804.63	0.00
Sale	02/09/2023	-495,496.7300	495,496.73	0.00	0.00	-495,496.73	-495,496.73	0.00
Sale	02/10/2023	-72,318.6300	72,318.63	0.00	0.00	-72,318.63	-72,318.63	0.00
Purchase	02/13/2023	65,819.5900	65,819.59	0.00	0.00	65,819.59	65,819.59	0.00
Sale	02/15/2023	-27,530.5000	27,530.50	0.00	0.00	-27,530.50	-27,530.50	0.00
Sale	02/16/2023	-25,909.2800	25,909.28	0.00	0.00	-25,909.28	-25,909.28	0.00
Sale	02/16/2023	-340,395.0600	340,395.06	0.00	0.00	-340,395.06	-340,395.06	0.00
Purchase	02/17/2023	199,130.4800	199,130.48	0.00	0.00	199,130.48	199,130.48	0.00
Purchase	02/21/2023	104,984.3700	104,984.37	0.00	0.00	104,984.37	104,984.37	0.00
Sale	02/22/2023	-102,035.4500	102,035.45	0.00	0.00	-102,035.45	-102,035.45	0.00
Sale	02/23/2023	-424,366.8500	424,366.85	0.00	0.00	-424,366.85	-424,366.85	0.00
Purchase	02/24/2023	395,786.5300	395,786.53	0.00	0.00	395,786.53	395,786.53	0.00
Purchase	02/24/2023	526,699.1000	526,699.10	0.00	0.00	526,699.10	526,699.10	0.00
Sale	02/27/2023	-293,391.5500	293,391.55	0.00	0.00	-293,391.55	-293,391.55	0.00
Sale	02/28/2023	-233,307.5500	233,307.55	0.00	0.00	-233,307.55	-233,307.55	0.00
Purchase	03/01/2023	230.0700	230.07	0.00	0.00	230.07	230.07	0.00
Sale	03/01/2023	-1,313,175.5800	1,313,175.58	0.00	0.00	-1,313,175.58	-1,313,175.58	0.00

5% Report by Asset - Aggregate Transactions (Continued)

Valuation: $200,668,957.14 **Threshold:** $10,033,447.86 **Base Currency: USD**

Asset Number / Tran Type	Settle Dt	Asset Description / Units/Par	Purchase Cost/ Sale Proceeds	Broker Commission	Other Expense	Book Value	Previous Annual Market	Net Gain/Loss on Market
314074593		QUALIFIED FEDERATED GOVT OBLIGS FD (PRM) PREMIER SHARES						
Purchase	03/02/2023	156,570.2000	156,570.20	0.00	0.00	156,570.20	156,570.20	0.00
Sale	03/03/2023	-156,570.2000	156,570.20	0.00	0.00	-156,570.20	-156,570.20	0.00
Purchase	03/06/2023	598,907.5600	598,907.56	0.00	0.00	598,907.56	598,907.56	0.00
Purchase	03/07/2023	177.9500	177.95	0.00	0.00	177.95	177.95	0.00
Sale	03/07/2023	-54.5800	54.58	0.00	0.00	-54.58	-54.58	0.00
Purchase	03/09/2023	859.8200	859.82	0.00	0.00	859.82	859.82	0.00
Sale	03/09/2023	-95,000.0000	95,000.00	0.00	0.00	-95,000.00	-95,000.00	0.00
Sale	03/10/2023	-62,017.4800	62,017.48	0.00	0.00	-62,017.48	-62,017.48	0.00
Purchase	03/13/2023	2,784.6700	2,784.67	0.00	0.00	2,784.67	2,784.67	0.00
Purchase	03/13/2023	202,218.5000	202,218.50	0.00	0.00	202,218.50	202,218.50	0.00
Sale	03/14/2023	-29,151.9600	29,151.96	0.00	0.00	-29,151.96	-29,151.96	0.00
Sale	03/15/2023	-35,760.2900	35,760.29	0.00	0.00	-35,760.29	-35,760.29	0.00
Purchase	03/16/2023	60,034.9000	60,034.90	0.00	0.00	60,034.90	60,034.90	0.00
Purchase	03/17/2023	13,160.4400	13,160.44	0.00	0.00	13,160.44	13,160.44	0.00
Sale	03/20/2023	-123,606.5800	123,606.58	0.00	0.00	-123,606.58	-123,606.58	0.00
Sale	03/21/2023	-105,636.7100	105,636.71	0.00	0.00	-105,636.71	-105,636.71	0.00
Sale	03/22/2023	-20,332.0000	20,332.00	0.00	0.00	-20,332.00	-20,332.00	0.00
Sale	03/22/2023	-383,720.2500	383,720.25	0.00	0.00	-383,720.25	-383,720.25	0.00
Sale	03/23/2023	-39,373.5500	39,373.55	0.00	0.00	-39,373.55	-39,373.55	0.00
Purchase	03/24/2023	696,280.9600	696,280.96	0.00	0.00	696,280.96	696,280.96	0.00
Sale	03/27/2023	-423,235.8600	423,235.86	0.00	0.00	-423,235.86	-423,235.86	0.00
Purchase	03/28/2023	1,654.5100	1,654.51	0.00	0.00	1,654.51	1,654.51	0.00
Sale	03/28/2023	-273,045.1000	273,045.10	0.00	0.00	-273,045.10	-273,045.10	0.00
Purchase	03/29/2023	250.0000	250.00	0.00	0.00	250.00	250.00	0.00
Purchase	03/29/2023	494,726.3500	494,726.35	0.00	0.00	494,726.35	494,726.35	0.00

5% Report by Asset - Aggregate Transactions (Continued)

Valuation: $200,668,957.14 **Threshold:** $10,033,447.86 **Base Currency: USD**

Asset Number / Tran Type	Settle Dt	Asset Description / Units/Par	Purchase Cost/ Sale Proceeds	Broker Commission	Other Expense	Book Value	Previous Annual Market	Net Gain/Loss on Market
314074593		QUALIFIED FEDERATED GOVT OBLIGS FD (PRM) PREMIER SHARES						
Sale	03/30/2023	-250.0000	250.00	0.00	0.00	-250.00	-250.00	0.00
Purchase	03/31/2023	54,646.6800	54,646.68	0.00	0.00	54,646.68	54,646.68	0.00
Purchase	04/03/2023	261.4700	261.47	0.00	0.00	261.47	261.47	0.00
Purchase	04/03/2023	13,042.3800	13,042.38	0.00	0.00	13,042.38	13,042.38	0.00
Sale	04/03/2023	-654,772.4200	654,772.42	0.00	0.00	-654,772.42	-654,772.42	0.00
Sale	04/04/2023	-2,792.4100	2,792.41	0.00	0.00	-2,792.41	-2,792.41	0.00
Purchase	04/05/2023	178.7200	178.72	0.00	0.00	178.72	178.72	0.00
Purchase	04/05/2023	89,082.1400	89,082.14	0.00	0.00	89,082.14	89,082.14	0.00
Sale	04/06/2023	-138,903.5500	138,903.55	0.00	0.00	-138,903.55	-138,903.55	0.00
Purchase	04/10/2023	79,589.8600	79,589.86	0.00	0.00	79,589.86	79,589.86	0.00
Purchase	04/11/2023	28,229.0500	28,229.05	0.00	0.00	28,229.05	28,229.05	0.00
Purchase	04/12/2023	44,506.2800	44,506.28	0.00	0.00	44,506.28	44,506.28	0.00
Sale	04/12/2023	-617,620.5000	617,620.50	0.00	0.00	-617,620.50	-617,620.50	0.00
Purchase	04/13/2023	570,622.4600	570,622.46	0.00	0.00	570,622.46	570,622.46	0.00
Sale	04/13/2023	-44,506.2800	44,506.28	0.00	0.00	-44,506.28	-44,506.28	0.00
Purchase	04/14/2023	203.4000	203.40	0.00	0.00	203.40	203.40	0.00
Purchase	04/14/2023	5,437.5000	5,437.50	0.00	0.00	5,437.50	5,437.50	0.00
Sale	04/17/2023	-31,630.7000	31,630.70	0.00	0.00	-31,630.70	-31,630.70	0.00
Sale	04/18/2023	-985.8500	985.85	0.00	0.00	-985.85	-985.85	0.00
Purchase	04/19/2023	26,262.8200	26,262.82	0.00	0.00	26,262.82	26,262.82	0.00
Purchase	04/20/2023	5,412.9300	5,412.93	0.00	0.00	5,412.93	5,412.93	0.00
Sale	04/21/2023	-47,837.7200	47,837.72	0.00	0.00	-47,837.72	-47,837.72	0.00
Purchase	04/25/2023	7,222.6800	7,222.68	0.00	0.00	7,222.68	7,222.68	0.00
Purchase	04/26/2023	23,797.1600	23,797.16	0.00	0.00	23,797.16	23,797.16	0.00
Sale	04/26/2023	-445,259.6800	445,259.68	0.00	0.00	-445,259.68	-445,259.68	0.00

5% Report by Asset - Aggregate Transactions (Continued)

Valuation: $200,668,957.14 **Threshold:** $10,033,447.86 **Base Currency: USD**

Asset Number / Tran Type	Settle Dt	Asset Description / Units/Par	Purchase Cost/ Sale Proceeds	Broker Commission	Other Expense	Book Value	Previous Annual Market	Net Gain/Loss on Market
314074593		QUALIFIED FEDERATED GOVT OBLIGS FD (PRM) PREMIER SHARES						
Sale	04/27/2023	-298,755.4200	298,755.42	0.00	0.00	-298,755.42	-298,755.42	0.00
Sale	04/28/2023	-35,371.0100	35,371.01	0.00	0.00	-35,371.01	-35,371.01	0.00
Purchase	05/01/2023	264.7700	264.77	0.00	0.00	264.77	264.77	0.00
Purchase	05/01/2023	15,688.4400	15,688.44	0.00	0.00	15,688.44	15,688.44	0.00
Sale	05/01/2023	-589,123.8100	589,123.81	0.00	0.00	-589,123.81	-589,123.81	0.00
Purchase	05/03/2023	107,868.5400	107,868.54	0.00	0.00	107,868.54	107,868.54	0.00
Purchase	05/04/2023	68,858.3300	68,858.33	0.00	0.00	68,858.33	68,858.33	0.00
Purchase	05/05/2023	829.9300	829.93	0.00	0.00	829.93	829.93	0.00
Purchase	05/05/2023	56,859.2400	56,859.24	0.00	0.00	56,859.24	56,859.24	0.00
Purchase	05/08/2023	99,312.4500	99,312.45	0.00	0.00	99,312.45	99,312.45	0.00
Sale	05/08/2023	-104,290.3600	104,290.36	0.00	0.00	-104,290.36	-104,290.36	0.00
Purchase	05/09/2023	28,988.2400	28,988.24	0.00	0.00	28,988.24	28,988.24	0.00
Sale	05/09/2023	-104,042.4500	104,042.45	0.00	0.00	-104,042.45	-104,042.45	0.00
Purchase	05/10/2023	2,600.0000	2,600.00	0.00	0.00	2,600.00	2,600.00	0.00
Sale	05/10/2023	-829.9300	829.93	0.00	0.00	-829.93	-829.93	0.00
Purchase	05/11/2023	256.5000	256.50	0.00	0.00	256.50	256.50	0.00
Sale	05/11/2023	-6,548.8200	6,548.82	0.00	0.00	-6,548.82	-6,548.82	0.00
Purchase	05/12/2023	103,785.9500	103,785.95	0.00	0.00	103,785.95	103,785.95	0.00
Sale	05/12/2023	-17,701.0400	17,701.04	0.00	0.00	-17,701.04	-17,701.04	0.00
Purchase	05/15/2023	53,786.6000	53,786.60	0.00	0.00	53,786.60	53,786.60	0.00
Sale	05/15/2023	-104,042.4500	104,042.45	0.00	0.00	-104,042.45	-104,042.45	0.00
Purchase	05/16/2023	27,272.7900	27,272.79	0.00	0.00	27,272.79	27,272.79	0.00
Sale	05/16/2023	-323,401.3300	323,401.33	0.00	0.00	-323,401.33	-323,401.33	0.00
Purchase	05/17/2023	544,390.2800	544,390.28	0.00	0.00	544,390.28	544,390.28	0.00
Sale	05/17/2023	-27,855.6600	27,855.66	0.00	0.00	-27,855.66	-27,855.66	0.00

5% Report by Asset - Aggregate Transactions (Continued)

Valuation: $200,668,957.14 **Threshold:** $10,033,447.86 **Base Currency: USD**

Asset Number / Tran Type	Settle Dt	Asset Description / Units/Par	Purchase Cost/ Sale Proceeds	Broker Commission	Other Expense	Book Value	Previous Annual Market	Net Gain/Loss on Market
314074593		QUALIFIED FEDERATED GOVT OBLIGS FD (PRM) PREMIER SHARES						
Purchase	05/18/2023	1,675.1200	1,675.12	0.00	0.00	1,675.12	1,675.12	0.00
Sale	05/19/2023	-37,845.3900	37,845.39	0.00	0.00	-37,845.39	-37,845.39	0.00
Purchase	05/22/2023	3,105.3400	3,105.34	0.00	0.00	3,105.34	3,105.34	0.00
Sale	05/25/2023	-290,102.3800	290,102.38	0.00	0.00	-290,102.38	-290,102.38	0.00
Purchase	05/26/2023	231,377.9000	231,377.90	0.00	0.00	231,377.90	231,377.90	0.00
Purchase	05/30/2023	31,963.0900	31,963.09	0.00	0.00	31,963.09	31,963.09	0.00
Purchase	05/31/2023	2,894.2600	2,894.26	0.00	0.00	2,894.26	2,894.26	0.00
Purchase	06/01/2023	286.6400	286.64	0.00	0.00	286.64	286.64	0.00
Sale	06/01/2023	-826,409.4000	826,409.40	0.00	0.00	-826,409.40	-826,409.40	0.00
Sale	06/01/2023	-340,887.1100	340,887.11	0.00	0.00	-340,887.11	-340,887.11	0.00
Purchase	06/02/2023	404,068.0000	404,068.00	0.00	0.00	404,068.00	404,068.00	0.00
Sale	06/02/2023	-7,770.2800	7,770.28	0.00	0.00	-7,770.28	-7,770.28	0.00
Purchase	06/05/2023	707.2500	707.25	0.00	0.00	707.25	707.25	0.00
Sale	06/05/2023	-76,897.5000	76,897.50	0.00	0.00	-76,897.50	-76,897.50	0.00
Purchase	06/06/2023	335.4800	335.48	0.00	0.00	335.48	335.48	0.00
Sale	06/06/2023	-473,741.6100	473,741.61	0.00	0.00	-473,741.61	-473,741.61	0.00
Purchase	06/07/2023	277,811.9700	277,811.97	0.00	0.00	277,811.97	277,811.97	0.00
Sale	06/07/2023	-2,622.2000	2,622.20	0.00	0.00	-2,622.20	-2,622.20	0.00
Sale	06/08/2023	-264,209.4100	264,209.41	0.00	0.00	-264,209.41	-264,209.41	0.00
Purchase	06/12/2023	585.1700	585.17	0.00	0.00	585.17	585.17	0.00
Purchase	06/12/2023	9,346.7100	9,346.71	0.00	0.00	9,346.71	9,346.71	0.00
Sale	06/13/2023	-22,949.2700	22,949.27	0.00	0.00	-22,949.27	-22,949.27	0.00
Purchase	06/14/2023	543,070.5700	543,070.57	0.00	0.00	543,070.57	543,070.57	0.00
Purchase	06/15/2023	15,946.0000	15,946.00	0.00	0.00	15,946.00	15,946.00	0.00
Sale	06/16/2023	-313,376.5600	313,376.56	0.00	0.00	-313,376.56	-313,376.56	0.00

5% Report by Asset - Aggregate Transactions (Continued)

Valuation: $200,668,957.14 **Threshold:** $10,033,447.86 **Base Currency: USD**

Asset Number / Tran Type	Settle Dt	Asset Description / Units/Par	Purchase Cost/ Sale Proceeds	Broker Commission	Other Expense	Book Value	Previous Annual Market	Net Gain/Loss on Market
314074593		QUALIFIED FEDERATED GOVT OBLIGS FD (PRM) PREMIER SHARES						
Purchase	06/20/2023	10,588.1700	10,588.17	0.00	0.00	10,588.17	10,588.17	0.00
Sale	06/20/2023	-84,048.0000	84,048.00	0.00	0.00	-84,048.00	-84,048.00	0.00
Purchase	06/21/2023	303,239.6800	303,239.68	0.00	0.00	303,239.68	303,239.68	0.00
Sale	06/22/2023	-548,032.7900	548,032.79	0.00	0.00	-548,032.79	-548,032.79	0.00
Purchase	06/23/2023	95,500.0000	95,500.00	0.00	0.00	95,500.00	95,500.00	0.00
Purchase	06/26/2023	6,333.1100	6,333.11	0.00	0.00	6,333.11	6,333.11	0.00
Sale	06/28/2023	-71,828.0000	71,828.00	0.00	0.00	-71,828.00	-71,828.00	0.00
Sale	06/28/2023	-11,484.3100	11,484.31	0.00	0.00	-11,484.31	-11,484.31	0.00
Sale	06/29/2023	-875.0200	875.02	0.00	0.00	-875.02	-875.02	0.00
Sale	06/30/2023	-38,288.1900	38,288.19	0.00	0.00	-38,288.19	-38,288.19	0.00
Purchase	07/03/2023	280.6400	280.64	0.00	0.00	280.64	280.64	0.00
Purchase	07/03/2023	919.1200	919.12	0.00	0.00	919.12	919.12	0.00
Sale	07/03/2023	-888,467.1900	888,467.19	0.00	0.00	-888,467.19	-888,467.19	0.00
Purchase	07/05/2023	450,000.0000	450,000.00	0.00	0.00	450,000.00	450,000.00	0.00
Sale	07/05/2023	-250.0000	250.00	0.00	0.00	-250.00	-250.00	0.00
Purchase	07/06/2023	1,997.2900	1,997.29	0.00	0.00	1,997.29	1,997.29	0.00
Purchase	07/06/2023	28,423.7000	28,423.70	0.00	0.00	28,423.70	28,423.70	0.00
Sale	07/07/2023	-2,010.1700	2,010.17	0.00	0.00	-2,010.17	-2,010.17	0.00
Sale	07/07/2023	-541,963.4800	541,963.48	0.00	0.00	-541,963.48	-541,963.48	0.00
Purchase	07/10/2023	585,123.5600	585,123.56	0.00	0.00	585,123.56	585,123.56	0.00
Sale	07/11/2023	-353,842.1100	353,842.11	0.00	0.00	-353,842.11	-353,842.11	0.00
Sale	07/12/2023	-9,850.2300	9,850.23	0.00	0.00	-9,850.23	-9,850.23	0.00
Sale	07/13/2023	-221,431.2200	221,431.22	0.00	0.00	-221,431.22	-221,431.22	0.00
Purchase	07/14/2023	335.0000	335.00	0.00	0.00	335.00	335.00	0.00
Purchase	07/14/2023	252,488.2100	252,488.21	0.00	0.00	252,488.21	252,488.21	0.00

5% Report by Asset - Aggregate Transactions (Continued)

Valuation: $200,668,957.14 **Threshold:** $10,033,447.86 **Base Currency: USD**

Asset Number / Tran Type	Settle Dt	Asset Description / Units/Par	Purchase Cost/ Sale Proceeds	Broker Commission	Other Expense	Book Value	Previous Annual Market	Net Gain/Loss on Market
314074593		QUALIFIED FEDERATED GOVT OBLIGS FD (PRM) PREMIER SHARES						
Purchase	07/17/2023	359,269.8800	359,269.88	0.00	0.00	359,269.88	359,269.88	0.00
Sale	07/18/2023	-292,302.3000	292,302.30	0.00	0.00	-292,302.30	-292,302.30	0.00
Sale	07/19/2023	-319,455.7900	319,455.79	0.00	0.00	-319,455.79	-319,455.79	0.00
Purchase	07/20/2023	589,807.3600	589,807.36	0.00	0.00	589,807.36	589,807.36	0.00
Sale	07/21/2023	-589,807.3600	589,807.36	0.00	0.00	-589,807.36	-589,807.36	0.00
Purchase	07/25/2023	861,421.1200	861,421.12	0.00	0.00	861,421.12	861,421.12	0.00
Sale	07/26/2023	-520,522.8700	520,522.87	0.00	0.00	-520,522.87	-520,522.87	0.00
Sale	07/27/2023	-3,919.5100	3,919.51	0.00	0.00	-3,919.51	-3,919.51	0.00
Purchase	07/28/2023	345,862.8900	345,862.89	0.00	0.00	345,862.89	345,862.89	0.00
Sale	07/31/2023	-176,244.9800	176,244.98	0.00	0.00	-176,244.98	-176,244.98	0.00
Purchase	08/01/2023	295.8500	295.85	0.00	0.00	295.85	295.85	0.00
Sale	08/01/2023	-711,058.0100	711,058.01	0.00	0.00	-711,058.01	-711,058.01	0.00
Sale	08/01/2023	-475,629.7900	475,629.79	0.00	0.00	-475,629.79	-475,629.79	0.00
Purchase	08/02/2023	500,530.0000	500,530.00	0.00	0.00	500,530.00	500,530.00	0.00
Sale	08/07/2023	-430,000.0000	430,000.00	0.00	0.00	-430,000.00	-430,000.00	0.00
Sale	08/08/2023	-101,496.8600	101,496.86	0.00	0.00	-101,496.86	-101,496.86	0.00
Purchase	08/09/2023	886,244.8800	886,244.88	0.00	0.00	886,244.88	886,244.88	0.00
Sale	08/10/2023	-46,393.8900	46,393.89	0.00	0.00	-46,393.89	-46,393.89	0.00
Sale	08/10/2023	-318,472.2300	318,472.23	0.00	0.00	-318,472.23	-318,472.23	0.00
Sale	08/11/2023	-183,276.5400	183,276.54	0.00	0.00	-183,276.54	-183,276.54	0.00
Sale	08/11/2023	-47,590.7900	47,590.79	0.00	0.00	-47,590.79	-47,590.79	0.00
Purchase	08/14/2023	108,514.2600	108,514.26	0.00	0.00	108,514.26	108,514.26	0.00
Sale	08/15/2023	-396,446.6300	396,446.63	0.00	0.00	-396,446.63	-396,446.63	0.00
Purchase	08/16/2023	8,467.5600	8,467.56	0.00	0.00	8,467.56	8,467.56	0.00
Sale	08/16/2023	-5,939.4000	5,939.40	0.00	0.00	-5,939.40	-5,939.40	0.00

5% Report by Asset - Aggregate Transactions (Continued)

Valuation: $200,668,957.14 **Threshold:** $10,033,447.86 **Base Currency: USD**

Asset Number / Tran Type	Settle Dt	Asset Description / Units/Par	Purchase Cost/ Sale Proceeds	Broker Commission	Other Expense	Book Value	Previous Annual Market	Net Gain/Loss on Market
314074593		QUALIFIED FEDERATED GOVT OBLIGS FD (PRM) PREMIER SHARES						
Purchase	08/17/2023	4,723.4400	4,723.44	0.00	0.00	4,723.44	4,723.44	0.00
Purchase	08/18/2023	1,222.0000	1,222.00	0.00	0.00	1,222.00	1,222.00	0.00
Purchase	08/21/2023	302,688.3900	302,688.39	0.00	0.00	302,688.39	302,688.39	0.00
Purchase	08/22/2023	89,332.9400	89,332.94	0.00	0.00	89,332.94	89,332.94	0.00
Sale	08/23/2023	-94,220.0000	94,220.00	0.00	0.00	-94,220.00	-94,220.00	0.00
Sale	08/24/2023	-252,741.9400	252,741.94	0.00	0.00	-252,741.94	-252,741.94	0.00
Sale	08/25/2023	-277,949.4400	277,949.44	0.00	0.00	-277,949.44	-277,949.44	0.00
Purchase	08/28/2023	757,552.2500	757,552.25	0.00	0.00	757,552.25	757,552.25	0.00
Sale	08/29/2023	-652,437.0500	652,437.05	0.00	0.00	-652,437.05	-652,437.05	0.00
Sale	08/30/2023	-16,396.4100	16,396.41	0.00	0.00	-16,396.41	-16,396.41	0.00
Sale	08/30/2023	-118,887.6400	118,887.64	0.00	0.00	-118,887.64	-118,887.64	0.00
Purchase	08/31/2023	281,692.7800	281,692.78	0.00	0.00	281,692.78	281,692.78	0.00
Purchase	09/01/2023	308.4400	308.44	0.00	0.00	308.44	308.44	0.00
Purchase	09/01/2023	59,141.5500	59,141.55	0.00	0.00	59,141.55	59,141.55	0.00
Sale	09/01/2023	-1,104,765.4200	1,104,765.42	0.00	0.00	-1,104,765.42	-1,104,765.42	0.00
Purchase	09/05/2023	14,800.0000	14,800.00	0.00	0.00	14,800.00	14,800.00	0.00
Sale	09/05/2023	-495.7400	495.74	0.00	0.00	-495.74	-495.74	0.00
Purchase	09/06/2023	205.3200	205.32	0.00	0.00	205.32	205.32	0.00
Purchase	09/06/2023	308,589.2300	308,589.23	0.00	0.00	308,589.23	308,589.23	0.00
Sale	09/07/2023	-534.5000	534.50	0.00	0.00	-534.50	-534.50	0.00
Sale	09/07/2023	-100,000.0000	100,000.00	0.00	0.00	-100,000.00	-100,000.00	0.00
Purchase	09/08/2023	411.5900	411.59	0.00	0.00	411.59	411.59	0.00
Sale	09/08/2023	-237,031.6700	237,031.67	0.00	0.00	-237,031.67	-237,031.67	0.00
Purchase	09/11/2023	17,867.5000	17,867.50	0.00	0.00	17,867.50	17,867.50	0.00
Purchase	09/12/2023	2,409.2100	2,409.21	0.00	0.00	2,409.21	2,409.21	0.00

5% Report by Asset - Aggregate Transactions (Continued)

Valuation: $200,668,957.14 **Threshold:** $10,033,447.86 **Base Currency: USD**

Asset Number / Tran Type	Settle Dt	Asset Description / Units/Par	Purchase Cost/ Sale Proceeds	Broker Commission	Other Expense	Book Value	Previous Annual Market	Net Gain/Loss on Market
314074593		QUALIFIED FEDERATED GOVT OBLIGS FD (PRM) PREMIER SHARES						
Purchase	09/13/2023	42,545.9200	42,545.92	0.00	0.00	42,545.92	42,545.92	0.00
Sale	09/13/2023	-555.2800	555.28	0.00	0.00	-555.28	-555.28	0.00
Purchase	09/14/2023	247.8700	247.87	0.00	0.00	247.87	247.87	0.00
Sale	09/14/2023	-175,060.5600	175,060.56	0.00	0.00	-175,060.56	-175,060.56	0.00
Sale	09/15/2023	-199,245.0500	199,245.05	0.00	0.00	-199,245.05	-199,245.05	0.00
Purchase	09/18/2023	137,079.0800	137,079.08	0.00	0.00	137,079.08	137,079.08	0.00
Purchase	09/19/2023	3,037.1400	3,037.14	0.00	0.00	3,037.14	3,037.14	0.00
Sale	09/19/2023	-108,199.0000	108,199.00	0.00	0.00	-108,199.00	-108,199.00	0.00
Purchase	09/20/2023	55,814.7100	55,814.71	0.00	0.00	55,814.71	55,814.71	0.00
Sale	09/21/2023	-211,639.8400	211,639.84	0.00	0.00	-211,639.84	-211,639.84	0.00
Purchase	09/22/2023	186,081.5000	186,081.50	0.00	0.00	186,081.50	186,081.50	0.00
Sale	09/25/2023	-186,081.5000	186,081.50	0.00	0.00	-186,081.50	-186,081.50	0.00
Purchase	09/26/2023	252,128.5800	252,128.58	0.00	0.00	252,128.58	252,128.58	0.00
Sale	09/27/2023	-252,128.5800	252,128.58	0.00	0.00	-252,128.58	-252,128.58	0.00
Purchase	09/28/2023	320,762.4700	320,762.47	0.00	0.00	320,762.47	320,762.47	0.00
Purchase	09/29/2023	151,945.8700	151,945.87	0.00	0.00	151,945.87	151,945.87	0.00
Purchase	10/02/2023	300.1700	300.17	0.00	0.00	300.17	300.17	0.00
Sale	10/02/2023	-1,111,324.6200	1,111,324.62	0.00	0.00	-1,111,324.62	-1,111,324.62	0.00
Sale	10/02/2023	-215,357.7800	215,357.78	0.00	0.00	-215,357.78	-215,357.78	0.00
Sale	10/03/2023	-227,754.2400	227,754.24	0.00	0.00	-227,754.24	-227,754.24	0.00
Purchase	10/04/2023	283.8800	283.88	0.00	0.00	283.88	283.88	0.00
Purchase	10/04/2023	66,361.5400	66,361.54	0.00	0.00	66,361.54	66,361.54	0.00
Sale	10/05/2023	-60,673.2100	60,673.21	0.00	0.00	-60,673.21	-60,673.21	0.00
Sale	10/06/2023	-35,284.6500	35,284.65	0.00	0.00	-35,284.65	-35,284.65	0.00
Purchase	10/10/2023	349,794.3300	349,794.33	0.00	0.00	349,794.33	349,794.33	0.00

5% Report by Asset - Aggregate Transactions (Continued)

Valuation: $200,668,957.14 **Threshold:** $10,033,447.86 **Base Currency: USD**

Asset Number / Tran Type	Settle Dt	Asset Description / Units/Par	Purchase Cost/ Sale Proceeds	Broker Commission	Other Expense	Book Value	Previous Annual Market	Net Gain/Loss on Market
314074593		QUALIFIED FEDERATED GOVT OBLIGS FD (PRM) PREMIER SHARES						
Sale	10/11/2023	-349,794.3300	349,794.33	0.00	0.00	-349,794.33	-349,794.33	0.00
Purchase	10/13/2023	606,963.4300	606,963.43	0.00	0.00	606,963.43	606,963.43	0.00
Sale	10/16/2023	-23,553.2400	23,553.24	0.00	0.00	-23,553.24	-23,553.24	0.00
Purchase	10/17/2023	5,945.4400	5,945.44	0.00	0.00	5,945.44	5,945.44	0.00
Purchase	10/18/2023	149,136.0800	149,136.08	0.00	0.00	149,136.08	149,136.08	0.00
Sale	10/19/2023	-196,849.0800	196,849.08	0.00	0.00	-196,849.08	-196,849.08	0.00
Sale	10/20/2023	-127,978.4700	127,978.47	0.00	0.00	-127,978.47	-127,978.47	0.00
Sale	10/23/2023	-97,485.4100	97,485.41	0.00	0.00	-97,485.41	-97,485.41	0.00
Purchase	10/24/2023	15,097.8700	15,097.87	0.00	0.00	15,097.87	15,097.87	0.00
Purchase	10/25/2023	187,560.5000	187,560.50	0.00	0.00	187,560.50	187,560.50	0.00
Purchase	10/26/2023	88,342.2500	88,342.25	0.00	0.00	88,342.25	88,342.25	0.00
Sale	10/27/2023	-180,197.5800	180,197.58	0.00	0.00	-180,197.58	-180,197.58	0.00
Sale	10/30/2023	-86,893.1300	86,893.13	0.00	0.00	-86,893.13	-86,893.13	0.00
Purchase	11/01/2023	312.6500	312.65	0.00	0.00	312.65	312.65	0.00
Purchase	11/01/2023	1,529.1300	1,529.13	0.00	0.00	1,529.13	1,529.13	0.00
Sale	11/01/2023	-633,211.2300	633,211.23	0.00	0.00	-633,211.23	-633,211.23	0.00
Purchase	11/02/2023	37,172.2000	37,172.20	0.00	0.00	37,172.20	37,172.20	0.00
Sale	11/02/2023	-148,190.0800	148,190.08	0.00	0.00	-148,190.08	-148,190.08	0.00
Purchase	11/03/2023	922.3100	922.31	0.00	0.00	922.31	922.31	0.00
Purchase	11/03/2023	3,374,507.5500	3,374,507.55	0.00	0.00	3,374,507.55	3,374,507.55	0.00
Purchase	11/06/2023	741,463.5000	741,463.50	0.00	0.00	741,463.50	741,463.50	0.00
Sale	11/07/2023	-3,808,985.7700	3,808,985.77	0.00	0.00	-3,808,985.77	-3,808,985.77	0.00
Purchase	11/08/2023	26,995.2400	26,995.24	0.00	0.00	26,995.24	26,995.24	0.00
Sale	11/08/2023	-1,885.8300	1,885.83	0.00	0.00	-1,885.83	-1,885.83	0.00
Sale	11/09/2023	-2,672.6500	2,672.65	0.00	0.00	-2,672.65	-2,672.65	0.00

5% Report by Asset - Aggregate Transactions (Continued)

Valuation: $200,668,957.14 **Threshold:** $10,033,447.86 **Base Currency: USD**

Asset Number / Tran Type	Settle Dt	Asset Description / Units/Par	Purchase Cost/ Sale Proceeds	Broker Commission	Other Expense	Book Value	Previous Annual Market	Net Gain/Loss on Market
314074593		QUALIFIED FEDERATED GOVT OBLIGS FD (PRM) PREMIER SHARES						
Sale	11/09/2023	-195,632.9900	195,632.99	0.00	0.00	-195,632.99	-195,632.99	0.00
Sale	11/10/2023	-155,074.4900	155,074.49	0.00	0.00	-155,074.49	-155,074.49	0.00
Purchase	11/13/2023	3,917.4300	3,917.43	0.00	0.00	3,917.43	3,917.43	0.00
Sale	11/13/2023	-31,113.2800	31,113.28	0.00	0.00	-31,113.28	-31,113.28	0.00
Purchase	11/14/2023	185.9200	185.92	0.00	0.00	185.92	185.92	0.00
Purchase	11/14/2023	156,226,022.0400	156,226,022.04	0.00	0.00	156,226,022.04	156,226,022.04	0.00
Purchase	11/15/2023	55,158,535.6100	55,158,535.61	0.00	0.00	55,158,535.61	55,158,535.61	0.00
Sale	11/15/2023	-156,403,518.4400	156,403,518.44	0.00	0.00	-156,403,518.44	-156,403,518.44	0.00
Purchase	11/16/2023	14,029,438.3700	14,029,438.37	0.00	0.00	14,029,438.37	14,029,438.37	0.00
Purchase	11/17/2023	12,559,850.0200	12,559,850.02	0.00	0.00	12,559,850.02	12,559,850.02	0.00
Purchase	11/20/2023	17,439,077.6100	17,439,077.61	0.00	0.00	17,439,077.61	17,439,077.61	0.00
Sale	11/20/2023	-1,907.5900	1,907.59	0.00	0.00	-1,907.59	-1,907.59	0.00
Sale	11/21/2023	-130,197,396.0000	130,197,396.00	0.00	0.00	-130,197,396.00	-130,197,396.00	0.00
Purchase	11/22/2023	366.7500	366.75	0.00	0.00	366.75	366.75	0.00
Sale	11/24/2023	-1,962.0600	1,962.06	0.00	0.00	-1,962.06	-1,962.06	0.00
Purchase	11/27/2023	7,727.3800	7,727.38	0.00	0.00	7,727.38	7,727.38	0.00
Sale	11/28/2023	-205.3200	205.32	0.00	0.00	-205.32	-205.32	0.00
Purchase	11/29/2023	214,073.2000	214,073.20	0.00	0.00	214,073.20	214,073.20	0.00
Sale	11/29/2023	-70,447.1300	70,447.13	0.00	0.00	-70,447.13	-70,447.13	0.00
Sale	11/29/2023	-138,000.0000	138,000.00	0.00	0.00	-138,000.00	-138,000.00	0.00
Purchase	11/30/2023	536.1400	536.14	0.00	0.00	536.14	536.14	0.00
Sale	11/30/2023	-1,172.3100	1,172.31	0.00	0.00	-1,172.31	-1,172.31	0.00
Purchase	12/01/2023	294.8500	294.85	0.00	0.00	294.85	294.85	0.00
Purchase	12/01/2023	25,813.5500	25,813.55	0.00	0.00	25,813.55	25,813.55	0.00
Sale	12/01/2023	-612,477.3900	612,477.39	0.00	0.00	-612,477.39	-612,477.39	0.00

5% Report by Asset - Aggregate Transactions (Continued)

Valuation: $200,668,957.14 **Threshold:** $10,033,447.86 **Base Currency: USD**

Asset Number / Tran Type	Settle Dt	Asset Description / Units/Par	Purchase Cost/ Sale Proceeds	Broker Commission	Other Expense	Book Value	Previous Annual Market	Net Gain/Loss on Market
314074593		**QUALIFIED FEDERATED GOVT OBLIGS FD (PRM) PREMIER SHARES**						
Sale	12/04/2023	-5,762.9900	5,762.99	0.00	0.00	-5,762.99	-5,762.99	0.00
Sale	12/06/2023	-18,336.3300	18,336.33	0.00	0.00	-18,336.33	-18,336.33	0.00
Purchase	12/07/2023	710.2700	710.27	0.00	0.00	710.27	710.27	0.00
Purchase	12/11/2023	7,500.0000	7,500.00	0.00	0.00	7,500.00	7,500.00	0.00
Sale	12/11/2023	-33,377.7600	33,377.76	0.00	0.00	-33,377.76	-33,377.76	0.00
Purchase	12/13/2023	77,496.0900	77,496.09	0.00	0.00	77,496.09	77,496.09	0.00
Sale	12/13/2023	-371.8400	371.84	0.00	0.00	-371.84	-371.84	0.00
Purchase	12/14/2023	147.5700	147.57	0.00	0.00	147.57	147.57	0.00
Purchase	12/15/2023	1,025,473.9200	1,025,473.92	0.00	0.00	1,025,473.92	1,025,473.92	0.00
Sale	12/18/2023	-895,771.3900	895,771.39	0.00	0.00	-895,771.39	-895,771.39	0.00
Sale	12/18/2023	-294.8500	294.85	0.00	0.00	-294.85	-294.85	0.00
Sale	12/18/2023	-129,658.6800	129,658.68	0.00	0.00	-129,658.68	-129,658.68	0.00
Purchase	12/20/2023	1,144,351.7600	1,144,351.76	0.00	0.00	1,144,351.76	1,144,351.76	0.00
Sale	12/22/2023	-1,154,351.7600	1,154,351.76	0.00	0.00	-1,154,351.76	-1,154,351.76	0.00
Purchase	12/26/2023	499,318.8400	499,318.84	0.00	0.00	499,318.84	499,318.84	0.00
Purchase	12/28/2023	178,307.5100	178,307.51	0.00	0.00	178,307.51	178,307.51	0.00
160 Issue Sales								
159 Issue Purchases								

Valuation: $200,668,957.14 **Threshold:** $10,033,447.86 **Base Currency: USD**

Asset Number / Tran Type	Settle Dt	Asset Description / Units/Par	Purchase Cost/ Sale Proceeds	Broker Commission	Other Expense	Book Value	Previous Annual Market	Net Gain/Loss on Market
912810TS7		**UNITED STATES TREAS BDS DTD 5/31/2023 3.87500% DUE 5/15/2043**						
Purchase	06/28/2023	400,000.0000	391,250.00	0.00	0.00	391,250.00	391,250.00	0.00

5% Report by Asset - Aggregate Transactions (Continued)

Valuation: $200,668,957.14 **Threshold:** $10,033,447.86 **Base Currency: USD**

Asset Number / Tran Type	Settle Dt	Asset Description / Units/Par	Purchase Cost/ Sale Proceeds	Broker Commission	Other Expense	Book Value	Previous Annual Market	Net Gain/Loss on Market
912810TS7		**UNITED STATES TREAS BDS DTD 5/31/2023 3.87500% DUE 5/15/2043**						
Purchase	06/29/2023	100,000.0000	97,843.75	0.00	0.00	97,843.75	97,843.75	0.00
Purchase	07/19/2023	5,400,000.0000	5,251,921.88	0.00	0.00	5,251,921.88	5,251,921.88	0.00
Purchase	07/19/2023	8,000,000.0000	7,780,937.50	0.00	0.00	7,780,937.50	7,780,937.50	0.00
Purchase	07/24/2023	13,900,000.0000	13,597,841.66	0.00	0.00	13,597,841.66	13,597,841.66	0.00
Sale	07/19/2023	-13,900,000.0000	13,595,937.50	0.00	0.00	-13,559,897.40	-13,559,897.40	36,040.10
Purchase	07/25/2023	13,900,000.0000	13,535,403.97	0.00	0.00	13,535,403.97	13,535,403.97	0.00
Sale	07/24/2023	-13,900,000.0000	13,535,125.00	0.00	0.00	-13,547,650.68	-13,547,650.68	-12,525.68
Purchase	07/27/2023	13,900,000.0000	13,405,577.56	0.00	0.00	13,405,577.56	13,405,577.56	0.00
Sale	07/25/2023	-13,900,000.0000	13,404,812.50	0.00	0.00	-13,476,614.12	-13,476,614.12	-71,801.62
Purchase	08/01/2023	13,900,000.0000	13,406,858.58	0.00	0.00	13,406,858.58	13,406,858.58	0.00
Sale	07/27/2023	-13,900,000.0000	13,404,812.50	0.00	0.00	-13,441,736.35	-13,441,736.35	-36,923.85
Purchase	08/08/2023	13,900,000.0000	13,230,351.38	0.00	0.00	13,230,351.38	13,230,351.38	0.00
Sale	08/01/2023	-13,900,000.0000	13,226,718.75	0.00	0.00	-13,336,043.87	-13,336,043.87	-109,325.12
Sale	11/14/2023	-13,900,000.0000	12,014,269.53	0.00	0.00	-13,336,043.86	-13,336,043.86	-1,321,774.33
6 Issue Sales								
9 Issue Purchases								

End of Schedule

5% Report by Broker - Aggregate Transactions for Securities

Valuation: $200,668,957.14 **Threshold:** $10,033,447.86 **Base Currency: USD**

Tran Type / Settle Date	Broker/Party / Asset Description	Asset Number / Units/Par	Purchase Cost/ Sale Proceeds	Broker Commission / Other Expense	Book Value	Previous Annual Market	Net Gain/Loss on Market
	Barclays Capital Inc. Fixed Income						
Purchase 01/13/2023	MEDTRONIC GLOBAL HOLDINGS C/P DISC DTD 1/12/2023 DUE 1/26/2023	58507BNS6 23 500,000.0000	499,183.89	0.00 0.00	499,183.89	499,183.89	0.00
Purchase 02/03/2023	VIRGINIA ELECTRIC & POWER CO C/P DISC DTD 1/27/2023 DUE 3/6/2023	92780KQ68 23 300,000.0000	298,757.42	0.00 0.00	298,757.42	298,757.42	0.00
Purchase 02/23/2023	ACREC LLC ABS SEQ PYR 2023-FL2 A 144A DTD 2/23/2023 FL RT% DUE 2/19/2038	00501BAA7 500,000.0000	498,750.00	0.00 0.00	498,750.00	498,750.00	0.00
Purchase 03/27/2023	AMERICAN HONDA FINANCE CORP C/P DISC DTD 3/8/2023 DUE 5/22/2023	02665KSN8 23 400,000.0000	396,484.44	0.00 0.00	396,484.44	396,484.44	0.00
Purchase 04/12/2023	GEORGETOWN UNIVERSITY SENIOR DEB DTD 4/12/2023 5.11500% DUE 4/1/2053	37310PAF8 400,000.0000	400,000.00	0.00 0.00	400,000.00	400,000.00	0.00
Purchase 04/10/2023	UNITED STATES TREAS BDS DTD 2/15/2023 3.62500% DUE 2/15/2053	912810TN8 300,000.0000	304,989.21	0.00 0.00	304,989.21	304,989.21	0.00
Sale 04/10/2023	UNITED STATES TREAS BDS DTD 8/15/2022 3.37500% DUE 8/15/2042	912810TK4 -400,000.0000	384,187.50	0.00 0.00	-367,152.09	-357,500.00	26,687.50
Purchase 06/02/2023	CVS HEALTH CORP SENIOR BD DTD 6/2/2023 5.87500% DUE 6/1/2053	126650DZ0 300,000.0000	298,449.00	0.00 0.00	298,449.00	298,449.00	0.00

5% Report by Broker - Aggregate Transactions for Securities (Continued)

Purchase 06/16/2023	VIRGINIA ELECTRIC & POWER CO C/P DISC DTD 6/15/2023 DUE 7/13/2023	92780KUD8 23 300,000.0000	298,800.75	0.00 0.00	298,800.75	298,800.75	0.00
Purchase 06/22/2023	REPUBLIC SERVICES INC C/P DISC DTD 6/20/2023 DUE 7/5/2023	76076GU50 23 250,000.0000	249,526.04	0.00 0.00	249,526.04	249,526.04	0.00
Purchase 08/14/2023	FNMA SINGLE FAMILY 4.000% TBA 30 YR MATURITY	01F040685 1,900,000.0000	1,796,093.75	0.00 0.00	1,796,093.75	1,796,093.75	0.00
Sale 07/13/2023	FNMA SINGLE FAMILY 4.000% TBA 30 YR MATURITY	01F040677 -1,900,000.0000	1,794,349.61	0.00 0.00	-1,822,218.75	-1,822,218.75	-27,869.14
Purchase 07/13/2023	FNMA SINGLE FAMILY 4.000% TBA 30 YR MATURITY	01F040677 1,900,000.0000	1,775,312.50	0.00 0.00	1,775,312.50	1,775,312.50	0.00
Purchase 07/24/2023	UNITED STATES TREAS BDS DTD 5/31/2023 3.87500% DUE 5/15/2043	912810TS7 13,900,000.0000	13,597,841.66	0.00 0.00	13,597,841.66	13,597,841.66	0.00
Sale 07/19/2023	UNITED STATES TREAS BDS DTD 5/31/2023 3.87500% DUE 5/15/2043	912810TS7 -13,900,000.0000	13,595,937.50	0.00 0.00	-13,559,897.40	-13,559,897.40	36,040.10
Purchase 07/25/2023	AMERICAN HONDA FINANCE CORP C/P DISC DTD 6/5/2023 DUE 9/6/2023	02665KW60 23 300,000.0000	298,029.17	0.00 0.00	298,029.17	298,029.17	0.00
Purchase 07/25/2023	UNITED STATES TREAS BDS DTD 5/31/2023 3.87500% DUE 5/15/2043	912810TS7 13,900,000.0000	13,535,403.97	0.00 0.00	13,535,403.97	13,535,403.97	0.00
Sale 07/24/2023	UNITED STATES TREAS BDS DTD 5/31/2023 3.87500% DUE 5/15/2043	912810TS7 -13,900,000.0000	13,535,125.00	0.00 0.00	-13,547,650.68	-13,547,650.68	-12,525.68

5% Report by Broker - Aggregate Transactions for Securities (Continued)

Purchase 07/27/2023	UNITED STATES TREAS BDS DTD 5/31/2023 3.87500% DUE 5/15/2043	912810TS7 13,900,000.0000	13,405,577.56	0.00 0.00	13,405,577.56	13,405,577.56	0.00
Sale 07/25/2023	UNITED STATES TREAS BDS DTD 5/31/2023 3.87500% DUE 5/15/2043	912810TS7 -13,900,000.0000	13,404,812.50	0.00 0.00	-13,476,614.12	-13,476,614.12	-71,801.62
Purchase 08/08/2023	UNITED STATES TREAS BDS DTD 5/31/2023 3.87500% DUE 5/15/2043	912810TS7 13,900,000.0000	13,230,351.38	0.00 0.00	13,230,351.38	13,230,351.38	0.00
Sale 08/14/2023	FNMA SINGLE FAMILY 4.000% TBA 30 YR MATURITY	01F040685 -1,900,000.0000	1,764,773.44	0.00 0.00	-1,764,773.44	-1,764,773.44	0.00
Sale 08/01/2023	UNITED STATES TREAS BDS DTD 5/31/2023 3.87500% DUE 5/15/2043	912810TS7 -13,900,000.0000	13,226,718.75	0.00 0.00	-13,336,043.87	-13,336,043.87	-109,325.12
Purchase 10/12/2023	FNMA SINGLE FAMILY 4.0000% TBA 30 YR MATURITY	01F0406A0 3,300,000.0000	3,015,117.19	0.00 0.00	3,015,117.19	3,015,117.19	0.00
Sale 09/14/2023	FNMA SINGLE FAMILY 4.000% TBA 30 YR MATURITY	01F040693 -3,300,000.0000	3,013,505.86	0.00 0.00	-3,092,644.53	-3,092,644.53	-79,138.67
Purchase 09/14/2023	FNMA SINGLE FAMILY 4.000% TBA 30 YR MATURITY	01F040693 3,300,000.0000	3,014,343.75	0.00 0.00	3,014,343.75	3,014,343.75	0.00
Purchase 10/10/2023	UNITED STATES TREAS BDS INFL IDX DTD 2/15/2020 0.25000% DUE 2/15/2050	912810SM1 100,000.0000	65,497.75	0.00 0.00	65,497.75	65,497.75	0.00
Sale 10/12/2023	FNMA SINGLE FAMILY 4.0000% TBA 30 YR MATURITY	01F0406A0 -3,300,000.0000	2,918,953.13	0.00 0.00	-2,970,461.92	-2,970,461.92	-51,508.79

5% Report by Broker - Aggregate Transactions for Securities (Continued)

Sale 10/20/2023	COMMONWEALTH EDISON CO BOND SER 130 DTD 3/9/2021 3.12500% DUE 3/15/2051	202795JT8 -800,000.0000	478,960.00	0.00 0.00	-798,912.00	-551,992.00	-73,032.00
Sale 10/20/2023	HYUNDAI CAPITAL AMERICA INC SENIOR NT SER 144A DTD 9/17/2021 2.10000% DUE 9/15/2028	44891ACA3 -300,000.0000	245,901.00	0.00 0.00	-299,670.00	-246,222.00	-321.00
Sale 10/23/2023	ACREC LLC ABS SEQ PYR 2023-FL2 A 144A DTD 2/23/2023 FL RT% DUE 2/19/2038	00501BAA7 -500,000.0000	498,125.00	0.00 0.00	-498,750.00	-498,750.00	-625.00
Sale 11/14/2023	AT&T INC SENIOR BD DTD 3/15/2021 3.55000% DUE 9/15/2055	00206RLJ9 -200,000.0000	123,814.00	0.00 0.00	-134,636.00	-134,636.00	-10,822.00
Sale 11/14/2023	AT&T INC SENIOR BD DTD 5/28/2020 3.85000% DUE 6/1/2060	00206RKB7 -100,000.0000	64,188.00	0.00 0.00	-69,434.00	-69,434.00	-5,246.00
Sale 11/14/2023	ORGANON FINANCE 1 LLC SENIOR NT SER 144A DTD 4/22/2021 4.12500% DUE 4/30/2028	68622TAA9 -400,000.0000	341,360.00	0.00 0.00	-400,000.00	-354,160.00	-12,800.00
Sale 11/14/2023	REGAL REXNORD CORP SENIOR NT SER 144A DTD 1/24/2023 6.05000% DUE 2/15/2026	758750AC7 -300,000.0000	295,023.00	0.00 0.00	-299,577.00	-299,577.00	-4,554.00
Sale 11/14/2023	VERIZON COMMUNICATIONS INC SENIOR BD DTD 3/22/2021 3.40000% DUE 3/22/2041	92343VGK4 -800,000.0000	569,296.00	0.00 0.00	-799,536.00	-601,520.00	-32,224.00

5% Report by Broker - Aggregate Transactions for Securities (Continued)

End of Broker/Party

Valuation: $200,668,957.14 **Threshold:** $10,033,447.86 **Base Currency: USD**

Tran Type Settle Date	Broker/Party Asset Description	Asset Number Units/Par	Purchase Cost/ Sale Proceeds	Broker Commission Other Expense	Book Value	Previous Annual Market	Net Gain/Loss on Market
	MIpfs Inc/Fixed Income						
Purchase 01/12/2023	FNMA SINGLE FAMILY 3.000% TBA 30 YR MATURITY	01F030611 400,000.0000	353,531.25	0.00 0.00	353,531.25	353,531.25	0.00
Purchase 01/10/2023	BANK CMO SEQ PYR 2018-BN14 A4 DTD 9/1/2018 FL RT% DUE 9/15/2060	06035RAS5 400,000.0000	388,046.88	0.00 0.00	388,046.88	388,046.88	0.00
Purchase 01/10/2023	BANK CMO SEQ PYR 2019-BN20 A3 DTD 9/1/2019 3.01100% DUE 9/15/2061	06540AAD3 500,000.0000	448,046.88	0.00 0.00	448,046.88	448,046.88	0.00
Purchase 01/10/2023	BENCHMARK MORTGAGE TRUST CMO SEQ PYR 2018-B1 A-5 DTD 1/1/2018 FL RT% DUE 1/15/2051	08162PAX9 400,000.0000	379,843.75	0.00 0.00	379,843.75	379,843.75	0.00
Purchase 01/10/2023	BENCHMARK MORTGAGE TRUST CMO SEQ PYR 2019-B14 A5 DTD 11/1/2019 FL RT% DUE 12/15/2062	08162YAE2 400,000.0000	360,140.63	0.00 0.00	360,140.63	360,140.63	0.00
Purchase 01/10/2023	GS MORTGAGE SECURITIES TRUST CMO SEQ PYR 2019-GC42 A4 DTD 9/1/2019 3.00050% DUE 9/1/2052	36257UAL1 400,000.0000	357,937.50	0.00 0.00	357,937.50	357,937.50	0.00

5% Report by Broker - Aggregate Transactions for Securities (Continued)

Purchase 01/10/2023	MORGAN STANLEY CAPITAL I TRUST CMO SEQ PYR 2019-L3 A-4 DTD 11/1/2019 3.12700% DUE 11/15/2052	61691UBE8 400,000.0000	357,921.88	0.00 0.00	357,921.88	357,921.88	0.00
Sale 01/12/2023	FNMA SINGLE FAMILY 2.000% TBA 30 YR MATURITY	01F020612 -100,000.0000	83,312.50	0.00 0.00	-83,312.50	-83,312.50	0.00
Purchase 03/13/2023	FNMA SINGLE FAMILY 3.000% TBA 30 YR MATURITY	01F030637 400,000.0000	364,578.13	0.00 0.00	364,578.13	364,578.13	0.00
Sale 02/13/2023	FNMA SINGLE FAMILY 3.000% TBA 30 YR MATURITY	01F030629 -400,000.0000	364,382.81	0.00 0.00	-356,812.50	-351,196.00	13,186.81
Purchase 03/02/2023	AMGEN INC SENIOR NT DTD 3/2/2023 5.15000% DUE 3/2/2028	031162DP2 400,000.0000	399,304.00	0.00 0.00	399,304.00	399,304.00	0.00
Purchase 04/13/2023	FNMA SINGLE FAMILY 3.000% TBA 30 YR MATURITY	01F030645 400,000.0000	352,250.00	0.00 0.00	352,250.00	352,250.00	0.00
Sale 03/13/2023	FNMA SINGLE FAMILY 3.000% TBA 30 YR MATURITY	01F030637 -400,000.0000	351,945.31	0.00 0.00	-364,578.13	-364,578.13	-12,632.82
Purchase 02/23/2023	THOMSON REUTERS CORP C/P DISC DTD 2/22/2023 DUE 3/22/2023	88513BQN3 23 300,000.0000	298,917.75	0.00 0.00	298,917.75	298,917.75	0.00
Purchase 02/27/2023	VERIZON COMMUNICATIONS INC C/P DISC DTD 2/24/2023 DUE 3/14/2023	92344MQE6 23 300,000.0000	299,402.50	0.00 0.00	299,402.50	299,402.50	0.00

5% Report by Broker - Aggregate Transactions for Securities (Continued)

Purchase 03/03/2023	THOMSON REUTERS CORP C/P DISC DTD 3/2/2023 DUE 3/29/2023	88513BQV5 23 300,000.0000	298,947.00	0.00 0.00	298,947.00	298,947.00	0.00
Purchase 03/07/2023	PUT ORO USD 10Y P 3.85000 L BOA EXPIRES 03/04/2024 STRIKE PRICE $3.85	317U2HPA4 4,000.0000	9,583.33	0.00 0.00	9,583.33	9,583.33	0.00
Purchase 03/07/2023	PUT ORO USD 1Y P 5.10000 L BOA EXPIRES 03/04/2024 STRIKE PRICE $5.10	317U2HOA5 -33,000.0000	-9,528.75	0.00 0.00	-9,528.75	-9,528.75	0.00
Purchase 03/16/2023	OCI N V FGN MED TERM NT SER 144A DTD 3/16/2023 6.70000% DUE 3/16/2033	67116NAA7 200,000.0000	199,668.00	0.00 0.00	199,668.00	199,668.00	0.00
Purchase 05/11/2023	FNMA SINGLE FAMILY 3.00% TBA 30 YR MATURITY	01F030652 400,000.0000	359,531.25	0.00 0.00	359,531.25	359,531.25	0.00
Purchase 05/11/2023	FNMA SINGLE FAMILY 4.00% TBA 30 YR MATURITY	01F040651 1,900,000.0000	1,818,582.03	0.00 0.00	1,818,582.03	1,818,582.03	0.00
Sale 04/13/2023	FNMA SINGLE FAMILY 3.000% TBA 30 YR MATURITY	01F030645 -400,000.0000	359,265.63	0.00 0.00	-352,250.00	-352,250.00	7,015.63
Sale 04/13/2023	FNMA SINGLE FAMILY 4.000% TBA 30 YR MATURITY	01F040644 -1,900,000.0000	1,817,951.17	0.00 0.00	-1,799,470.70	-1,799,470.70	18,480.47
Purchase 05/18/2023	GNMA II JUMBO 2.500% TBA 30 YR MATURITY	21H022655 200,000.0000	175,015.63	0.00 0.00	175,015.63	175,015.63	0.00

5% Report by Broker - Aggregate Transactions for Securities (Continued)

Sale 04/20/2023	GNMA II JUMBO 2.500% TBA 30 YR MATURITY	21H022648 -200,000.0000	174,851.56	0.00 0.00	-172,882.81	-172,882.81	1,968.75
Purchase 04/13/2023	FNMA SINGLE FAMILY 4.000% TBA 30 YR MATURITY	01F040644 1,900,000.0000	1,811,679.69	0.00 0.00	1,811,679.69	1,811,679.69	0.00
Purchase 04/20/2023	GNMA II JUMBO 2.500% TBA 30 YR MATURITY	21H022648 200,000.0000	177,000.00	0.00 0.00	177,000.00	177,000.00	0.00
Sale 04/05/2023	ROGERS COMMUNICATIONS INC FGN SR BD SER 144A DTD 3/11/2022 3.80000% DUE 3/15/2032	775109CC3 -100,000.0000	89,733.00	0.00 0.00	-99,777.00	-86,295.00	3,438.00
Sale 04/06/2023	BROADCOM INC SENIOR BD SER 144A DTD 3/31/2021 3.46900% DUE 4/15/2034	11135FBL4 -100,000.0000	82,877.00	0.00 0.00	-102,012.00	-79,773.00	3,104.00
Purchase 04/13/2023	FNMA SINGLE FAMILY 2.5000% TBA 30 YR MATURITY	01F022642 900,000.0000	779,484.38	0.00 0.00	779,484.38	779,484.38	0.00
Purchase 05/11/2023	FNMA SINGLE FAMILY 2.5000% TBA 30 YR MATURITY	01F022659 900,000.0000	779,449.22	0.00 0.00	779,449.22	779,449.22	0.00
Sale 04/13/2023	FNMA SINGLE FAMILY 2.5000% TBA 30 YR MATURITY	01F022642 -900,000.0000	778,500.00	0.00 0.00	-779,484.38	-779,484.38	-984.38
Purchase 06/13/2023	FNMA SINGLE FAMILY 2.000% TBA 30 YR MATURITY	01F020661 100,000.0000	83,343.75	0.00 0.00	83,343.75	83,343.75	0.00

5% Report by Broker - Aggregate Transactions for Securities (Continued)

Purchase 06/13/2023	FNMA SINGLE FAMILY 2.500% TBA 30 YR MATURITY	01F022667 900,000.0000	781,839.84	0.00 0.00	781,839.84	781,839.84	0.00
Purchase 06/13/2023	FNMA SINGLE FAMILY 3.000% TBA 30 YR MATURITY	01F030660 400,000.0000	360,750.00	0.00 0.00	360,750.00	360,750.00	0.00
Purchase 06/13/2023	FNMA SINGLE FAMILY 4.000% TBA 30 YR MATURITY	01F040669 1,900,000.0000	1,825,187.50	0.00 0.00	1,825,187.50	1,825,187.50	0.00
Sale 05/11/2023	FNMA SINGLE FAMILY 2.000% TBA 30 YR MATURITY	01F020653 -100,000.0000	83,197.27	0.00 0.00	-82,300.78	-82,300.78	896.49
Sale 05/11/2023	FNMA SINGLE FAMILY 2.5000% TBA 30 YR MATURITY	01F022659 -900,000.0000	780,556.64	0.00 0.00	-779,449.22	-779,449.22	1,107.42
Sale 05/11/2023	FNMA SINGLE FAMILY 3.00% TBA 30 YR MATURITY	01F030652 -400,000.0000	360,250.00	0.00 0.00	-359,531.25	-359,531.25	718.75
Sale 05/11/2023	FNMA SINGLE FAMILY 4.00% TBA 30 YR MATURITY	01F040651 -1,900,000.0000	1,823,554.69	0.00 0.00	-1,818,582.03	-1,818,582.03	4,972.66
Purchase 05/11/2023	FNMA SINGLE FAMILY 2.000% TBA 30 YR MATURITY	01F020653 100,000.0000	82,968.75	0.00 0.00	82,968.75	82,968.75	0.00
Purchase 06/20/2023	GNMA II JUMBO 2.500% TBA 30 YR MATURITY	21H022663 200,000.0000	175,687.50	0.00 0.00	175,687.50	175,687.50	0.00
Sale 05/18/2023	GNMA II JUMBO 2.500% TBA 30 YR MATURITY	21H022655 -200,000.0000	175,468.75	0.00 0.00	-175,015.63	-175,015.63	453.12

5% Report by Broker - Aggregate Transactions for Securities (Continued)

Purchase 05/05/2023	UNITED STATES TREAS BDS DTD 2/15/2023 3.62500% DUE 2/15/2053	912810TN8 100,000.0000	98,780.99	0.00 0.00	98,780.99	98,780.99	0.00
Sale 05/05/2023	UNITED STATES TREAS BDS DTD 5/15/2022 3.25000% DUE 5/15/2042	912810TH1 -200,000.0000	186,234.38	0.00 0.00	-202,856.37	-175,344.00	10,890.38
Purchase 07/13/2023	FNMA SINGLE FAMILY 4.000% TBA 30 YR MATURITY	01F040677 1,900,000.0000	1,822,218.75	0.00 0.00	1,822,218.75	1,822,218.75	0.00
Sale 06/13/2023	FNMA SINGLE FAMILY 4.000% TBA 30 YR MATURITY	01F040669 -1,900,000.0000	1,820,734.38	0.00 0.00	-1,825,187.50	-1,825,187.50	-4,453.12
Purchase 07/13/2023	FNMA SINGLE FAMILY 2.5000% TBA 30 YR MATURITY	01F022675 900,000.0000	779,062.50	0.00 0.00	779,062.50	779,062.50	0.00
Sale 06/13/2023	FNMA SINGLE FAMILY 2.500% TBA 30 YR MATURITY	01F022667 -900,000.0000	777,972.66	0.00 0.00	-781,839.84	-781,839.84	-3,867.18
Sale 06/13/2023	FNMA SINGLE FAMILY 2.000% TBA 30 YR MATURITY	01F020661 -100,000.0000	81,398.44	0.00 0.00	-81,398.44	-81,398.44	0.00
Sale 06/13/2023	FNMA SINGLE FAMILY 3.000% TBA 30 YR MATURITY	01F030660 -400,000.0000	355,125.00	0.00 0.00	-355,125.00	-355,125.00	0.00
Purchase 06/06/2023	THOMSON REUTERS CORP C/P DISC DTD 6/5/2023 DUE 7/5/2023	88513BU57 23 300,000.0000	298,682.92	0.00 0.00	298,682.92	298,682.92	0.00
Sale 06/20/2023	GNMA II JUMBO 2.500% TBA 30 YR MATURITY	21H022663 -200,000.0000	173,343.75	0.00 0.00	-173,343.75	-173,343.75	0.00

5% Report by Broker - Aggregate Transactions for Securities (Continued)

Purchase 08/14/2023	FNMA SINGLE FAMILY 3.000% TBA 30 YR MATURITY	01F030686 400,000.0000	353,937.50	0.00 0.00	353,937.50	353,937.50	0.00
Sale 07/13/2023	FANNIE MAE TBA 30 YR MATURITY	01F030678 -400,000.0000	353,460.94	0.00 0.00	-352,562.50	-352,562.50	898.44
Purchase 07/13/2023	FANNIE MAE TBA 30 YR MATURITY	01F030678 400,000.0000	353,031.25	0.00 0.00	353,031.25	353,031.25	0.00
Sale 07/13/2023	FNMA SINGLE FAMILY 2.5000% TBA 30 YR MATURITY	01F022675 -900,000.0000	764,718.75	0.00 0.00	-764,718.75	-764,718.75	0.00
Purchase 07/13/2023	FNMA SINGLE FAMILY 3.500% TBA 30 YR MATURITY	01F032674 800,000.0000	725,812.50	0.00 0.00	725,812.50	725,812.50	0.00
Purchase 08/14/2023	FNMA SINGLE FAMILY 3.500% TBA 30 YR MATURITY	01F032682 800,000.0000	725,875.00	0.00 0.00	725,875.00	725,875.00	0.00
Sale 07/13/2023	FNMA SINGLE FAMILY 3.500% TBA 30 YR MATURITY	01F032674 -800,000.0000	725,015.62	0.00 0.00	-725,812.50	-725,812.50	-796.88
Sale 07/13/2023	FNMA SINGLE FAMILY 4.000% TBA 30 YR MATURITY	01F040677 -1,900,000.0000	1,775,312.50	0.00 0.00	-1,775,312.50	-1,775,312.50	0.00
Purchase 09/14/2023	FNMA SINGLE FAMILY 2.500% TBA 30 YR MATURITY	01F022691 900,000.0000	769,324.22	0.00 0.00	769,324.22	769,324.22	0.00
Sale 08/14/2023	FNMA SINGLE FAMILY 2.500% TBA 30 YR MATURITY	01F022683 -900,000.0000	768,181.64	0.00 0.00	-767,460.94	-767,460.94	720.70

5% Report by Broker - Aggregate Transactions for Securities (Continued)

Purchase 09/14/2023	FNMA SINGLE FAMILY 3.000% TBA 30 YR MATURITY	01F030694 400,000.0000	352,750.00	0.00 0.00	352,750.00	352,750.00	0.00
Sale 08/14/2023	FNMA SINGLE FAMILY 3.000% TBA 30 YR MATURITY	01F030686 -400,000.0000	352,265.63	0.00 0.00	-353,937.50	-353,937.50	-1,671.87
Purchase 07/18/2023	L3HARRIS TECHNOLOGIES INC C/P DISC DTD 7/17/2023 DUE 8/15/2023	50248CVF4 23 300,000.0000	298,723.67	0.00 0.00	298,723.67	298,723.67	0.00
Purchase 07/21/2023	L3HARRIS TECHNOLOGIES INC C/P DISC DTD 7/7/2023 DUE 8/21/2023	50248CVM9 23 300,000.0000	298,579.17	0.00 0.00	298,579.17	298,579.17	0.00
Purchase 09/14/2023	FNMA SINGLE FAMILY 4.000% TBA 30 YR MATURITY	01F040693 1,400,000.0000	1,316,218.75	0.00 0.00	1,316,218.75	1,316,218.75	0.00
Sale 08/14/2023	FNMA SINGLE FAMILY 4.000% TBA 30 YR MATURITY	01F040685 -25,000.0000	23,480.96	0.00 0.00	-23,431.91	-23,431.91	49.05
Sale 08/14/2023	FNMA SINGLE FAMILY 4.000% TBA 30 YR MATURITY	01F040685 -1,375,000.0000	1,291,452.64	0.00 0.00	-1,288,754.88	-1,288,754.88	2,697.76
Purchase 08/02/2023	BAT CAPITAL CORP SENIOR NT DTD 8/2/2023 6.42100% DUE 8/2/2033	054989AB4 300,000.0000	300,000.00	0.00 0.00	300,000.00	300,000.00	0.00
Purchase 09/14/2023	FNMA SINGLE FAMILY 4.000% TBA 30 YR MATURITY	01F040693 1,900,000.0000	1,776,425.78	0.00 0.00	1,776,425.78	1,776,425.78	0.00
Sale 08/14/2023	FNMA SINGLE FAMILY 4.000% TBA 30 YR MATURITY	01F040685 -1,900,000.0000	1,774,718.75	0.00 0.00	-1,780,824.93	-1,780,824.93	-6,106.18

5% Report by Broker - Aggregate Transactions for Securities (Continued)

Purchase 08/14/2023	FNMA SINGLE FAMILY 2.500% TBA 30 YR MATURITY	01F022683 900,000.0000	753,468.75	0.00 0.00	753,468.75	753,468.75	0.00
Purchase 08/14/2023	FNMA SINGLE FAMILY 4.000% TBA 30 YR MATURITY	01F040685 1,900,000.0000	1,764,773.44	0.00 0.00	1,764,773.44	1,764,773.44	0.00
Purchase 08/14/2023	FNMA SINGLE FAMILY 4.000% TBA 30 YR MATURITY	01F040685 1,375,000.0000	1,277,138.67	0.00 0.00	1,277,138.67	1,277,138.67	0.00
Purchase 08/14/2023	FNMA SINGLE FAMILY 4.000% TBA 30 YR MATURITY	01F040685 25,000.0000	23,220.70	0.00 0.00	23,220.70	23,220.70	0.00
Sale 08/14/2023	FNMA SINGLE FAMILY 3.500% TBA 30 YR MATURITY	01F032682 -800,000.0000	720,937.50	0.00 0.00	-720,937.50	-720,937.50	0.00
Purchase 10/12/2023	FNMA SINGLE FAMILY 3.000% TBA 30 YR MATURITY	01F0306A1 400,000.0000	343,828.13	0.00 0.00	343,828.13	343,828.13	0.00
Purchase 10/12/2023	FNMA SINGLE FAMILY 3.500% TBA 30 YR MATURITY	01F0326A7 900,000.0000	801,351.56	0.00 0.00	801,351.56	801,351.56	0.00
Sale 09/14/2023	FNMA SINGLE FAMILY 3.000% TBA 30 YR MATURITY	01F030694 -400,000.0000	343,453.13	0.00 0.00	-352,750.00	-352,750.00	-9,296.87
Sale 09/14/2023	FNMA SINGLE FAMILY 3.500% TBA 30 YR MATURITY	01F032690 -100,000.0000	88,957.03	0.00 0.00	-91,236.11	-91,236.11	-2,279.08
Sale 09/14/2023	FNMA SINGLE FAMILY 3.500% TBA 30 YR MATURITY	01F032690 -800,000.0000	711,656.25	0.00 0.00	-729,888.89	-729,888.89	-18,232.64

5% Report by Broker - Aggregate Transactions for Securities (Continued)

Purchase 09/14/2023	FNMA SINGLE FAMILY 3.500% TBA 30 YR MATURITY	01F032690 800,000.0000	714,812.50	0.00 0.00	714,812.50	714,812.50	0.00
Purchase 09/14/2023	FNMA SINGLE FAMILY 3.500% TBA 30 YR MATURITY	01F032690 100,000.0000	89,156.25	0.00 0.00	89,156.25	89,156.25	0.00
Sale 09/14/2023	FNMA SINGLE FAMILY 2.500% TBA 30 YR MATURITY	01F022691 -900,000.0000	746,085.94	0.00 0.00	-757,705.08	-757,705.08	-11,619.14
Purchase 09/15/2023	BANK OF AMERICA CORP SENIOR NT DTD 9/15/2023 5.81900% DUE 9/15/2029	06051GLS6 400,000.0000	400,000.00	0.00 0.00	400,000.00	400,000.00	0.00
Purchase 11/13/2023	FNMA SINGLE FAMILY 3.0000% TBA 30 YR MATURITY	01F0306B9 400,000.0000	341,187.50	0.00 0.00	341,187.50	341,187.50	0.00
Purchase 11/13/2023	FNMA SINGLE FAMILY 3.500% TBA 30 YR MATURITY	01F0326B5 900,000.0000	796,605.47	0.00 0.00	796,605.47	796,605.47	0.00
Purchase 09/21/2023	KBC GROUP NV FGN SR BD SER 144A DTD 9/21/2023 6.32400% DUE 9/21/2034	48241FAC8 300,000.0000	300,000.00	0.00 0.00	300,000.00	300,000.00	0.00
Sale 10/12/2023	FNMA SINGLE FAMILY 3.000% TBA 30 YR MATURITY	01F0306A1 -400,000.0000	340,734.38	0.00 0.00	-343,828.13	-343,828.13	-3,093.75
Sale 10/12/2023	FNMA SINGLE FAMILY 3.500% TBA 30 YR MATURITY	01F0326A7 -900,000.0000	795,726.56	0.00 0.00	-797,361.33	-801,351.56	-5,625.00

5% Report by Broker - Aggregate Transactions for Securities (Continued)

Sale 09/14/2023	FNMA SINGLE FAMILY 4.000% TBA 30 YR MATURITY	01F040693 -1,400,000.0000	1,278,812.50	0.00 0.00	-1,278,812.50	-1,278,812.50	0.00
Sale 09/14/2023	FNMA SINGLE FAMILY 4.000% TBA 30 YR MATURITY	01F040693 -1,900,000.0000	1,735,531.25	0.00 0.00	-1,735,531.25	-1,735,531.25	0.00
Purchase 10/12/2023	FNMA SINGLE FAMILY 4.0000% TBA 30 YR MATURITY	01F0406A0 2,600,000.0000	2,387,531.25	0.00 0.00	2,387,531.25	2,387,531.25	0.00
Purchase 10/12/2023	FREDDIE MAC POOL SD8226 DTD 6/1/2022 3.50000% DUE 7/1/2052	3132DWD75 1,000,000.0000	828,315.24	0.00 0.00	828,315.24	828,315.24	0.00
Purchase 10/12/2023	FNMA SINGLE FAMILY 3.500% TBA 30 YR MATURITY	01F0326A7 900,000.0000	793,371.09	0.00 0.00	793,371.09	793,371.09	0.00
Sale 11/13/2023	FNMA SINGLE FAMILY 3.500% TBA 30 YR MATURITY	01F0326B5 -900,000.0000	794,214.84	0.00 0.00	-796,605.47	-796,605.47	-2,390.63
Sale 10/12/2023	FNMA SINGLE FAMILY 3.500% TBA 30 YR MATURITY	01F0326A7 -900,000.0000	798,468.75	0.00 0.00	-797,361.32	-793,371.09	5,097.66
Purchase 09/25/2023	DIAGEO CAPITAL PLC C/P DISC DTD 9/22/2023 DUE 10/16/2023	2524H5XG7 23 300,000.0000	299,037.50	0.00 0.00	299,037.50	299,037.50	0.00
Purchase 11/13/2023	FNMA SINGLE FAMILY 2.000% TBA 30 YR MATURITY	01F0206B0 100,000.0000	76,765.63	0.00 0.00	76,765.63	76,765.63	0.00
Purchase 11/13/2023	FNMA SINGLE FAMILY 4.000% TBA 30 YR MATURITY	01F0406B8 2,600,000.0000	2,333,500.00	0.00 0.00	2,333,500.00	2,333,500.00	0.00

5% Report by Broker - Aggregate Transactions for Securities (Continued)

Sale 10/12/2023	FNMA SINGLE FAMILY 2.000% TBA 30 YR MATURITY	01F0206A2 -100,000.0000	76,642.58	0.00 0.00	-80,050.78	-80,050.78	-3,408.20
Sale 10/12/2023	FNMA SINGLE FAMILY 4.0000% TBA 30 YR MATURITY	01F0406A0 -2,600,000.0000	2,331,570.31	0.00 0.00	-2,380,946.62	-2,380,946.62	-49,376.31
Purchase 10/12/2023	FNMA SINGLE FAMILY 2.000% TBA 30 YR MATURITY	01F0206A2 100,000.0000	75,523.44	0.00 0.00	75,523.44	75,523.44	0.00
Purchase 10/06/2023	UNITED STATES TREAS NTS INFL IDX DTD 2/15/2021 0.12500% DUE 2/15/2051	912810SV1 200,000.0000	125,171.02	0.00 0.00	125,171.02	125,171.02	0.00
Purchase 10/11/2023	ERAC USA FINANCE LLC C/P DISC DTD 10/10/2023 DUE 11/10/2023	26882SYA8 23 300,000.0000	298,612.50	0.00 0.00	298,612.50	298,612.50	0.00
Purchase 10/11/2023	L3HARRIS TECHNOLOGIES INC C/P DISC DTD 9/13/2023 DUE 11/7/2023	50248CY79 23 300,000.0000	298,742.25	0.00 0.00	298,742.25	298,742.25	0.00
Purchase 12/13/2023	FNMA SINGLE FAMILY 3.000% TBA 30 YR MATURITY	01F0306C7 400,000.0000	325,718.75	0.00 0.00	325,718.75	325,718.75	0.00
Purchase 12/13/2023	FNMA SINGLE FAMILY 4.000% TBA 30 YR MATURITY	01F0406C6 2,600,000.0000	2,282,617.19	0.00 0.00	2,282,617.19	2,282,617.19	0.00
Sale 11/13/2023	FNMA SINGLE FAMILY 3.0000% TBA 30 YR MATURITY	01F0306B9 -400,000.0000	325,445.31	0.00 0.00	-341,187.50	-341,187.50	-15,742.19
Sale 11/13/2023	FNMA SINGLE FAMILY 4.000% TBA 30 YR MATURITY	01F0406B8 -2,600,000.0000	2,281,500.00	0.00 0.00	-2,313,458.33	-2,313,458.33	-31,958.33

5% Report by Broker - Aggregate Transactions for Securities (Continued)

Sale 10/20/2023	PACIFICORP BOND DTD 3/1/2019 4.15000% DUE 2/15/2050	695114CV8 -100,000.0000	67,453.00	0.00 0.00	-74,943.00	-74,943.00	-7,490.00
Sale 10/23/2023	BANK CMO SEQ PYR 2018-BN14 A4 DTD 9/1/2018 FL RT% DUE 9/15/2060	06035RAS5 -400,000.0000	363,828.13	0.00 0.00	-388,046.88	-388,046.88	-24,218.75
Sale 10/23/2023	BANK CMO SEQ PYR 2019-BN20 A3 DTD 9/1/2019 3.01100% DUE 9/15/2061	06540AAD3 -500,000.0000	408,535.16	0.00 0.00	-448,046.88	-448,046.88	-39,511.72
Sale 10/20/2023	BAMLL COMMERCIAL MTG TRUST CMO SEQ PYR 2018-PARK A 144A DTD 9/1/2018 FL RT% DUE 8/10/2038	05491YAA8 -400,000.0000	344,734.38	0.00 0.00	-369,156.25	-369,156.25	-24,421.87
Sale 11/09/2023	GOVERNMENT NATL MTG ASSN CMO 2023-H05 DTD 2/20/2023 FL RT% DUE 1/20/2073	38382YV75 -303,187.0000	303,365.71	0.00 0.00	-306,335.90	-306,335.90	-2,970.19
Sale 11/13/2023	FNMA SINGLE FAMILY 2.000% TBA 30 YR MATURITY	01F0206B0 -100,000.0000	76,171.88	0.00 0.00	-76,765.63	-76,765.63	-593.75
Sale 12/13/2023	FNMA SINGLE FAMILY 3.000% TBA 30 YR MATURITY	01F0306C7 -400,000.0000	331,000.00	0.00 0.00	-325,718.75	-325,718.75	5,281.25
Sale 12/13/2023	FNMA SINGLE FAMILY 4.000% TBA 30 YR MATURITY	01F0406C6 -2,600,000.0000	2,316,843.75	0.00 0.00	-2,282,617.19	-2,282,617.19	34,226.56

5% Report by Broker - Aggregate Transactions for Securities (Continued)

Sale 11/14/2023	AMGEN INC SENIOR NT DTD 3/2/2023 5.15000% DUE 3/2/2028	031162DP2 -400,000.0000	392,856.00	0.00 0.00	-399,304.00	-399,304.00	-6,448.00
Sale 11/14/2023	BANK OF AMERICA CORP SENIOR NT DTD 9/15/2023 5.81900% DUE 9/15/2029	06051GLS6 -400,000.0000	394,804.00	0.00 0.00	-400,000.00	-400,000.00	-5,196.00
Sale 11/14/2023	BAT CAPITAL CORP SENIOR NT DTD 8/2/2023 6.42100% DUE 8/2/2033	054989AB4 -300,000.0000	291,453.00	0.00 0.00	-300,000.00	-300,000.00	-8,547.00
Sale 11/14/2023	EBAY INC SENIOR NT DTD 5/10/2021 2.60000% DUE 5/10/2031	278642AY9 -200,000.0000	160,130.00	0.00 0.00	-199,912.00	-163,924.00	-3,794.00
Sale 11/14/2023	HILTON GRAND VACATIONS SENIOR NT SER 144A DTD 6/4/2021 5.00000% DUE 6/1/2029	43284MAA6 -200,000.0000	168,240.00	0.00 0.00	-200,000.00	-172,000.00	-3,760.00
Sale 11/14/2023	JPMORGAN CHASE & CO SENIOR BD DTD 6/1/2023 5.35000% DUE 6/1/2034	46647PDR4 -300,000.0000	284,697.00	0.00 0.00	-300,957.00	-300,957.00	-16,260.00
Sale 11/14/2023	ONEOK INC SENIOR NT DTD 8/24/2023 5.80000% DUE 11/1/2030	682680BK8 -300,000.0000	292,998.00	0.00 0.00	-299,415.00	-299,415.00	-6,417.00
Sale 11/14/2023	PUT ORO USD 10Y P 3.85000 L BOA EXPIRES 03/04/2024 STRIKE PRICE $3.85	317U2HPA4 -4,000.0000	16,300.00	0.00 0.00	-9,583.33	-9,583.33	6,716.67

5% Report by Broker - Aggregate Transactions for Securities (Continued)

Sale 11/14/2023	UNITED STATES TREAS BDS DTD 5/31/2023 3.87500% DUE 5/15/2043	912810TS7 -13,900,000.0000	12,014,269.53	0.00 0.00	-13,336,043.86	-13,336,043.86	-1,321,774.33
Sale 11/14/2023	PUT ORO USD 1Y P 5.10000 L BOA EXPIRES 03/04/2024 STRIKE PRICE $5.10	317U2HOA5 -33,000.0000	-7,000.00	0.00 0.00	9,528.75	9,528.75	2,528.75

End of Broker/Party

Valuation: $200,668,957.14 **Threshold:** $10,033,447.86 **Base Currency: USD**

Tran Type Settle Date	Broker/Party Asset Description	Asset Number Units/Par	Purchase Cost/ Sale Proceeds	Broker Commission Other Expense	Book Value	Previous Annual Market	Net Gain/Loss on Market
	Morgan Stanley & CO. LLC						
Purchase 01/12/2023	FNMA SINGLE FAMILY 4.000% TBA 30 YR MATURITY	01F040610 1,900,000.0000	1,793,273.44	0.00 0.00	1,793,273.44	1,793,273.44	0.00
Purchase 02/13/2023	FNMA SINGLE FAMILY 2.000% TBA 30 YR MATURITY	01F020620 100,000.0000	83,392.58	0.00 0.00	83,392.58	83,392.58	0.00
Purchase 01/12/2023	FNMA SINGLE FAMILY 2.000% TBA 30 YR MATURITY	01F020612 100,000.0000	83,312.50	0.00 0.00	83,312.50	83,312.50	0.00
Purchase 02/13/2023	FNMA SINGLE FAMILY 2.5000% TBA 30 YR MATURITY	01F022626 900,000.0000	777,410.16	0.00 0.00	777,410.16	777,410.16	0.00
Purchase 01/12/2023	FNMA SINGLE FAMILY 2.5000% TBA 30 YR MATURITY	01F022618 900,000.0000	779,695.31	0.00 0.00	779,695.31	779,695.31	0.00
Purchase 01/13/2023	ONSLOW BAY FINANCIAL LLC ABS SEQ PYR 2023-NQM1 A1 DTD 12/1/2022 FL RT% DUE 11/25/2062	670855AA3 300,000.0000	299,996.25	0.00 0.00	299,996.25	299,996.25	0.00

5% Report by Broker - Aggregate Transactions for Securities (Continued)

Sale 01/12/2023	FNMA SINGLE FAMILY 2.000% TBA 30 YR MATURITY	01F020612 -100,000.0000	83,296.88	0.00 0.00	-80,750.00	-81,346.00	1,950.88
Sale 01/12/2023	FNMA SINGLE FAMILY 2.5000% TBA 30 YR MATURITY	01F022618 -900,000.0000	776,847.66	0.00 0.00	-752,976.56	-761,859.00	14,988.66
Purchase 03/13/2023	FNMA SINGLE FAMILY 4.000% TBA 30 YR MATURITY	01F040636 1,900,000.0000	1,828,082.03	0.00 0.00	1,828,082.03	1,828,082.03	0.00
Purchase 03/21/2023	GNMA II JUMBO 2.500% TBA 30 YR MATURITY	21H022630 200,000.0000	178,371.09	0.00 0.00	178,371.09	178,371.09	0.00
Sale 02/13/2023	FNMA SINGLE FAMILY 4.000% TBA 30 YR MATURITY	01F040628 -1,900,000.0000	1,828,156.25	0.00 0.00	-1,785,851.56	-1,781,706.00	46,450.25
Sale 02/21/2023	GNMA II JUMBO 2.500% TBA 30 YR MATURITY	21H022622 -200,000.0000	178,250.00	0.00 0.00	-173,265.63	-173,412.00	4,838.00
Purchase 03/13/2023	FNMA SINGLE FAMILY 2.500% TBA 30 YR MATURITY	01F022634 900,000.0000	794,601.56	0.00 0.00	794,601.56	794,601.56	0.00
Sale 02/13/2023	FNMA SINGLE FAMILY 2.5000% TBA 30 YR MATURITY	01F022626 -900,000.0000	794,039.06	0.00 0.00	-777,410.16	-777,410.16	16,628.90
Purchase 02/21/2023	GNMA II JUMBO 2.500% TBA 30 YR MATURITY	21H022622 200,000.0000	180,875.00	0.00 0.00	180,875.00	180,875.00	0.00
Purchase 03/13/2023	FNMA SINGLE FAMILY 2.000% TBA 30 YR MATURITY	01F020638 100,000.0000	83,539.06	0.00 0.00	83,539.06	83,539.06	0.00

5% Report by Broker - Aggregate Transactions for Securities (Continued)

Sale 02/13/2023	FNMA SINGLE FAMILY 2.000% TBA 30 YR MATURITY	01F020620 -100,000.0000	83,460.94	0.00 0.00	-83,392.58	-83,392.58	68.36
Purchase 04/13/2023	FNMA SINGLE FAMILY 4.000% TBA 30 YR MATURITY	01F040644 1,900,000.0000	1,799,470.70	0.00 0.00	1,799,470.70	1,799,470.70	0.00
Sale 03/13/2023	FNMA SINGLE FAMILY 4.000% TBA 30 YR MATURITY	01F040636 -1,900,000.0000	1,798,617.19	0.00 0.00	-1,828,082.03	-1,828,082.03	-29,464.84
Purchase 04/13/2023	FNMA SINGLE FAMILY 2.000% TBA 30 YR MATURITY	01F020646 100,000.0000	81,796.88	0.00 0.00	81,796.88	81,796.88	0.00
Purchase 04/13/2023	FNMA SINGLE FAMILY 2.5000% TBA 30 YR MATURITY	01F022642 900,000.0000	767,074.22	0.00 0.00	767,074.22	767,074.22	0.00
Sale 03/13/2023	FNMA SINGLE FAMILY 2.000% TBA 30 YR MATURITY	01F020638 -100,000.0000	81,695.31	0.00 0.00	-83,539.06	-83,539.06	-1,843.75
Sale 03/13/2023	FNMA SINGLE FAMILY 2.500% TBA 30 YR MATURITY	01F022634 -900,000.0000	766,265.63	0.00 0.00	-794,601.56	-794,601.56	-28,335.93
Purchase 04/20/2023	GNMA II JUMBO 2.500% TBA 30 YR MATURITY	21H022648 200,000.0000	172,882.81	0.00 0.00	172,882.81	172,882.81	0.00
Sale 03/21/2023	GNMA II JUMBO 2.500% TBA 30 YR MATURITY	21H022630 -200,000.0000	172,734.38	0.00 0.00	-178,371.09	-178,371.09	-5,636.71
Sale 04/13/2023	FNMA SINGLE FAMILY 2.000% TBA 30 YR MATURITY	01F020646 -100,000.0000	82,296.88	0.00 0.00	-82,296.88	-82,296.88	0.00

5% Report by Broker - Aggregate Transactions for Securities (Continued)

Sale 04/13/2023	FNMA SINGLE FAMILY 4.000% TBA 30 YR MATURITY	01F040644 -1,900,000.0000	1,811,679.69	0.00 0.00	-1,811,679.69	-1,811,679.69	0.00
Sale 04/20/2023	GNMA II JUMBO 2.500% TBA 30 YR MATURITY	21H022648 -200,000.0000	177,000.00	0.00 0.00	-177,000.00	-177,000.00	0.00
Purchase 05/11/2023	FNMA SINGLE FAMILY 4.50% TBA 30 YR MATURITY	01F042657 1,700,000.0000	1,676,392.58	0.00 0.00	1,676,392.58	1,676,392.58	0.00
Sale 04/13/2023	FNMA SINGLE FAMILY 4.500% TBA 30 YR MATURITY	01F042640 -1,700,000.0000	1,675,828.13	0.00 0.00	-1,660,156.25	-1,660,156.25	15,671.88
Purchase 04/13/2023	FNMA SINGLE FAMILY 4.500% TBA 30 YR MATURITY	01F042640 1,700,000.0000	1,667,593.75	0.00 0.00	1,667,593.75	1,667,593.75	0.00
Sale 04/13/2023	FNMA SINGLE FAMILY 2.5000% TBA 30 YR MATURITY	01F022642 -900,000.0000	779,484.38	0.00 0.00	-767,074.22	-767,074.22	12,410.16
Purchase 06/13/2023	FNMA SINGLE FAMILY 4.500% TBA 30 YR MATURITY	01F042665 1,700,000.0000	1,663,111.33	0.00 0.00	1,663,111.33	1,663,111.33	0.00
Sale 05/11/2023	FNMA SINGLE FAMILY 4.50% TBA 30 YR MATURITY	01F042657 -1,700,000.0000	1,662,148.44	0.00 0.00	-1,676,392.58	-1,676,392.58	-14,244.14
Purchase 07/13/2023	FNMA SINGLE FAMILY 4.500% TBA 30 YR MATURITY	01F042673 1,700,000.0000	1,667,726.56	0.00 0.00	1,667,726.56	1,667,726.56	0.00
Sale 06/13/2023	FNMA SINGLE FAMILY 4.500% TBA 30 YR MATURITY	01F042665 -1,700,000.0000	1,666,929.69	0.00 0.00	-1,663,111.33	-1,663,111.33	3,818.36

5% Report by Broker - Aggregate Transactions for Securities (Continued)

Purchase 07/13/2023	FNMA SINGLE FAMILY 2.000% TBA 30 YR MATURITY	01F020679 100,000.0000	82,472.66	0.00 0.00	82,472.66	82,472.66	0.00
Sale 06/13/2023	FNMA SINGLE FAMILY 2.000% TBA 30 YR MATURITY	01F020661 -100,000.0000	82,351.56	0.00 0.00	-83,343.75	-83,343.75	-992.19
Purchase 06/13/2023	FNMA SINGLE FAMILY 2.000% TBA 30 YR MATURITY	01F020661 100,000.0000	81,398.44	0.00 0.00	81,398.44	81,398.44	0.00
Purchase 07/13/2023	FNMA SINGLE FAMILY 3.500% TBA 30 YR MATURITY	01F032674 800,000.0000	731,750.00	0.00 0.00	731,750.00	731,750.00	0.00
Purchase 08/14/2023	FNMA SINGLE FAMILY 4.500% TBA 30 YR MATURITY	01F042681 1,700,000.0000	1,649,929.69	0.00 0.00	1,649,929.69	1,649,929.69	0.00
Sale 07/13/2023	FNMA SINGLE FAMILY 4.500% TBA 30 YR MATURITY	01F042673 -1,700,000.0000	1,648,867.19	0.00 0.00	-1,667,726.56	-1,667,726.56	-18,859.37
Purchase 08/14/2023	FNMA SINGLE FAMILY 2.000% TBA 30 YR MATURITY	01F020687 100,000.0000	82,152.34	0.00 0.00	82,152.34	82,152.34	0.00
Sale 07/13/2023	FNMA SINGLE FAMILY 2.000% TBA 30 YR MATURITY	01F020679 -100,000.0000	82,023.44	0.00 0.00	-82,472.66	-82,472.66	-449.22
Purchase 06/28/2023	UNITED STATES TREAS BDS DTD 5/31/2023 3.87500% DUE 5/15/2043	912810TS7 400,000.0000	391,250.00	0.00 0.00	391,250.00	391,250.00	0.00
Sale 06/28/2023	UNITED STATES TREAS BDS DTD 2/15/2023 3.62500% DUE 2/15/2053	912810TN8 -300,000.0000	288,207.86	0.00 0.00	-302,827.65	-302,827.65	-14,619.79
Purchase 06/29/2023	UNITED STATES TREAS BDS DTD 5/31/2023 3.87500% DUE 5/15/2043	912810TS7 100,000.0000	97,843.75	0.00 0.00	97,843.75	97,843.75	0.00

5% Report by Broker - Aggregate Transactions for Securities (Continued)

Sale 06/29/2023	UNITED STATES TREAS BDS DTD 2/15/2023 3.62500% DUE 2/15/2053	912810TN8 -100,000.0000	96,100.73	0.00 0.00	-100,942.55	-100,942.55	-4,841.82
Purchase 07/13/2023	BANQUE FED CRED MUTUEL FGN SR BD 144A DTD 7/13/2023 5.89600% DUE 7/13/2026	06675FBA4 200,000.0000	200,000.00	0.00 0.00	200,000.00	200,000.00	0.00
Sale 07/13/2023	FNMA SINGLE FAMILY 3.500% TBA 30 YR MATURITY	01F032674 -800,000.0000	725,812.50	0.00 0.00	-731,972.22	-731,972.22	-6,159.72
Purchase 08/14/2023	FNMA SINGLE FAMILY 4.000% TBA 30 YR MATURITY	01F040685 25,000.0000	23,216.80	0.00 0.00	23,216.80	23,216.80	0.00
Purchase 09/14/2023	FNMA SINGLE FAMILY 4.500% TBA 30 YR MATURITY	01F042699 1,700,000.0000	1,645,546.88	0.00 0.00	1,645,546.88	1,645,546.88	0.00
Sale 08/14/2023	FNMA SINGLE FAMILY 4.500% TBA 30 YR MATURITY	01F042681 -1,700,000.0000	1,644,218.75	0.00 0.00	-1,649,929.69	-1,649,929.69	-5,710.94
Purchase 09/14/2023	FNMA SINGLE FAMILY 2.000% TBA 30 YR MATURITY	01F020695 100,000.0000	81,804.69	0.00 0.00	81,804.69	81,804.69	0.00
Sale 08/14/2023	FNMA SINGLE FAMILY 2.000% TBA 30 YR MATURITY	01F020687 -100,000.0000	81,671.88	0.00 0.00	-82,152.34	-82,152.34	-480.46
Purchase 08/01/2023	UNITED STATES TREAS BDS DTD 5/31/2023 3.87500% DUE 5/15/2043	912810TS7 13,900,000.0000	13,406,858.58	0.00 0.00	13,406,858.58	13,406,858.58	0.00
Sale 07/27/2023	UNITED STATES TREAS BDS DTD 5/31/2023 3.87500% DUE 5/15/2043	912810TS7 -13,900,000.0000	13,404,812.50	0.00 0.00	-13,441,736.35	-13,441,736.35	-36,923.85

5% Report by Broker - Aggregate Transactions for Securities (Continued)

Sale 08/14/2023	FNMA SINGLE FAMILY 4.000% TBA 30 YR MATURITY	01F040685 -25,000.0000	23,220.70	0.00 0.00	-23,220.70	-23,220.70	0.00
Purchase 10/12/2023	FNMA SINGLE FAMILY 4.5000% TBA 30 YR MATURITY	01F0426A6 1,700,000.0000	1,600,457.03	0.00 0.00	1,600,457.03	1,600,457.03	0.00
Sale 09/14/2023	FNMA SINGLE FAMILY 4.500% TBA 30 YR MATURITY	01F042699 -1,700,000.0000	1,599,726.56	0.00 0.00	-1,645,546.88	-1,645,546.88	-45,820.32
Purchase 10/12/2023	FNMA SINGLE FAMILY 2.000% TBA 30 YR MATURITY	01F0206A2 100,000.0000	80,050.78	0.00 0.00	80,050.78	80,050.78	0.00
Purchase 09/14/2023	FNMA SINGLE FAMILY 2.500% TBA 30 YR MATURITY	01F022691 900,000.0000	746,085.94	0.00 0.00	746,085.94	746,085.94	0.00
Purchase 10/12/2023	FNMA SINGLE FAMILY 2.500% TBA 30 YR MATURITY	01F0226A8 900,000.0000	751,816.41	0.00 0.00	751,816.41	751,816.41	0.00
Sale 09/14/2023	FNMA SINGLE FAMILY 2.000% TBA 30 YR MATURITY	01F020695 -100,000.0000	79,933.59	0.00 0.00	-81,804.69	-81,804.69	-1,871.10
Sale 09/14/2023	FNMA SINGLE FAMILY 2.500% TBA 30 YR MATURITY	01F022691 -900,000.0000	750,902.34	0.00 0.00	-757,705.08	-757,705.08	-6,802.74
Purchase 09/06/2023	UNITED STATES TREAS BDS INFL IDX DTD 2/15/2022 0.12500% DUE 2/15/2052	912810TE8 100,000.0000	63,817.02	0.00 0.00	63,817.02	63,817.02	0.00

5% Report by Broker - Aggregate Transactions for Securities (Continued)

Sale 09/06/2023	UNITED STATES TREAS BDS INFL IDX DTD 2/15/2023 1.50000% DUE 2/15/2053	912810TP3 -100,000.0000	89,295.16	0.00 0.00	-91,890.06	-91,890.06	-2,594.90
Purchase 11/13/2023	FNMA SINGLE FAMILY 4.500% TBA 30 YR MATURITY	01F0426B4 1,700,000.0000	1,601,386.72	0.00 0.00	1,601,386.72	1,601,386.72	0.00
Sale 10/12/2023	FNMA SINGLE FAMILY 4.5000% TBA 30 YR MATURITY	01F0426A6 -1,700,000.0000	1,600,257.81	0.00 0.00	-1,600,457.03	-1,600,457.03	-199.22
Sale 10/12/2023	FNMA SINGLE FAMILY 2.000% TBA 30 YR MATURITY	01F0206A2 -100,000.0000	75,523.44	0.00 0.00	-75,523.44	-75,523.44	0.00
Sale 10/12/2023	FNMA SINGLE FAMILY 2.500% TBA 30 YR MATURITY	01F0226A8 -900,000.0000	706,078.13	0.00 0.00	-751,816.41	-751,816.41	-45,738.28
Sale 10/20/2023	SAMMONS FINANCIAL GROUP INC SENIOR NT SER 144A DTD 4/16/2021 3.35000% DUE 4/16/2031	79588TAD2 -200,000.0000	147,798.00	0.00 0.00	-199,544.00	-152,228.00	-4,430.00
Sale 10/23/2023	MORGAN STANLEY CAPITAL I TRUST CMO SEQ PYR 2019-L3 A-4 DTD 11/1/2019 3.12700% DUE 11/15/2052	61691UBE8 -400,000.0000	329,359.38	0.00 0.00	-357,921.88	-357,921.88	-28,562.50
Sale 10/23/2023	SOCIETE GENERALE JUNIOR SUB BD SER 144A DTD 5/26/2021 4.75000%	83370RAB4 -300,000.0000	240,750.00	0.00 0.00	-300,000.00	-254,280.00	-13,530.00
Purchase 12/13/2023	FNMA SINGLE FAMILY 4.500% TBA 30 YR MATURITY	01F0426C2 1,700,000.0000	1,518,113.28	0.00 0.00	1,518,113.28	1,518,113.28	0.00

5% Report by Broker - Aggregate Transactions for Securities (Continued)

Sale 11/13/2023	FNMA SINGLE FAMILY 4.500% TBA 30 YR MATURITY	01F0426B4 -1,700,000.0000	1,517,781.25	0.00 0.00	-1,601,386.72	-1,601,386.72	-83,605.47
Sale 12/13/2023	FNMA SINGLE FAMILY 4.500% TBA 30 YR MATURITY	01F0426C2 -1,700,000.0000	1,563,601.56	0.00 0.00	-1,518,113.28	-1,518,113.28	45,488.28
Sale 11/14/2023	CENTENE CORP SENIOR NT DTD 7/1/2021 2.45000% DUE 7/15/2028	15135BAY7 -400,000.0000	339,604.00	0.00 0.00	-400,000.00	-337,620.00	1,984.00
Sale 11/14/2023	DISH DBS CORP SENIOR NT SER 144A DTD 11/26/2021 5.25000% DUE 12/1/2026	25470XBE4 -300,000.0000	240,651.00	0.00 0.00	-300,000.00	-252,702.00	-12,051.00
Sale 11/14/2023	NISSAN MOTOR CO LTD FGN SR NT SER 144A DTD 9/17/2020 4.81000% DUE 9/17/2030	654744AD3 -300,000.0000	259,305.00	0.00 0.00	-333,702.00	-254,601.00	4,704.00
Sale 11/14/2023	NOMURA HOLDINGS INC FGN SR BD DTD 1/11/2023 6.18100% DUE 1/18/2033	65535HBK4 -200,000.0000	197,846.00	0.00 0.00	-200,000.00	-200,000.00	-2,154.00
Sale 11/14/2023	TARGA RESOURCES CORP SENIOR NT DTD 4/6/2022 4.20000% DUE 2/1/2033	87612GAA9 -100,000.0000	85,042.00	0.00 0.00	-99,815.00	-86,036.00	-994.00
	End of Broker/Party						

End of Schedule

The Pension Plan of Children's Hospital Medical Center of Akron
Schedule H, Line 4j - Schedule of Reportable Transactions

For the Year Ended December 31, 2023
EIN #34-0714357 Plan #001

(a)			(b)	(c)	(d)	(e)	(f)	(g)	(h)	(i)
Identity of Party Involved	DATE	SHARES	Description of Asset	Purchase Price	Sales Price	Lease Rental	Expense Incurred with Transaction	Cost of Asset	Current Value of Asset at Transaction Date	Net Gain (Loss)

See the attached report from Key Bank for Transactions in Excess of Five Percent of Plan Assets.

5% Report by Asset - Single Transaction

Valuation: $200,668,957.14 **Threshold:** $10,033,447.86 **Base Currency: USD**

Tran Type Settle Date	Asset Description	Asset Number Units/Par Portfolio Number	Purchase Cost/ Sale Proceeds	Broker Commission Other Expense	Book Value	Previous Annual Market	Net Gain/Loss on Market
Purchase 07/24/2023	UNITED STATES TREAS BDS DTD 5/31/2023 3.87500% DUE 5/15/2043	912810TS7 13,900,000.0000 5001201.6	13,597,841.66	0.00 0.00	13,597,841.66	13,597,841.66	0.00
Sale 07/19/2023	UNITED STATES TREAS BDS DTD 5/31/2023 3.87500% DUE 5/15/2043	912810TS7 -13,900,000.0000 5001201.6	13,595,937.50	0.00 0.00	-13,559,897.40	-13,559,897.40	36,040.10
Purchase 07/18/2023	PIMCO LONG DUR CRED BOND PORTFOLIO INST	72201P878 1,395,574.2890 5001201.6	13,244,000.00	0.00 0.00	13,244,000.00	13,244,000.00	0.00
Sale 07/19/2023	PIMCO PRV SHORT-TERM FLTII(776) NAV PORT	72201P613 -1,388,750.1250 5001201.6	13,900,000.00	0.00 0.00	-13,897,509.09	-13,895,210.97	4,789.03
Purchase 07/25/2023	UNITED STATES TREAS BDS DTD 5/31/2023 3.87500% DUE 5/15/2043	912810TS7 13,900,000.0000 5001201.6	13,535,403.97	0.00 0.00	13,535,403.97	13,535,403.97	0.00
Sale 07/24/2023	UNITED STATES TREAS BDS DTD 5/31/2023 3.87500% DUE 5/15/2043	912810TS7 -13,900,000.0000 5001201.6	13,535,125.00	0.00 0.00	-13,547,650.68	-13,547,650.68	-12,525.68
Purchase 07/27/2023	UNITED STATES TREAS BDS DTD 5/31/2023 3.87500% DUE 5/15/2043	912810TS7 13,900,000.0000 5001201.6	13,405,577.56	0.00 0.00	13,405,577.56	13,405,577.56	0.00
Sale 07/25/2023	UNITED STATES TREAS BDS DTD 5/31/2023 3.87500% DUE 5/15/2043	912810TS7 -13,900,000.0000 5001201.6	13,404,812.50	0.00 0.00	-13,476,614.12	-13,476,614.12	-71,801.62
Purchase 08/01/2023	UNITED STATES TREAS BDS DTD 5/31/2023 3.87500% DUE 5/15/2043	912810TS7 13,900,000.0000 5001201.6	13,406,858.58	0.00 0.00	13,406,858.58	13,406,858.58	0.00

5% Report by Asset - Single Transaction (Continued)

Valuation: $200,668,957.14 **Threshold:** $10,033,447.86 **Base Currency: USD**

Tran Type Settle Date	Asset Description	Asset Number Units/Par Portfolio Number	Purchase Cost/ Sale Proceeds	Broker Commission Other Expense	Book Value	Previous Annual Market	Net Gain/Loss on Market
Sale 07/27/2023	UNITED STATES TREAS BDS DTD 5/31/2023 3.87500% DUE 5/15/2043	912810TS7 -13,900,000.0000 5001201.6	13,404,812.50	0.00 0.00	-13,441,736.35	-13,441,736.35	-36,923.85
Purchase 08/08/2023	UNITED STATES TREAS BDS DTD 5/31/2023 3.87500% DUE 5/15/2043	912810TS7 13,900,000.0000 5001201.6	13,230,351.38	0.00 0.00	13,230,351.38	13,230,351.38	0.00
Sale 08/01/2023	UNITED STATES TREAS BDS DTD 5/31/2023 3.87500% DUE 5/15/2043	912810TS7 -13,900,000.0000 5001201.6	13,226,718.75	0.00 0.00	-13,336,043.87	-13,336,043.87	-109,325.12
Sale 08/08/2023	PIMCO PRV SHORT-TERM FLTII(776) NAV PORT	72201P613 -1,388,611.3890 5001201.6	13,900,000.00	0.00 0.00	-13,896,240.74	-13,894,037.01	5,962.99
Sale 11/14/2023	UNITED STATES TREAS BDS DTD 5/31/2023 3.87500% DUE 5/15/2043	912810TS7 -13,900,000.0000 5001201.6	12,014,269.53	0.00 0.00	-13,336,043.86	-13,336,043.86	-1,321,774.33
Purchase 11/14/2023	QUALIFIED FEDERATED GOVT OBLIGS FD (PRM) PREMIER SHARES	314074593 156,226,022.0400 5001201.6	156,226,022.04	0.00 0.00	156,226,022.04	156,226,022.04	0.00
Sale 11/13/2023	PIMCO LONG DUR CRED BOND PORTFOLIO INST	72201P878 -4,842,268.1000 5001201.6	42,369,845.88	0.00 0.00	-55,394,078.99	-44,754,243.62	-2,384,397.74
Sale 11/13/2023	PIMCO IG CRED BD PORT INST	722005873 -2,675,182.9270 5001201.6	23,006,573.17	0.00 0.00	-23,231,923.35	-22,639,004.31	367,568.86

5% Report by Asset - Single Transaction (Continued)

Valuation: $200,668,957.14 **Threshold:** $10,033,447.86 **Base Currency: USD**

Tran Type Settle Date	Asset Description	Asset Number Units/Par Portfolio Number	Purchase Cost/ Sale Proceeds	Broker Commission Other Expense	Book Value	Previous Annual Market	Net Gain/Loss on Market
Sale 11/13/2023	PIMCO PRV SHORT-TERM FLTII(776) NAV PORT	72201P613 -3,945,362.3620 5001201.6	39,493,077.24	0.00 0.00	-39,486,643.37	-39,483,251.37	9,825.87
Purchase 11/15/2023	QUALIFIED FEDERATED GOVT OBLIGS FD (PRM) PREMIER SHARES	314074593 55,158,535.6100 5001201.1	55,158,535.61	0.00 0.00	55,158,535.61	55,158,535.61	0.00
Sale 11/15/2023	QUALIFIED FEDERATED GOVT OBLIGS FD (PRM) PREMIER SHARES	314074593 -156,403,518.4400 5001201.6	156,403,518.44	0.00 0.00	-156,403,518.44	-156,403,518.44	0.00
Purchase 11/16/2023	QUALIFIED FEDERATED GOVT OBLIGS FD (PRM) PREMIER SHARES	314074593 14,029,438.3700 5001201.1	14,029,438.37	0.00 0.00	14,029,438.37	14,029,438.37	0.00
Purchase 11/17/2023	QUALIFIED FEDERATED GOVT OBLIGS FD (PRM) PREMIER SHARES	314074593 12,559,850.0200 5001201.1	12,559,850.02	0.00 0.00	12,559,850.02	12,559,850.02	0.00
Purchase 11/20/2023	QUALIFIED FEDERATED GOVT OBLIGS FD (PRM) PREMIER SHARES	314074593 17,439,077.6100 5001201.1	17,439,077.61	0.00 0.00	17,439,077.61	17,439,077.61	0.00
Sale 11/21/2023	QUALIFIED FEDERATED GOVT OBLIGS FD (PRM) PREMIER SHARES	314074593 -130,197,396.0000 5001201.1	130,197,396.00	0.00 0.00	-130,197,396.00	-130,197,396.00	0.00

End of Schedule

5% Report by Asset - Aggregate Transactions

Valuation: $200,668,957.14 **Threshold:** $10,033,447.86 **Base Currency: USD**

Asset Number / Tran Type	Settle Dt	Asset Description / Units/Par	Purchase Cost/ Sale Proceeds	Broker Commission	Other Expense	Book Value	Previous Annual Market	Net Gain/Loss on Market
01F040685		**FNMA SINGLE FAMILY 4.000% TBA 30 YR MATURITY**						
Purchase	08/14/2023	1,900,000.0000	1,796,093.75	0.00	0.00	1,796,093.75	1,796,093.75	0.00
Purchase	08/14/2023	25,000.0000	23,216.80	0.00	0.00	23,216.80	23,216.80	0.00
Purchase	08/14/2023	1,375,000.0000	1,273,701.17	0.00	0.00	1,273,701.17	1,273,701.17	0.00
Sale	08/14/2023	-25,000.0000	23,480.96	0.00	0.00	-23,431.91	-23,431.91	49.05
Sale	08/14/2023	-1,375,000.0000	1,291,452.64	0.00	0.00	-1,288,754.88	-1,288,754.88	2,697.76
Sale	08/14/2023	-1,900,000.0000	1,774,718.75	0.00	0.00	-1,780,824.93	-1,780,824.93	-6,106.18
Purchase	08/14/2023	1,900,000.0000	1,764,773.44	0.00	0.00	1,764,773.44	1,764,773.44	0.00
Purchase	08/14/2023	1,375,000.0000	1,277,138.67	0.00	0.00	1,277,138.67	1,277,138.67	0.00
Purchase	08/14/2023	25,000.0000	23,220.70	0.00	0.00	23,220.70	23,220.70	0.00
Sale	08/14/2023	-1,900,000.0000	1,764,773.44	0.00	0.00	-1,764,773.44	-1,764,773.44	0.00
Sale	08/14/2023	-1,375,000.0000	1,277,138.67	0.00	0.00	-1,277,138.67	-1,277,138.67	0.00
Sale	08/14/2023	-25,000.0000	23,220.70	0.00	0.00	-23,220.70	-23,220.70	0.00
6 Issue Sales								
6 Issue Purchases								

Valuation: $200,668,957.14 **Threshold:** $10,033,447.86 **Base Currency: USD**

Asset Number / Tran Type	Settle Dt	Asset Description / Units/Par	Purchase Cost/ Sale Proceeds	Broker Commission	Other Expense	Book Value	Previous Annual Market	Net Gain/Loss on Market
01F040693		**FNMA SINGLE FAMILY 4.000% TBA 30 YR MATURITY**						
Purchase	09/14/2023	1,400,000.0000	1,316,218.75	0.00	0.00	1,316,218.75	1,316,218.75	0.00
Purchase	09/14/2023	1,900,000.0000	1,776,425.78	0.00	0.00	1,776,425.78	1,776,425.78	0.00
Sale	09/14/2023	-3,300,000.0000	3,013,505.86	0.00	0.00	-3,092,644.53	-3,092,644.53	-79,138.67
Purchase	09/14/2023	3,300,000.0000	3,014,343.75	0.00	0.00	3,014,343.75	3,014,343.75	0.00
Sale	09/14/2023	-1,400,000.0000	1,278,812.50	0.00	0.00	-1,278,812.50	-1,278,812.50	0.00

5% Report by Asset - Aggregate Transactions (Continued)

Valuation: $200,668,957.14 **Threshold:** $10,033,447.86 **Base Currency: USD**

Asset Number / Tran Type	Settle Dt	Asset Description / Units/Par	Purchase Cost/ Sale Proceeds	Broker Commission	Other Expense	Book Value	Previous Annual Market	Net Gain/Loss on Market
01F040693		FNMA SINGLE FAMILY 4.000% TBA 30 YR MATURITY						
Sale	09/14/2023	-1,900,000.0000	1,735,531.25	0.00	0.00	-1,735,531.25	-1,735,531.25	0.00
3 Issue Sales								
3 Issue Purchases								

Valuation: $200,668,957.14 **Threshold:** $10,033,447.86 **Base Currency: USD**

Asset Number / Tran Type	Settle Dt	Asset Description / Units/Par	Purchase Cost/ Sale Proceeds	Broker Commission	Other Expense	Book Value	Previous Annual Market	Net Gain/Loss on Market
01F0406B8		FNMA SINGLE FAMILY 4.000% TBA 30 YR MATURITY						
Purchase	11/13/2023	100,000.0000	91,066.41	0.00	0.00	91,066.41	91,066.41	0.00
Purchase	11/13/2023	2,600,000.0000	2,333,500.00	0.00	0.00	2,333,500.00	2,333,500.00	0.00
Purchase	11/13/2023	3,300,000.0000	2,914,183.59	0.00	0.00	2,914,183.59	2,914,183.59	0.00
Sale	11/13/2023	-2,600,000.0000	2,281,500.00	0.00	0.00	-2,313,458.33	-2,313,458.33	-31,958.33
Sale	11/13/2023	-3,300,000.0000	2,935,453.13	0.00	0.00	-2,936,312.50	-2,936,312.50	-859.37
Sale	11/13/2023	-100,000.0000	89,078.13	0.00	0.00	-88,979.17	-88,979.17	98.96
3 Issue Sales								
3 Issue Purchases								

5% Report by Asset - Aggregate Transactions (Continued)

Valuation: $200,668,957.14 **Threshold:** $10,033,447.86 **Base Currency: USD**

Asset Number / Tran Type	Settle Dt	Asset Description / Units/Par	Purchase Cost/ Sale Proceeds	Broker Commission	Other Expense	Book Value	Previous Annual Market	Net Gain/Loss on Market
01F0406A0		FNMA SINGLE FAMILY 4.0000% TBA 30 YR MATURITY						
Purchase	10/12/2023	3,300,000.0000	3,015,117.19	0.00	0.00	3,015,117.19	3,015,117.19	0.00
Purchase	10/12/2023	100,000.0000	91,843.75	0.00	0.00	91,843.75	91,843.75	0.00
Purchase	10/12/2023	2,600,000.0000	2,387,531.25	0.00	0.00	2,387,531.25	2,387,531.25	0.00
Sale	10/12/2023	-100,000.0000	90,986.33	0.00	0.00	-91,574.87	-91,574.87	-588.54
Sale	10/12/2023	-2,600,000.0000	2,331,570.31	0.00	0.00	-2,380,946.62	-2,380,946.62	-49,376.31
Purchase	10/12/2023	3,300,000.0000	2,918,953.13	0.00	0.00	2,918,953.13	2,918,953.13	0.00
Sale	10/12/2023	-3,300,000.0000	2,918,953.13	0.00	0.00	-2,970,461.92	-2,970,461.92	-51,508.79
Sale	10/12/2023	-3,300,000.0000	2,912,250.00	0.00	0.00	-2,970,461.91	-2,970,461.91	-58,211.91
4 Issue Sales								
4 Issue Purchases								

Valuation: $200,668,957.14 **Threshold:** $10,033,447.86 **Base Currency: USD**

Asset Number / Tran Type	Settle Dt	Asset Description / Units/Par	Purchase Cost/ Sale Proceeds	Broker Commission	Other Expense	Book Value	Previous Annual Market	Net Gain/Loss on Market
722005873		PIMCO IG CRED BD PORT INST						
Purchase	03/09/2023	6,687.6930	57,246.65	0.00	0.00	57,246.65	57,246.65	0.00
Purchase	06/08/2023	15,183.1330	131,182.27	0.00	0.00	131,182.27	131,182.27	0.00
Purchase	09/07/2023	23,700.1300	204,058.12	0.00	0.00	204,058.12	204,058.12	0.00
Sale	11/13/2023	-2,675,182.9270	23,006,573.17	0.00	0.00	-23,231,923.35	-22,639,004.31	367,568.86
1 Issue Sales								
3 Issue Purchases								

5% Report by Asset - Aggregate Transactions (Continued)

Valuation: $200,668,957.14 **Threshold:** $10,033,447.86 **Base Currency: USD**

Asset Number / Tran Type	Settle Dt	Asset Description / Units/Par	Purchase Cost/ Sale Proceeds	Broker Commission	Other Expense	Book Value	Previous Annual Market	Net Gain/Loss on Market
72201P878		PIMCO LONG DUR CRED BOND PORTFOLIO INST						
Purchase	03/09/2023	40,775.1750	377,578.12	0.00	0.00	377,578.12	377,578.12	0.00
Purchase	06/08/2023	29,021.9490	271,645.44	0.00	0.00	271,645.44	271,645.44	0.00
Purchase	07/18/2023	1,395,574.2890	13,244,000.00	0.00	0.00	13,244,000.00	13,244,000.00	0.00
Purchase	09/07/2023	38,156.5500	344,935.21	0.00	0.00	344,935.21	344,935.21	0.00
Sale	11/13/2023	-4,842,268.1000	42,369,845.88	0.00	0.00	-55,394,078.99	-44,754,243.62	-2,384,397.74
1 Issue Sales								
4 Issue Purchases								

Valuation: $200,668,957.14 **Threshold:** $10,033,447.86 **Base Currency: USD**

Asset Number / Tran Type	Settle Dt	Asset Description / Units/Par	Purchase Cost/ Sale Proceeds	Broker Commission	Other Expense	Book Value	Previous Annual Market	Net Gain/Loss on Market
72201P613		PIMCO PRV SHORT-TERM FLTII(776) NAV PORT						
Sale	01/05/2023	-129,922.0470	1,300,000.00	0.00	0.00	-1,300,129.44	-1,299,870.08	129.92
Purchase	01/06/2023	69,958.0250	700,000.00	0.00	0.00	700,000.00	700,000.00	0.00
Sale	01/06/2023	-469,718.1690	4,700,000.00	0.00	0.00	-4,700,467.96	-4,699,530.28	469.72
Sale	01/10/2023	-279,804.1370	2,800,000.00	0.00	0.00	-2,799,995.81	-2,799,443.54	556.46
Sale	01/13/2023	-89,937.0440	900,000.00	0.00	0.00	-899,998.65	-899,821.14	178.86
Sale	01/19/2023	-69,944.0450	700,000.00	0.00	0.00	-699,929.01	-699,790.96	209.04
Purchase	01/20/2023	9,992.0060	100,000.00	0.00	0.00	100,000.00	100,000.00	0.00
Sale	01/26/2023	-59,946.0490	600,000.00	0.00	0.00	-599,879.32	-599,761.21	238.79
Purchase	01/31/2023	23,554.7110	235,759.10	0.00	0.00	235,759.10	235,759.10	0.00
Sale	01/30/2023	-59,946.0490	600,000.00	0.00	0.00	-599,879.32	-599,761.21	238.79
Sale	02/03/2023	-119,892.0970	1,200,000.00	0.00	0.00	-1,199,758.63	-1,199,524.38	475.62
Purchase	02/08/2023	79,928.0650	800,000.00	0.00	0.00	800,000.00	800,000.00	0.00
Purchase	02/10/2023	39,964.0320	400,000.00	0.00	0.00	400,000.00	400,000.00	0.00

5% Report by Asset - Aggregate Transactions (Continued)

Valuation: $200,668,957.14 **Threshold:** $10,033,447.86 **Base Currency: USD**

Asset Number / Tran Type	Settle Dt	Asset Description / Units/Par	Purchase Cost/ Sale Proceeds	Broker Commission	Other Expense	Book Value	Previous Annual Market	Net Gain/Loss on Market
72201P613		PIMCO PRV SHORT-TERM FLTII(776) NAV PORT						
Purchase	02/14/2023	29,973.0240	300,000.00	0.00	0.00	300,000.00	300,000.00	0.00
Purchase	02/17/2023	19,982.0160	200,000.00	0.00	0.00	200,000.00	200,000.00	0.00
Sale	02/23/2023	-109,901.0890	1,100,000.00	0.00	0.00	-1,099,786.22	-1,099,576.94	423.06
Purchase	02/28/2023	19,852.5050	198,703.72	0.00	0.00	198,703.72	198,703.72	0.00
Sale	02/28/2023	-59,946.0490	600,000.00	0.00	0.00	-599,883.39	-599,769.25	230.75
Sale	03/01/2023	-79,928.0650	800,000.00	0.00	0.00	-799,844.52	-799,693.42	306.58
Purchase	03/03/2023	29,973.0240	300,000.00	0.00	0.00	300,000.00	300,000.00	0.00
Sale	03/03/2023	-79,928.0650	800,000.00	0.00	0.00	-799,844.52	-799,693.42	306.58
Purchase	03/08/2023	9,992.0060	100,000.00	0.00	0.00	100,000.00	100,000.00	0.00
Purchase	03/13/2023	69,923.0850	700,000.00	0.00	0.00	700,000.00	700,000.00	0.00
Purchase	03/14/2023	9,991.0080	100,000.00	0.00	0.00	100,000.00	100,000.00	0.00
Purchase	03/15/2023	19,988.0070	200,000.00	0.00	0.00	200,000.00	200,000.00	0.00
Purchase	03/17/2023	19,988.0070	200,000.00	0.00	0.00	200,000.00	200,000.00	0.00
Purchase	03/20/2023	109,934.0400	1,100,000.00	0.00	0.00	1,100,000.00	1,100,000.00	0.00
Sale	03/23/2023	-99,930.0490	1,000,000.00	0.00	0.00	-1,000,009.75	-999,829.11	170.89
Purchase	03/24/2023	19,986.0100	200,000.00	0.00	0.00	200,000.00	200,000.00	0.00
Purchase	03/28/2023	29,982.0110	300,000.00	0.00	0.00	300,000.00	300,000.00	0.00
Sale	03/28/2023	-59,964.0220	600,000.00	0.00	0.00	-600,065.80	-599,957.79	42.21
Purchase	03/30/2023	19,986.0100	200,000.00	0.00	0.00	200,000.00	200,000.00	0.00
Purchase	03/31/2023	23,463.3770	234,798.01	0.00	0.00	234,798.01	234,798.01	0.00
Purchase	04/04/2023	9,993.0050	100,000.00	0.00	0.00	100,000.00	100,000.00	0.00
Purchase	04/05/2023	49,960.0320	500,000.00	0.00	0.00	500,000.00	500,000.00	0.00
Sale	04/12/2023	-59,952.0380	600,000.00	0.00	0.00	-599,945.95	-599,840.50	159.50
Purchase	04/17/2023	19,984.0130	200,000.00	0.00	0.00	200,000.00	200,000.00	0.00
Purchase	04/14/2023	9,992.0060	100,000.00	0.00	0.00	100,000.00	100,000.00	0.00
Purchase	04/21/2023	19,982.0160	200,000.00	0.00	0.00	200,000.00	200,000.00	0.00

5% Report by Asset - Aggregate Transactions (Continued)

Valuation: $200,668,957.14 **Threshold:** $10,033,447.86 **Base Currency: USD**

Asset Number / Tran Type	Settle Dt	Asset Description / Units/Par	Purchase Cost/ Sale Proceeds	Broker Commission	Other Expense	Book Value	Previous Annual Market	Net Gain/Loss on Market
72201P613		PIMCO PRV SHORT-TERM FLTII(776) NAV PORT						
Purchase	04/25/2023	29,973.0240	300,000.00	0.00	0.00	300,000.00	300,000.00	0.00
Purchase	04/28/2023	21,173.0680	211,921.24	0.00	0.00	211,921.24	211,921.24	0.00
Sale	05/16/2023	-79,928.0650	800,000.00	0.00	0.00	-799,850.28	-799,712.18	287.82
Purchase	05/19/2023	39,964.0320	400,000.00	0.00	0.00	400,000.00	400,000.00	0.00
Purchase	05/31/2023	24,711.5440	247,337.84	0.00	0.00	247,337.84	247,337.84	0.00
Sale	06/02/2023	-129,883.1050	1,300,000.00	0.00	0.00	-1,299,758.41	-1,299,537.58	462.42
Sale	06/06/2023	-69,937.0570	700,000.00	0.00	0.00	-699,870.49	-699,751.01	248.99
Sale	06/13/2023	-79,928.0650	800,000.00	0.00	0.00	-799,851.99	-799,715.44	284.56
Purchase	06/15/2023	9,991.0080	100,000.00	0.00	0.00	100,000.00	100,000.00	0.00
Purchase	06/20/2023	9,991.0080	100,000.00	0.00	0.00	100,000.00	100,000.00	0.00
Purchase	06/21/2023	29,973.0240	300,000.00	0.00	0.00	300,000.00	300,000.00	0.00
Purchase	06/30/2023	25,062.4220	250,849.78	0.00	0.00	250,849.78	250,849.78	0.00
Purchase	07/03/2023	9,991.0080	100,000.00	0.00	0.00	100,000.00	100,000.00	0.00
Purchase	07/05/2023	29,973.0240	300,000.00	0.00	0.00	300,000.00	300,000.00	0.00
Sale	07/07/2023	-69,937.0570	700,000.00	0.00	0.00	-699,873.18	-699,756.17	243.83
Purchase	07/11/2023	29,973.0240	300,000.00	0.00	0.00	300,000.00	300,000.00	0.00
Sale	07/13/2023	-59,940.0600	600,000.00	0.00	0.00	-599,831.96	-599,732.22	267.78
Purchase	07/17/2023	29,973.0240	300,000.00	0.00	0.00	300,000.00	300,000.00	0.00
Purchase	07/19/2023	39,964.0320	400,000.00	0.00	0.00	400,000.00	400,000.00	0.00
Sale	07/19/2023	-1,388,750.1250	13,900,000.00	0.00	0.00	-13,897,509.09	-13,895,210.97	4,789.03
Sale	07/24/2023	-99,910.0810	1,000,000.00	0.00	0.00	-999,822.53	-999,658.80	341.20
Purchase	07/25/2023	29,973.0240	300,000.00	0.00	0.00	300,000.00	300,000.00	0.00
Purchase	07/27/2023	39,964.0320	400,000.00	0.00	0.00	400,000.00	400,000.00	0.00
Sale	07/27/2023	-59,946.0490	600,000.00	0.00	0.00	-599,894.31	-599,796.80	203.20
Purchase	07/28/2023	9,991.0080	100,000.00	0.00	0.00	100,000.00	100,000.00	0.00
Purchase	07/31/2023	20,047.1020	200,671.49	0.00	0.00	200,671.49	200,671.49	0.00

5% Report by Asset - Aggregate Transactions (Continued)

Valuation: $200,668,957.14 **Threshold:** $10,033,447.86 **Base Currency: USD**

Asset Number / Tran Type	Settle Dt	Asset Description / Units/Par	Purchase Cost/ Sale Proceeds	Broker Commission	Other Expense	Book Value	Previous Annual Market	Net Gain/Loss on Market
72201P613		PIMCO PRV SHORT-TERM FLTII(776) NAV PORT						
Sale	08/01/2023	-79,920.0800	800,000.00	0.00	0.00	-799,780.91	-799,654.23	345.77
Purchase	08/03/2023	29,970.0300	300,000.00	0.00	0.00	300,000.00	300,000.00	0.00
Sale	08/08/2023	-1,388,611.3890	13,900,000.00	0.00	0.00	-13,896,240.74	-13,894,037.01	5,962.99
Purchase	08/09/2023	79,920.0800	800,000.00	0.00	0.00	800,000.00	800,000.00	0.00
Purchase	08/10/2023	29,970.0300	300,000.00	0.00	0.00	300,000.00	300,000.00	0.00
Purchase	08/14/2023	69,937.0570	700,000.00	0.00	0.00	700,000.00	700,000.00	0.00
Purchase	08/22/2023	9,991.0080	100,000.00	0.00	0.00	100,000.00	100,000.00	0.00
Purchase	08/25/2023	29,973.0240	300,000.00	0.00	0.00	300,000.00	300,000.00	0.00
Sale	08/25/2023	-69,937.0570	700,000.00	0.00	0.00	-699,891.38	-699,787.87	212.13
Purchase	08/28/2023	19,982.0160	200,000.00	0.00	0.00	200,000.00	200,000.00	0.00
Purchase	08/31/2023	13,968.1370	139,821.05	0.00	0.00	139,821.05	139,821.05	0.00
Purchase	09/05/2023	9,991.0080	100,000.00	0.00	0.00	100,000.00	100,000.00	0.00
Purchase	09/06/2023	9,991.0080	100,000.00	0.00	0.00	100,000.00	100,000.00	0.00
Sale	09/21/2023	-59,940.0600	600,000.00	0.00	0.00	-599,850.02	-599,763.93	236.07
Sale	09/25/2023	-59,940.0600	600,000.00	0.00	0.00	-599,850.02	-599,763.93	236.07
Sale	09/27/2023	-69,937.0570	700,000.00	0.00	0.00	-699,894.95	-699,794.50	205.50
Purchase	09/28/2023	9,991.0080	100,000.00	0.00	0.00	100,000.00	100,000.00	0.00
Purchase	09/29/2023	29,973.0240	300,000.00	0.00	0.00	300,000.00	300,000.00	0.00
Purchase	09/29/2023	12,896.1820	129,077.89	0.00	0.00	129,077.89	129,077.89	0.00
Purchase	10/06/2023	29,976.0190	300,000.00	0.00	0.00	300,000.00	300,000.00	0.00
Sale	10/06/2023	-79,936.0510	800,000.00	0.00	0.00	-799,961.65	-799,849.66	150.34
Sale	10/11/2023	-79,928.0650	800,000.00	0.00	0.00	-799,882.74	-799,771.46	228.54
Sale	10/12/2023	-99,910.0810	1,000,000.00	0.00	0.00	-999,853.42	-999,714.32	285.68
Purchase	10/13/2023	49,955.0410	500,000.00	0.00	0.00	500,000.00	500,000.00	0.00
Purchase	10/18/2023	19,982.0160	200,000.00	0.00	0.00	200,000.00	200,000.00	0.00
Purchase	10/19/2023	399,640.3240	4,000,000.00	0.00	0.00	4,000,000.00	4,000,000.00	0.00

5% Report by Asset - Aggregate Transactions (Continued)

Valuation: $200,668,957.14 **Threshold:** $10,033,447.86 **Base Currency: USD**

Asset Number / Tran Type	Settle Dt	Asset Description / Units/Par	Purchase Cost/ Sale Proceeds	Broker Commission	Other Expense	Book Value	Previous Annual Market	Net Gain/Loss on Market
72201P613		**PIMCO PRV SHORT-TERM FLTII(776) NAV PORT**						
Purchase	10/20/2023	369,667.2990	3,700,000.00	0.00	0.00	3,700,000.00	3,700,000.00	0.00
Purchase	10/23/2023	49,955.0410	500,000.00	0.00	0.00	500,000.00	500,000.00	0.00
Purchase	10/24/2023	29,973.0240	300,000.00	0.00	0.00	300,000.00	300,000.00	0.00
Purchase	10/25/2023	39,964.0320	400,000.00	0.00	0.00	400,000.00	400,000.00	0.00
Purchase	10/26/2023	9,990.0100	100,000.00	0.00	0.00	100,000.00	100,000.00	0.00
Purchase	10/31/2023	12,817.8350	128,293.71	0.00	0.00	128,293.71	128,293.71	0.00
Sale	11/01/2023	-9,991.0080	100,000.00	0.00	0.00	-99,989.55	-99,979.60	20.40
Sale	11/02/2023	-9,990.0100	100,000.00	0.00	0.00	-99,979.56	-99,969.61	30.39
Sale	11/03/2023	-9,990.0100	100,000.00	0.00	0.00	-99,979.56	-99,969.61	30.39
Purchase	11/06/2023	449,505.5440	4,500,000.00	0.00	0.00	4,500,000.00	4,500,000.00	0.00
Purchase	11/07/2023	9,989.0120	100,000.00	0.00	0.00	100,000.00	100,000.00	0.00
Purchase	11/08/2023	49,945.0600	500,000.00	0.00	0.00	500,000.00	500,000.00	0.00
Purchase	11/09/2023	29,967.0360	300,000.00	0.00	0.00	300,000.00	300,000.00	0.00
Sale	11/10/2023	-9,990.0100	100,000.00	0.00	0.00	-99,983.71	-99,975.12	24.88
Sale	11/13/2023	-3,945,362.3620	39,493,077.24	0.00	0.00	-39,486,643.37	-39,483,251.37	9,825.87
38 Issue Sales								
68 Issue Purchases								

Valuation: $200,668,957.14 **Threshold:** $10,033,447.86 **Base Currency: USD**

Asset Number / Tran Type	Settle Dt	Asset Description / Units/Par	Purchase Cost/ Sale Proceeds	Broker Commission	Other Expense	Book Value	Previous Annual Market	Net Gain/Loss on Market
314074593		**QUALIFIED FEDERATED GOVT OBLIGS FD (PRM) PREMIER SHARES**						
Purchase	01/03/2023	1,492.5700	1,492.57	0.00	0.00	1,492.57	1,492.57	0.00
Purchase	01/03/2023	928.1200	928.12	0.00	0.00	928.12	928.12	0.00
Purchase	01/03/2023	147.3400	147.34	0.00	0.00	147.34	147.34	0.00

5% Report by Asset - Aggregate Transactions (Continued)

Valuation: $200,668,957.14 **Threshold:** $10,033,447.86 **Base Currency: USD**

Asset Number / Tran Type	Settle Dt	Asset Description / Units/Par	Purchase Cost/ Sale Proceeds	Broker Commission	Other Expense	Book Value	Previous Annual Market	Net Gain/Loss on Market
314074593		QUALIFIED FEDERATED GOVT OBLIGS FD (PRM) PREMIER SHARES						
Sale	01/03/2023	-628,741.8000	628,741.80	0.00	0.00	-628,741.80	-628,741.80	0.00
Sale	01/03/2023	-236,877.2100	236,877.21	0.00	0.00	-236,877.21	-236,877.21	0.00
Sale	01/04/2023	-174,735.6000	174,735.60	0.00	0.00	-174,735.60	-174,735.60	0.00
Purchase	01/05/2023	313.7000	313.70	0.00	0.00	313.70	313.70	0.00
Purchase	01/09/2023	336,299.3800	336,299.38	0.00	0.00	336,299.38	336,299.38	0.00
Sale	01/10/2023	-336,299.3800	336,299.38	0.00	0.00	-336,299.38	-336,299.38	0.00
Purchase	01/11/2023	67,832.4600	67,832.46	0.00	0.00	67,832.46	67,832.46	0.00
Purchase	01/12/2023	36,784.2900	36,784.29	0.00	0.00	36,784.29	36,784.29	0.00
Sale	01/13/2023	-104,616.7500	104,616.75	0.00	0.00	-104,616.75	-104,616.75	0.00
Purchase	01/17/2023	84,117.7500	84,117.75	0.00	0.00	84,117.75	84,117.75	0.00
Purchase	01/18/2023	1,194.5500	1,194.55	0.00	0.00	1,194.55	1,194.55	0.00
Sale	01/19/2023	-250.0000	250.00	0.00	0.00	-250.00	-250.00	0.00
Sale	01/19/2023	-84,117.7500	84,117.75	0.00	0.00	-84,117.75	-84,117.75	0.00
Purchase	01/20/2023	337,386.8400	337,386.84	0.00	0.00	337,386.84	337,386.84	0.00
Sale	01/23/2023	-102,991.0900	102,991.09	0.00	0.00	-102,991.09	-102,991.09	0.00
Sale	01/24/2023	-56,323.2300	56,323.23	0.00	0.00	-56,323.23	-56,323.23	0.00
Sale	01/24/2023	-5,655.0800	5,655.08	0.00	0.00	-5,655.08	-5,655.08	0.00
Sale	01/24/2023	-1,137.6900	1,137.69	0.00	0.00	-1,137.69	-1,137.69	0.00
Sale	01/24/2023	-234,395.7500	234,395.75	0.00	0.00	-234,395.75	-234,395.75	0.00
Purchase	01/27/2023	437,648.8700	437,648.87	0.00	0.00	437,648.87	437,648.87	0.00
Sale	01/27/2023	-360,250.0500	360,250.05	0.00	0.00	-360,250.05	-360,250.05	0.00
Sale	01/30/2023	-437,648.8700	437,648.87	0.00	0.00	-437,648.87	-437,648.87	0.00
Purchase	01/31/2023	818,301.9600	818,301.96	0.00	0.00	818,301.96	818,301.96	0.00
Purchase	02/01/2023	239.1200	239.12	0.00	0.00	239.12	239.12	0.00
Sale	02/01/2023	-601,266.2500	601,266.25	0.00	0.00	-601,266.25	-601,266.25	0.00

5% Report by Asset - Aggregate Transactions (Continued)

Valuation: $200,668,957.14 **Threshold:** $10,033,447.86 **Base Currency: USD**

Asset Number / Tran Type	Settle Dt	Asset Description / Units/Par	Purchase Cost/ Sale Proceeds	Broker Commission	Other Expense	Book Value	Previous Annual Market	Net Gain/Loss on Market
314074593		QUALIFIED FEDERATED GOVT OBLIGS FD (PRM) PREMIER SHARES						
Sale	02/01/2023	-365,481.0300	365,481.03	0.00	0.00	-365,481.03	-365,481.03	0.00
Sale	02/02/2023	-695.4000	695.40	0.00	0.00	-695.40	-695.40	0.00
Sale	02/02/2023	-386,508.9500	386,508.95	0.00	0.00	-386,508.95	-386,508.95	0.00
Purchase	02/03/2023	182.0900	182.09	0.00	0.00	182.09	182.09	0.00
Sale	02/03/2023	-66,311.9800	66,311.98	0.00	0.00	-66,311.98	-66,311.98	0.00
Purchase	02/06/2023	285,804.1500	285,804.15	0.00	0.00	285,804.15	285,804.15	0.00
Sale	02/06/2023	-79,921.1100	79,921.11	0.00	0.00	-79,921.11	-79,921.11	0.00
Sale	02/07/2023	-195,400.0000	195,400.00	0.00	0.00	-195,400.00	-195,400.00	0.00
Purchase	02/08/2023	1,001,804.6300	1,001,804.63	0.00	0.00	1,001,804.63	1,001,804.63	0.00
Sale	02/09/2023	-495,496.7300	495,496.73	0.00	0.00	-495,496.73	-495,496.73	0.00
Sale	02/10/2023	-72,318.6300	72,318.63	0.00	0.00	-72,318.63	-72,318.63	0.00
Purchase	02/13/2023	65,819.5900	65,819.59	0.00	0.00	65,819.59	65,819.59	0.00
Sale	02/15/2023	-27,530.5000	27,530.50	0.00	0.00	-27,530.50	-27,530.50	0.00
Sale	02/16/2023	-25,909.2800	25,909.28	0.00	0.00	-25,909.28	-25,909.28	0.00
Sale	02/16/2023	-340,395.0600	340,395.06	0.00	0.00	-340,395.06	-340,395.06	0.00
Purchase	02/17/2023	199,130.4800	199,130.48	0.00	0.00	199,130.48	199,130.48	0.00
Purchase	02/21/2023	104,984.3700	104,984.37	0.00	0.00	104,984.37	104,984.37	0.00
Sale	02/22/2023	-102,035.4500	102,035.45	0.00	0.00	-102,035.45	-102,035.45	0.00
Sale	02/23/2023	-424,366.8500	424,366.85	0.00	0.00	-424,366.85	-424,366.85	0.00
Purchase	02/24/2023	395,786.5300	395,786.53	0.00	0.00	395,786.53	395,786.53	0.00
Purchase	02/24/2023	526,699.1000	526,699.10	0.00	0.00	526,699.10	526,699.10	0.00
Sale	02/27/2023	-293,391.5500	293,391.55	0.00	0.00	-293,391.55	-293,391.55	0.00
Sale	02/28/2023	-233,307.5500	233,307.55	0.00	0.00	-233,307.55	-233,307.55	0.00
Purchase	03/01/2023	230.0700	230.07	0.00	0.00	230.07	230.07	0.00
Sale	03/01/2023	-1,313,175.5800	1,313,175.58	0.00	0.00	-1,313,175.58	-1,313,175.58	0.00

5% Report by Asset - Aggregate Transactions (Continued)

Valuation: $200,668,957.14 **Threshold:** $10,033,447.86 **Base Currency: USD**

Asset Number / Tran Type	Settle Dt	Asset Description / Units/Par	Purchase Cost/ Sale Proceeds	Broker Commission	Other Expense	Book Value	Previous Annual Market	Net Gain/Loss on Market
314074593		QUALIFIED FEDERATED GOVT OBLIGS FD (PRM) PREMIER SHARES						
Purchase	03/02/2023	156,570.2000	156,570.20	0.00	0.00	156,570.20	156,570.20	0.00
Sale	03/03/2023	-156,570.2000	156,570.20	0.00	0.00	-156,570.20	-156,570.20	0.00
Purchase	03/06/2023	598,907.5600	598,907.56	0.00	0.00	598,907.56	598,907.56	0.00
Purchase	03/07/2023	177.9500	177.95	0.00	0.00	177.95	177.95	0.00
Sale	03/07/2023	-54.5800	54.58	0.00	0.00	-54.58	-54.58	0.00
Purchase	03/09/2023	859.8200	859.82	0.00	0.00	859.82	859.82	0.00
Sale	03/09/2023	-95,000.0000	95,000.00	0.00	0.00	-95,000.00	-95,000.00	0.00
Sale	03/10/2023	-62,017.4800	62,017.48	0.00	0.00	-62,017.48	-62,017.48	0.00
Purchase	03/13/2023	2,784.6700	2,784.67	0.00	0.00	2,784.67	2,784.67	0.00
Purchase	03/13/2023	202,218.5000	202,218.50	0.00	0.00	202,218.50	202,218.50	0.00
Sale	03/14/2023	-29,151.9600	29,151.96	0.00	0.00	-29,151.96	-29,151.96	0.00
Sale	03/15/2023	-35,760.2900	35,760.29	0.00	0.00	-35,760.29	-35,760.29	0.00
Purchase	03/16/2023	60,034.9000	60,034.90	0.00	0.00	60,034.90	60,034.90	0.00
Purchase	03/17/2023	13,160.4400	13,160.44	0.00	0.00	13,160.44	13,160.44	0.00
Sale	03/20/2023	-123,606.5800	123,606.58	0.00	0.00	-123,606.58	-123,606.58	0.00
Sale	03/21/2023	-105,636.7100	105,636.71	0.00	0.00	-105,636.71	-105,636.71	0.00
Sale	03/22/2023	-20,332.0000	20,332.00	0.00	0.00	-20,332.00	-20,332.00	0.00
Sale	03/22/2023	-383,720.2500	383,720.25	0.00	0.00	-383,720.25	-383,720.25	0.00
Sale	03/23/2023	-39,373.5500	39,373.55	0.00	0.00	-39,373.55	-39,373.55	0.00
Purchase	03/24/2023	696,280.9600	696,280.96	0.00	0.00	696,280.96	696,280.96	0.00
Sale	03/27/2023	-423,235.8600	423,235.86	0.00	0.00	-423,235.86	-423,235.86	0.00
Purchase	03/28/2023	1,654.5100	1,654.51	0.00	0.00	1,654.51	1,654.51	0.00
Sale	03/28/2023	-273,045.1000	273,045.10	0.00	0.00	-273,045.10	-273,045.10	0.00
Purchase	03/29/2023	250.0000	250.00	0.00	0.00	250.00	250.00	0.00
Purchase	03/29/2023	494,726.3500	494,726.35	0.00	0.00	494,726.35	494,726.35	0.00

5% Report by Asset - Aggregate Transactions (Continued)

Valuation: $200,668,957.14 **Threshold:** $10,033,447.86 **Base Currency: USD**

Asset Number / Tran Type	Settle Dt	Asset Description / Units/Par	Purchase Cost/ Sale Proceeds	Broker Commission	Other Expense	Book Value	Previous Annual Market	Net Gain/Loss on Market
314074593		QUALIFIED FEDERATED GOVT OBLIGS FD (PRM) PREMIER SHARES						
Sale	03/30/2023	-250.0000	250.00	0.00	0.00	-250.00	-250.00	0.00
Purchase	03/31/2023	54,646.6800	54,646.68	0.00	0.00	54,646.68	54,646.68	0.00
Purchase	04/03/2023	261.4700	261.47	0.00	0.00	261.47	261.47	0.00
Purchase	04/03/2023	13,042.3800	13,042.38	0.00	0.00	13,042.38	13,042.38	0.00
Sale	04/03/2023	-654,772.4200	654,772.42	0.00	0.00	-654,772.42	-654,772.42	0.00
Sale	04/04/2023	-2,792.4100	2,792.41	0.00	0.00	-2,792.41	-2,792.41	0.00
Purchase	04/05/2023	178.7200	178.72	0.00	0.00	178.72	178.72	0.00
Purchase	04/05/2023	89,082.1400	89,082.14	0.00	0.00	89,082.14	89,082.14	0.00
Sale	04/06/2023	-138,903.5500	138,903.55	0.00	0.00	-138,903.55	-138,903.55	0.00
Purchase	04/10/2023	79,589.8600	79,589.86	0.00	0.00	79,589.86	79,589.86	0.00
Purchase	04/11/2023	28,229.0500	28,229.05	0.00	0.00	28,229.05	28,229.05	0.00
Purchase	04/12/2023	44,506.2800	44,506.28	0.00	0.00	44,506.28	44,506.28	0.00
Sale	04/12/2023	-617,620.5000	617,620.50	0.00	0.00	-617,620.50	-617,620.50	0.00
Purchase	04/13/2023	570,622.4600	570,622.46	0.00	0.00	570,622.46	570,622.46	0.00
Sale	04/13/2023	-44,506.2800	44,506.28	0.00	0.00	-44,506.28	-44,506.28	0.00
Purchase	04/14/2023	203.4000	203.40	0.00	0.00	203.40	203.40	0.00
Purchase	04/14/2023	5,437.5000	5,437.50	0.00	0.00	5,437.50	5,437.50	0.00
Sale	04/17/2023	-31,630.7000	31,630.70	0.00	0.00	-31,630.70	-31,630.70	0.00
Sale	04/18/2023	-985.8500	985.85	0.00	0.00	-985.85	-985.85	0.00
Purchase	04/19/2023	26,262.8200	26,262.82	0.00	0.00	26,262.82	26,262.82	0.00
Purchase	04/20/2023	5,412.9300	5,412.93	0.00	0.00	5,412.93	5,412.93	0.00
Sale	04/21/2023	-47,837.7200	47,837.72	0.00	0.00	-47,837.72	-47,837.72	0.00
Purchase	04/25/2023	7,222.6800	7,222.68	0.00	0.00	7,222.68	7,222.68	0.00
Purchase	04/26/2023	23,797.1600	23,797.16	0.00	0.00	23,797.16	23,797.16	0.00
Sale	04/26/2023	-445,259.6800	445,259.68	0.00	0.00	-445,259.68	-445,259.68	0.00

5% Report by Asset - Aggregate Transactions (Continued)

Valuation: $200,668,957.14 **Threshold:** $10,033,447.86 **Base Currency: USD**

Asset Number / Tran Type	Settle Dt	Asset Description / Units/Par	Purchase Cost/ Sale Proceeds	Broker Commission	Other Expense	Book Value	Previous Annual Market	Net Gain/Loss on Market
314074593		QUALIFIED FEDERATED GOVT OBLIGS FD (PRM) PREMIER SHARES						
Sale	04/27/2023	-298,755.4200	298,755.42	0.00	0.00	-298,755.42	-298,755.42	0.00
Sale	04/28/2023	-35,371.0100	35,371.01	0.00	0.00	-35,371.01	-35,371.01	0.00
Purchase	05/01/2023	264.7700	264.77	0.00	0.00	264.77	264.77	0.00
Purchase	05/01/2023	15,688.4400	15,688.44	0.00	0.00	15,688.44	15,688.44	0.00
Sale	05/01/2023	-589,123.8100	589,123.81	0.00	0.00	-589,123.81	-589,123.81	0.00
Purchase	05/03/2023	107,868.5400	107,868.54	0.00	0.00	107,868.54	107,868.54	0.00
Purchase	05/04/2023	68,858.3300	68,858.33	0.00	0.00	68,858.33	68,858.33	0.00
Purchase	05/05/2023	829.9300	829.93	0.00	0.00	829.93	829.93	0.00
Purchase	05/05/2023	56,859.2400	56,859.24	0.00	0.00	56,859.24	56,859.24	0.00
Purchase	05/08/2023	99,312.4500	99,312.45	0.00	0.00	99,312.45	99,312.45	0.00
Sale	05/08/2023	-104,290.3600	104,290.36	0.00	0.00	-104,290.36	-104,290.36	0.00
Purchase	05/09/2023	28,988.2400	28,988.24	0.00	0.00	28,988.24	28,988.24	0.00
Sale	05/09/2023	-104,042.4500	104,042.45	0.00	0.00	-104,042.45	-104,042.45	0.00
Purchase	05/10/2023	2,600.0000	2,600.00	0.00	0.00	2,600.00	2,600.00	0.00
Sale	05/10/2023	-829.9300	829.93	0.00	0.00	-829.93	-829.93	0.00
Purchase	05/11/2023	256.5000	256.50	0.00	0.00	256.50	256.50	0.00
Sale	05/11/2023	-6,548.8200	6,548.82	0.00	0.00	-6,548.82	-6,548.82	0.00
Purchase	05/12/2023	103,785.9500	103,785.95	0.00	0.00	103,785.95	103,785.95	0.00
Sale	05/12/2023	-17,701.0400	17,701.04	0.00	0.00	-17,701.04	-17,701.04	0.00
Purchase	05/15/2023	53,786.6000	53,786.60	0.00	0.00	53,786.60	53,786.60	0.00
Sale	05/15/2023	-104,042.4500	104,042.45	0.00	0.00	-104,042.45	-104,042.45	0.00
Purchase	05/16/2023	27,272.7900	27,272.79	0.00	0.00	27,272.79	27,272.79	0.00
Sale	05/16/2023	-323,401.3300	323,401.33	0.00	0.00	-323,401.33	-323,401.33	0.00
Purchase	05/17/2023	544,390.2800	544,390.28	0.00	0.00	544,390.28	544,390.28	0.00
Sale	05/17/2023	-27,855.6600	27,855.66	0.00	0.00	-27,855.66	-27,855.66	0.00

5% Report by Asset - Aggregate Transactions (Continued)

Valuation: $200,668,957.14 **Threshold:** $10,033,447.86 **Base Currency: USD**

Asset Number / Tran Type	Settle Dt	Asset Description / Units/Par	Purchase Cost/ Sale Proceeds	Broker Commission	Other Expense	Book Value	Previous Annual Market	Net Gain/Loss on Market
314074593		QUALIFIED FEDERATED GOVT OBLIGS FD (PRM) PREMIER SHARES						
Purchase	05/18/2023	1,675.1200	1,675.12	0.00	0.00	1,675.12	1,675.12	0.00
Sale	05/19/2023	-37,845.3900	37,845.39	0.00	0.00	-37,845.39	-37,845.39	0.00
Purchase	05/22/2023	3,105.3400	3,105.34	0.00	0.00	3,105.34	3,105.34	0.00
Sale	05/25/2023	-290,102.3800	290,102.38	0.00	0.00	-290,102.38	-290,102.38	0.00
Purchase	05/26/2023	231,377.9000	231,377.90	0.00	0.00	231,377.90	231,377.90	0.00
Purchase	05/30/2023	31,963.0900	31,963.09	0.00	0.00	31,963.09	31,963.09	0.00
Purchase	05/31/2023	2,894.2600	2,894.26	0.00	0.00	2,894.26	2,894.26	0.00
Purchase	06/01/2023	286.6400	286.64	0.00	0.00	286.64	286.64	0.00
Sale	06/01/2023	-826,409.4000	826,409.40	0.00	0.00	-826,409.40	-826,409.40	0.00
Sale	06/01/2023	-340,887.1100	340,887.11	0.00	0.00	-340,887.11	-340,887.11	0.00
Purchase	06/02/2023	404,068.0000	404,068.00	0.00	0.00	404,068.00	404,068.00	0.00
Sale	06/02/2023	-7,770.2800	7,770.28	0.00	0.00	-7,770.28	-7,770.28	0.00
Purchase	06/05/2023	707.2500	707.25	0.00	0.00	707.25	707.25	0.00
Sale	06/05/2023	-76,897.5000	76,897.50	0.00	0.00	-76,897.50	-76,897.50	0.00
Purchase	06/06/2023	335.4800	335.48	0.00	0.00	335.48	335.48	0.00
Sale	06/06/2023	-473,741.6100	473,741.61	0.00	0.00	-473,741.61	-473,741.61	0.00
Purchase	06/07/2023	277,811.9700	277,811.97	0.00	0.00	277,811.97	277,811.97	0.00
Sale	06/07/2023	-2,622.2000	2,622.20	0.00	0.00	-2,622.20	-2,622.20	0.00
Sale	06/08/2023	-264,209.4100	264,209.41	0.00	0.00	-264,209.41	-264,209.41	0.00
Purchase	06/12/2023	585.1700	585.17	0.00	0.00	585.17	585.17	0.00
Purchase	06/12/2023	9,346.7100	9,346.71	0.00	0.00	9,346.71	9,346.71	0.00
Sale	06/13/2023	-22,949.2700	22,949.27	0.00	0.00	-22,949.27	-22,949.27	0.00
Purchase	06/14/2023	543,070.5700	543,070.57	0.00	0.00	543,070.57	543,070.57	0.00
Purchase	06/15/2023	15,946.0000	15,946.00	0.00	0.00	15,946.00	15,946.00	0.00
Sale	06/16/2023	-313,376.5600	313,376.56	0.00	0.00	-313,376.56	-313,376.56	0.00

5% Report by Asset - Aggregate Transactions (Continued)

Valuation: $200,668,957.14 **Threshold:** $10,033,447.86 **Base Currency: USD**

Asset Number / Tran Type	Settle Dt	Asset Description / Units/Par	Purchase Cost/ Sale Proceeds	Broker Commission	Other Expense	Book Value	Previous Annual Market	Net Gain/Loss on Market
314074593		QUALIFIED FEDERATED GOVT OBLIGS FD (PRM) PREMIER SHARES						
Purchase	06/20/2023	10,588.1700	10,588.17	0.00	0.00	10,588.17	10,588.17	0.00
Sale	06/20/2023	-84,048.0000	84,048.00	0.00	0.00	-84,048.00	-84,048.00	0.00
Purchase	06/21/2023	303,239.6800	303,239.68	0.00	0.00	303,239.68	303,239.68	0.00
Sale	06/22/2023	-548,032.7900	548,032.79	0.00	0.00	-548,032.79	-548,032.79	0.00
Purchase	06/23/2023	95,500.0000	95,500.00	0.00	0.00	95,500.00	95,500.00	0.00
Purchase	06/26/2023	6,333.1100	6,333.11	0.00	0.00	6,333.11	6,333.11	0.00
Sale	06/28/2023	-71,828.0000	71,828.00	0.00	0.00	-71,828.00	-71,828.00	0.00
Sale	06/28/2023	-11,484.3100	11,484.31	0.00	0.00	-11,484.31	-11,484.31	0.00
Sale	06/29/2023	-875.0200	875.02	0.00	0.00	-875.02	-875.02	0.00
Sale	06/30/2023	-38,288.1900	38,288.19	0.00	0.00	-38,288.19	-38,288.19	0.00
Purchase	07/03/2023	280.6400	280.64	0.00	0.00	280.64	280.64	0.00
Purchase	07/03/2023	919.1200	919.12	0.00	0.00	919.12	919.12	0.00
Sale	07/03/2023	-888,467.1900	888,467.19	0.00	0.00	-888,467.19	-888,467.19	0.00
Purchase	07/05/2023	450,000.0000	450,000.00	0.00	0.00	450,000.00	450,000.00	0.00
Sale	07/05/2023	-250.0000	250.00	0.00	0.00	-250.00	-250.00	0.00
Purchase	07/06/2023	1,997.2900	1,997.29	0.00	0.00	1,997.29	1,997.29	0.00
Purchase	07/06/2023	28,423.7000	28,423.70	0.00	0.00	28,423.70	28,423.70	0.00
Sale	07/07/2023	-2,010.1700	2,010.17	0.00	0.00	-2,010.17	-2,010.17	0.00
Sale	07/07/2023	-541,963.4800	541,963.48	0.00	0.00	-541,963.48	-541,963.48	0.00
Purchase	07/10/2023	585,123.5600	585,123.56	0.00	0.00	585,123.56	585,123.56	0.00
Sale	07/11/2023	-353,842.1100	353,842.11	0.00	0.00	-353,842.11	-353,842.11	0.00
Sale	07/12/2023	-9,850.2300	9,850.23	0.00	0.00	-9,850.23	-9,850.23	0.00
Sale	07/13/2023	-221,431.2200	221,431.22	0.00	0.00	-221,431.22	-221,431.22	0.00
Purchase	07/14/2023	335.0000	335.00	0.00	0.00	335.00	335.00	0.00
Purchase	07/14/2023	252,488.2100	252,488.21	0.00	0.00	252,488.21	252,488.21	0.00

5% Report by Asset - Aggregate Transactions (Continued)

Valuation: $200,668,957.14 **Threshold:** $10,033,447.86 **Base Currency: USD**

Asset Number / Tran Type	Settle Dt	Asset Description / Units/Par	Purchase Cost/ Sale Proceeds	Broker Commission	Other Expense	Book Value	Previous Annual Market	Net Gain/Loss on Market
314074593		QUALIFIED FEDERATED GOVT OBLIGS FD (PRM) PREMIER SHARES						
Purchase	07/17/2023	359,269.8800	359,269.88	0.00	0.00	359,269.88	359,269.88	0.00
Sale	07/18/2023	-292,302.3000	292,302.30	0.00	0.00	-292,302.30	-292,302.30	0.00
Sale	07/19/2023	-319,455.7900	319,455.79	0.00	0.00	-319,455.79	-319,455.79	0.00
Purchase	07/20/2023	589,807.3600	589,807.36	0.00	0.00	589,807.36	589,807.36	0.00
Sale	07/21/2023	-589,807.3600	589,807.36	0.00	0.00	-589,807.36	-589,807.36	0.00
Purchase	07/25/2023	861,421.1200	861,421.12	0.00	0.00	861,421.12	861,421.12	0.00
Sale	07/26/2023	-520,522.8700	520,522.87	0.00	0.00	-520,522.87	-520,522.87	0.00
Sale	07/27/2023	-3,919.5100	3,919.51	0.00	0.00	-3,919.51	-3,919.51	0.00
Purchase	07/28/2023	345,862.8900	345,862.89	0.00	0.00	345,862.89	345,862.89	0.00
Sale	07/31/2023	-176,244.9800	176,244.98	0.00	0.00	-176,244.98	-176,244.98	0.00
Purchase	08/01/2023	295.8500	295.85	0.00	0.00	295.85	295.85	0.00
Sale	08/01/2023	-711,058.0100	711,058.01	0.00	0.00	-711,058.01	-711,058.01	0.00
Sale	08/01/2023	-475,629.7900	475,629.79	0.00	0.00	-475,629.79	-475,629.79	0.00
Purchase	08/02/2023	500,530.0000	500,530.00	0.00	0.00	500,530.00	500,530.00	0.00
Sale	08/07/2023	-430,000.0000	430,000.00	0.00	0.00	-430,000.00	-430,000.00	0.00
Sale	08/08/2023	-101,496.8600	101,496.86	0.00	0.00	-101,496.86	-101,496.86	0.00
Purchase	08/09/2023	886,244.8800	886,244.88	0.00	0.00	886,244.88	886,244.88	0.00
Sale	08/10/2023	-46,393.8900	46,393.89	0.00	0.00	-46,393.89	-46,393.89	0.00
Sale	08/10/2023	-318,472.2300	318,472.23	0.00	0.00	-318,472.23	-318,472.23	0.00
Sale	08/11/2023	-183,276.5400	183,276.54	0.00	0.00	-183,276.54	-183,276.54	0.00
Sale	08/11/2023	-47,590.7900	47,590.79	0.00	0.00	-47,590.79	-47,590.79	0.00
Purchase	08/14/2023	108,514.2600	108,514.26	0.00	0.00	108,514.26	108,514.26	0.00
Sale	08/15/2023	-396,446.6300	396,446.63	0.00	0.00	-396,446.63	-396,446.63	0.00
Purchase	08/16/2023	8,467.5600	8,467.56	0.00	0.00	8,467.56	8,467.56	0.00
Sale	08/16/2023	-5,939.4000	5,939.40	0.00	0.00	-5,939.40	-5,939.40	0.00

5% Report by Asset - Aggregate Transactions (Continued)

Valuation: $200,668,957.14 **Threshold:** $10,033,447.86 **Base Currency: USD**

Asset Number / Tran Type	Settle Dt	Asset Description / Units/Par	Purchase Cost/ Sale Proceeds	Broker Commission	Other Expense	Book Value	Previous Annual Market	Net Gain/Loss on Market
314074593		QUALIFIED FEDERATED GOVT OBLIGS FD (PRM) PREMIER SHARES						
Purchase	08/17/2023	4,723.4400	4,723.44	0.00	0.00	4,723.44	4,723.44	0.00
Purchase	08/18/2023	1,222.0000	1,222.00	0.00	0.00	1,222.00	1,222.00	0.00
Purchase	08/21/2023	302,688.3900	302,688.39	0.00	0.00	302,688.39	302,688.39	0.00
Purchase	08/22/2023	89,332.9400	89,332.94	0.00	0.00	89,332.94	89,332.94	0.00
Sale	08/23/2023	-94,220.0000	94,220.00	0.00	0.00	-94,220.00	-94,220.00	0.00
Sale	08/24/2023	-252,741.9400	252,741.94	0.00	0.00	-252,741.94	-252,741.94	0.00
Sale	08/25/2023	-277,949.4400	277,949.44	0.00	0.00	-277,949.44	-277,949.44	0.00
Purchase	08/28/2023	757,552.2500	757,552.25	0.00	0.00	757,552.25	757,552.25	0.00
Sale	08/29/2023	-652,437.0500	652,437.05	0.00	0.00	-652,437.05	-652,437.05	0.00
Sale	08/30/2023	-16,396.4100	16,396.41	0.00	0.00	-16,396.41	-16,396.41	0.00
Sale	08/30/2023	-118,887.6400	118,887.64	0.00	0.00	-118,887.64	-118,887.64	0.00
Purchase	08/31/2023	281,692.7800	281,692.78	0.00	0.00	281,692.78	281,692.78	0.00
Purchase	09/01/2023	308.4400	308.44	0.00	0.00	308.44	308.44	0.00
Purchase	09/01/2023	59,141.5500	59,141.55	0.00	0.00	59,141.55	59,141.55	0.00
Sale	09/01/2023	-1,104,765.4200	1,104,765.42	0.00	0.00	-1,104,765.42	-1,104,765.42	0.00
Purchase	09/05/2023	14,800.0000	14,800.00	0.00	0.00	14,800.00	14,800.00	0.00
Sale	09/05/2023	-495.7400	495.74	0.00	0.00	-495.74	-495.74	0.00
Purchase	09/06/2023	205.3200	205.32	0.00	0.00	205.32	205.32	0.00
Purchase	09/06/2023	308,589.2300	308,589.23	0.00	0.00	308,589.23	308,589.23	0.00
Sale	09/07/2023	-534.5000	534.50	0.00	0.00	-534.50	-534.50	0.00
Sale	09/07/2023	-100,000.0000	100,000.00	0.00	0.00	-100,000.00	-100,000.00	0.00
Purchase	09/08/2023	411.5900	411.59	0.00	0.00	411.59	411.59	0.00
Sale	09/08/2023	-237,031.6700	237,031.67	0.00	0.00	-237,031.67	-237,031.67	0.00
Purchase	09/11/2023	17,867.5000	17,867.50	0.00	0.00	17,867.50	17,867.50	0.00
Purchase	09/12/2023	2,409.2100	2,409.21	0.00	0.00	2,409.21	2,409.21	0.00

5% Report by Asset - Aggregate Transactions (Continued)

Valuation: $200,668,957.14 **Threshold:** $10,033,447.86 **Base Currency: USD**

Asset Number / Tran Type	Settle Dt	Asset Description / Units/Par	Purchase Cost/ Sale Proceeds	Broker Commission	Other Expense	Book Value	Previous Annual Market	Net Gain/Loss on Market
314074593		QUALIFIED FEDERATED GOVT OBLIGS FD (PRM) PREMIER SHARES						
Purchase	09/13/2023	42,545.9200	42,545.92	0.00	0.00	42,545.92	42,545.92	0.00
Sale	09/13/2023	-555.2800	555.28	0.00	0.00	-555.28	-555.28	0.00
Purchase	09/14/2023	247.8700	247.87	0.00	0.00	247.87	247.87	0.00
Sale	09/14/2023	-175,060.5600	175,060.56	0.00	0.00	-175,060.56	-175,060.56	0.00
Sale	09/15/2023	-199,245.0500	199,245.05	0.00	0.00	-199,245.05	-199,245.05	0.00
Purchase	09/18/2023	137,079.0800	137,079.08	0.00	0.00	137,079.08	137,079.08	0.00
Purchase	09/19/2023	3,037.1400	3,037.14	0.00	0.00	3,037.14	3,037.14	0.00
Sale	09/19/2023	-108,199.0000	108,199.00	0.00	0.00	-108,199.00	-108,199.00	0.00
Purchase	09/20/2023	55,814.7100	55,814.71	0.00	0.00	55,814.71	55,814.71	0.00
Sale	09/21/2023	-211,639.8400	211,639.84	0.00	0.00	-211,639.84	-211,639.84	0.00
Purchase	09/22/2023	186,081.5000	186,081.50	0.00	0.00	186,081.50	186,081.50	0.00
Sale	09/25/2023	-186,081.5000	186,081.50	0.00	0.00	-186,081.50	-186,081.50	0.00
Purchase	09/26/2023	252,128.5800	252,128.58	0.00	0.00	252,128.58	252,128.58	0.00
Sale	09/27/2023	-252,128.5800	252,128.58	0.00	0.00	-252,128.58	-252,128.58	0.00
Purchase	09/28/2023	320,762.4700	320,762.47	0.00	0.00	320,762.47	320,762.47	0.00
Purchase	09/29/2023	151,945.8700	151,945.87	0.00	0.00	151,945.87	151,945.87	0.00
Purchase	10/02/2023	300.1700	300.17	0.00	0.00	300.17	300.17	0.00
Sale	10/02/2023	-1,111,324.6200	1,111,324.62	0.00	0.00	-1,111,324.62	-1,111,324.62	0.00
Sale	10/02/2023	-215,357.7800	215,357.78	0.00	0.00	-215,357.78	-215,357.78	0.00
Sale	10/03/2023	-227,754.2400	227,754.24	0.00	0.00	-227,754.24	-227,754.24	0.00
Purchase	10/04/2023	283.8800	283.88	0.00	0.00	283.88	283.88	0.00
Purchase	10/04/2023	66,361.5400	66,361.54	0.00	0.00	66,361.54	66,361.54	0.00
Sale	10/05/2023	-60,673.2100	60,673.21	0.00	0.00	-60,673.21	-60,673.21	0.00
Sale	10/06/2023	-35,284.6500	35,284.65	0.00	0.00	-35,284.65	-35,284.65	0.00
Purchase	10/10/2023	349,794.3300	349,794.33	0.00	0.00	349,794.33	349,794.33	0.00

5% Report by Asset - Aggregate Transactions (Continued)

Valuation: $200,668,957.14 **Threshold:** $10,033,447.86 **Base Currency: USD**

Asset Number / Tran Type	Settle Dt	Asset Description / Units/Par	Purchase Cost/ Sale Proceeds	Broker Commission	Other Expense	Book Value	Previous Annual Market	Net Gain/Loss on Market
314074593		QUALIFIED FEDERATED GOVT OBLIGS FD (PRM) PREMIER SHARES						
Sale	10/11/2023	-349,794.3300	349,794.33	0.00	0.00	-349,794.33	-349,794.33	0.00
Purchase	10/13/2023	606,963.4300	606,963.43	0.00	0.00	606,963.43	606,963.43	0.00
Sale	10/16/2023	-23,553.2400	23,553.24	0.00	0.00	-23,553.24	-23,553.24	0.00
Purchase	10/17/2023	5,945.4400	5,945.44	0.00	0.00	5,945.44	5,945.44	0.00
Purchase	10/18/2023	149,136.0800	149,136.08	0.00	0.00	149,136.08	149,136.08	0.00
Sale	10/19/2023	-196,849.0800	196,849.08	0.00	0.00	-196,849.08	-196,849.08	0.00
Sale	10/20/2023	-127,978.4700	127,978.47	0.00	0.00	-127,978.47	-127,978.47	0.00
Sale	10/23/2023	-97,485.4100	97,485.41	0.00	0.00	-97,485.41	-97,485.41	0.00
Purchase	10/24/2023	15,097.8700	15,097.87	0.00	0.00	15,097.87	15,097.87	0.00
Purchase	10/25/2023	187,560.5000	187,560.50	0.00	0.00	187,560.50	187,560.50	0.00
Purchase	10/26/2023	88,342.2500	88,342.25	0.00	0.00	88,342.25	88,342.25	0.00
Sale	10/27/2023	-180,197.5800	180,197.58	0.00	0.00	-180,197.58	-180,197.58	0.00
Sale	10/30/2023	-86,893.1300	86,893.13	0.00	0.00	-86,893.13	-86,893.13	0.00
Purchase	11/01/2023	312.6500	312.65	0.00	0.00	312.65	312.65	0.00
Purchase	11/01/2023	1,529.1300	1,529.13	0.00	0.00	1,529.13	1,529.13	0.00
Sale	11/01/2023	-633,211.2300	633,211.23	0.00	0.00	-633,211.23	-633,211.23	0.00
Purchase	11/02/2023	37,172.2000	37,172.20	0.00	0.00	37,172.20	37,172.20	0.00
Sale	11/02/2023	-148,190.0800	148,190.08	0.00	0.00	-148,190.08	-148,190.08	0.00
Purchase	11/03/2023	922.3100	922.31	0.00	0.00	922.31	922.31	0.00
Purchase	11/03/2023	3,374,507.5500	3,374,507.55	0.00	0.00	3,374,507.55	3,374,507.55	0.00
Purchase	11/06/2023	741,463.5000	741,463.50	0.00	0.00	741,463.50	741,463.50	0.00
Sale	11/07/2023	-3,808,985.7700	3,808,985.77	0.00	0.00	-3,808,985.77	-3,808,985.77	0.00
Purchase	11/08/2023	26,995.2400	26,995.24	0.00	0.00	26,995.24	26,995.24	0.00
Sale	11/08/2023	-1,885.8300	1,885.83	0.00	0.00	-1,885.83	-1,885.83	0.00
Sale	11/09/2023	-2,672.6500	2,672.65	0.00	0.00	-2,672.65	-2,672.65	0.00

5% Report by Asset - Aggregate Transactions (Continued)

Valuation: $200,668,957.14 **Threshold:** $10,033,447.86 **Base Currency: USD**

Asset Number / Tran Type	Settle Dt	Asset Description / Units/Par	Purchase Cost/ Sale Proceeds	Broker Commission	Other Expense	Book Value	Previous Annual Market	Net Gain/Loss on Market
314074593		QUALIFIED FEDERATED GOVT OBLIGS FD (PRM) PREMIER SHARES						
Sale	11/09/2023	-195,632.9900	195,632.99	0.00	0.00	-195,632.99	-195,632.99	0.00
Sale	11/10/2023	-155,074.4900	155,074.49	0.00	0.00	-155,074.49	-155,074.49	0.00
Purchase	11/13/2023	3,917.4300	3,917.43	0.00	0.00	3,917.43	3,917.43	0.00
Sale	11/13/2023	-31,113.2800	31,113.28	0.00	0.00	-31,113.28	-31,113.28	0.00
Purchase	11/14/2023	185.9200	185.92	0.00	0.00	185.92	185.92	0.00
Purchase	11/14/2023	156,226,022.0400	156,226,022.04	0.00	0.00	156,226,022.04	156,226,022.04	0.00
Purchase	11/15/2023	55,158,535.6100	55,158,535.61	0.00	0.00	55,158,535.61	55,158,535.61	0.00
Sale	11/15/2023	-156,403,518.4400	156,403,518.44	0.00	0.00	-156,403,518.44	-156,403,518.44	0.00
Purchase	11/16/2023	14,029,438.3700	14,029,438.37	0.00	0.00	14,029,438.37	14,029,438.37	0.00
Purchase	11/17/2023	12,559,850.0200	12,559,850.02	0.00	0.00	12,559,850.02	12,559,850.02	0.00
Purchase	11/20/2023	17,439,077.6100	17,439,077.61	0.00	0.00	17,439,077.61	17,439,077.61	0.00
Sale	11/20/2023	-1,907.5900	1,907.59	0.00	0.00	-1,907.59	-1,907.59	0.00
Sale	11/21/2023	-130,197,396.0000	130,197,396.00	0.00	0.00	-130,197,396.00	-130,197,396.00	0.00
Purchase	11/22/2023	366.7500	366.75	0.00	0.00	366.75	366.75	0.00
Sale	11/24/2023	-1,962.0600	1,962.06	0.00	0.00	-1,962.06	-1,962.06	0.00
Purchase	11/27/2023	7,727.3800	7,727.38	0.00	0.00	7,727.38	7,727.38	0.00
Sale	11/28/2023	-205.3200	205.32	0.00	0.00	-205.32	-205.32	0.00
Purchase	11/29/2023	214,073.2000	214,073.20	0.00	0.00	214,073.20	214,073.20	0.00
Sale	11/29/2023	-70,447.1300	70,447.13	0.00	0.00	-70,447.13	-70,447.13	0.00
Sale	11/29/2023	-138,000.0000	138,000.00	0.00	0.00	-138,000.00	-138,000.00	0.00
Purchase	11/30/2023	536.1400	536.14	0.00	0.00	536.14	536.14	0.00
Sale	11/30/2023	-1,172.3100	1,172.31	0.00	0.00	-1,172.31	-1,172.31	0.00
Purchase	12/01/2023	294.8500	294.85	0.00	0.00	294.85	294.85	0.00
Purchase	12/01/2023	25,813.5500	25,813.55	0.00	0.00	25,813.55	25,813.55	0.00
Sale	12/01/2023	-612,477.3900	612,477.39	0.00	0.00	-612,477.39	-612,477.39	0.00

5% Report by Asset - Aggregate Transactions (Continued)

Valuation: $200,668,957.14 **Threshold:** $10,033,447.86 **Base Currency: USD**

Asset Number / Tran Type	Settle Dt	Asset Description / Units/Par	Purchase Cost/ Sale Proceeds	Broker Commission	Other Expense	Book Value	Previous Annual Market	Net Gain/Loss on Market
314074593		**QUALIFIED FEDERATED GOVT OBLIGS FD (PRM) PREMIER SHARES**						
Sale	12/04/2023	-5,762.9900	5,762.99	0.00	0.00	-5,762.99	-5,762.99	0.00
Sale	12/06/2023	-18,336.3300	18,336.33	0.00	0.00	-18,336.33	-18,336.33	0.00
Purchase	12/07/2023	710.2700	710.27	0.00	0.00	710.27	710.27	0.00
Purchase	12/11/2023	7,500.0000	7,500.00	0.00	0.00	7,500.00	7,500.00	0.00
Sale	12/11/2023	-33,377.7600	33,377.76	0.00	0.00	-33,377.76	-33,377.76	0.00
Purchase	12/13/2023	77,496.0900	77,496.09	0.00	0.00	77,496.09	77,496.09	0.00
Sale	12/13/2023	-371.8400	371.84	0.00	0.00	-371.84	-371.84	0.00
Purchase	12/14/2023	147.5700	147.57	0.00	0.00	147.57	147.57	0.00
Purchase	12/15/2023	1,025,473.9200	1,025,473.92	0.00	0.00	1,025,473.92	1,025,473.92	0.00
Sale	12/18/2023	-895,771.3900	895,771.39	0.00	0.00	-895,771.39	-895,771.39	0.00
Sale	12/18/2023	-294.8500	294.85	0.00	0.00	-294.85	-294.85	0.00
Sale	12/18/2023	-129,658.6800	129,658.68	0.00	0.00	-129,658.68	-129,658.68	0.00
Purchase	12/20/2023	1,144,351.7600	1,144,351.76	0.00	0.00	1,144,351.76	1,144,351.76	0.00
Sale	12/22/2023	-1,154,351.7600	1,154,351.76	0.00	0.00	-1,154,351.76	-1,154,351.76	0.00
Purchase	12/26/2023	499,318.8400	499,318.84	0.00	0.00	499,318.84	499,318.84	0.00
Purchase	12/28/2023	178,307.5100	178,307.51	0.00	0.00	178,307.51	178,307.51	0.00
160 Issue Sales								
159 Issue Purchases								

Valuation: $200,668,957.14 **Threshold:** $10,033,447.86 **Base Currency: USD**

Asset Number / Tran Type	Settle Dt	Asset Description / Units/Par	Purchase Cost/ Sale Proceeds	Broker Commission	Other Expense	Book Value	Previous Annual Market	Net Gain/Loss on Market
912810TS7		**UNITED STATES TREAS BDS DTD 5/31/2023 3.87500% DUE 5/15/2043**						
Purchase	06/28/2023	400,000.0000	391,250.00	0.00	0.00	391,250.00	391,250.00	0.00

5% Report by Asset - Aggregate Transactions (Continued)

Valuation: $200,668,957.14 **Threshold:** $10,033,447.86 **Base Currency: USD**

Asset Number / Tran Type	Settle Dt	Asset Description / Units/Par	Purchase Cost/ Sale Proceeds	Broker Commission	Other Expense	Book Value	Previous Annual Market	Net Gain/Loss on Market
912810TS7		**UNITED STATES TREAS BDS DTD 5/31/2023 3.87500% DUE 5/15/2043**						
Purchase	06/29/2023	100,000.0000	97,843.75	0.00	0.00	97,843.75	97,843.75	0.00
Purchase	07/19/2023	5,400,000.0000	5,251,921.88	0.00	0.00	5,251,921.88	5,251,921.88	0.00
Purchase	07/19/2023	8,000,000.0000	7,780,937.50	0.00	0.00	7,780,937.50	7,780,937.50	0.00
Purchase	07/24/2023	13,900,000.0000	13,597,841.66	0.00	0.00	13,597,841.66	13,597,841.66	0.00
Sale	07/19/2023	-13,900,000.0000	13,595,937.50	0.00	0.00	-13,559,897.40	-13,559,897.40	36,040.10
Purchase	07/25/2023	13,900,000.0000	13,535,403.97	0.00	0.00	13,535,403.97	13,535,403.97	0.00
Sale	07/24/2023	-13,900,000.0000	13,535,125.00	0.00	0.00	-13,547,650.68	-13,547,650.68	-12,525.68
Purchase	07/27/2023	13,900,000.0000	13,405,577.56	0.00	0.00	13,405,577.56	13,405,577.56	0.00
Sale	07/25/2023	-13,900,000.0000	13,404,812.50	0.00	0.00	-13,476,614.12	-13,476,614.12	-71,801.62
Purchase	08/01/2023	13,900,000.0000	13,406,858.58	0.00	0.00	13,406,858.58	13,406,858.58	0.00
Sale	07/27/2023	-13,900,000.0000	13,404,812.50	0.00	0.00	-13,441,736.35	-13,441,736.35	-36,923.85
Purchase	08/08/2023	13,900,000.0000	13,230,351.38	0.00	0.00	13,230,351.38	13,230,351.38	0.00
Sale	08/01/2023	-13,900,000.0000	13,226,718.75	0.00	0.00	-13,336,043.87	-13,336,043.87	-109,325.12
Sale	11/14/2023	-13,900,000.0000	12,014,269.53	0.00	0.00	-13,336,043.86	-13,336,043.86	-1,321,774.33
6 Issue Sales								
9 Issue Purchases								

End of Schedule

5% Report by Broker - Aggregate Transactions for Securities

Valuation: $200,668,957.14 **Threshold:** $10,033,447.86 **Base Currency: USD**

Tran Type / Settle Date	Broker/Party / Asset Description	Asset Number / Units/Par	Purchase Cost/ Sale Proceeds	Broker Commission / Other Expense	Book Value	Previous Annual Market	Net Gain/Loss on Market
	Barclays Capital Inc. Fixed Income						
Purchase 01/13/2023	MEDTRONIC GLOBAL HOLDINGS C/P DISC DTD 1/12/2023 DUE 1/26/2023	58507BNS6 23 500,000.0000	499,183.89	0.00 0.00	499,183.89	499,183.89	0.00
Purchase 02/03/2023	VIRGINIA ELECTRIC & POWER CO C/P DISC DTD 1/27/2023 DUE 3/6/2023	92780KQ68 23 300,000.0000	298,757.42	0.00 0.00	298,757.42	298,757.42	0.00
Purchase 02/23/2023	ACREC LLC ABS SEQ PYR 2023-FL2 A 144A DTD 2/23/2023 FL RT% DUE 2/19/2038	00501BAA7 500,000.0000	498,750.00	0.00 0.00	498,750.00	498,750.00	0.00
Purchase 03/27/2023	AMERICAN HONDA FINANCE CORP C/P DISC DTD 3/8/2023 DUE 5/22/2023	02665KSN8 23 400,000.0000	396,484.44	0.00 0.00	396,484.44	396,484.44	0.00
Purchase 04/12/2023	GEORGETOWN UNIVERSITY SENIOR DEB DTD 4/12/2023 5.11500% DUE 4/1/2053	37310PAF8 400,000.0000	400,000.00	0.00 0.00	400,000.00	400,000.00	0.00
Purchase 04/10/2023	UNITED STATES TREAS BDS DTD 2/15/2023 3.62500% DUE 2/15/2053	912810TN8 300,000.0000	304,989.21	0.00 0.00	304,989.21	304,989.21	0.00
Sale 04/10/2023	UNITED STATES TREAS BDS DTD 8/15/2022 3.37500% DUE 8/15/2042	912810TK4 -400,000.0000	384,187.50	0.00 0.00	-367,152.09	-357,500.00	26,687.50
Purchase 06/02/2023	CVS HEALTH CORP SENIOR BD DTD 6/2/2023 5.87500% DUE 6/1/2053	126650DZ0 300,000.0000	298,449.00	0.00 0.00	298,449.00	298,449.00	0.00

5% Report by Broker - Aggregate Transactions for Securities (Continued)

Purchase 06/16/2023	VIRGINIA ELECTRIC & POWER CO C/P DISC DTD 6/15/2023 DUE 7/13/2023	92780KUD8 23 300,000.0000	298,800.75	0.00 0.00	298,800.75	298,800.75	0.00
Purchase 06/22/2023	REPUBLIC SERVICES INC C/P DISC DTD 6/20/2023 DUE 7/5/2023	76076GU50 23 250,000.0000	249,526.04	0.00 0.00	249,526.04	249,526.04	0.00
Purchase 08/14/2023	FNMA SINGLE FAMILY 4.000% TBA 30 YR MATURITY	01F040685 1,900,000.0000	1,796,093.75	0.00 0.00	1,796,093.75	1,796,093.75	0.00
Sale 07/13/2023	FNMA SINGLE FAMILY 4.000% TBA 30 YR MATURITY	01F040677 -1,900,000.0000	1,794,349.61	0.00 0.00	-1,822,218.75	-1,822,218.75	-27,869.14
Purchase 07/13/2023	FNMA SINGLE FAMILY 4.000% TBA 30 YR MATURITY	01F040677 1,900,000.0000	1,775,312.50	0.00 0.00	1,775,312.50	1,775,312.50	0.00
Purchase 07/24/2023	UNITED STATES TREAS BDS DTD 5/31/2023 3.87500% DUE 5/15/2043	912810TS7 13,900,000.0000	13,597,841.66	0.00 0.00	13,597,841.66	13,597,841.66	0.00
Sale 07/19/2023	UNITED STATES TREAS BDS DTD 5/31/2023 3.87500% DUE 5/15/2043	912810TS7 -13,900,000.0000	13,595,937.50	0.00 0.00	-13,559,897.40	-13,559,897.40	36,040.10
Purchase 07/25/2023	AMERICAN HONDA FINANCE CORP C/P DISC DTD 6/5/2023 DUE 9/6/2023	02665KW60 23 300,000.0000	298,029.17	0.00 0.00	298,029.17	298,029.17	0.00
Purchase 07/25/2023	UNITED STATES TREAS BDS DTD 5/31/2023 3.87500% DUE 5/15/2043	912810TS7 13,900,000.0000	13,535,403.97	0.00 0.00	13,535,403.97	13,535,403.97	0.00
Sale 07/24/2023	UNITED STATES TREAS BDS DTD 5/31/2023 3.87500% DUE 5/15/2043	912810TS7 -13,900,000.0000	13,535,125.00	0.00 0.00	-13,547,650.68	-13,547,650.68	-12,525.68

5% Report by Broker - Aggregate Transactions for Securities (Continued)

Purchase 07/27/2023	UNITED STATES TREAS BDS DTD 5/31/2023 3.87500% DUE 5/15/2043	912810TS7 13,900,000.0000	13,405,577.56	0.00 0.00	13,405,577.56	13,405,577.56	0.00
Sale 07/25/2023	UNITED STATES TREAS BDS DTD 5/31/2023 3.87500% DUE 5/15/2043	912810TS7 -13,900,000.0000	13,404,812.50	0.00 0.00	-13,476,614.12	-13,476,614.12	-71,801.62
Purchase 08/08/2023	UNITED STATES TREAS BDS DTD 5/31/2023 3.87500% DUE 5/15/2043	912810TS7 13,900,000.0000	13,230,351.38	0.00 0.00	13,230,351.38	13,230,351.38	0.00
Sale 08/14/2023	FNMA SINGLE FAMILY 4.000% TBA 30 YR MATURITY	01F040685 -1,900,000.0000	1,764,773.44	0.00 0.00	-1,764,773.44	-1,764,773.44	0.00
Sale 08/01/2023	UNITED STATES TREAS BDS DTD 5/31/2023 3.87500% DUE 5/15/2043	912810TS7 -13,900,000.0000	13,226,718.75	0.00 0.00	-13,336,043.87	-13,336,043.87	-109,325.12
Purchase 10/12/2023	FNMA SINGLE FAMILY 4.0000% TBA 30 YR MATURITY	01F0406A0 3,300,000.0000	3,015,117.19	0.00 0.00	3,015,117.19	3,015,117.19	0.00
Sale 09/14/2023	FNMA SINGLE FAMILY 4.000% TBA 30 YR MATURITY	01F040693 -3,300,000.0000	3,013,505.86	0.00 0.00	-3,092,644.53	-3,092,644.53	-79,138.67
Purchase 09/14/2023	FNMA SINGLE FAMILY 4.000% TBA 30 YR MATURITY	01F040693 3,300,000.0000	3,014,343.75	0.00 0.00	3,014,343.75	3,014,343.75	0.00
Purchase 10/10/2023	UNITED STATES TREAS BDS INFL IDX DTD 2/15/2020 0.25000% DUE 2/15/2050	912810SM1 100,000.0000	65,497.75	0.00 0.00	65,497.75	65,497.75	0.00
Sale 10/12/2023	FNMA SINGLE FAMILY 4.0000% TBA 30 YR MATURITY	01F0406A0 -3,300,000.0000	2,918,953.13	0.00 0.00	-2,970,461.92	-2,970,461.92	-51,508.79

5% Report by Broker - Aggregate Transactions for Securities (Continued)

Sale 10/20/2023	COMMONWEALTH EDISON CO BOND SER 130 DTD 3/9/2021 3.12500% DUE 3/15/2051	202795JT8 -800,000.0000	478,960.00	0.00 0.00	-798,912.00	-551,992.00	-73,032.00
Sale 10/20/2023	HYUNDAI CAPITAL AMERICA INC SENIOR NT SER 144A DTD 9/17/2021 2.10000% DUE 9/15/2028	44891ACA3 -300,000.0000	245,901.00	0.00 0.00	-299,670.00	-246,222.00	-321.00
Sale 10/23/2023	ACREC LLC ABS SEQ PYR 2023-FL2 A 144A DTD 2/23/2023 FL RT% DUE 2/19/2038	00501BAA7 -500,000.0000	498,125.00	0.00 0.00	-498,750.00	-498,750.00	-625.00
Sale 11/14/2023	AT&T INC SENIOR BD DTD 3/15/2021 3.55000% DUE 9/15/2055	00206RLJ9 -200,000.0000	123,814.00	0.00 0.00	-134,636.00	-134,636.00	-10,822.00
Sale 11/14/2023	AT&T INC SENIOR BD DTD 5/28/2020 3.85000% DUE 6/1/2060	00206RKB7 -100,000.0000	64,188.00	0.00 0.00	-69,434.00	-69,434.00	-5,246.00
Sale 11/14/2023	ORGANON FINANCE 1 LLC SENIOR NT SER 144A DTD 4/22/2021 4.12500% DUE 4/30/2028	68622TAA9 -400,000.0000	341,360.00	0.00 0.00	-400,000.00	-354,160.00	-12,800.00
Sale 11/14/2023	REGAL REXNORD CORP SENIOR NT SER 144A DTD 1/24/2023 6.05000% DUE 2/15/2026	758750AC7 -300,000.0000	295,023.00	0.00 0.00	-299,577.00	-299,577.00	-4,554.00
Sale 11/14/2023	VERIZON COMMUNICATIONS INC SENIOR BD DTD 3/22/2021 3.40000% DUE 3/22/2041	92343VGK4 -800,000.0000	569,296.00	0.00 0.00	-799,536.00	-601,520.00	-32,224.00

5% Report by Broker - Aggregate Transactions for Securities (Continued)

End of Broker/Party

Valuation: $200,668,957.14 **Threshold:** $10,033,447.86 **Base Currency: USD**

Tran Type Settle Date	Broker/Party Asset Description	Asset Number Units/Par	Purchase Cost/ Sale Proceeds	Broker Commission Other Expense	Book Value	Previous Annual Market	Net Gain/Loss on Market
	MIpfs Inc/Fixed Income						
Purchase 01/12/2023	FNMA SINGLE FAMILY 3.000% TBA 30 YR MATURITY	01F030611 400,000.0000	353,531.25	0.00 0.00	353,531.25	353,531.25	0.00
Purchase 01/10/2023	BANK CMO SEQ PYR 2018-BN14 A4 DTD 9/1/2018 FL RT% DUE 9/15/2060	06035RAS5 400,000.0000	388,046.88	0.00 0.00	388,046.88	388,046.88	0.00
Purchase 01/10/2023	BANK CMO SEQ PYR 2019-BN20 A3 DTD 9/1/2019 3.01100% DUE 9/15/2061	06540AAD3 500,000.0000	448,046.88	0.00 0.00	448,046.88	448,046.88	0.00
Purchase 01/10/2023	BENCHMARK MORTGAGE TRUST CMO SEQ PYR 2018-B1 A-5 DTD 1/1/2018 FL RT% DUE 1/15/2051	08162PAX9 400,000.0000	379,843.75	0.00 0.00	379,843.75	379,843.75	0.00
Purchase 01/10/2023	BENCHMARK MORTGAGE TRUST CMO SEQ PYR 2019-B14 A5 DTD 11/1/2019 FL RT% DUE 12/15/2062	08162YAE2 400,000.0000	360,140.63	0.00 0.00	360,140.63	360,140.63	0.00
Purchase 01/10/2023	GS MORTGAGE SECURITIES TRUST CMO SEQ PYR 2019-GC42 A4 DTD 9/1/2019 3.00050% DUE 9/1/2052	36257UAL1 400,000.0000	357,937.50	0.00 0.00	357,937.50	357,937.50	0.00

5% Report by Broker - Aggregate Transactions for Securities (Continued)

Purchase 01/10/2023	MORGAN STANLEY CAPITAL I TRUST CMO SEQ PYR 2019-L3 A-4 DTD 11/1/2019 3.12700% DUE 11/15/2052	61691UBE8 400,000.0000	357,921.88	0.00 0.00	357,921.88	357,921.88	0.00
Sale 01/12/2023	FNMA SINGLE FAMILY 2.000% TBA 30 YR MATURITY	01F020612 -100,000.0000	83,312.50	0.00 0.00	-83,312.50	-83,312.50	0.00
Purchase 03/13/2023	FNMA SINGLE FAMILY 3.000% TBA 30 YR MATURITY	01F030637 400,000.0000	364,578.13	0.00 0.00	364,578.13	364,578.13	0.00
Sale 02/13/2023	FNMA SINGLE FAMILY 3.000% TBA 30 YR MATURITY	01F030629 -400,000.0000	364,382.81	0.00 0.00	-356,812.50	-351,196.00	13,186.81
Purchase 03/02/2023	AMGEN INC SENIOR NT DTD 3/2/2023 5.15000% DUE 3/2/2028	031162DP2 400,000.0000	399,304.00	0.00 0.00	399,304.00	399,304.00	0.00
Purchase 04/13/2023	FNMA SINGLE FAMILY 3.000% TBA 30 YR MATURITY	01F030645 400,000.0000	352,250.00	0.00 0.00	352,250.00	352,250.00	0.00
Sale 03/13/2023	FNMA SINGLE FAMILY 3.000% TBA 30 YR MATURITY	01F030637 -400,000.0000	351,945.31	0.00 0.00	-364,578.13	-364,578.13	-12,632.82
Purchase 02/23/2023	THOMSON REUTERS CORP C/P DISC DTD 2/22/2023 DUE 3/22/2023	88513BQN3 23 300,000.0000	298,917.75	0.00 0.00	298,917.75	298,917.75	0.00
Purchase 02/27/2023	VERIZON COMMUNICATIONS INC C/P DISC DTD 2/24/2023 DUE 3/14/2023	92344MQE6 23 300,000.0000	299,402.50	0.00 0.00	299,402.50	299,402.50	0.00

5% Report by Broker - Aggregate Transactions for Securities (Continued)

Purchase 03/03/2023	THOMSON REUTERS CORP C/P DISC DTD 3/2/2023 DUE 3/29/2023	88513BQV5 23 300,000.0000	298,947.00	0.00 0.00	298,947.00	298,947.00	0.00
Purchase 03/07/2023	PUT ORO USD 10Y P 3.85000 L BOA EXPIRES 03/04/2024 STRIKE PRICE $3.85	317U2HPA4 4,000.0000	9,583.33	0.00 0.00	9,583.33	9,583.33	0.00
Purchase 03/07/2023	PUT ORO USD 1Y P 5.10000 L BOA EXPIRES 03/04/2024 STRIKE PRICE $5.10	317U2HOA5 -33,000.0000	-9,528.75	0.00 0.00	-9,528.75	-9,528.75	0.00
Purchase 03/16/2023	OCI N V FGN MED TERM NT SER 144A DTD 3/16/2023 6.70000% DUE 3/16/2033	67116NAA7 200,000.0000	199,668.00	0.00 0.00	199,668.00	199,668.00	0.00
Purchase 05/11/2023	FNMA SINGLE FAMILY 3.00% TBA 30 YR MATURITY	01F030652 400,000.0000	359,531.25	0.00 0.00	359,531.25	359,531.25	0.00
Purchase 05/11/2023	FNMA SINGLE FAMILY 4.00% TBA 30 YR MATURITY	01F040651 1,900,000.0000	1,818,582.03	0.00 0.00	1,818,582.03	1,818,582.03	0.00
Sale 04/13/2023	FNMA SINGLE FAMILY 3.000% TBA 30 YR MATURITY	01F030645 -400,000.0000	359,265.63	0.00 0.00	-352,250.00	-352,250.00	7,015.63
Sale 04/13/2023	FNMA SINGLE FAMILY 4.000% TBA 30 YR MATURITY	01F040644 -1,900,000.0000	1,817,951.17	0.00 0.00	-1,799,470.70	-1,799,470.70	18,480.47
Purchase 05/18/2023	GNMA II JUMBO 2.500% TBA 30 YR MATURITY	21H022655 200,000.0000	175,015.63	0.00 0.00	175,015.63	175,015.63	0.00

5% Report by Broker - Aggregate Transactions for Securities (Continued)

Sale 04/20/2023	GNMA II JUMBO 2.500% TBA 30 YR MATURITY	21H022648 -200,000.0000	174,851.56	0.00 0.00	-172,882.81	-172,882.81	1,968.75
Purchase 04/13/2023	FNMA SINGLE FAMILY 4.000% TBA 30 YR MATURITY	01F040644 1,900,000.0000	1,811,679.69	0.00 0.00	1,811,679.69	1,811,679.69	0.00
Purchase 04/20/2023	GNMA II JUMBO 2.500% TBA 30 YR MATURITY	21H022648 200,000.0000	177,000.00	0.00 0.00	177,000.00	177,000.00	0.00
Sale 04/05/2023	ROGERS COMMUNICATIONS INC FGN SR BD SER 144A DTD 3/11/2022 3.80000% DUE 3/15/2032	775109CC3 -100,000.0000	89,733.00	0.00 0.00	-99,777.00	-86,295.00	3,438.00
Sale 04/06/2023	BROADCOM INC SENIOR BD SER 144A DTD 3/31/2021 3.46900% DUE 4/15/2034	11135FBL4 -100,000.0000	82,877.00	0.00 0.00	-102,012.00	-79,773.00	3,104.00
Purchase 04/13/2023	FNMA SINGLE FAMILY 2.5000% TBA 30 YR MATURITY	01F022642 900,000.0000	779,484.38	0.00 0.00	779,484.38	779,484.38	0.00
Purchase 05/11/2023	FNMA SINGLE FAMILY 2.5000% TBA 30 YR MATURITY	01F022659 900,000.0000	779,449.22	0.00 0.00	779,449.22	779,449.22	0.00
Sale 04/13/2023	FNMA SINGLE FAMILY 2.5000% TBA 30 YR MATURITY	01F022642 -900,000.0000	778,500.00	0.00 0.00	-779,484.38	-779,484.38	-984.38
Purchase 06/13/2023	FNMA SINGLE FAMILY 2.000% TBA 30 YR MATURITY	01F020661 100,000.0000	83,343.75	0.00 0.00	83,343.75	83,343.75	0.00

5% Report by Broker - Aggregate Transactions for Securities (Continued)

Purchase 06/13/2023	FNMA SINGLE FAMILY 2.500% TBA 30 YR MATURITY	01F022667 900,000.0000	781,839.84	0.00 0.00	781,839.84	781,839.84	0.00
Purchase 06/13/2023	FNMA SINGLE FAMILY 3.000% TBA 30 YR MATURITY	01F030660 400,000.0000	360,750.00	0.00 0.00	360,750.00	360,750.00	0.00
Purchase 06/13/2023	FNMA SINGLE FAMILY 4.000% TBA 30 YR MATURITY	01F040669 1,900,000.0000	1,825,187.50	0.00 0.00	1,825,187.50	1,825,187.50	0.00
Sale 05/11/2023	FNMA SINGLE FAMILY 2.000% TBA 30 YR MATURITY	01F020653 -100,000.0000	83,197.27	0.00 0.00	-82,300.78	-82,300.78	896.49
Sale 05/11/2023	FNMA SINGLE FAMILY 2.5000% TBA 30 YR MATURITY	01F022659 -900,000.0000	780,556.64	0.00 0.00	-779,449.22	-779,449.22	1,107.42
Sale 05/11/2023	FNMA SINGLE FAMILY 3.00% TBA 30 YR MATURITY	01F030652 -400,000.0000	360,250.00	0.00 0.00	-359,531.25	-359,531.25	718.75
Sale 05/11/2023	FNMA SINGLE FAMILY 4.00% TBA 30 YR MATURITY	01F040651 -1,900,000.0000	1,823,554.69	0.00 0.00	-1,818,582.03	-1,818,582.03	4,972.66
Purchase 05/11/2023	FNMA SINGLE FAMILY 2.000% TBA 30 YR MATURITY	01F020653 100,000.0000	82,968.75	0.00 0.00	82,968.75	82,968.75	0.00
Purchase 06/20/2023	GNMA II JUMBO 2.500% TBA 30 YR MATURITY	21H022663 200,000.0000	175,687.50	0.00 0.00	175,687.50	175,687.50	0.00
Sale 05/18/2023	GNMA II JUMBO 2.500% TBA 30 YR MATURITY	21H022655 -200,000.0000	175,468.75	0.00 0.00	-175,015.63	-175,015.63	453.12

5% Report by Broker - Aggregate Transactions for Securities (Continued)

Purchase 05/05/2023	UNITED STATES TREAS BDS DTD 2/15/2023 3.62500% DUE 2/15/2053	912810TN8 100,000.0000	98,780.99	0.00 0.00	98,780.99	98,780.99	0.00
Sale 05/05/2023	UNITED STATES TREAS BDS DTD 5/15/2022 3.25000% DUE 5/15/2042	912810TH1 -200,000.0000	186,234.38	0.00 0.00	-202,856.37	-175,344.00	10,890.38
Purchase 07/13/2023	FNMA SINGLE FAMILY 4.000% TBA 30 YR MATURITY	01F040677 1,900,000.0000	1,822,218.75	0.00 0.00	1,822,218.75	1,822,218.75	0.00
Sale 06/13/2023	FNMA SINGLE FAMILY 4.000% TBA 30 YR MATURITY	01F040669 -1,900,000.0000	1,820,734.38	0.00 0.00	-1,825,187.50	-1,825,187.50	-4,453.12
Purchase 07/13/2023	FNMA SINGLE FAMILY 2.5000% TBA 30 YR MATURITY	01F022675 900,000.0000	779,062.50	0.00 0.00	779,062.50	779,062.50	0.00
Sale 06/13/2023	FNMA SINGLE FAMILY 2.500% TBA 30 YR MATURITY	01F022667 -900,000.0000	777,972.66	0.00 0.00	-781,839.84	-781,839.84	-3,867.18
Sale 06/13/2023	FNMA SINGLE FAMILY 2.000% TBA 30 YR MATURITY	01F020661 -100,000.0000	81,398.44	0.00 0.00	-81,398.44	-81,398.44	0.00
Sale 06/13/2023	FNMA SINGLE FAMILY 3.000% TBA 30 YR MATURITY	01F030660 -400,000.0000	355,125.00	0.00 0.00	-355,125.00	-355,125.00	0.00
Purchase 06/06/2023	THOMSON REUTERS CORP C/P DISC DTD 6/5/2023 DUE 7/5/2023	88513BU57 23 300,000.0000	298,682.92	0.00 0.00	298,682.92	298,682.92	0.00
Sale 06/20/2023	GNMA II JUMBO 2.500% TBA 30 YR MATURITY	21H022663 -200,000.0000	173,343.75	0.00 0.00	-173,343.75	-173,343.75	0.00

5% Report by Broker - Aggregate Transactions for Securities (Continued)

Purchase 08/14/2023	FNMA SINGLE FAMILY 3.000% TBA 30 YR MATURITY	01F030686 400,000.0000	353,937.50	0.00 0.00	353,937.50	353,937.50	0.00
Sale 07/13/2023	FANNIE MAE TBA 30 YR MATURITY	01F030678 -400,000.0000	353,460.94	0.00 0.00	-352,562.50	-352,562.50	898.44
Purchase 07/13/2023	FANNIE MAE TBA 30 YR MATURITY	01F030678 400,000.0000	353,031.25	0.00 0.00	353,031.25	353,031.25	0.00
Sale 07/13/2023	FNMA SINGLE FAMILY 2.5000% TBA 30 YR MATURITY	01F022675 -900,000.0000	764,718.75	0.00 0.00	-764,718.75	-764,718.75	0.00
Purchase 07/13/2023	FNMA SINGLE FAMILY 3.500% TBA 30 YR MATURITY	01F032674 800,000.0000	725,812.50	0.00 0.00	725,812.50	725,812.50	0.00
Purchase 08/14/2023	FNMA SINGLE FAMILY 3.500% TBA 30 YR MATURITY	01F032682 800,000.0000	725,875.00	0.00 0.00	725,875.00	725,875.00	0.00
Sale 07/13/2023	FNMA SINGLE FAMILY 3.500% TBA 30 YR MATURITY	01F032674 -800,000.0000	725,015.62	0.00 0.00	-725,812.50	-725,812.50	-796.88
Sale 07/13/2023	FNMA SINGLE FAMILY 4.000% TBA 30 YR MATURITY	01F040677 -1,900,000.0000	1,775,312.50	0.00 0.00	-1,775,312.50	-1,775,312.50	0.00
Purchase 09/14/2023	FNMA SINGLE FAMILY 2.500% TBA 30 YR MATURITY	01F022691 900,000.0000	769,324.22	0.00 0.00	769,324.22	769,324.22	0.00
Sale 08/14/2023	FNMA SINGLE FAMILY 2.500% TBA 30 YR MATURITY	01F022683 -900,000.0000	768,181.64	0.00 0.00	-767,460.94	-767,460.94	720.70

5% Report by Broker - Aggregate Transactions for Securities (Continued)

Purchase 09/14/2023	FNMA SINGLE FAMILY 3.000% TBA 30 YR MATURITY	01F030694 400,000.0000	352,750.00	0.00 0.00	352,750.00	352,750.00	0.00
Sale 08/14/2023	FNMA SINGLE FAMILY 3.000% TBA 30 YR MATURITY	01F030686 -400,000.0000	352,265.63	0.00 0.00	-353,937.50	-353,937.50	-1,671.87
Purchase 07/18/2023	L3HARRIS TECHNOLOGIES INC C/P DISC DTD 7/17/2023 DUE 8/15/2023	50248CVF4 23 300,000.0000	298,723.67	0.00 0.00	298,723.67	298,723.67	0.00
Purchase 07/21/2023	L3HARRIS TECHNOLOGIES INC C/P DISC DTD 7/7/2023 DUE 8/21/2023	50248CVM9 23 300,000.0000	298,579.17	0.00 0.00	298,579.17	298,579.17	0.00
Purchase 09/14/2023	FNMA SINGLE FAMILY 4.000% TBA 30 YR MATURITY	01F040693 1,400,000.0000	1,316,218.75	0.00 0.00	1,316,218.75	1,316,218.75	0.00
Sale 08/14/2023	FNMA SINGLE FAMILY 4.000% TBA 30 YR MATURITY	01F040685 -25,000.0000	23,480.96	0.00 0.00	-23,431.91	-23,431.91	49.05
Sale 08/14/2023	FNMA SINGLE FAMILY 4.000% TBA 30 YR MATURITY	01F040685 -1,375,000.0000	1,291,452.64	0.00 0.00	-1,288,754.88	-1,288,754.88	2,697.76
Purchase 08/02/2023	BAT CAPITAL CORP SENIOR NT DTD 8/2/2023 6.42100% DUE 8/2/2033	054989AB4 300,000.0000	300,000.00	0.00 0.00	300,000.00	300,000.00	0.00
Purchase 09/14/2023	FNMA SINGLE FAMILY 4.000% TBA 30 YR MATURITY	01F040693 1,900,000.0000	1,776,425.78	0.00 0.00	1,776,425.78	1,776,425.78	0.00
Sale 08/14/2023	FNMA SINGLE FAMILY 4.000% TBA 30 YR MATURITY	01F040685 -1,900,000.0000	1,774,718.75	0.00 0.00	-1,780,824.93	-1,780,824.93	-6,106.18

5% Report by Broker - Aggregate Transactions for Securities (Continued)

Purchase 08/14/2023	FNMA SINGLE FAMILY 2.500% TBA 30 YR MATURITY	01F022683 900,000.0000	753,468.75	0.00 0.00	753,468.75	753,468.75	0.00
Purchase 08/14/2023	FNMA SINGLE FAMILY 4.000% TBA 30 YR MATURITY	01F040685 1,900,000.0000	1,764,773.44	0.00 0.00	1,764,773.44	1,764,773.44	0.00
Purchase 08/14/2023	FNMA SINGLE FAMILY 4.000% TBA 30 YR MATURITY	01F040685 1,375,000.0000	1,277,138.67	0.00 0.00	1,277,138.67	1,277,138.67	0.00
Purchase 08/14/2023	FNMA SINGLE FAMILY 4.000% TBA 30 YR MATURITY	01F040685 25,000.0000	23,220.70	0.00 0.00	23,220.70	23,220.70	0.00
Sale 08/14/2023	FNMA SINGLE FAMILY 3.500% TBA 30 YR MATURITY	01F032682 -800,000.0000	720,937.50	0.00 0.00	-720,937.50	-720,937.50	0.00
Purchase 10/12/2023	FNMA SINGLE FAMILY 3.000% TBA 30 YR MATURITY	01F0306A1 400,000.0000	343,828.13	0.00 0.00	343,828.13	343,828.13	0.00
Purchase 10/12/2023	FNMA SINGLE FAMILY 3.500% TBA 30 YR MATURITY	01F0326A7 900,000.0000	801,351.56	0.00 0.00	801,351.56	801,351.56	0.00
Sale 09/14/2023	FNMA SINGLE FAMILY 3.000% TBA 30 YR MATURITY	01F030694 -400,000.0000	343,453.13	0.00 0.00	-352,750.00	-352,750.00	-9,296.87
Sale 09/14/2023	FNMA SINGLE FAMILY 3.500% TBA 30 YR MATURITY	01F032690 -100,000.0000	88,957.03	0.00 0.00	-91,236.11	-91,236.11	-2,279.08
Sale 09/14/2023	FNMA SINGLE FAMILY 3.500% TBA 30 YR MATURITY	01F032690 -800,000.0000	711,656.25	0.00 0.00	-729,888.89	-729,888.89	-18,232.64

5% Report by Broker - Aggregate Transactions for Securities (Continued)

Purchase 09/14/2023	FNMA SINGLE FAMILY 3.500% TBA 30 YR MATURITY	01F032690 800,000.0000	714,812.50	0.00 0.00	714,812.50	714,812.50	0.00
Purchase 09/14/2023	FNMA SINGLE FAMILY 3.500% TBA 30 YR MATURITY	01F032690 100,000.0000	89,156.25	0.00 0.00	89,156.25	89,156.25	0.00
Sale 09/14/2023	FNMA SINGLE FAMILY 2.500% TBA 30 YR MATURITY	01F022691 -900,000.0000	746,085.94	0.00 0.00	-757,705.08	-757,705.08	-11,619.14
Purchase 09/15/2023	BANK OF AMERICA CORP SENIOR NT DTD 9/15/2023 5.81900% DUE 9/15/2029	06051GLS6 400,000.0000	400,000.00	0.00 0.00	400,000.00	400,000.00	0.00
Purchase 11/13/2023	FNMA SINGLE FAMILY 3.0000% TBA 30 YR MATURITY	01F0306B9 400,000.0000	341,187.50	0.00 0.00	341,187.50	341,187.50	0.00
Purchase 11/13/2023	FNMA SINGLE FAMILY 3.500% TBA 30 YR MATURITY	01F0326B5 900,000.0000	796,605.47	0.00 0.00	796,605.47	796,605.47	0.00
Purchase 09/21/2023	KBC GROUP NV FGN SR BD SER 144A DTD 9/21/2023 6.32400% DUE 9/21/2034	48241FAC8 300,000.0000	300,000.00	0.00 0.00	300,000.00	300,000.00	0.00
Sale 10/12/2023	FNMA SINGLE FAMILY 3.000% TBA 30 YR MATURITY	01F0306A1 -400,000.0000	340,734.38	0.00 0.00	-343,828.13	-343,828.13	-3,093.75
Sale 10/12/2023	FNMA SINGLE FAMILY 3.500% TBA 30 YR MATURITY	01F0326A7 -900,000.0000	795,726.56	0.00 0.00	-797,361.33	-801,351.56	-5,625.00

5% Report by Broker - Aggregate Transactions for Securities (Continued)

Sale 09/14/2023	FNMA SINGLE FAMILY 4.000% TBA 30 YR MATURITY	01F040693 -1,400,000.0000	1,278,812.50	0.00 0.00	-1,278,812.50	-1,278,812.50	0.00
Sale 09/14/2023	FNMA SINGLE FAMILY 4.000% TBA 30 YR MATURITY	01F040693 -1,900,000.0000	1,735,531.25	0.00 0.00	-1,735,531.25	-1,735,531.25	0.00
Purchase 10/12/2023	FNMA SINGLE FAMILY 4.0000% TBA 30 YR MATURITY	01F0406A0 2,600,000.0000	2,387,531.25	0.00 0.00	2,387,531.25	2,387,531.25	0.00
Purchase 10/12/2023	FREDDIE MAC POOL SD8226 DTD 6/1/2022 3.50000% DUE 7/1/2052	3132DWD75 1,000,000.0000	828,315.24	0.00 0.00	828,315.24	828,315.24	0.00
Purchase 10/12/2023	FNMA SINGLE FAMILY 3.500% TBA 30 YR MATURITY	01F0326A7 900,000.0000	793,371.09	0.00 0.00	793,371.09	793,371.09	0.00
Sale 11/13/2023	FNMA SINGLE FAMILY 3.500% TBA 30 YR MATURITY	01F0326B5 -900,000.0000	794,214.84	0.00 0.00	-796,605.47	-796,605.47	-2,390.63
Sale 10/12/2023	FNMA SINGLE FAMILY 3.500% TBA 30 YR MATURITY	01F0326A7 -900,000.0000	798,468.75	0.00 0.00	-797,361.32	-793,371.09	5,097.66
Purchase 09/25/2023	DIAGEO CAPITAL PLC C/P DISC DTD 9/22/2023 DUE 10/16/2023	2524H5XG7 23 300,000.0000	299,037.50	0.00 0.00	299,037.50	299,037.50	0.00
Purchase 11/13/2023	FNMA SINGLE FAMILY 2.000% TBA 30 YR MATURITY	01F0206B0 100,000.0000	76,765.63	0.00 0.00	76,765.63	76,765.63	0.00
Purchase 11/13/2023	FNMA SINGLE FAMILY 4.000% TBA 30 YR MATURITY	01F0406B8 2,600,000.0000	2,333,500.00	0.00 0.00	2,333,500.00	2,333,500.00	0.00

5% Report by Broker - Aggregate Transactions for Securities (Continued)

Sale 10/12/2023	FNMA SINGLE FAMILY 2.000% TBA 30 YR MATURITY	01F0206A2 -100,000.0000	76,642.58	0.00 0.00	-80,050.78	-80,050.78	-3,408.20
Sale 10/12/2023	FNMA SINGLE FAMILY 4.0000% TBA 30 YR MATURITY	01F0406A0 -2,600,000.0000	2,331,570.31	0.00 0.00	-2,380,946.62	-2,380,946.62	-49,376.31
Purchase 10/12/2023	FNMA SINGLE FAMILY 2.000% TBA 30 YR MATURITY	01F0206A2 100,000.0000	75,523.44	0.00 0.00	75,523.44	75,523.44	0.00
Purchase 10/06/2023	UNITED STATES TREAS NTS INFL IDX DTD 2/15/2021 0.12500% DUE 2/15/2051	912810SV1 200,000.0000	125,171.02	0.00 0.00	125,171.02	125,171.02	0.00
Purchase 10/11/2023	ERAC USA FINANCE LLC C/P DISC DTD 10/10/2023 DUE 11/10/2023	26882SYA8 23 300,000.0000	298,612.50	0.00 0.00	298,612.50	298,612.50	0.00
Purchase 10/11/2023	L3HARRIS TECHNOLOGIES INC C/P DISC DTD 9/13/2023 DUE 11/7/2023	50248CY79 23 300,000.0000	298,742.25	0.00 0.00	298,742.25	298,742.25	0.00
Purchase 12/13/2023	FNMA SINGLE FAMILY 3.000% TBA 30 YR MATURITY	01F0306C7 400,000.0000	325,718.75	0.00 0.00	325,718.75	325,718.75	0.00
Purchase 12/13/2023	FNMA SINGLE FAMILY 4.000% TBA 30 YR MATURITY	01F0406C6 2,600,000.0000	2,282,617.19	0.00 0.00	2,282,617.19	2,282,617.19	0.00
Sale 11/13/2023	FNMA SINGLE FAMILY 3.0000% TBA 30 YR MATURITY	01F0306B9 -400,000.0000	325,445.31	0.00 0.00	-341,187.50	-341,187.50	-15,742.19
Sale 11/13/2023	FNMA SINGLE FAMILY 4.000% TBA 30 YR MATURITY	01F0406B8 -2,600,000.0000	2,281,500.00	0.00 0.00	-2,313,458.33	-2,313,458.33	-31,958.33

5% Report by Broker - Aggregate Transactions for Securities (Continued)

Sale 10/20/2023	PACIFICORP BOND DTD 3/1/2019 4.15000% DUE 2/15/2050	695114CV8 -100,000.0000	67,453.00	0.00 0.00	-74,943.00	-74,943.00	-7,490.00
Sale 10/23/2023	BANK CMO SEQ PYR 2018-BN14 A4 DTD 9/1/2018 FL RT% DUE 9/15/2060	06035RAS5 -400,000.0000	363,828.13	0.00 0.00	-388,046.88	-388,046.88	-24,218.75
Sale 10/23/2023	BANK CMO SEQ PYR 2019-BN20 A3 DTD 9/1/2019 3.01100% DUE 9/15/2061	06540AAD3 -500,000.0000	408,535.16	0.00 0.00	-448,046.88	-448,046.88	-39,511.72
Sale 10/20/2023	BAMLL COMMERCIAL MTG TRUST CMO SEQ PYR 2018-PARK A 144A DTD 9/1/2018 FL RT% DUE 8/10/2038	05491YAA8 -400,000.0000	344,734.38	0.00 0.00	-369,156.25	-369,156.25	-24,421.87
Sale 11/09/2023	GOVERNMENT NATL MTG ASSN CMO 2023-H05 DTD 2/20/2023 FL RT% DUE 1/20/2073	38382YV75 -303,187.0000	303,365.71	0.00 0.00	-306,335.90	-306,335.90	-2,970.19
Sale 11/13/2023	FNMA SINGLE FAMILY 2.000% TBA 30 YR MATURITY	01F0206B0 -100,000.0000	76,171.88	0.00 0.00	-76,765.63	-76,765.63	-593.75
Sale 12/13/2023	FNMA SINGLE FAMILY 3.000% TBA 30 YR MATURITY	01F0306C7 -400,000.0000	331,000.00	0.00 0.00	-325,718.75	-325,718.75	5,281.25
Sale 12/13/2023	FNMA SINGLE FAMILY 4.000% TBA 30 YR MATURITY	01F0406C6 -2,600,000.0000	2,316,843.75	0.00 0.00	-2,282,617.19	-2,282,617.19	34,226.56

5% Report by Broker - Aggregate Transactions for Securities (Continued)

Sale 11/14/2023	AMGEN INC SENIOR NT DTD 3/2/2023 5.15000% DUE 3/2/2028	031162DP2 -400,000.0000	392,856.00	0.00 0.00	-399,304.00	-399,304.00	-6,448.00
Sale 11/14/2023	BANK OF AMERICA CORP SENIOR NT DTD 9/15/2023 5.81900% DUE 9/15/2029	06051GLS6 -400,000.0000	394,804.00	0.00 0.00	-400,000.00	-400,000.00	-5,196.00
Sale 11/14/2023	BAT CAPITAL CORP SENIOR NT DTD 8/2/2023 6.42100% DUE 8/2/2033	054989AB4 -300,000.0000	291,453.00	0.00 0.00	-300,000.00	-300,000.00	-8,547.00
Sale 11/14/2023	EBAY INC SENIOR NT DTD 5/10/2021 2.60000% DUE 5/10/2031	278642AY9 -200,000.0000	160,130.00	0.00 0.00	-199,912.00	-163,924.00	-3,794.00
Sale 11/14/2023	HILTON GRAND VACATIONS SENIOR NT SER 144A DTD 6/4/2021 5.00000% DUE 6/1/2029	43284MAA6 -200,000.0000	168,240.00	0.00 0.00	-200,000.00	-172,000.00	-3,760.00
Sale 11/14/2023	JPMORGAN CHASE & CO SENIOR BD DTD 6/1/2023 5.35000% DUE 6/1/2034	46647PDR4 -300,000.0000	284,697.00	0.00 0.00	-300,957.00	-300,957.00	-16,260.00
Sale 11/14/2023	ONEOK INC SENIOR NT DTD 8/24/2023 5.80000% DUE 11/1/2030	682680BK8 -300,000.0000	292,998.00	0.00 0.00	-299,415.00	-299,415.00	-6,417.00
Sale 11/14/2023	PUT ORO USD 10Y P 3.85000 L BOA EXPIRES 03/04/2024 STRIKE PRICE $3.85	317U2HPA4 -4,000.0000	16,300.00	0.00 0.00	-9,583.33	-9,583.33	6,716.67

5% Report by Broker - Aggregate Transactions for Securities (Continued)

Sale 11/14/2023	UNITED STATES TREAS BDS DTD 5/31/2023 3.87500% DUE 5/15/2043	912810TS7 -13,900,000.0000	12,014,269.53	0.00 0.00	-13,336,043.86	-13,336,043.86	-1,321,774.33
Sale 11/14/2023	PUT ORO USD 1Y P 5.10000 L BOA EXPIRES 03/04/2024 STRIKE PRICE $5.10	317U2HOA5 -33,000.0000	-7,000.00	0.00 0.00	9,528.75	9,528.75	2,528.75

End of Broker/Party

Valuation: $200,668,957.14 **Threshold:** $10,033,447.86 **Base Currency: USD**

Tran Type Settle Date	Broker/Party Asset Description	Asset Number Units/Par	Purchase Cost/ Sale Proceeds	Broker Commission Other Expense	Book Value	Previous Annual Market	Net Gain/Loss on Market
	Morgan Stanley & CO. LLC						
Purchase 01/12/2023	FNMA SINGLE FAMILY 4.000% TBA 30 YR MATURITY	01F040610 1,900,000.0000	1,793,273.44	0.00 0.00	1,793,273.44	1,793,273.44	0.00
Purchase 02/13/2023	FNMA SINGLE FAMILY 2.000% TBA 30 YR MATURITY	01F020620 100,000.0000	83,392.58	0.00 0.00	83,392.58	83,392.58	0.00
Purchase 01/12/2023	FNMA SINGLE FAMILY 2.000% TBA 30 YR MATURITY	01F020612 100,000.0000	83,312.50	0.00 0.00	83,312.50	83,312.50	0.00
Purchase 02/13/2023	FNMA SINGLE FAMILY 2.5000% TBA 30 YR MATURITY	01F022626 900,000.0000	777,410.16	0.00 0.00	777,410.16	777,410.16	0.00
Purchase 01/12/2023	FNMA SINGLE FAMILY 2.5000% TBA 30 YR MATURITY	01F022618 900,000.0000	779,695.31	0.00 0.00	779,695.31	779,695.31	0.00
Purchase 01/13/2023	ONSLOW BAY FINANCIAL LLC ABS SEQ PYR 2023-NQM1 A1 DTD 12/1/2022 FL RT% DUE 11/25/2062	670855AA3 300,000.0000	299,996.25	0.00 0.00	299,996.25	299,996.25	0.00

5% Report by Broker - Aggregate Transactions for Securities (Continued)

Sale 01/12/2023	FNMA SINGLE FAMILY 2.000% TBA 30 YR MATURITY	01F020612 -100,000.0000	83,296.88	0.00 0.00	-80,750.00	-81,346.00	1,950.88
Sale 01/12/2023	FNMA SINGLE FAMILY 2.5000% TBA 30 YR MATURITY	01F022618 -900,000.0000	776,847.66	0.00 0.00	-752,976.56	-761,859.00	14,988.66
Purchase 03/13/2023	FNMA SINGLE FAMILY 4.000% TBA 30 YR MATURITY	01F040636 1,900,000.0000	1,828,082.03	0.00 0.00	1,828,082.03	1,828,082.03	0.00
Purchase 03/21/2023	GNMA II JUMBO 2.500% TBA 30 YR MATURITY	21H022630 200,000.0000	178,371.09	0.00 0.00	178,371.09	178,371.09	0.00
Sale 02/13/2023	FNMA SINGLE FAMILY 4.000% TBA 30 YR MATURITY	01F040628 -1,900,000.0000	1,828,156.25	0.00 0.00	-1,785,851.56	-1,781,706.00	46,450.25
Sale 02/21/2023	GNMA II JUMBO 2.500% TBA 30 YR MATURITY	21H022622 -200,000.0000	178,250.00	0.00 0.00	-173,265.63	-173,412.00	4,838.00
Purchase 03/13/2023	FNMA SINGLE FAMILY 2.500% TBA 30 YR MATURITY	01F022634 900,000.0000	794,601.56	0.00 0.00	794,601.56	794,601.56	0.00
Sale 02/13/2023	FNMA SINGLE FAMILY 2.5000% TBA 30 YR MATURITY	01F022626 -900,000.0000	794,039.06	0.00 0.00	-777,410.16	-777,410.16	16,628.90
Purchase 02/21/2023	GNMA II JUMBO 2.500% TBA 30 YR MATURITY	21H022622 200,000.0000	180,875.00	0.00 0.00	180,875.00	180,875.00	0.00
Purchase 03/13/2023	FNMA SINGLE FAMILY 2.000% TBA 30 YR MATURITY	01F020638 100,000.0000	83,539.06	0.00 0.00	83,539.06	83,539.06	0.00

5% Report by Broker - Aggregate Transactions for Securities (Continued)

Sale 02/13/2023	FNMA SINGLE FAMILY 2.000% TBA 30 YR MATURITY	01F020620 -100,000.0000	83,460.94	0.00 0.00	-83,392.58	-83,392.58	68.36
Purchase 04/13/2023	FNMA SINGLE FAMILY 4.000% TBA 30 YR MATURITY	01F040644 1,900,000.0000	1,799,470.70	0.00 0.00	1,799,470.70	1,799,470.70	0.00
Sale 03/13/2023	FNMA SINGLE FAMILY 4.000% TBA 30 YR MATURITY	01F040636 -1,900,000.0000	1,798,617.19	0.00 0.00	-1,828,082.03	-1,828,082.03	-29,464.84
Purchase 04/13/2023	FNMA SINGLE FAMILY 2.000% TBA 30 YR MATURITY	01F020646 100,000.0000	81,796.88	0.00 0.00	81,796.88	81,796.88	0.00
Purchase 04/13/2023	FNMA SINGLE FAMILY 2.5000% TBA 30 YR MATURITY	01F022642 900,000.0000	767,074.22	0.00 0.00	767,074.22	767,074.22	0.00
Sale 03/13/2023	FNMA SINGLE FAMILY 2.000% TBA 30 YR MATURITY	01F020638 -100,000.0000	81,695.31	0.00 0.00	-83,539.06	-83,539.06	-1,843.75
Sale 03/13/2023	FNMA SINGLE FAMILY 2.500% TBA 30 YR MATURITY	01F022634 -900,000.0000	766,265.63	0.00 0.00	-794,601.56	-794,601.56	-28,335.93
Purchase 04/20/2023	GNMA II JUMBO 2.500% TBA 30 YR MATURITY	21H022648 200,000.0000	172,882.81	0.00 0.00	172,882.81	172,882.81	0.00
Sale 03/21/2023	GNMA II JUMBO 2.500% TBA 30 YR MATURITY	21H022630 -200,000.0000	172,734.38	0.00 0.00	-178,371.09	-178,371.09	-5,636.71
Sale 04/13/2023	FNMA SINGLE FAMILY 2.000% TBA 30 YR MATURITY	01F020646 -100,000.0000	82,296.88	0.00 0.00	-82,296.88	-82,296.88	0.00

5% Report by Broker - Aggregate Transactions for Securities (Continued)

Sale 04/13/2023	FNMA SINGLE FAMILY 4.000% TBA 30 YR MATURITY	01F040644 -1,900,000.0000	1,811,679.69	0.00 0.00	-1,811,679.69	-1,811,679.69	0.00
Sale 04/20/2023	GNMA II JUMBO 2.500% TBA 30 YR MATURITY	21H022648 -200,000.0000	177,000.00	0.00 0.00	-177,000.00	-177,000.00	0.00
Purchase 05/11/2023	FNMA SINGLE FAMILY 4.50% TBA 30 YR MATURITY	01F042657 1,700,000.0000	1,676,392.58	0.00 0.00	1,676,392.58	1,676,392.58	0.00
Sale 04/13/2023	FNMA SINGLE FAMILY 4.500% TBA 30 YR MATURITY	01F042640 -1,700,000.0000	1,675,828.13	0.00 0.00	-1,660,156.25	-1,660,156.25	15,671.88
Purchase 04/13/2023	FNMA SINGLE FAMILY 4.500% TBA 30 YR MATURITY	01F042640 1,700,000.0000	1,667,593.75	0.00 0.00	1,667,593.75	1,667,593.75	0.00
Sale 04/13/2023	FNMA SINGLE FAMILY 2.5000% TBA 30 YR MATURITY	01F022642 -900,000.0000	779,484.38	0.00 0.00	-767,074.22	-767,074.22	12,410.16
Purchase 06/13/2023	FNMA SINGLE FAMILY 4.500% TBA 30 YR MATURITY	01F042665 1,700,000.0000	1,663,111.33	0.00 0.00	1,663,111.33	1,663,111.33	0.00
Sale 05/11/2023	FNMA SINGLE FAMILY 4.50% TBA 30 YR MATURITY	01F042657 -1,700,000.0000	1,662,148.44	0.00 0.00	-1,676,392.58	-1,676,392.58	-14,244.14
Purchase 07/13/2023	FNMA SINGLE FAMILY 4.500% TBA 30 YR MATURITY	01F042673 1,700,000.0000	1,667,726.56	0.00 0.00	1,667,726.56	1,667,726.56	0.00
Sale 06/13/2023	FNMA SINGLE FAMILY 4.500% TBA 30 YR MATURITY	01F042665 -1,700,000.0000	1,666,929.69	0.00 0.00	-1,663,111.33	-1,663,111.33	3,818.36

5% Report by Broker - Aggregate Transactions for Securities (Continued)

Purchase 07/13/2023	FNMA SINGLE FAMILY 2.000% TBA 30 YR MATURITY	01F020679 100,000.0000	82,472.66	0.00 0.00	82,472.66	82,472.66	0.00
Sale 06/13/2023	FNMA SINGLE FAMILY 2.000% TBA 30 YR MATURITY	01F020661 -100,000.0000	82,351.56	0.00 0.00	-83,343.75	-83,343.75	-992.19
Purchase 06/13/2023	FNMA SINGLE FAMILY 2.000% TBA 30 YR MATURITY	01F020661 100,000.0000	81,398.44	0.00 0.00	81,398.44	81,398.44	0.00
Purchase 07/13/2023	FNMA SINGLE FAMILY 3.500% TBA 30 YR MATURITY	01F032674 800,000.0000	731,750.00	0.00 0.00	731,750.00	731,750.00	0.00
Purchase 08/14/2023	FNMA SINGLE FAMILY 4.500% TBA 30 YR MATURITY	01F042681 1,700,000.0000	1,649,929.69	0.00 0.00	1,649,929.69	1,649,929.69	0.00
Sale 07/13/2023	FNMA SINGLE FAMILY 4.500% TBA 30 YR MATURITY	01F042673 -1,700,000.0000	1,648,867.19	0.00 0.00	-1,667,726.56	-1,667,726.56	-18,859.37
Purchase 08/14/2023	FNMA SINGLE FAMILY 2.000% TBA 30 YR MATURITY	01F020687 100,000.0000	82,152.34	0.00 0.00	82,152.34	82,152.34	0.00
Sale 07/13/2023	FNMA SINGLE FAMILY 2.000% TBA 30 YR MATURITY	01F020679 -100,000.0000	82,023.44	0.00 0.00	-82,472.66	-82,472.66	-449.22
Purchase 06/28/2023	UNITED STATES TREAS BDS DTD 5/31/2023 3.87500% DUE 5/15/2043	912810TS7 400,000.0000	391,250.00	0.00 0.00	391,250.00	391,250.00	0.00
Sale 06/28/2023	UNITED STATES TREAS BDS DTD 2/15/2023 3.62500% DUE 2/15/2053	912810TN8 -300,000.0000	288,207.86	0.00 0.00	-302,827.65	-302,827.65	-14,619.79
Purchase 06/29/2023	UNITED STATES TREAS BDS DTD 5/31/2023 3.87500% DUE 5/15/2043	912810TS7 100,000.0000	97,843.75	0.00 0.00	97,843.75	97,843.75	0.00

5% Report by Broker - Aggregate Transactions for Securities (Continued)

Sale 06/29/2023	UNITED STATES TREAS BDS DTD 2/15/2023 3.62500% DUE 2/15/2053	912810TN8 -100,000.0000	96,100.73	0.00 0.00	-100,942.55	-100,942.55	-4,841.82
Purchase 07/13/2023	BANQUE FED CRED MUTUEL FGN SR BD 144A DTD 7/13/2023 5.89600% DUE 7/13/2026	06675FBA4 200,000.0000	200,000.00	0.00 0.00	200,000.00	200,000.00	0.00
Sale 07/13/2023	FNMA SINGLE FAMILY 3.500% TBA 30 YR MATURITY	01F032674 -800,000.0000	725,812.50	0.00 0.00	-731,972.22	-731,972.22	-6,159.72
Purchase 08/14/2023	FNMA SINGLE FAMILY 4.000% TBA 30 YR MATURITY	01F040685 25,000.0000	23,216.80	0.00 0.00	23,216.80	23,216.80	0.00
Purchase 09/14/2023	FNMA SINGLE FAMILY 4.500% TBA 30 YR MATURITY	01F042699 1,700,000.0000	1,645,546.88	0.00 0.00	1,645,546.88	1,645,546.88	0.00
Sale 08/14/2023	FNMA SINGLE FAMILY 4.500% TBA 30 YR MATURITY	01F042681 -1,700,000.0000	1,644,218.75	0.00 0.00	-1,649,929.69	-1,649,929.69	-5,710.94
Purchase 09/14/2023	FNMA SINGLE FAMILY 2.000% TBA 30 YR MATURITY	01F020695 100,000.0000	81,804.69	0.00 0.00	81,804.69	81,804.69	0.00
Sale 08/14/2023	FNMA SINGLE FAMILY 2.000% TBA 30 YR MATURITY	01F020687 -100,000.0000	81,671.88	0.00 0.00	-82,152.34	-82,152.34	-480.46
Purchase 08/01/2023	UNITED STATES TREAS BDS DTD 5/31/2023 3.87500% DUE 5/15/2043	912810TS7 13,900,000.0000	13,406,858.58	0.00 0.00	13,406,858.58	13,406,858.58	0.00
Sale 07/27/2023	UNITED STATES TREAS BDS DTD 5/31/2023 3.87500% DUE 5/15/2043	912810TS7 -13,900,000.0000	13,404,812.50	0.00 0.00	-13,441,736.35	-13,441,736.35	-36,923.85

5% Report by Broker - Aggregate Transactions for Securities (Continued)

Sale 08/14/2023	FNMA SINGLE FAMILY 4.000% TBA 30 YR MATURITY	01F040685 -25,000.0000	23,220.70	0.00 0.00	-23,220.70	-23,220.70	0.00
Purchase 10/12/2023	FNMA SINGLE FAMILY 4.5000% TBA 30 YR MATURITY	01F0426A6 1,700,000.0000	1,600,457.03	0.00 0.00	1,600,457.03	1,600,457.03	0.00
Sale 09/14/2023	FNMA SINGLE FAMILY 4.500% TBA 30 YR MATURITY	01F042699 -1,700,000.0000	1,599,726.56	0.00 0.00	-1,645,546.88	-1,645,546.88	-45,820.32
Purchase 10/12/2023	FNMA SINGLE FAMILY 2.000% TBA 30 YR MATURITY	01F0206A2 100,000.0000	80,050.78	0.00 0.00	80,050.78	80,050.78	0.00
Purchase 09/14/2023	FNMA SINGLE FAMILY 2.500% TBA 30 YR MATURITY	01F022691 900,000.0000	746,085.94	0.00 0.00	746,085.94	746,085.94	0.00
Purchase 10/12/2023	FNMA SINGLE FAMILY 2.500% TBA 30 YR MATURITY	01F0226A8 900,000.0000	751,816.41	0.00 0.00	751,816.41	751,816.41	0.00
Sale 09/14/2023	FNMA SINGLE FAMILY 2.000% TBA 30 YR MATURITY	01F020695 -100,000.0000	79,933.59	0.00 0.00	-81,804.69	-81,804.69	-1,871.10
Sale 09/14/2023	FNMA SINGLE FAMILY 2.500% TBA 30 YR MATURITY	01F022691 -900,000.0000	750,902.34	0.00 0.00	-757,705.08	-757,705.08	-6,802.74
Purchase 09/06/2023	UNITED STATES TREAS BDS INFL IDX DTD 2/15/2022 0.12500% DUE 2/15/2052	912810TE8 100,000.0000	63,817.02	0.00 0.00	63,817.02	63,817.02	0.00

5% Report by Broker - Aggregate Transactions for Securities (Continued)

Sale 09/06/2023	UNITED STATES TREAS BDS INFL IDX DTD 2/15/2023 1.50000% DUE 2/15/2053	912810TP3 -100,000.0000	89,295.16	0.00 0.00	-91,890.06	-91,890.06	-2,594.90
Purchase 11/13/2023	FNMA SINGLE FAMILY 4.500% TBA 30 YR MATURITY	01F0426B4 1,700,000.0000	1,601,386.72	0.00 0.00	1,601,386.72	1,601,386.72	0.00
Sale 10/12/2023	FNMA SINGLE FAMILY 4.5000% TBA 30 YR MATURITY	01F0426A6 -1,700,000.0000	1,600,257.81	0.00 0.00	-1,600,457.03	-1,600,457.03	-199.22
Sale 10/12/2023	FNMA SINGLE FAMILY 2.000% TBA 30 YR MATURITY	01F0206A2 -100,000.0000	75,523.44	0.00 0.00	-75,523.44	-75,523.44	0.00
Sale 10/12/2023	FNMA SINGLE FAMILY 2.500% TBA 30 YR MATURITY	01F0226A8 -900,000.0000	706,078.13	0.00 0.00	-751,816.41	-751,816.41	-45,738.28
Sale 10/20/2023	SAMMONS FINANCIAL GROUP INC SENIOR NT SER 144A DTD 4/16/2021 3.35000% DUE 4/16/2031	79588TAD2 -200,000.0000	147,798.00	0.00 0.00	-199,544.00	-152,228.00	-4,430.00
Sale 10/23/2023	MORGAN STANLEY CAPITAL I TRUST CMO SEQ PYR 2019-L3 A-4 DTD 11/1/2019 3.12700% DUE 11/15/2052	61691UBE8 -400,000.0000	329,359.38	0.00 0.00	-357,921.88	-357,921.88	-28,562.50
Sale 10/23/2023	SOCIETE GENERALE JUNIOR SUB BD SER 144A DTD 5/26/2021 4.75000%	83370RAB4 -300,000.0000	240,750.00	0.00 0.00	-300,000.00	-254,280.00	-13,530.00
Purchase 12/13/2023	FNMA SINGLE FAMILY 4.500% TBA 30 YR MATURITY	01F0426C2 1,700,000.0000	1,518,113.28	0.00 0.00	1,518,113.28	1,518,113.28	0.00

5% Report by Broker - Aggregate Transactions for Securities (Continued)

Sale 11/13/2023	FNMA SINGLE FAMILY 4.500% TBA 30 YR MATURITY	01F0426B4 -1,700,000.0000	1,517,781.25	0.00 0.00	-1,601,386.72	-1,601,386.72	-83,605.47
Sale 12/13/2023	FNMA SINGLE FAMILY 4.500% TBA 30 YR MATURITY	01F0426C2 -1,700,000.0000	1,563,601.56	0.00 0.00	-1,518,113.28	-1,518,113.28	45,488.28
Sale 11/14/2023	CENTENE CORP SENIOR NT DTD 7/1/2021 2.45000% DUE 7/15/2028	15135BAY7 -400,000.0000	339,604.00	0.00 0.00	-400,000.00	-337,620.00	1,984.00
Sale 11/14/2023	DISH DBS CORP SENIOR NT SER 144A DTD 11/26/2021 5.25000% DUE 12/1/2026	25470XBE4 -300,000.0000	240,651.00	0.00 0.00	-300,000.00	-252,702.00	-12,051.00
Sale 11/14/2023	NISSAN MOTOR CO LTD FGN SR NT SER 144A DTD 9/17/2020 4.81000% DUE 9/17/2030	654744AD3 -300,000.0000	259,305.00	0.00 0.00	-333,702.00	-254,601.00	4,704.00
Sale 11/14/2023	NOMURA HOLDINGS INC FGN SR BD DTD 1/11/2023 6.18100% DUE 1/18/2033	65535HBK4 -200,000.0000	197,846.00	0.00 0.00	-200,000.00	-200,000.00	-2,154.00
Sale 11/14/2023	TARGA RESOURCES CORP SENIOR NT DTD 4/6/2022 4.20000% DUE 2/1/2033	87612GAA9 -100,000.0000	85,042.00	0.00 0.00	-99,815.00	-86,036.00	-994.00
	End of Broker/Party						

End of Schedule

The Pension Plan of Children's Hospital Medical Center of Akron
Schedule H, Line 4i - Schedule of Assets
Held at End of Year

December 31, 2023
EIN 34-0714357 Plan #001

(a)	(b)	(c)	(d)	(e)
	Identity of Issue, Borrower Lessor, or Similar Party	**Description of Investment Including Maturity Date, Rate of Interest, Par, or Maturity Value**	**Cost**	**Current Value**
	Money market funds			
	Federated Government Obligations Fund	850,017 units	$ 850,017	$ 850,017
	Total Money market funds		$ 850,017	$ 850,017
	Total assets held for investment purposes		$ 850,017	$ 850,017